

### Semi-Annual Report

Unaudited Financial Statements Reports of the Management Company

# Goldman Sachs Funds SICAV

An undertaking for collective investment organised under the laws of the Grand Duchy of Luxembourg (SICAV)

R.C.S. Luxembourg B41 751

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#### **Goldman Sachs Funds Directors and Other Information**

#### **GOLDMAN SACHS FUNDS SICAV**

Société d'Investissement à Capital Variable An undertaking for collective investment organised under the laws of the Grand Duchy of Luxembourg

**Board of Directors**Ms. Grainne Alexander (IRE)<sup>1</sup>
Mr. Jonathan Beinner (US)<sup>2</sup> Mr. Dirk Buggenhout (NL)<sup>2</sup>
Mr. Jan Jaap Hazenberg (NL)<sup>2</sup>
Ms. Hilary Lopez (UK)<sup>2</sup>
Ms. Sophie Mosnier (LU)<sup>1</sup>

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**Auditor**PricewaterhouseCoopers, Société Coopérative 2, rue Gerhard Mercator B.P. 1443 L-2182 Luxembourg
Grand Duchy of Luxembourg

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State Street Bank International GmbH, Luxembourg Branch

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#### **Goldman Sachs Funds Directors and Other Information**

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The Fund's Prospectus with its Supplements, Key Investor Information Document, Articles of Incorporation, Annual Report, Semi-Annual Report and the list of all transactions carried out by the Investment Adviser during the year are available free of charge at the offices of the local Paying and Information Agents and the Swiss Representative.

<sup>&</sup>lt;sup>1</sup> Independent Directors.

<sup>&</sup>lt;sup>2</sup> Director of the Fund employed by Goldman Sachs Group, Inc. or its direct or indirect subsidiary.

<sup>&</sup>lt;sup>3</sup> Related party to Goldman Sachs Funds.

<sup>&</sup>lt;sup>4</sup> Refer to Note 6 for non-affiliated Investment Sub-Advisers.

<sup>&</sup>lt;sup>5</sup> CACEIS Investor Services Bank S.A. has been integrated into CACEIS Bank, Luxembourg branch effective 1 June 2024.

<sup>&</sup>lt;sup>6</sup> The agreement with RBC Dexia Investor Services Belgium SA as local paying agent in Belgium got terminated with an effective date on

The Agril 2024.

The agreement with LGT Bank AG as local paying agent in Liechtenstein got terminated with an effective date on 16 April 2024.

#### **Dear Shareholders:**

Enclosed is the report for the six months ended 31 May 2024.

#### A. Market Review<sup>1</sup>

Despite several potential obstacles, the global economy continued to expand during the reporting period. In its April 2024 *World Economic Outlook Update*, the International Monetary Fund (the "IMF") slightly increased its global growth projection, saying "Economic activity was surprisingly resilient through the global disinflation of 2022–23. As global inflation descended from its mid-2022 peak, economic activity grew steadily, defying warnings of stagflation and global recession. Growth in employment and incomes held steady, reflecting supportive demand developments—including greater-than-expected government spending and household consumption—and a supply-side expansion amid, notably, an unanticipated boost to labor force participation. The unexpected economic resilience, despite significant central bank interest rate hikes aimed at restoring price stability, also reflects the ability of households in major advanced economies to draw on substantial savings accumulated during the pandemic. Risks to the global outlook are now broadly balanced." From a regional perspective, the IMF projects 2024 GDP growth in the U.S. will be 2.7% (versus 2.5% in 2023), 0.8% in the eurozone (versus 0.4% in 2023), 0.5% in the UK (versus 0.1% in 2023), and 0.9% in Japan (versus 1.9% in 2023).

Against this backdrop, global equities produced strong results. In the U.S., the market rallied given signs that the Federal Reserve ("Fed") may orchestrate a "soft economic landing" and corporate profits were largely positive. This offset persistent inflation that may cause the Fed to hold rates "higher for longer." Several geopolitical events also impacted investor sentiment. For the six-months ended 31 May 2024, the S&P 500 Index returned 16.11%. Equities outside the U.S. also moved higher, as inflation moderated and there were hopes that a number of central banks would lower interest rates to stimulate their economies. All told, international developed equities, as measured by the MSCI EAFE Index (net), gained 12.76%, while emerging markets equities, as measured by the MSCI Emerging Markets Index (net), returned 7.45%.\*

The overall global fixed income market posted a modest gain over the reporting period. After aggressively raising interest rates to combat high inflation, the Fed, the European Central Bank, the Bank of England, and several other central banks held rates steady during the reporting period and indicated they may lower rates as the year progresses. In the U.S., both short-and long-term U.S. Treasury yields moved higher. Longer-term government yields in other developed countries also increased. For the six-months ended 31 May 2024, the Bloomberg Global Aggregate Bond Index and the Bloomberg U.S. Aggregate Bond Index returned 0.72% and 2.12%, respectively. Riskier fixed income securities posted stronger results. The U.S. high-yield bond market, as measured by the Bloomberg U.S. Corporate High Yield—2% Issuer Cap Index, gained 5.41%, whereas the emerging market debt asset class, as measured by the JPMorqan EMBI Global Index, returned 6.03% during the six-months ended 31 May 2024.\*

#### B. Performance Overview (as at 31 May 2024)<sup>2</sup>

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	Currency	Launch Date	6-Months <sup>3</sup>	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
Asia Equity Portfolio (Base Currency Share Class) MSCI AC Asia ex Japan Index (Total Return Net)	USD USD	<b>31-May-94</b> 31-May-94	<b>7.13</b> 8.97	<b>6.63</b> 11.20	<b>(13.01)</b> (7.10)	<b>1.74</b> 3.96	<b>3.91</b> 3.86
All China Equity Portfolio (Base Accumulation Share Class)	USD	26-Aug-09	2.27	(2.17)	(21.08)	(3.26)	2.06
MSCI China All Shares Index (Total Return Net)	USD	26-Aug-09	2.79	(0.16)	(15.84)	(0.82)	2.51
Emerging Markets Equity ESG Portfolio (Base Accumulation Share Class) MSCI Emerging Markets Index (Total Return Net)	USD USD	<b>27-Sep-18</b> 27-Sep-18	<b>8.01</b> 7.45	<b>10.11</b> 12.35	(10.76) (6.22)	2.66 3.54	<b>2.00</b> 2.38
Emerging Markets Equity Portfolio (Base Currency Share Class) MSCI Emerging Markets Index (Total Return Net)	USD USD	<b>15-Dec-97</b> 15-Dec-97	<b>7.41</b> 7.45	<b>10.28</b> 12.35	(10.96) (6.22)	2.27 3.54	<b>5.66</b> 6.42
Emerging Markets Ex-China Equity Portfolio (Base Accumulation Share Class) MSCI Emerging Markets ex China Index (Total Return Net)	USD USD	<b>10-May-22</b> 10-May-22	<b>6.70</b> 8.76	<b>11.73</b> 15.80			<b>3.95</b> 7.22
Global Environmental Impact Equity Portfolio (Base Accumulation Share Class)	USD	14-Feb-20	15.73	8.73	(5.70)	_	7.31
MSCI ACWI (Total Return Net)  Global Equity Income Portfolio (Base Currency Share Class)	USD	14-Feb-20 4-Dec-92	9.51	23.49	5.11 <b>3.58</b>	7.95	9.15 <b>5.71</b>
MSCI World Index (Total Return Net)	USD	4-Dec-92	14.89	24.84	6.66	12.74	8.09
Global Equity Partners ESG Portfolio (Base Accumulation Share Class) MSCI World Index (Total Return Net)	USD USD	<b>23-Feb-06</b> 23-Feb-06	<b>11.31</b> 14.89	<b>17.71</b> 24.84	<b>1.11</b> 6.66	<b>10.17</b> 12.74	<b>5.88</b> 7.48
Global Future Health Care Equity Portfolio (Base Accumulation Share Class)	USD	30-Sep-20	12.47	5.70	(3.00)	_	1.47
MSCI ACWI Health Care Index (Total Return Net) (USD)	USD	30-Sep-20	9.90	11.87	4.08		7.26 <b>7.51</b>
Global Future Technology Leaders Equity Portfolio (Base Accumulation Share Class)  MSCI ACWI Select Information Technology + Communication Services Index (Total Return Net)	USD USD	<b>25-Feb-20</b> 25-Feb-20	9.22	<b>16.07</b> 18.24	<b>(7.85)</b> (1.85)	_	8.04
Global Millennials Equity Portfolio (Base Accumulation Share Class)	USD	19-Sep-12	19.40	20.62	(5.19)	10.06	8.80
MSCI ACWI Growth Index (Total Return Net)	USD	19-Sep-12	15.69	25.88	5.23	14.29	11.12
India Equity Portfolio (Base Accumulation Share Class)  MSCI India Investable Market Index (Total Return Net)	USD USD	<b>26-Mar-08</b> 26-Mar-08	<b>13.31</b> 17.62	<b>31.20</b> 34.78	<b>9.71</b> 11.97	<b>12.71</b> 13.10	<b>8.59</b> 6.11
Japan Equity Partners Portfolio (Base Accumulation Snap Share Class)	JPY	27-May-15	14.01	21.70	10.55	15.84	10.15
TOPIX (Total Return Net)	JPY	27-May-15	17.93	32.56	15.33	15.21	7.93
Japan Equity Portfolio (Base Currency Snap Share Class) TOPIX (Total Return Net)	JPY JPY	<b>30-Apr-96</b> 30-Apr-96	<b>17.58</b> 17.93	<b>29.32</b> 32.56	<b>12.77</b> 15.33	<b>15.55</b> 15.21	<b>3.93</b> 3.17
US Equity ESG Portfolio (Base Accumulation Share Class)	USD	3-Feb-06	14.01	20.10	4.96	12.08	7.90
S&P 500 (Total Return Net)	USD	3-Feb-06	16.11	27.52	9.05	15.21	9.58
US Small Cap Equity Portfolio (Base Accumulation Share Class) Russell 2000 Index (Total Return Net)	USD USD	<b>15-Jun-18</b> 15-Jun-18	<b>17.55</b> 15.00	<b>25.35</b> 19.55	<b>3.36</b> (2.04)	<b>10.85</b> 7.50	<b>7.43</b> 4.87
US Technology Opportunities Equity Portfolio (Base Accumulation Share Class) NASDAQ Composite Index (Total Return Net) (USD)	USD USD	<b>30-Oct-20</b> 30-Oct-20	<b>16.07</b> 17.92	<b>31.49</b> 29.96	<b>5.60</b> 7.34	_	<b>10.66</b> 13.29
Global Clean Energy Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	19-Oct-21	7.32	(9.67)	_	_	(8.53)
MSCI ACWI (Total Return Net)	USD	19-Oct-21	14.11	23.49			4.13
Global Future Economic Security Equity Portfolio (Base Accumulation Share Class) MSCI World Index (Total Return Net)	USD USD	<b>13-Jun-23</b> 13-Jun-23	<b>18.86</b> 14.89	_	_	_	<b>18.86</b> 14.89
Global Infrastructure Equity Portfolio (Base Accumulation Share Class) FTSE Global Core Infrastructure 50/50 Index (Total Return Net)	USD USD	<b>2-Dec-16</b> 2-Dec-16	<b>5.65</b> 9.74	<b>5.07</b> 10.21	<b>(1.42)</b> 2.40	<b>2.32</b> 4.36	<b>4.24</b> 6.32
Global Real Estate Equity Portfolio (Base Accumulation Share Class)	USD	2-Dec-16	3.72	6.42			
FTSE EPRA Nareit Developed Index (Total Return Net)	USD	2-Dec-16	5.14	7.48	(4.82) (4.47)	<b>(2.89)</b> (0.27)	( <b>0.34</b> ) 2.51
Global Future Real Estate And Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	28-Sep-22	3.14	4.38	_	_	6.83
50% FTSE Global Core Infrastructure 50/50 Index + 50% FTSE EPRA Nareit Developed Index (Total Return Net)	USD	28-Sep-22	7.49	8.94	_	_	7.59
North America Energy & Energy Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	14-Apr-14	10.43	27.35	19.80	11.91	0.95
50% Alerian Midstream Energy Select Index (Total Return Gross)/ 50% Energy Select Sector Index (Total Return Net)	USD	14-Apr-14	13.23	29.90	21.68	13.34	3.57
Emerging Markets CORE® Equity Portfolio (Base Accumulation Close Share Class)  MSCI Emerging Markets Index (Total Return Net)	USD USD	<b>10-Aug-09</b> 10-Aug-09	<b>11.19</b> 7.45	<b>17.48</b> 12.35	<b>(5.80)</b> (6.22)	<b>4.36</b> 3.54	<b>4.49</b> 3.84
Emerging Markets Ex-China CORE® Equity Portfolio (Base Accumulation Close Share Class)	USD	26-Jul-23	12.56		_	_	12.56
MSCI Emerging Markets ex China Index (Total Return Net)	USD	26-Jul-23	8.76				8.76
Europe CORE® Equity Portfolio (Base Currency Share Class) MSCI Europe Index (Total Return Net)	EUR EUR	<b>1-Oct-99</b> 1-Oct-99	<b>17.15</b> 14.22	<b>21.61</b> 17.51	<b>8.48</b> 8.39	<b>9.73</b> 9.59	<b>5.16</b> 4.73
Eurozone CORE® Equity Portfolio (Base Accumulation Share Class) MSCI EMU Index (Total Return Net)	EUR EUR	<b>15-Jul-21</b> 15-Jul-21	<b>17.47</b> 14.65	<b>22.06</b> 18.74	_	_	<b>8.48</b> 7.21
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			Avera	ge Annuali	sed Net Retu	urn	
	Currency	Launch Date	6-Months <sup>3</sup>	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
Global CORE® Equity Portfolio (Base Currency Snap Share Class) MSCI World Index (Total Return Net)	USD USD	<b>14-Oct-04</b> 14-Oct-04	<b>17.59</b> 14.89	<b>27.20</b> 24.84	<b>5.66</b> 6.66	<b>11.24</b> 12.74	<b>7.87</b> 8.28
Global Small Cap CORE® Equity Portfolio (Base Currency Snap Share Class) S&P Developed SmallCap (Total Return Net)	USD USD	<b>3-Aug-06</b> 3-Aug-06	<b>17.51</b> 13.45	<b>23.62</b> 18.67	<b>2.96</b> (0.69)	<b>9.52</b> 8.15	<b>6.95</b> 6.73
US CORE® Equity Portfolio (Base Currency Snap Share Class) S&P 500 (Total Return Net)	USD USD	<b>18-Nov-96</b> 18-Nov-96	<b>16.57</b> 16.11	<b>27.99</b> 27.52	<b>7.40</b> 9.05	<b>13.65</b> 15.21	<b>7.68</b> 8.86
US Small Cap CORE® Equity Portfolio (Base Accumulation Snap Share Class) Russell 2000 Index (Total Return Net)	USD USD	<b>5-Dec-05</b> 5-Dec-05	<b>19.04</b> 15.00	<b>24.76</b> 19.55	1.18 (2.04)	<b>8.99</b> 8.19	<b>6.98</b> 7.17
Asia High Yield Bond Portfolio (Base Accumulation Share Class)	USD	13-Aug-20	11.27	11.59	(5.76)	_	(2.49)
ICE BofA Asian Dollar High Yield Corporate Sector & Issuer Constrained Index (Total Return Gross)	USD	13-Aug-20	12.08	13.02	(4.47)	_	(1.58)
Emerging Markets Corporate Bond Portfolio (Base Accumulation Share Class) J.P. Morgan Corporate Emerging Markets Bond Index Broad Diversified (Total Return Gross)	USD USD	<b>17-May-11</b> 17-May-11	<b>5.37</b> 6.05	<b>9.24</b> 9.43	(1.33) (0.36)	<b>1.68</b> 2.48	<b>3.78</b> 4.07
Emerging Markets Debt Blend Portfolio (Base Accumulation Share Class)	USD	8-May-13	3.36	13.26	(0.45)	1.89	0.59
50% J.P. Morgan Government Bond Emerging Market Index Global Diversified (Total Return Gross) / 25% J.P. Morgan Emerging Market Bond Index Global Diversified (Total Return Gross) / 25% J.P. Morgan Corporate Emerging Markets Bond Index - Broad Diversified	USD	8-May-13	3.35	7.64	(2.35)	0.79	0.82
Emerging Markets Debt Local Portfolio (Base Accumulation Share Class)	USD	29-Jun-07	0.00	5.15	(3.43)	(0.68)	0.33
J.P. Morgan Government Bond Index - Emerging Markets Global Diversified (Total Return Gross)	USD	29-Jun-07	0.46	5.07	(3.31)	0.00	4
Emerging Markets Debt Portfolio (Base Currency Share Class) J.P. Morgan Emerging Market Bond Index Global Diversified (Total Return Gross)	USD USD	<b>3-May-00</b> 3-May-00	<b>5.96</b> 6.53	<b>12.83</b> 10.95	(3.47) (2.56)	( <b>0.42</b> ) 0.52	<b>6.82</b> 6.99
Emerging Markets Short Duration Bond Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	<b>8-Jan-19</b> 8-Jan-19	<b>4.52</b> 2.69	<b>8.57</b> 5.44	<b>2.15</b> 2.91	<b>2.48</b> 2.14	<b>2.91</b> 2.18
Euro Short Duration Bond Plus Portfolio (Base Accumulation Share Class)	EUR	15-Jan-14	1.60	3.66	(0.52)	(0.23)	0.17
Bloomberg Euro Aggregate 500mm 1-3 yrs (Total Return Gross)	EUR	15-Jan-14	1.35	2.97	(0.41)	(0.23)	0.16
Europe High Yield Bond Portfolio (Base Accumulation Share Class) ICE BofA European Currency High Yield Constrained Index (Total Return Gross) (EUR-Hedged)	EUR EUR	<b>17-Jun-14</b> 17-Jun-14	<b>4.29</b> 5.57	<b>9.45</b> 10.90	( <b>0.11)</b> 0.93	<b>2.16</b> 2.77	<b>2.59</b> 3.24
Global Income Bond Portfolio (Base Accumulation Share Class)	USD	16-Sep-20	5.18	10.56	(0.10)		1.10
Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged)	USD	16-Sep-20	2.45	3.23	(1.69)		(1.68)
Global Credit Portfolio (Hedged) (Base Accumulation Share Class) Bloomberg Global Aggregate Corporate Index (Total Return Gross) (USD-Hedged)	USD USD	<b>26-Jan-06</b> 26-Jan-06	<b>3.40</b> 3.41	<b>5.41</b> 5.49	<b>(2.45)</b> (1.87)	<b>1.36</b> 1.17	<b>2.84</b> 3.83
Global Fixed Income Portfolio (Base Currency Share Class)	USD	26-Feb-93	1.39	1.82	(6.45)	(1.71)	3.13
Bloomberg Global Aggregate Index (Total Return Gross)	USD	26-Feb-93	0.72	0.77	(5.81)	(1.62)	3.94
Global Fixed Income Portfolio (Hedged) (Base Currency Share Class) Bloomberg Global Aggregate Index (Total Return Gross) (EUR-hedged)	EUR EUR	<b>17-Dec-01</b> 17-Dec-01	<b>2.07</b> 1.60	<b>2.06</b> 1.36	(4.11) (3.55)	<b>(1.25)</b> (1.45)	<b>1.99</b> 2.71
Global High Yield Portfolio (Base Currency Share Class)	USD	27-Jan-98	4.77	9.48	0.12	2.53	5.06
Bloomberg US Corporate High Yield Bond Index – 2% Issuer Cap (Total Return Gross)	USD	27-Jan-98	5.41	11.20	1.77	4.17	6.04
Global Securitised Income Bond Portfolio (Base Accumulation Share Class) ICE BofA 3-month US T-Bill	USD USD	2-Oct-12 2-Oct-12	<b>6.21</b> 2.69	<b>10.01</b> 5.44	<b>1.79</b> 0.83	<b>5.13</b> 5.48	<b>5.94</b> 6.62
Short Duration Opportunistic Corporate Bond Portfolio (Base Accumulation Share	USD	4 Apr 12	4.22	10.63	1.75	3.30	3.14
Class) ICE BofA 3 month US T-Bill	USD	<b>4-Apr-12</b> 4-Apr-12	2.69	5.44	2.89	2.13	1.31
Sterling Credit Portfolio (Base Currency Share Class)	GBP	18-Dec-08	3.67	8.21	(4.83)	(1.02)	4.27
Iboxx Sterling Non-Gilts Index (Total Return Gross)	GBP	18-Dec-08	3.29	7.46	(3.94)	(0.75)	4.23
US Dollar Short Duration Bond Portfolio ("P" Accumulation Share Class)	USD	6-Jun-16	1.94	3.90	0.01	1.08	1.28
Bloomberg 1-3 Yr Government/Credit Bond Index (Total Return Gross)	USD	6-Jun-16	2.02	3.85	0.31	1.25	1.36
US Fixed Income Portfolio (Base Currency Share Class)	USD	27-Jul-98	1.93	1.01	(4.13)	(0.75)	3.02
Bloomberg US Aggregate Bond Index (Total Return Gross)	USD	27-Jul-98	2.12	1.30	(3.10)	(0.17)	3.82
US Mortgage Backed Securities Portfolio (Base Currency Share Class) Bloomberg US Securitised Index (Total Return Gross)	USD USD	<b>30-Sep-02</b> 30-Sep-02	<b>2.12</b> 2.20	<b>0.53</b> 0.76	<b>(4.04)</b> (3.19)	<b>(1.26)</b> (0.71)	<b>2.44</b> 2.87
ESG-Enhanced Global Multi-Asset Balanced Portfolio (Base Accumulation Share Class)	USD	30-Jun-14	8.53	11.29	0.40	5.05	3.68
50% Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged) / 50% MSCI World Index (Total Return Net) (50% USD Hedged)	USD	30-Jun-14	8.79	14.04	3.22	6.99	5.88
Global Multi-Asset Conservative Portfolio (Base Accumulation Share Class)	USD	30-Jun-14	6.10	8.02	(1.28)	2.77	2.39
70% Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged) / 30% MSCI World Index (Total Return Net) (50% USD Hedged)	USD	30-Jun-14	6.23	9.63	1.28	4.36	4.31
Global Multi-Asset Growth Portfolio (Base Accumulation Share Class)  30% Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged) / 70% MSCI	USD	30-Jun-14	11.47	16.04	2.24	7.14	4.89
30% Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged) / 70% MSCI World Index (Total Return Net) (50% USD Hedged)	USD	30-Jun-14	11.40	18.56	5.13	9.58	7.32

			Avera	ge Annuali	sed Net Reti	urn	
	Currency	Launch Date	6-Months <sup>3</sup> (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
Global Multi-Asset Income Portfolio (Base Accumulation Share Class)	USD	18-Mar-14	6.35	9.95	1.33	4.96	4.07
40% ICE BofA US High Yield BB-B Constrained Index (USD Hedged) (Total Return Gross) / 40% MSCI World Index (USD Hedged) (Total Return Net) / 20% Bloomberg Global Aggregate – Corporate Index (USD Hedged) (Total Return Gross)	USD	18-Mar-14	8.91	15.57	4.01	7.46	6.49
Emerging Markets Total Return Bond Portfolio (Base Accumulation Share Class)	USD	21-Nov-17	3.85	7.12	(0.11)	1.66	1.42
ICE BofA 3 month US T-Bill	USD	21-Nov-17	2.69	5.44	2.91	2.14	2.20
Global Absolute Return Portfolio (Base Accumulation Share Class)	USD	27-Aug-15	3.92	5.33	(1.00)	0.99	0.55
ICE BofA 3 month US T-Bill	USD	27-Aug-15	2.69	5.44	2.91	2.14	1.87
Global Dynamic Bond Plus Portfolio (Base Accumulation Share Class)	USD	28-Mar-11	4.47	9.42	1.49	2.47	2.12
ICE BofA 3 month US T-Bill	USD	28-Mar-11	2.69	5.44	2.91	2.14	1.35
Global Fixed Income Plus Portfolio (Hedged) (Base Accumulation Share Class)	EUR	25-Jan-06	1.94	2.02	(4.72)	(1.70)	1.70
Bloomberg Global Aggregate Index (Euro-Hedged)	EUR	25-Jan-06	1.60	1.36	(3.55)	(1.45)	2.09
Global Strategic Macro Bond Portfolio (Base Accumulation Share Class)	USD	22-Oct-14	2.31	6.02	1.68	1.80	1.54
ICE BofA 3 month US T-Bill	USD	22-Oct-14	2.69	5.44	2.91	2.14	1.73
Multi-Manager Dynamic World Equity Portfolio (Base Currency Share Class)	USD	15-Mar-06	15.33	25.50	3.75	10.96	7.95
MSCI World Index (Total Return Net)	USD	15-Mar-06	14.89	24.84	6.66	12.74	7.41
Absolute Return Tracker Portfolio (Base Accumulation Share Class)	USD	13-Jan-15	5.69	9.54	1.86	3.65	1.24
ICE BofA 3 month US T-Bill	USD	13-Jan-15	2.69	5.44	2.91	2.14	1.34
Alternative Trend Portfolio ("I" Accumulation Share Class)	USD	20-Jan-15	4.57	6.31	5.90	5.17	2.11
ICE BofA 3 month US T-Bill	USD	20-Jan-15	2.69	5.44	2.91	2.14	1.31

Goldman Sachs Asset Management International

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All index returns are shown with income re-invested and, in contrast to the Share Classes, without the deduction of any fees or expenses. Returns of the Share Classes are shown net of fees and expenses and after the reinvestment of dividends where applicable using month end NAVs. For Share Classes where performance is shown relative to the index, it is for comparative purposes only. Reference to these benchmarks does not imply that the Share Classes will achieve returns, volatility or other results similar to the benchmark.

This information discusses general market activity, industry or sector trends, or other broad-based economic, market or political conditions. Views, opinions and any economic and market forecasts presented herein are current as at the date of this report and may be subject to change. This material should not be construed as research or investment advice.

Although certain information has been obtained from sources believed to be reliable, we do not guarantee its accuracy, completeness or fairness. We have relied upon and assumed without independent verification, the accuracy and completeness of all information available from public sources.

The economic and market forecasts presented herein are for informational purposes as of the date of this report. There can be no assurance that the forecasts will be achieved.

Please see Additional Information section on page 562.

<sup>\*</sup> All returns in United States Dollar terms.

<sup>&</sup>lt;sup>1</sup> Any mention of an investment decision is intended only to illustrate our investment approach or strategy, and is not indicative of the performance of our strategy as a whole. Any such illustration is not necessarily representative of other investment decisions.

<sup>&</sup>lt;sup>2</sup> Past performance does not guarantee future results, which may vary. Returns are net of expenses and inclusive of dividends, where applicable.

<sup>&</sup>lt;sup>3</sup> Cumulative Net Returns.

Since the benchmark changed since inception no performance metric has been disclosed.

	Notes	Asia Equity Portfolio USD	All China Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Emerging Markets Ex-China Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes	3(d) 3(d) 3(d) 3(d)	93,817,636	28,623,236	838,165,537 —	2,913,963,255	5,846,542 —	621,209,478 —	44,477,075 — —	1,384,612,536 837,857	171,804,838	2,115,641,491
Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options Cash	3(d) 3(d) 3(d) 3(e)	327,237	92.899	18,081,847	34,418,672	94,599	5,877,984	234,817	5,782,940	2.041.486	20,059,998
Casis Due from brokers Receivable for investments sold Receivable for shares sold	3(f),13	313,831	92,699	130,526 540,169	394,912 12.496.809	4,373	59,802	234,617	2,679,133	23,703	515,680
Dividends receivable excluding swap contracts and contracts for difference Interest receivable excluding swap contracts Interest receivable on swap contracts	3(b) 3(b) 3(b)	222,947 —	57,694	2,328,734	8,665,934	13,625	577,989 	113,770 	728,881	106,528	2,100,506
Dividend tax reclaim receivable Interest tax reclaim receivable Interest receivable on securities lending	5 5 6	=	=	5,206	211,945 716	717 	391,779 	10,762 111	697,040 	9,335	=
Investment adviser fees waived receivable Other assets Total Assets	6	94.681.692	13,695 — <b>28.787.524</b>	859.252.019	504 — <b>2.970.152.747</b>	17,254 — <b>5.977.110</b>	628.117.032	4,914 — <b>44.841.450</b>	1,395,338,387	173.985.890	2.138.317.675
Liabilities		34,001,032	20,707,324	033,232,013	2,370,132,747	3,377,110	020,111,032	77,071,730	1,000,000,001	170,000,000	2,130,317,073
Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts	3(f),13 3(d) 3(d)	218	29,839	263	=	4,877	Ξ	Ξ	570,000 328,135	=	1,020
Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes	3(d)	Ξ	Ξ	=	Ξ	=	Ξ	Ξ	320,133	Ξ	Ξ
Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities	3(d) 3(d) 3(d)	Ξ	Ξ	=	=		Ξ	Ξ	Ξ	Ξ	
Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts	3(b)	54,557	Ξ	652,752 415,020	1,638,873 2,564,213 —	4,745 	1,339,963	2,889	1,819,958	16,812	5,661,492 22,765 —
Interest payable excluding swap contracts Securities lending fee payable Distributions payable	3(b) 6 8	=	Ξ	Ξ	44,724 	Ξ	Ξ	1,1 <u>53</u> 224	2 <del>73</del> 56	Ξ	=
Investment adviser fees payable Administration fees payable Depositary fees payable	6 6	84,022 38,278 42.630	20,583 28,226 26,221	664,197 131,043 368,175	2,315,367 287,658 1.091.996	3,842 40,114 21,554	312,996 127,068 95,703	36,411 26,766 9.297	851,544 144,748 158.615	135,142 49,558 20.898	255,929 229,901 293.833
Distribution and servicing fees payable					1,7 44,040		04,240				1,007
Transfer agent fees payable Taxe d'abonnement payable	6 6 5	6,458 43,697 4,709	25,409 1,113	118 57,968 18.267	341,342 329,013 92,941	26,759 120	34,748 71,779 22,761	1, <u>1</u> 69 28,285 2,825	5,346 111,621 65,714	2,336 36,005 7.348	1,987 45,743 38.884
Transfer agent fees payable	6655 6	6,458 43,697 4,709 693,431 23,041 139,271	25,409 1,113 33,943 67,258	118 57,968 18,267 4,367,976 32,708 353,656	41,342 329,013 92,941 18,818,171 147,670 1,512,699	26,759 120 48,810 9,491 55,162	34,748 71,779 22,761 — 22,663 284,382	28,285 2,825 2,825 21,139 72,917	5,346 111,621 65,714 — 35,636 414,503	2,336 36,005 7,348 — 83,293 122,827	45,743 45,743 38,884 2,023,439 131,375 610,188
Transfer agent fees payāble ''. Taxe d'abonnement payable Capital gains tax payable Professional fees payable	6655 6	4,709 693,431 23.041	1,113 33,943	18,267 4,367,976 32,708	92,941 18,818,171 147,670	120 48,810 9,491	22,761  22.663	2,825 21,139	65,714 35,636	7,348 83,293	38,884 2,023,439 131,375
Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable Professional fees payable Other liabilities	6655 6 .	4,709 693,431 23,041 139,271	1,113 — 33,943 67,258	18,267 4,367,976 32,708 353,656	92,941 18,818,171 147,670 1,512,699	120 48,810 9,491 55,162	22,761 — 22,663 284,382	2,825 21,139 72,917	65,714 	7,348 — 83,293 122,827	38,884 2,023,439 131,375 610,188
Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable Professional fees payable Other liabilities Total Liabilities	6 5 5 6	4,709 693,431 23,041 139,271 <b>1,130,312</b>	1,113 33,943 67,258 <b>232,592</b>	18,267 4,367,976 32,708 353,656 <b>7,062,143</b>	92,941 18,818,171 147,670 1,512,699 <b>28,884,667</b>	120 48,810 9,491 55,162 <b>215,479</b>	22,761 22,663 284,382 <b>2,312,063</b>	2,825 21,139 72,917 <b>203,075</b>	65,714 35,636 414,503 <b>4,506,149</b>	7,34 <u>8</u> 83,293 122,827 <b>474,219</b>	38,884 2,023,439 131,375 610,188 <b>9,316,556</b>

	Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(a)(b)</sup> JPY	Japan Equity Portfolio <sup>(a)(b)</sup> JPY	US Equity ESG Portfolio USD	US Small Cap Equity Portfolio USD	US Technology Opportunities Equity Portfolio USD	Global Clean Energy Infrastructure Equity Portfolio USD	Global Future Economic Security Equity Portfolio USD	Global Infrastructure Equity Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes	3(d) 3(d) 3(d) 3(d)	1,619,224,514	3,678,895,605	572,348,831 1,012,858 —	181,208,238 1,439,934	792,306,699 1,788,076	129,816,342 8,800	450,329,643	4,760,737 <u>—</u>	544,696,097	20,986,926
Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options	3(d)	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ
Cash Due from brokers	3(d) 3(e) 3(f),13	863,855	33,152,262 6,355,386	9,051,5 <del>44</del> 74,114	1,178,371	9,999,797	46,745	6,878,700	55,461	5,628,837	219,186
Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Interest receivable excluding swap contracts	3(b) 3(b)	588,300 1,309,508	11,656,587 6,852,890	2,180,241 263,876 2,949,751	1,509,291 1,101,524 1,274,474	52,627 342,176	269,624 86,548	1,280 224,495	3,914	10,312,407 511,802	22,833 97,322
Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable	3(b) 5	=	Ξ	Ξ	=	Ξ	=	Ξ	7,027	=	13,337
Interest tax learning expansive lending Interest receivable on securities lending Investment adviser fees waived receivable Other assets	6	17,310		Ξ	2,601	Ξ	Ξ		17,240		14,762
Total Assets	-	1,622,003,487	3,736,912,730	587,881,215	187,714,433	804,489,375	130,228,059	457,434,118	4,844,379	561,150,321	21,354,366
Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes	3(f),13 3(d)	307 	1,754,384	1,126,000 217,522	1,438,720 70,825	101 960,000 30,887	<u> </u>	=	11,287 — —	=	=
Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities	3(d) 3(d) 3(d) 3(d) 3(d)	=		=	=	=	=	=	=	=	=
Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts	3(b)	2,171,772	8,538,776 8,261,749	194,689 959,959	516,671 204,645	1,163,547	1,495,401	412,428 4,013,683	Ξ	9,838,069 12,410	18,274
Interest paýable excluding swap contracts Securities lending fee payable	3(b) 6	=	Ξ	124	Ξ	Ξ	2,660	476	=	Ξ	=
Distributions payāble 'Investment adviser fees payable Administration fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable	866666	33 1,290,079 194,528 155,532 88,042 165,355	3,621,751 246,641 1,072,524 146,106 201,076	351,777 35,697 43,454	124,543 21,825 24,374 9,209 20,530	897,302 85,130 81,139 6,238	91,104 36,177 10,988 362 26,659	71,909 84,707 33,070 234 26,746	93 3,126 39,747 7,428 80	3,863 91,985 51,742	3,198 23,461 36,075 15,884 6,235 36,9 <u>71</u>
Transfer agent fees payāble Taxe d'abonnement payable Capital gains tax payable	5	165,355 63,901 1,151,681	201,076 188,307 106.621,926	17,944 14,971 —	20,530 6,485	114,609 62,227 —	7,446	10,546	37,075 64 —	12,468 9,424 —	36,971 1,477 —
Professional fees payable Other liabilities	6	140,552 424,550	56,412 1,607,561	10,296 508,237	6,731 236,453	31,216 264,742	21,760 90,376	25,367 147,339	18,796 72,130	22,260 218,001	19,764 101,903
Total Liabilities		5,846,332	132,317,213	3,480,670	2,681,105	3,697,138	1,783,078	4,826,505	189,826	10,260,229	263,242
Shareholders' Equity		1,616,157,155	3,604,595,517	584,400,545	185,033,328	800,792,237	128,444,981	452,607,613	4,654,553	550,890,092	21,091,124
Swing Pricing	3(k)				(222,041)						
Shareholders' Equity (after Swing Pricing)		1,616,157,155	3,604,595,517	584,400,545	184,811,287	800,792,237	128,444,981	452,607,613	4,654,553	550,890,092	21,091,124

<sup>(</sup>a) Expressed in '000.

<sup>(</sup>b) Refer to Note 3(i).

	Notes	Global Real Estate Equity Portfolio USD	Global Future Real Estate And Infrastructure Equity Portfolio USD	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(5)</sup> USD	Emerging Markets Ex-China CORE <sup>®</sup> Equity Portfolio USD	Europe CORE® Equity Portfolio EUR	Eurozone CORE <sup>®</sup> Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Global Small Cap CORE® Equity Portfolio <sup>(b)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(5)</sup> USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on stutures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options Cash Due from brokers	3(d) 3(d) 3(d) 3(d) 3(d) 3(e) 3(f),13	11,272,831 	56,837,874 	67,421,656 	2,606,630,552 12,346 — — 39,442,398 385,128	76,833,419 8,441 — 1,380,823 84,393	1,548,450,090 424,468 — — 32,728,994 2,563,600	5,217,879 1,127 — 102,962 2,445	3,880,269,533 365,888 272,432 — 77,585,311 3,112,499	966,312,733 237,564 — 30,569,695 1,603,676	1,600,298,716 ————————————————————————————————————
Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 3(b)	22,541 29,263 — 2,578	144,679 — 5,080	19.278 275,548 — — 62,462	3,450,703 4,624,861 13,925,256 — 906,226	2,598 355,429 342,794 —	1,170,537 3,860,414 3,150,996 378 6,986,381	5,270 — — 3,704	21,722,778 14,133,885 8,205,622 — 2,754,302	9,655,802 3,009,179 2,494,134 — 520,265	3,157,794 1,896,982 — 2,946
Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	566	15,645	143	2,311	3,167		29,588 96	12,868	18,852 21 —	24,109	
Total Assets Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of covered forward mortgage backed securities Payable for investments purchased Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Transfer agent fees payable Transfer agent fees payable Capital gains tax payable Other liabilities Total Liabilities Shareholders' Equity	3(f),13(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(	11,561,327	57,158,901  253	68,052,274	2,669,380,637  1,352  7,086 25,068  25,068  3,439,444 2,409,651  1,444,002 246,984 1,009,760 1,143 197,489 10,571,793 160,784 2,253,371 21,837,221 2,647,543,416	40,420 933 12,890 	1,599,365,542	5,346,255	4,008,441,123  180,000 486,173 83,268 —— 7,345,710 7,863,768 —— 7,1,417,265 335,026 271,458 110,632 161,729 106,548 172,393 1,858,848 20,393,222 3,988,047,901	1,014,427,161	1,625,074,932  3,983  1,028,136
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	11,295,552	56,980,145	67,544,950	(78,315) 2,647,465,101	78,266,490	1,591,579,782	5,194,433	3,988,047,901	995,913,704	(54) 1,617,146,418

<sup>(</sup>b) Refer to Note 3(i).

	Notes	US Small Cap CORE® Equity Portfolio <sup>(b)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	Emerging Markets Short Duration Bond Portfolio USD	Euro Short Duration Bond Plus Portfolio EUR	Europe High Yield Bond Portfolio EUR	Global Income Bond Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	114,860,100 — — —	555,621,551 1,713,136 37,499 —	2,697,439,895 9,204,763 205,671 842,772 3,210,311	34,825,032 370,406 3,262 443,782 508,358 92,091	804,335,282 12,709,973 79,360 5,348,327 8,286,596 2,898,246	2,549,083,794 22,830,331 556,599 10,048,865 19,768,690 4,376,528	22,860,019 97,839 5,480 —	200,053,387 391,477 121,297 1,548,595 1,508,927	95,712,598 89,269 6,678 22,160 35,417	29,685,013 47,669 11,066 54,146 71,336
Cash Due from brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Interest receivable excluding swap contracts	3(e) 3(f),13 3(b) 3(b)	2,245,361 106,731 12,319 81,825	7,340,978 349,520 5,120,942 8,226,714 116,226 8,550,471	42,497,327 12,011,594 1,420,367 729,579 36,301,811	771,857 413,924 4,743 6,398 624,034	4,977,313 12,569,388 13,883,106 25,970 366,283 14,933,359	480,288 27,673,607 215,852 1,045,124 284,250 22,044,731	403,178 78,742 — 6,175 244,323	5,850,592 1,051,012 25,059 1,205,744	1,922,691 299,051 4 1,466,923	296,322 85,599 154,989 5,369 492 364,183
Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	3(b) 5 6 6	3,890 3,756	30,998 49 —	560 95,083 —	160,642 211 25,796 102	691,468 649,025 —	79,101 ———————————————————————————————————	261 17,937	215,957 — 802 15,599 —	6,489 4,892 6,277	16,510 — 16,519
Total Assets	-	117,313,982	587,108,084	2,803,959,733	38,250,723	881,753,696	2,658,664,547	23,713,954	211,988,448	99,572,449	30,803,213
Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unfront payments received on swap transactions Market value of written options	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	21,770 —	127 820,000 60,205 24,956	6,720,000 1,245,411 675,443 305,355 568,499	5,082 433,552 12,412 562,179 127,258 98,942	3,500,000 13,277,615 34,635 11,297,998 3,544,400 3,067,370	1,424 9,870,000 12,378,064 403,246 15,862,989 4,936,848 4,591,755	11,692 462 —	291,265 154,565 63,821 1,066,856 595,315	273,095 1,538 68,187 19,143	49,902 1,011 10,770 30,364
Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts	3(b) 3(b)	380,9 <u>17</u> —	6,549,335 254,642 —	6,982,951 1,653,411 124,157	2,8 <u>20</u> 30,1 <u>70</u>	7,956,087 3,305,824 777,669	125,970 1,188,776 220,375	=	14,414,001 213,528 119,114	200,1 <del>5</del> 2 4,856 —	2,824,7 <u>27</u> 3 <u>97</u>
Securities (ending fee payable ' Distributions payable Investment adviser fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Taxe d'abonnement payable	68666665	36,554 39,027 3,056 4,546 40,571 3,981	755,430 309,853 101,943 54,424 1,123 76,466 21,761	760,056 1,806,445 217,276 269,966 6,648 155,436 86,386	22,769 29,384 123,161 327 27,093	279.300 437,444 156,182 341,269 1,833 43,382 13,962 6,642	665,713 1,228,744 299,116 347,862 47,920 226,887 71,048	11,533 39,584 9,364 273 37,828 1,319	49,053 45,987 47,463 838 8,434 9,963	5,05 43,924 36,871 20,238 407 32,461 2,926	15,502 12,730 38,744 16,477 422 38,707 932
Capital gains tax payable Professional fees payable Other liabilities	6	21,750 99,422	91,048 163,928	174,048 518,347	365 32,111 142,017	6,642 40,667 236,568	175,139 625,755	21,056 97,235	32,732 92,430	23,225 93,090	22,518 94,597
Total Liabilities		651,594	9,285,241	22,270,507	1,649,642	48,319,052	53,267,631	230,346	17,205,365	825,166	3,157,800
Shareholders' Equity		116,662,388	577,822,843	2,781,689,226	36,601,081	833,434,644	2,605,396,916	23,483,608	194,783,083	98,747,283	27,645,413
Swing Pricing	3(k)										-
Shareholders' Equity (after Swing Pricing)	-	116,662,388	577,822,843	2,781,689,226	36,601,081	833,434,644	2,605,396,916	23,483,608	194,783,083	98,747,283	27,645,413

<sup>(</sup>b) Refer to Note 3(i).

	Notes	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Global Fixed Income Portfolio (Hedged) EUR	Global High Yield Portfolio USD	Global Securitised Income Bond Portfolio USD	Short Duration Opportunistic Corporate Bond Portfolio USD	Sterling Credit Portfolio GBP	US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD	US Mortgage Backed Securities Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options Cash	3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(e)	1,915,485,661 6,874,946 573,085 3,722,067 6,441,222 60,247,902	52,854,829 48,284 14,985 454,771 497,172 14,864 626,414	746,316,827 9,298,653 136,411 7,180,848 7,431,349 205,358 14,452,885	1,423,647,594 4,857,369 381,135 3,424,768 3,794,240 20,965,130	146,841,455 263,027 20 26,458 — 2,697,663	108,646,885 193,859 4,807 — — 10,117,209	13,216,829 10,794 7,411 98,224 87,234 3,115 287,366	407,126,056 1,127,086 16,057 377,918 448,752 5,609,091	180,476,470 1,040 	375,547,733 35,593 62,701 382,679 370,923 — 3,746,196
Due from brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(f),13 3(b) 3(b) 3(b) 5	20,722,828 11,038,115 5,882,048 21,654,238 896,315	767,971 947,733 2,381,970 1,620 424,370 41,384	18,316,135 44,225,910 268,662 69 5,446,672 577,587	1,656,52 <u>5</u> 142,2 <u>72</u> 61,176 21,211,026 1,133,624	733,921 132,069 10,373 1,253,788 1,721	338,590 8,099,254 973,848 11 1,469,700	192,896 1,749 20 268,417	1,554,176 521,177 20,500 24,775 2,514,211	1,219,825 3,168,419 44,686 907,404 58,507	769,287 308,338,357 300,000 12,572 1,021,509 83,231
Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets Total Assets	666	2,707 47 — 2,053,541,233	21,861 2,166 <b>59,100,394</b>	378 — — 853,857,753	113,320 10 — 1,481,388,189	1,264 783 — 151,962,542	5,484 9,734 — 129,859,381	15,617 ————————————————————————————————————	148 5,493 	6,374 ————————————————————————————————————	1,298 690,672,079
Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	189 4,540,000 4,824,730 2,442,718 631,259 936,191	38,908 82,887 406,641 314,685 16,650	2,126 12,451,003 2,385,405 2,071,656 6,883,827 4,924,222 737,789	110 4,690,914 875,525 105,328 1,144,099	6,666 558,475 1,679 373,079	595 2,450 12,361 —	372 680 13,860 87,113 50,702 3,654	1,015 560,000 129,150 47,789 362,440 70,513	34 30,000 48,608 69,364 371,447 280,009 4,158	1,250 20,000 92,767 33,796 373,491 329,321
Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable	3(d) 3(b) 3(b) 6	44,795,497 4,609,617 34,472 —	937,539 6,888,818 27,992 46,409 —	42,311,597 121,315,646 186,056 564,795	8,318,786 1,209,582 46,285 —	3,850,000 394,036 —	17,091,179 67,829 —	1,67 <u>1</u> 45,348	12,073,008 5,327 —	8,724,883 31,960,302 31,825 62,231	37,684,298 416,226,494 443,929 96,272 —
Investment adviser fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable	96666654	5,945 524,946 146,927 295,614 18,722 95,365 52,476	12,368 44,421 82,704 1,246 28,938 1,441	181,491 114,770 220,525 1,098 65,708 22,518 908	1,069,717 556,652 227,388 108,203 19,932 204,080 49,117	248,311 103,607 48,076 21,189 372 48,128 9,039	85,414 55,647 20,030 1,742 52,027 6,498	5,308 13,005 48,008 13,941 988	301 69,222 80,483 45,823 — 24,977 15,522	8,736 65,135 52,870 72,637 368 35,599 5,482	53,894 69,714 40,434 442 39,300 5,425
Professional fees payable Other liabilities Total Liabilities	6	52,263 256,687 <b>64,263,618</b>	31,497 82,215 <b>9,045,404</b>	40,183 166,799 <b>194,648,122</b>	157,218 382,408 19,165,344	64,406 114,653 <b>5,841,716</b>	25,229 120,850 <b>17,541,851</b>	19,936 75,629 <b>380,215</b>	30,894 111,027 <b>13,627,491</b>	31,667 99,824 <b>41,955,179</b>	32,343 112,777 <b>455,655,947</b>
Shareholders' Equity Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	1,989,277,615 — 1,989,277,615	50,054,990 — 50,054,990	659,209,631 — 659,209,631	1,462,222,845 — 1,462,222,845	146,120,826 — 146,120,826	112,317,530 — 112,317,530	13,809,457 — 13,809,457	405,717,949 — 405,717,949	156,192,980 — 156,192,980	235,016,132 — 235,016,132

	Notes	ESG-Enhanced Global Multi-Asset Balanced Portfolio USD	Global Multi-Asset Conservative Portfolio USD	Global Multi-Asset Growth Portfolio USD	Global Multi-Asset Income Portfolio USD	Emerging Markets Total Return Bond Portfolio USD	Global Absolute Return Portfolio USD	Global Dynamic Bond Plus Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR	Global Strategic Macro Bond Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD
Assets Investments, at value, excluding derivatives Investments, at value, excluding derivatives Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Unrealised gain on swap transactions Unfornt payments paid on swap transactions Market value of purchased options Cash Due from brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Interest receivable on swap contracts Interest receivable on swap contracts Interest receivable on swap contracts Interest receivable on securities lending Interest receivable on securities lending Investment adviser fees waived receivable Other assets	3(d) 33(d) 33(d) 33(d) 33(d) 33(d) 33(d) 33(d) 33(b) 33(b) 33(b) 55(6)	205,760,443 730,921 204,696 100,678 121,223 293,075 5,939,475 4,272,760 107,593 66,021 175,034 747,217 33,166 29,640 29,640 4,747,247 43,169 44,169 43,169	228,985,952 423,355 190,417 14,066 351,487 3,422,721 1,496,203 1,641,882 463,361 2,988 14,937	163,555,612 172,480 507,133 14,066 259,598 2,776,422 1,742,472 1,204,761 443,288 443,288 44,938 14,938	423,557,006 358,432 1,361,320 1,361,320 19,016,091 31,475,204 421,311 4,712,705 364,405 2,763,882 32,286 ————————————————————————————————————	126,860,074 2,970,202 34,766 1,410,638 2,176,025 1,902,086 5,957,796 598,619 36,157 1,843,820 — 8335 1,335 16,696	199,338,102 1,700,677 461,968 108,303 386,999 12,832,949 16,439,214 24,002 857,591 68,604 1,094,231 13,210 583 6,689	361,101,790 8,185,511 41,570 8,704,189 9,745,523 2,182,063 196,070 10,775,497 24,264,851 7,236,508 45,926 2,551,573 837,177	1.105,123,128 20,750,864 201,089 17,799,968 16,502,561 4,591,500 17,346,615 25,379,624 61,163,793 48 8.021,381 1,001,404 13 1,521	157,992,312 3,947,953 75,953 6,784,580 8,154,767 8,154,767 1,504,248 3,711,653 1,006,627 2,041,244 9,346 471,611	441,195,869 192,649 — — 8,029,923 65,329 48,046 424,551 — 450,565 —
Total Assets	-	218,583,100	237,007,369	170,693,643	484,062,761	144,365,404	233,814,965	435,891,171	1,277,916,566	202,609,743	450,406,932
Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts	3(f),13	=	280,000		_	3,751 1.030.000	34 150.446	2,876 2,890,000	541 6.315.007	625	_
Unrealised loss on futures and futuries on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of virtiten options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	586,672 139,118 2,868 20,920 16,078 1,701,718 8,051 16,773	228,202 28,170 — 14,877 — 119,467	80,668 123,954 ————————————————————————————————————	1,698,373 572,984 ————————————————————————————————————	2,243,561 139,847 2,300,575 877,563 587,410 — 534,329	4,675,072 422,222 12,924 209,246 25,640 869,676	6,999,416 169,599 8,364,634 5,542,042 2,855,948 19,025,274 86,409,898 58,534	14,723,756 2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 158,064,959 114,911	1,070,000 2,285,041 17,826 7,341,508 4,113,596 1,912,116 16,866,448 319,918	66,713 ————————————————————————————————————
Unrealised loss on futures and futuries on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities Pavable for investments purchased	(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(	139,118 2,868 20,920 16,078 — 1,701,718	228,202 28,170 — 14,877 —	123,954 — 18,775 250,000	572,984 ————————————————————————————————————	2,243,561 139,847 2,300,575 877,563 587,410 — 534,329	4,675,072 422,222 12,924 209,246 25,640	6,999,416 169,599 8,364,634 5,542,042 2,855,948 19,025,274 86,409,898	14,723,756 2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 158,064,959	2,285,041 17,826 7,341,508 4,113,596 1,912,116 — 16,866,448	3.125
Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Depositary fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable Other liabilities Total Liabilities	33 33 86 86 66 66 65 55	139,118 2,868 20,920 16,078 1,701,718 8,051 16,773 135,283 53,474 77,437 2,945 39,288 7,772 31,414 121,052 2,960,863	228.202 28.170 — 14,877 — 119.467 17,653 — 130.852 56.406 26.359 5.355 36.5566 1,423 30.574 102,443 1,077,307	123,954  18,775  250,000  82,272  17,653  110,902  43,383  22,639  501  32,140  2,038  23,241  89,651	572,984 147,129 769,624 435,521 ————————————————————————————————————	2;243,561 2;3847 2;300,575 877,763 587,410 534,329 6,645 10,619 45,738 89,018 89,018 82,036 31,980 102,020 8,032,057	4,675,072 422,222 12,924 209,246 25,640 869,676 59,058 — 26,499 60,220 108,868 1 36,097 14,149 34,045 153,009 6,915,499	6,999,416 198,599 8,364,634 5,542,042 2,855,948 19,025,274 86,409,898 58,534 489,187 115,202 113,248 232,351 6,902 107,271 10,539 41,233 229,206	14,723,756 2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 158,064,959 114,911 1,009,931	2285,041 17,826 7,341,508 4,113,598 4,113,598 1,912,116 16,866,448 319,913 34,458 57,771 220,470 2,952 70,015 4,100 34,127 145,278	3,125 1,148,714 
Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of covered forward mortgage backed securities Payable for investments purchased Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Administration fees payable Depositary fees payable Depositary fees payable Iransier agent fees payable Transier agent fees payable Transier agent fees payable Taxe of abonnement payable Capital gains tax payable Other liabilities Total Liabilities Shareholders' Equity	33 (b) 33 68 66 66 66 65 55 6	139,118 2,868 20,920 16,078 1,701,718 8,051 16,773 135,283 53,474 77,437 2,945 39,288 7,772 31,414 121,052 2,960,863 215,622,237	228,202 28,170 — 14,877 — 119,467 17,653 — 130,852 56,406 26,359 5,355 35,556 1,423 30,574 102,413 1,077,307 235,930,062	123,954  18,775  250,000 82,272 17,653  110,902 43,383 22,639 501 32,140 2,038 23,241 89,651 897,817	572,984 	2,243,561 2,398,47 2,300,575 877,563 587,410 534,329 6,645 10,619 45,738 89,018 83,26,882 2,036 102,020 8,032,057 136,333,347	4,675,072 422,222 12,924 209,246 25,640 869,676 59,058 — 26,499 60,220 108,868 1 36,097 14,149 58,293 34,045 153,009 6,915,499 226,899,466	6,999,416 189,599 8,364,634 5,22,042 2,855,948 19,025,274 86,409,898 58,534 489,187 16,760 115,202 113,248 232,351 6,902 107,271 10,539 41,223 229,206 133,680,110 302,211,061	14,723,756 2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 155,064,959 114,911 1,009,931	2285,041 17,826 7,341,508 4,113,598 4,113,598 1,912,116 16,866,448 319,913 483,898 	3,125 1,148,714 
Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Depositary fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable Other liabilities Total Liabilities	33 33 86 86 66 66 65 55	139,118 2,868 20,920 16,078 1,701,718 8,051 16,773 135,283 53,474 77,437 2,945 39,288 7,772 31,414 121,052 2,960,863	228.202 28.170 — 14,877 — 119.467 17,653 — 130.852 56.406 26.359 5.355 36.5566 1,423 30.574 102,443 1,077,307	123,954  18,775  250,000  82,272  17,653  110,902  43,383  22,639  501  32,140  2,038  23,241  89,651	572,984 147,129 769,624 435,521 ————————————————————————————————————	2;243,561 2;3847 2;300,575 877,763 587,410 534,329 6,645 10,619 45,738 89,018 89,018 82,036 31,980 102,020 8,032,057	4,675,072 422,222 12,924 209,246 25,640 869,676 59,058 — 26,499 60,220 108,868 1 36,097 14,149 34,045 153,009 6,915,499	6,999,416 198,599 8,364,634 5,542,042 2,855,948 19,025,274 86,409,898 58,534 489,187 115,202 113,248 232,351 6,902 107,271 10,539 41,233 229,206	14,723,756 2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 158,064,959 114,911 1,009,931	2285,041 17,826 7,341,508 4,113,598 4,113,598 1,912,116 16,866,448 319,913 34,458 57,771 220,470 2,952 70,015 4,100 34,127 145,278	3,125 1,148,714 

Assets		Notes	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2024 USD
Clabilities	Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options  Cash  Due from brokers  Receivable for investments sold  Receivable for shares sold  Dividends receivable excluding swap contracts and contracts for difference interest receivable excluding swap contracts  Interest receivable on swap contracts  Dividend tax reclaim receivable interest tax reclaim receivable interest receivable on securities lending investment adviser fees waived receivable  Interest receivable on securities lending investment adviser fees waived receivable	3(b) 3(b) 3(b) 55 6	2,323,058 2,726,444 1,019,992 2,219,371 97,163 50,753,539 1,108,069 1,318,669 1,442,277 1,467,972 520,647 16,234	35,354 3,595,510 16,755,506 25,020,676 45,238 43,191 194,504 419,700 ———————————————————————————————————	144,919,976 12235,559 72,731,305 98,066,294 17,639,979 724,476,263 298,034,405 556,707,428 114,860,255 84,112,833 82,039,386 7,450,879 13,740,117 820,039,386 454,172 332,409 3,733
Sank overdraft	Total Assets		1,080,017,814	419,488,822	50,981,254,322
Shareholders' Equity         1,047,747,466         397,817,576         49,099,727,690           Swing Pricing         3(k)         —         —         (5,966,388)	Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Tansfer agent fees payable Capital gains tax payable Capital gains tax payable Other liabilities	33 (bb) 8666666555	363.724 18.486,788 2.082.153 4.162,573 86.070 — 4.684.039 401,158 — 600,401 152.052 186.200 728 79.052 28.579 43.570 323,327	1,489,046 48,186 48,186 2,788,803 63,546 — 119,558 81,111 55,058 35,875 6,671 31,471 111,707	76.064.644 110.581.192 16.613.779 80.458.828 40.754.356 21.217.765 21.217.765 175.528.010 1,052.750.804 4,835.003 4,835.003 4,835.003 4,835.2415 9,466.771 872.416 4,416.266 1,719.769 144.813.140 3,378.223 23,818,135
Swing Pricing 3(k) (5,966,388)					<u> </u>
	• •	2(14)	1,047,747,466	397,817,576	
		3(K)	1,047,747,466	397,817,576	

	Notes	Asia Equity Portfolio USD	All China Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Emerging Markets Ex-China Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	852,453	234,415	9,815,352	34,330,775	69,872	5.996.172	939,567	11,618,278	733,315	6,457,325
Dividend Income on swap contracts	3(b) 3(b)	5,383	· —	92.889	· · · —	387	54.345	428	—	· —	· · · —
Interest Income excluding swap contracts Interest Income on swap contracts	3(b) 3(b) 3(b)	5,383	531	92,889	151,690	387	54,345	428	41,288	16,892	263,102
Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 6	=	Ξ	15,178	55,352 298	Ξ	Ξ	1,957	11,6 <u>27</u> 57	Ξ	9,262
	-	857,836	234,946	9,923,419	34,538,115	70,259	6,050,517	941,952	11,671,250	750,207	6,729,689
Expenses Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	=	=	61	236	=	<u>84</u>	=	785 7,032	=	2,776
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees	3(b) 6	-	404.04	1,518 3,640,210	5,535	-	4 000 454	196 251,322	1,163	-	926 1,564,637
Depositary fees	6	491,229 32,132 27,891	124,242 27,165 19,023	3,640,210 286,059 96,938	13,431,547 874,269 214,189	22,015 19,764 28,048	1,920,154 69,818 93,263	251,322 7,209 20,026	5,033,204 85,620 154,234	801,622 15,960 36,603	1,564,637 216,555 171,895
Administration fees Distribution and servicing fees	6 6	37.832	_	96,938 712	238.621	28	211.677	6.701	154,234 31.415	12 642	11.021
Transfer Agent fees Taxe d'abonnement	6	23,277 15,478	13,312 4,219	29,364 54,245	168,862 303,946	14,2 <u>3</u> 3 369	37,026 75,053	15,370 8,956	58,963 210,723	19,294 26,908	24,416 146,082
Professional fees Other operating expenses	6	9,799 79,180	30,308 47,715	16,872 156,838	50,190 704,979	9,989 40,495	12,383 157,521	9,494 52,662	21,013 287,777	31,363 75,068	42,627 259,908
Other operating expenses	-	716.818	265.984	4.282.817	15.992.374	134.941	2.576.979	371.936	5.891.929	1.019.460	2,440,843
Less: Investment Adviser fee waived	6	5,108	83,567	-	504	99,698		26,291			
<b>Total expenses</b> Withholding tax on dividends and other investment income	5	<b>711,710</b> 93,876	<b>182,417</b> 11,648	<b>4,282,817</b> 1,063,948	<b>15,991,870</b> 3,812,979	<b>35,243</b> 8,579	<b>2,576,979</b> 813,952	<b>345,645</b> 136,620	<b>5,891,929</b> 2,167,444	<b>1,019,460</b> 142,971	<b>2,440,843</b> 1,300,338
Net investment income/(expense) for the Period	_	52,250	40,881	4,576,654	14,733,266	26,437	2,659,586	459,687	3,611,877	(412,224)	2,988,508
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(7,973,374)	(4,513,843)	(17,522,307)	42,163,131	68,904	(32,301,938)	1,609,502	39,451,770	3,535,105	66,996,429
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		33,978	(26,759)	_	_	_	_	_	_	_	_
forward currency contracts  Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes		(1,369,985)	(350,235)	(4,229,300)	(21,784,481)	(18,150)	(20,042,378)	1,123	(4,166,388)	(1,518,418)	(13,322,805)
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts	_										
Net realised gain/(loss)	-	(9,309,381)	(4,890,837)	(21,751,607)	20,378,650	50,754	(52,344,316)	1,610,625	35,285,382	2,016,687	53,673,624
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		15,600,210	5,180,888	83,357,482	184,667,084 —	309,645	153,739,161	2,124,643	113,811,875	18,645,807	179,470,700
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		=	=	=	=	=	=	=	=	=	=
Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(1,620)	(289)	(7,739)	(130,071)	(595)	(5,407)	(1,866)	(243,544)	(218)	(63,614)
Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration nedging share classes  Net change in unrealised gain/(loss) on options contracts		=	=	=	=	=	=	=	=	=	=
Net change in unrealised gain/(loss)	-	15,598,590	5,180,599	83,349,743	184,537,013	309,050	153,733,754	2,122,777	113,568,331	18,645,589	179,407,086
Net income gain/(loss) for the Period	-	6,341,459	330,643	66,174,790	219,648,929	386,241	104,049,024	4,193,089	152,465,590	20,250,052	236,069,218
	_										

	Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(a)(b)</sup> JPY	Japan Equity Portfolio <sup>(a)(b)</sup> JPY	US Equity ESG Portfolio USD	US Small Cap Equity Portfolio USD	US Technology Opportunities Equity Portfolio USD	Global Clean Energy Infrastructure Equity Portfolio USD	Global Future Economic Security Equity Portfolio USD	Global Infrastructure Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(h)	7,212,744	10.866.399	3.539.196	1.624.528	5.836.526	598,659	1.297.474	97,825	3,802,362	408.336
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b)	1,477	459,004	0,000,100	1,024,020	61,290	464	48,181	318	39,079	491
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b) 3(b) 6		-100,004	_	_		=	40,101	=		_
Interest Income on securities lending Other income	6	114,693 155	Ξ	27,890	35,174	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ
Other income	-	7,329,069	11,325,403	3,567,086	1,659,702	5,897,816	599,123	1,345,655	98,143	3,841,441	408,827
Expenses	2/5)	7.426	,, ,, ,,	11.330	2,000	.,,.		,, ,,,,,,,		.,,,,	
Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	7,436	=	11,330	3,888 77	23,542	=	=	=	=	=
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees	3(b) 6			2,627 1,843,077	3,458 657,605	-	477.000		-	40.000	
Depositary fees	6	7,461,716 127,695 145,738	19,486,993 743,086 818,340	1,843,077 34,985 34,097	21,562 17,821	5,611,305 40,146 101,214	477,003 9,157 28,084	358,136 26,382 65,247	27,762 8,331 29,051	16,268 48,194 71,651	144,064 14,391 27,045
Administrátion fees Distribution and servicing fees	6	537,114	934.863	_	48.002	36,213	1.790	1.072	512	32	37.534
Transfer Agent fees Taxe d'abonnement	6 5	87,069 206,330	102,199 575,345	10,519 43,524	11,566 17,552	44,317 199,117	14,117 23,154	14,262 31,629	19,584 489	1,090 25,554	20,016 4,569
Professional fees Other operating expenses	6	36,023 351,487	47,437 711,569	7,389 63,762	6,647 38,981	13,165 232,816	9,789 61,874	11,569 75,722	9,605 47,894	11,059 55,449	4,569 9,626 56,488
	-	8,972,079	23,419,832	2,051,503	827,159	6,301,835	624,968	584,019	143,228	229,297	313,733
Less: Investment Adviser fee waived	6								103,968	3	89,537
Total expenses Withholding tax on dividends and other investment income	5	<b>8,972,079</b> 1,008,245	<b>23,419,832</b> 1,956,769	<b>2,051,503</b> 542,028	<b>827,159</b> 248,797	<b>6,301,835</b> 1,650,853	<b>624,968</b> 155,708	<b>584,019</b> 342,750	<b>39,260</b> 12,090	<b>229,294</b> 947,229	<b>224,196</b> 67,899
Net investment income/(expense) for the Period	_	(2,651,255)	(14,051,198)	973,555	583,746	(2,054,872)	(181,553)	418,886	46,793	2,664,918	116,732
Net realised gain/(loss) on investment securities  Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		13,051,636	42,768,911	19,957,331	12,388,754	24,108,968	1,607,625	3,399,037	(1,099,675)	22,020,865	(809,333)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	12,348,249	84,313	(89,505)	_	_	_	_	_	_
forward currency contracts		77,348	(31,733,064)	6,453,802	2,528,994	(736,219)	(3,889)	_	12,661	(330,096)	(130,887)
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		=	=	=	=	=	=	=	=	=	
Net realised gain/(loss)		13,128,984	23,384,096	26,495,446	14,828,243	23,372,749	1,603,736	3,399,037	(1,087,014)	21,690,769	(940,220)
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		272,361,943 —	388,854,959 —	41,918,3 <u>56</u>	13,715,638	78,406,4 <u>38</u>	16,124,743	61,754,322	1,263,703	55,794,169 —	2,085,886
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		=	(2,790,978)	Ξ	Ξ	=	=	=	=	=	Ξ
Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and snare class specific forward currency contracts  Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(5,416)	151,153	184,945	612,962	(1,233,520)	(4,664)	_	(3)	(3,574)	(887)
share classes Net change in unrealised gain/(loss) on options contracts		_	_	_	=	_	_	_	=	_	_
Net change in unrealised gain/(loss) on options contracts  Net change in unrealised gain/(loss)	-	272.356.527	386.215.134	42,103,301	14.328.600	77,172,918	16.120.079	61.754.322	1.263.700	55.790.595	2.084.999
Net income gain/(loss) for the Period	-	282,834,256	395,548,032	69,572,302	29,740,589	98,490,795	17,542,262	65,572,245	223,479	80,146,282	1,261,511
	-										

<sup>(</sup>a) Expressed in '000.

<sup>(</sup>b) Refer to Note 3(i).

	Notes	Global Real Estate Equity Portfolio USD	Global Future Real Estate And Infrastructure Equity Portfolio USD	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Emerging Markets Ex-China CORE® Equity Portfolio USD	Europe CORE® Equity Portfolio EUR	Eurozone CORE® Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Global Small Cap CORE® Equity Portfolio <sup>(5)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	261.701	1.054.892	1.391.549	50.246.249	1.516.074	27.151.996	109,897	33.868.446	13,314,713	11.985.169
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b) 3(b) 3(b)	425	995	2,253	230,714	2,351	80,568	343	282,899	94,788	198,250
Interest Income on swap contracts Net (amortisation) / Net accretion Interest Income on securities lending	3(b) 3(b)	=	=	18,152	98.614	=	125.922	=	 142.048	122,320	=
Other income	ь			· —			1,927	15	2,229	222	
Expenses		262,126	1,055,887	1,411,954	50,575,577	1,518,425	27,360,413	110,255	34,295,622	13,532,043	12,183,419
Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	=	Ξ	Ξ	8,076	Ξ	Ξ	Ξ	6,178	94	Ξ
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees Depositary fees	666	73,117 15,204	764 12,147	1,817 441,260 16,337	10,104 7,897,252 808,382	219,370 20,867	12,544 4,456,153 108,490	11,079 10,211	14,241 7,780,180 204,168	12,231 3,188,545 99,376	5,460,972 78,371
Administration fees Distribution and servicing fees	6 6	25,040 629	24,581 26 11,387	21,804 55,701 25,007	186,497 7.077	23,986	132,200 250,390 64,209	15,699 95 9,220	253,446 622,769 84,091	109,118 145,419	145,051 681,030 57,593
Transfer Agent fees Taxe d'abonnement Professional fees	5	16,879 2,103 9,527	2,947 8,949	15,049 9,895	102,135 224,890 47,463	3,483 4,234 8,645	159,852 36,222	274 9.028	321,823 49.967	36,691 119,994 16,162	229,468 38,896
Other operating expenses	6	50,529 193,028	44,674 105.475	61,832 648,702	465,549 9,757,425	35,685 316,270	294,915 5,514,975	42,473 98,079	486,974 9,823,837	187,100 3,914,730	322,531 7,013,912
Less: Investment Adviser fee waived	6	93,469	786	18,836		2	96	81,864	21	4	- 7,010,012
Total expenses Withholding tax on dividends and other investment income	5	<b>99,559</b> 53,026	<b>104,689</b> 190,713	<b>629,866</b> 306,055	<b>9,757,425</b> 6,056,546	<b>316,268</b> 196,557	<b>5,514,879</b> 3,031,889	<b>16,215</b> 6,949	<b>9,823,816</b> 6,663,951	<b>3,914,726</b> 2,057,189	<b>7,013,912</b> 3,381,575
Net investment income/(expense) for the Period		109,541	760,485	476,033	34,761,606	1,005,600	18,813,645	87,091	17,807,855	7,560,128	1,787,932
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		69,338	207,097	4,977,326	133,750,409	3,473,641	93,652,805	340,809	321,435,487	69,336,023	180,825,378
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	_	_	5,509,287	134,963	3,315,474	6,073	(1,232,583)	2,054,928	2,888,429
forward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes		(134,603)	53,566	(60,630)	(16,638,404)	(522,442)	2,286,907	=	(10,520,602)	(2,376,414)	450,271
Net realised gain/(loss) on options contracts  Net realised gain/(loss)		(65,265)	260,663	4,916,696	122,621,292	3,086,162	99,255,186	346,882	309,682,302	69,014,537	184,164,078
		565,822	1,132,858	1,311,528	129,006,930	3,710,365	96,883,697	353,085	272,325,367	57,765,736	70,952,825
Net change in unrealised gain/(loss) on investment securities  Net change in unrealised gain/(loss) on covered forward mortgage backed securities  Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		_	_	_	(05.000)	-	-	_	-	(04.440)	(000 405)
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		=	=	Ξ	(25,068)	(26,821)	(1,064,688)	75 —	189,164	(21,148)	(903,425)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging share classes		69	(3,139)	(724)	(432,082)	(11,457)	206,191	5	(482,925)	78,336	(2,428,327)
Net change in unrealised gain/(loss) on options contracts		=	=	=	=	=	=	=	=		=
Net change in unrealised gain/(loss)		565,891	1,129,719	1,310,804	128,549,780	3,672,087	96,025,200	353,165	272,031,606	57,822,924	67,621,073
Net income gain/(loss) for the Period		610,167	2,150,867	6,703,533	285,932,678	7,763,849	214,094,031	787,138	599,521,763	134,397,589	253,573,083

<sup>(</sup>b) Refer to Note 3(i).

	Notes	US Small Cap CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	Emerging Markets Short Duration Bond Portfolio USD	Euro Short Duration Bond Plus Portfolio EUR	Europe High Yield Bond Portfolio EUR	Global Income Bond Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	951,547	263,039	4,018,544	50,444	2,198,834	435,824	29,470	_	_	34,717
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b)	15,086	15,370,694	73,818,378	1.091.606	22,526,513	73.897.767	520.617	2.234.222	2.928.536	723.271
Interest income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b) 3(b) 3(b)	_	_	—	35,183 42,238			_	185,007 621,748		31,597 19,465
Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 6	26,013	6,084,901 198,921 2,831	5,270,407 569,836	42,238 1,046 316	4,956,487 25	6,564,852 458,001 1,562	66,850 1,526	7,683 471	877,345 26,934 160	19,465
		992,646	21,920,386	83,677,165	1,220,833	29,681,859	81,358,006	618,463	3,049,131	3,832,975	809,050
Expenses Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	=	45 —		1,431	4,433	11,091	=	=	2,323	=
Interest Expense on swap contracts Fees charged on securities lending	3(b) 6	2,602	19,894	283,103 57,370	102	426,445	1,161,171 46,146	152	768	2,693	=
Investment Adviser fees Depositary fees	6	212,232 20,480	1,568,444 39,603	10,607,421 153,603	136,669 66,316	2,662,766 226,371	7,564,314 224,573	64,538 6,849	314,342 35,757	392,856 16,578	75,160 11,592
Administration fees Distribution and servicing fees	6	29,247 23,075	79,784 6,485	208,738 41,229	22,032 1,765	116,138 11,352	236,913 282,968	29,051 1,522	36,008 4,856	32,209 2,287	29,051
Transfer Agent fees	ĕ	21.474	38,503	80 440	14.646	47.125	115 571	20 025	15.095	17 792	20,455
Taxe d'abonnement Professional fees	5	15,745 10,013	54,791 35,295	272,035 49,955	2,221 11,822	49,233 16,551	252,926 49,687	4,386 9,358	30,646 15,587	13,507 12,018	20,455 3,032 14,292
Other operating expenses	6	63,582 398,450	135,232 1.978.076	470,496 12.224.390	75,811 332.815	169,248 3,729,662	528,161 10.473.521	59,345 195,226	80,904 533,963	71,992 564,255	57,941 213,776
Less: Investment Adviser fee waived	6	28.558	1,976,076	12,224,390	152.143	3,729,002	10,473,521	109,225	81.530	19.760	107.623
Total expenses Withholding tax on dividends and other investment income	5	<b>369,892</b> 183,966	<b>1,978,023</b> 10,165	<b>12,224,390</b> 15,130	180,672 8,336	<b>3,729,662</b> 381,611	<b>10,473,521</b> 3,815	86,001 322	452,433	544,495	106,153 4,173
Net investment income/(expense) for the Period		438,788	19,932,198	71,437,645	1,031,825	25,570,586	70,880,670	532,140	2,596,698	3,288,480	698,724
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		11,072,466	(28,556,753)	(32,895,186)	(6,345,488)	(174,635)	(133,587,596)	(1,849)	(992,253)	(1,807,242)	(157,762)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		52,251	17,674	(142,315)	4,215	(423,514)	2,303,454	15,189	(1,427,308)	(34,978)	(37,693)
forward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		<u>(9)</u>	(516,756)	1,472,591 (1,421,360)	128,778 103,259 185,644	2,004,549 3,037,310 5,697,990	(23,020,616) (927,539) 8,451,729	4,824 	932,279 1,099,873 —	172,838 39,879 —	(4,803) 14,890 —
Net realised gain/(loss)		11,124,708	(29,055,835)	(32,986,270)	(5,923,592)	10,141,700	(146,780,568)	18,164	(387,409)	(1,629,503)	(185,368)
Net change in unrealised gain/(loss) on investment securities  Net change in unrealised gain/(loss) on covered forward mortgage backed securities  Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		8,757,299 —	53,222,184 —	112,111,625 —	6,965,946 —	(20,347,575)	230,741,022	416,851 —	3,136,134	4,693,057 —	872,642
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(22,919)	120,670	(2,355,958)	(72,989) (25,807)	(3,576) (1,079,919)	(1,203,828)	39,859 —	83,2 <u>46</u>	24,677	19,583
class specific forward currency contracts  Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		_	(914,243)	(8,468,016)	(542,173)	(11,370,110)	(1,637,517)	(88,849)	(494,780)	(466,504)	5,153
share classes Net change in unrealised gain/(loss) on options contracts		=	=	2,118,862	153,376 5,280	(106,782) 24,392	2,956,291 (14,855)	=	(642,905)	(128,077)	8,457
Net change in unrealised gain/(loss)		8,734,380	52,428,611	103,406,513	6,483,633	(32,883,570)	230,841,113	367,861	2,081,695	4,123,153	905,835
Net income gain/(loss) for the Period		20,297,876	43,304,974	141,857,888	1,591,866	2,828,716	154,941,215	918,165	4,290,984	5,782,130	1,419,191

<sup>(</sup>b) Refer to Note 3(i).

	Notes	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Global Fixed Income Portfolio (Hedged) EUR	Global High Yield Portfolio USD	Global Securitised Income Bond Portfolio USD	Short Duration Opportunistic Corporate Bond Portfolio USD	Sterling Credit Portfolio GBP	US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD	US Mortgage Backed Securities Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	1,691,242	7,756	5,808	948,449	45,442	3,364	140	354,489	160,896	28,818
Dividend Income on swap contracts Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 3(b) 3(b) 3(b) 6	36,005,663 2,746,004 1,279,386 16,584	988,727 16,081 (35,505) 5	13,045,098 159,682 (44,189) 431 24	45,260,145 1,839,616 4,534,781 637,170 346	5,543,900 19,667 207,336	3,175,047 114,797 32,535	304,218 10,835 (25,383) 118	5,974,631 7,068 1,751,286 164	2,824,440 2,639 175,009	5,195,330 4,298 340,132
		41,738,879	977,064	13,166,854	53,220,507	5,816,345	3,325,743	289,928	8,087,638	3,162,984	5,568,578
Expenses Bank overdraft interest expense Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts	3(b) 3(b) 3(b)	=	=	98	702	Ξ	Ξ	300	=	Ξ	Ξ
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees Depositary fees Administration fees	6666	1,640 2,876,160 171,253 164,009 60,512	76,543 61,113 20,026 7,487	43 1,129,458 132,874 94,684 6,551	63,749 3,908,866 76,631 182,509 117,905	548,933 14,513 36,269 2,430	3,253 501,294 13,593 41,491 8,926	31,366 33,790 11,167	16 395,914 34,959 58,362	298,688 53,024 33,768 2,168	322,234 30,386 46,100 2,791
Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Professional fees	6 6 5	50,167 161,479 23.479	15,640 6,236 15.055	35,555 75,175 17.541	103,895 153,357 47,370	26,586 28,541 12,819	27,757 20,188 12.492	7,633 1,857 9,862	14,166 48,977 16,035	18,980 19,379 16,098	20,749 19,143 16.262
Other operating expenses	6	250,673	63,252	160,860	326,175	83,753	76,772	46,340	91,008	70,544	80,171
Less: Investment Adviser fee waived		3,759,372 48	265,352 125,720	1,652,839	4,981,159 525	753,844 29.326	705,766 61.554	142,315 94.636	659,437 45.352	512,649 44,362	537,836 9.565
Total expenses Withholding tax on dividends and other investment income	5	3,759,324	139,632	1,652,839	<b>4,980,634</b> 317,323	724,518	<b>644,212</b> 5.964	47,679	614,085	468,287	528,271
Net investment income/(expense) for the Period		37,979,555	837,432	11,514,015	47,922,550	5,091,827	2,675,567	242,249	7,473,553	2,694,697	5,040,307
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(13,196,243)	(220,417)	(3,984,358)	(28,590,246)	650,579	(2,439,923)	(183,521)	, , , ,	(605,221)	(2,663,624)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		1,279,310	(211,719)	(625,064)	89,143	9,969	126,054	(8,217)	(2,427,189)	(686,592)	(239,037)
forward currency contracts  Net realised gain/(loss) on options contracts and swap contracts on duration hedging share classes  Net realised gain/(loss) on options contracts		(13,036,528) 2,401,346 —	(724,527) 344,594 17,135	(6,330,715) 4,821,440 191,809	(31,588,531) (540,057)	231,856	192,303 	30,239 23,274 —	86,371 475,468 56,023	(2,176,798) 236,242 27,203	3,631 280,766 (14,246)
Net realised gain/(loss)		(22,552,115)	(794,934)	(5,926,888)	(60,629,691)	892,404	(2,121,566)	(138,225)	(3,619,047)	(3,205,166)	(2,632,510)
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		36,370,385 —	1,065,948 21,093	17,692,177 455,555	57,807,585 —	1,962,107	4,449,062 —	455,747 —	2,589,791 —	3,599,322 312,146	3,247,365 401,890
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(2,071,285)	(85,526)	(2,385,477)	453,7 <u>12</u>	(68,623)	112,276	(15,439)	`	(111,096)	92,183
class specific forward currency contracts  Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(155,695)	(80,286)	1,652,201	(2,229,935)	142,634	(287,881)	(21,285)		35,516	(45,975)
share classes Net change in unrealised gain/(loss) on options contracts		242,168	(188,646) 695	(3,484,502) 197,684	84,831	26,458	=	(11,514) (336)	(302,446) 6,299	(233,066) 3,179	(89,322) 2,121
Net change in unrealised gain/(loss)		34,385,573	733,278	14,127,638	56,116,193	2,062,576	4,273,457	407,173	2,911,635	3,606,001	3,608,262
Net income gain/(loss) for the Period		49,813,013	775,776	19,714,765	43,409,052	8,046,807	4,827,458	511,197	6,766,141	3,095,532	6,016,059

	Notes	ESG-Enhanced Global Multi-Asset Balanced Portfolio USD	Global Multi-Asset Conservative Portfolio USD	Global Multi-Asset Growth Portfolio USD	Global Multi-Asset Income Portfolio USD	Emerging Markets Total Return Bond Portfolio USD	Global Absolute Return Portfolio USD	Global Dynamic Bond Plus Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR	Global Strategic Macro Bond Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	2/b)	1,620,157	6.213.832	2,372,766	3.926.710	254.724	1,432,239	313,860	119.853	75.682	3.910.229
Dividend Income excluding swap contracts and contracts for difference Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b)	—	57.035	42.860	5,507,254	· · · · ·	29	8,945,925		577.713	56,000
Interest Income on swap contracts	3(b) 3(b) 3(b)	1,420,106 52,003		, , , , ,	· · · —	3,335,461 21,028	2,900,052 140,778	· · · —	20,493,348 71,378	· · · · ·	56,000
Net (amortisation)/ Net accretion Interest Income on securities lending	3(b) 6	159,963	_	_	876,369	396,962 4,959	1,190,566	326,774 294	(4,530,559) 7,887	1,246,012	=
Other income		3,252,229	96 <b>6.270.963</b>	73 <b>2.415.699</b>	10 10,310,343	4.013.134	5,663,666	9.586.853	70 <b>16.161.977</b>	1.899.407	3,966,236
Expenses		3,232,223	0,270,303	2,413,033		4,010,104		.,,	., . ,.	,,,,,,	
Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	=	=	=	190	=	345	3,492	3,823	747	84 1,057
Interest Expense on swap contracts	3(b)	_	2,349	2,331	=	496	=	518,572 29	788	57,019	
Fees charged on securities lending Investment Adviser fees Depositary fees	6 6	801,026 56,754	807,800 18,625	639,803 16,587	2,699,855 42,654	64,187 83,565	168,781 85 481	822,533 141 341	926,094 186 947	186,441 131,251	1,616,185 41,721
Administration fees Distribution and servicing fees	6	56,754 39,113 17,362	18,625 41,962 32,976	16,587 32,527 3.054	42,654 83,321 97,255	83,565 32,280 513	85,481 47,602	141,341 83,480 41,263	186,947 117,820 3.618	131,251 56,393 18,248	41,721 64,441
Transfer Agent fees Taxe d'abonnement	6	20,371 25,629	18,724 5,545	17,062 6,658	50,093 113,873	14,341 7.186	19,099 12,623	56,580 34,411	33,530 63,391	36,468 13,463	17,042 102,842
Professional fees Other operating expenses	6	16,045 86,185	13,126 83,678	10,075 72,637	35,253 188,135	15,534 73,777	16,184 104,764	16,339 156,855	19,475 166,070	15,609 107,169	11,761 150,334
Other operating expenses	٠.	1,062,485	1.024.785	800.734	3,310,629	291.879	454.884	1.874.895	1,521,556	622.808	2,005,467
Less: Investment Adviser fee waived	6	7,669		_	118	84,103	28,258	111,531		174,681	
Total expenses Withholding tax on dividends and other investment income	5	<b>1,054,816</b> 172,532	1,024,785	800,734	<b>3,310,511</b> 480,000	<b>207,776</b> 16,735	<b>426,626</b> 107,372	<b>1,763,364</b> 10,305	<b>1,521,556</b> 995	448,127	<b>2,005,467</b> 622,043
Net investment income/(expense) for the Period		2,024,881	5,246,178	1,614,965	6,519,832	3,788,623	5,129,668	7,813,184	14,639,426	1,451,280	1,338,726
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		7,217,739	2,877,514	4,447,034	2,533	(3,532,740)	(82,575)	(303,448)	(10,690,409)	(1,051,840)	33,648,910
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		(343,335)	519,908	1,886,859	11,024,109	158,228	3,240,592	667,895	(1,768,425)	67,263	_
fonward currency contracts  Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes  Net realised gain/(loss) on options contracts		2,248,092 75,449 (400,466)	410,631 57,194 (303,005)	252,942 54,924 (299,766)	1,122,704	2,368,310 (404,606) 1,063,161	2,331,752 733,853 (2,061,180)	(3,274,574) 5,699,331 3,553,493	(13,323,169) 11,614,996 6,615,284	588,776 4,367,157 1,030,121	(634,457)
Net realised gain/(loss) on options contracts  Net realised gain/(loss)		(400,466) <b>8,797,479</b>	(303,005) <b>3.562.242</b>	(299,766) <b>6.341.993</b>	(5,708,661) <b>6,440,685</b>	1,063,161 (347,647)	(2,061,180) <b>4,162,442</b>	3,553,493 <b>6,342,697</b>	6,615,284 (7,551,723)	1,030,121 <b>5,001,477</b>	33,014,453
Net change in unrealised gain/(loss) on investment securities		9,269,325	6,583,219	10,563,827	14,406,151	6.437.604	3,935,388			(422,828)	30,924,926
Net change in unrealised gain/(loss) on covered forward mortgage backed securities  Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		*,,	-,,		.,		-,,-	3,408,891 409,050	25,544,182 587,869	(,,	
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(129,977)	(92,278)	109,636	(837,430)	(260,731)	(589,511)	126,340	(2,465,683)	273,427	=
Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(682,121)	(55,972)	7,664	(1,865,146)	(2,716,512)	(3,998,204)	(1,153,935)	3,287,741	750,632	186,738
share classes  Net change in unrealised gain/(loss) on options contracts		9,245 (261,268)	(18,838) (391,881)	(18,052) (285,918)	882,388	(241,183) (8,308)	(377,354) 701,066	(4,182,565) 211,708	(8,122,792) 90,666	(3,398,594) 370,804	_
Net change in unrealised gain/(loss)		8,205,204	6,024,250	10,377,157	12,585,963	3,210,870	(328,615)	(1,180,511)	18,921,983	(2,426,559)	31,111,664
Net income gain/(loss) for the Period		19,027,564	14,832,670	18,334,115	25,546,480	6,651,846	8,963,495	12,975,370	26,009,686	4,026,198	65,464,843

		Absolute		Combined Total
	Notes	Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Period Ended 31 May 2024 USD
Income Dividend Income excluding swap contracts and contracts for difference		3,468,032	826.007	314,534,022
Dividend income on swap contracts and contracts for difference	3(b) 3(b) 3(b) 3(b) 3(6)	8,724,424	2,154,047	371,101,123
Dividend Income on swap contracts Interest Income excluding swap contracts Interest Income on swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b)		2,134,047 956,940 7,041,946	6,337,337 47,338,687
Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 6	8,091,719 10,366 2,086	7,041,946	47,338,687 3,149,917 13.358
		20,296,627	10,978,940	742,474,473
Expenses Bank overdraft interest expense	3(b)	363	485	154.499
Interest Expense excluding swap contracts Interest Expense on swap contracts	3(b) 3(6) 3(6) 3(6) 3(6) 3(6) 3(6) 3(6) 3(6	1,304,338	=	36,640
Fees charged on securities lending	6	1.036	_	3,755,328 314,487 154,201,741 6,863,192
Investment Adviser fees Depositary fees Administration fees	6	3,387,999 144,848	720,955 37,320	6,863,192
Distribution and servicing fees	6	116,414 3,580	61,742	5,755,293 5,009,638
Transfer Agent fees Taxe d'abonnement	6	40,892 88,885	18,406 22,071	2,336,173 5,158,411
Professional fees Other operating expenses	6	20,338 197,864	74,321 86,368	1,338,036 10,648,995
Other operating expenses	0	5,306,557	961.668	195,572,442
Less: Investment Adviser fee waived	6	23,526	32	1,983,902
Total expenses Withholding tax on dividends and other investment income	5	<b>5,283,031</b> 547,260	961,636	<b>193,588,540</b> 46,051,177
Net investment income/(expense) for the Period		14,466,336	10,017,304	502,834,756
Net realised gain/(loss) on investment securities  Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		24,891,717	(8,378)	1,037,496,698
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		11,361,263	9,840,862	59,239,594
forward currency contracts		(1,344,686) 5,234,949	(7,104,834)	(157,074,965) 40,581,937
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		5,234,949 (265,235)	`1,688,460′ —	40,581,937 18,404,298
Net realised gain/(loss)		39,878,008	4,416,110	998,647,562
Net change in unrealised gain/(loss) on investment securities  Net change in unrealised gain/(loss) on covered forward mortgage backed securities  Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		7,772,596	(59,623)	3,299,056,747 2,274,556
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(1,431,459)	3,392,361	(14,978,475) (1,105,726)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(21,684,970)	(2,380,932)	(53,127,205)
share classes Net change in unrealised gain/(loss) on options contracts		(3,865,745) 39,397	(682,584)	(21,529,855) 1,597,054
Net change in unrealised gain/(loss)		(19,170,181)	269,222	3,212,187,096
Net income gain/(loss) for the Period		35,174,163	14,702,636	4,713,669,414

	Notes	Asia Equity Portfolio USD	All China Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Emerging Markets Ex-China Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
Shareholders' Equity at the start of the Period		110,545,162	37,665,040	790,196,790	3,024,170,773	5,375,389	729,357,437	44,627,783	1,386,102,575	164,889,196	2,372,950,637
Reversal of the swing net asset calculation method	3(k)	_	101,971	_	_	_	_	31,239	_	_	_
Proceeds from shares issued	7	3,556,536	173,894	82,042,124	341,092,334	418	12,643,580	5,608,979	133,926,574	18,379,597	25,834,147
Payment for shares redeemed	7	(26,804,983)	(9,646,648)	(85,646,159)	(639,863,386)	_	(215,026,846)	(9,682,084)	(279,823,602)	(30,007,174)	(505,852,655)
Net income gain/(loss) for the Period		6,341,459	330,643	66,174,790	219,648,929	386,241	104,049,024	4,193,089	152,465,590	20,250,052	236,069,218
Distributions	8	(86,794)	(69,968)	(577,669)	(3,780,570)	(417)	(5,218,226)	(140,631)	(1,838,899)	_	(228)
Currency adjustment	16	· · · ·	· · ·	<u> </u>	· · · · · ·	· ·	<u> </u>	· · ·		_	<u> </u>
Shareholders' Equity at 31 May 2024	_	93,551,380	28,554,932	852,189,876	2,941,268,080	5,761,631	625,804,969	44,638,375	1,390,832,238	173,511,671	2,129,001,119
Swing Pricing	3(k)	_	_	_	_	_	_	_	_	_	(4,470,902)
Shareholders' Equity (after Swing Pricing)	_	93,551,380	28,554,932	852,189,876	2,941,268,080	5,761,631	625,804,969	44,638,375	1,390,832,238	173,511,671	2,124,530,217

Shareholders' Equity at the start of the Period Reversal of the swing net asset calculation method Proceeds from shares issued Payment for shares redeemed Net income gain/(loss) for the Period Distributions Currency adjustment Shareholders' Equity at 31 May 2024 Swing Pricing Shareholders' Equity (after Swing Pricing)

Notes _	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(a)(b)</sup> JPY	Japan Equity Portfolio <sup>(a)(b)</sup> JPY	US Equity ESG Portfolio USD	US Small Cap Equity Portfolio USD	US Technology Opportunities Equity Portfolio USD	Global Clean Energy Infrastructure Equity Portfolio USD	Global Future Economic Security Equity Portfolio USD	Global Infrastructure Equity Portfolio USD
	1,516,825,984	2,714,649,769	406,602,243	145,670,525	727,468,292	93,189,897	391,306,555	7,956,430	406,373,306	29,199,106
3(k)	_	_	_	_	_	_	_	_	_	35,085
7	149,120,093	1,243,431,113	194,828,606	55,191,927	34,797,978	42,372,071	38,647,058	305,672	81,661,158	738,903
7	(332,232,734)	(749,033,397)	(86,580,979)	(45,515,927)	(59,891,075)	(24,659,249)	(42,918,245)	(3,829,235)	(17,290,553)	(10,090,408)
	282,834,256	395,548,032	69,572,302	29,740,589	98,490,795	17,542,262	65,572,245	223,479	80,146,282	1,261,511
8	(390,444)	_	(21,627)	(53,786)	(73,753)	_	_	(1,793)	(101)	(53,073)
16	_	_	_	_	_	_	_	_	_	
	1,616,157,155	3,604,595,517	584,400,545	185,033,328	800,792,237	128,444,981	452,607,613	4,654,553	550,890,092	21,091,124
3(k)	_	_	_	(222,041)	_	_	_	_	_	_
_	1,616,157,155	3,604,595,517	584,400,545	184,811,287	800,792,237	128,444,981	452,607,613	4,654,553	550,890,092	21,091,124

<sup>(</sup>a) Expressed in '000.

<sup>(</sup>b) Refer to Note 3(i).

Shareholders' Equity at the start of the Period Reversal of the swing net asset calculation method
Proceeds from shares issued
Payment for shares redeemed
Net income gain/(loss) for the Period
Distributions
Currency adjustment
Shareholders' Equity at 31 May 2024
Swing Pricing
Shareholders' Equity (after Swing Pricing)

<sup>(</sup>b) Refer to Note 3(i).

Notes	Global Real Estate Equity Portfolio USD	Global Future Real Estate And Infrastructure Equity Portfolio USD	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Emerging Markets Ex-China CORE <sup>®</sup> Equity Portfolio USD	Europe CORE® Equity Portfolio EUR	Eurozone CORE <sup>®</sup> Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Global Small Cap CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD
_	14,277,559	59,218,997	77,424,337	2,342,122,882	57,014,117	1,194,498,582	4,398,365	3,438,440,881	704,520,861	1,589,702,437
3(k)	_	_	_	5,882,885	_	_	_	_	_	_
7	1,985,761	2,000,969	8,770,778	470,965,819	15,931,582	350,859,578	34,314	616,483,678	311,009,580	257,499,872
7	(5,441,998)	(6,389,722)	(25,270,270)	(450,291,042)	(2,443,058)	(165,334,368)	(1,020)	(662,177,171)	(151,501,022)	(482,174,774)
	610,167	2,150,867	6,703,533	285,932,678	7,763,849	214,094,031	787,138	599,521,763	134,397,589	253,573,083
8	(135,937)	(966)	(83,428)	(7,069,806)	_	(2,538,041)	(24,364)	(4,221,250)	(2,513,304)	(1,454,146)
16	_	_	_	_	_	_	_	_	_	_
	11,295,552	56,980,145	67,544,950	2,647,543,416	78,266,490	1,591,579,782	5,194,433	3,988,047,901	995,913,704	1,617,146,472
3(k)	_	_	_	(78,315)	_	_	_	_	_	(54)
_	11,295,552	56,980,145	67,544,950	2,647,465,101	78,266,490	1,591,579,782	5,194,433	3,988,047,901	995,913,704	1,617,146,418

Shareholders' Equity at the start of the Period
Reversal of the swing net asset calculation method
Proceeds from shares issued
Payment for shares redeemed
Net income gain/(loss) for the Period
Distributions
Currency adjustment
Shareholders' Equity at 31 May 2024
Swing Pricing
Shareholders' Equity (after Swing Pricing)

<sup>(</sup>b) Refer to Note 3(i).

Notes	US Small Cap CORE <sup>®</sup> Equity Portfolio <sup>(b)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	Emerging Markets Short Duration Bond Portfolio USD	Euro Short Duration Bond Plus Portfolio EUR	Europe High Yield Bond Portfolio EUR	Global Income Bond Portfolio USD
	110.838.121	404.070.798	2.729.755.502	47.448.002	887.076.858	2.719.538.729	21.904.559	280.863.370	142.573.485	25.166.988
3(k)	_	_	_	_	_	_		_		_
7	13,689,713	198,788,208	310,322,531	3,247,524	56,383,292	146,599,918	2,587,118	25,617,708	3,827,453	2,150,807
7	(28, 146, 519)	(48,838,858)	(379,532,432)	(15,631,145)	(96,635,744)	(386,923,734)	(1,697,509)	(114,641,404)	(53,322,387)	(1,053,871)
	20,297,876	43,304,974	141,857,888	1,591,866	2,828,716	154,941,215	918,165	4,290,984	5,782,130	1,419,191
8	(16,803)	(19,502,279)	(20,714,263)	(55,166)	(16,218,478)	(28,759,212)	(228,725)	(1,347,575)	(113,398)	(37,702)
16	_	_	_	_	_	_	_	_	_	_
	116,662,388	577,822,843	2,781,689,226	36,601,081	833,434,644	2,605,396,916	23,483,608	194,783,083	98,747,283	27,645,413
3(k)	_	_	_	_	_	_	_	_	_	_
-	116,662,388	577,822,843	2,781,689,226	36,601,081	833,434,644	2,605,396,916	23,483,608	194,783,083	98,747,283	27,645,413

Global Fixed

Global Short Duration

	Notes	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Income Portfolio (Hedged) EUR	Global High Yield Portfolio USD	Securitised Income Bond Portfolio USD	Opportunistic Corporate Bond Portfolio USD	Sterling Credit Portfolio GBP	US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD	Backed Securities Portfolio USD
Shareholders' Equity at the start of the Period		1,460,711,133	49,703,906	676,494,431	1,534,394,548	140,592,282	114,020,556	13,668,354	337,642,119	139,679,724	235,469,521
Reversal of the swing net asset calculation method	3(k)	· · · · —		—	· · · · —	578,801	· · · · —	—			
Proceeds from shares issued	7	686,319,565	3,804,993	126,300,702	176,432,184	9,165,543	7,279,899	1,501,594	242,989,007	33,316,292	10,677,024
Payment for shares redeemed	7	(201,223,353)	(3,953,967)	(158,574,438)	(270,044,234)	(10,481,969)	(13,061,605)	(1,451,095)	(180,985,569)	(19,661,744)	(15,388,202)
Net income gain/(loss) for the Period		49,813,013	775,776	19,714,765	43,409,052	8,046,807	4,827,458	511,197	6,766,141	3,095,532	6,016,059
Distributions	8	(6,342,743)	(275,718)	(4,725,829)	(21,968,705)	(1,780,638)	(748,778)	(420,593)	(693,749)	(236,824)	(1,758,270)
Currency adjustment	16		_	_	_	_	_	_	_	_	
Shareholders' Equity at 31 May 2024		1,989,277,615	50,054,990	659,209,631	1,462,222,845	146,120,826	112,317,530	13,809,457	405,717,949	156,192,980	235,016,132
Swing Pricing	3(k)		_	_	_	_	_	_	_	_	
Shareholders' Equity (after Swing Pricing)		1,989,277,615	50,054,990	659,209,631	1,462,222,845	146,120,826	112,317,530	13,809,457	405,717,949	156,192,980	235,016,132

**US Mortgage** 

	Notes _	ESG-Enhanced Global Multi-Asset Balanced Portfolio USD	Global Multi-Asset Conservative Portfolio USD	Global Multi-Asset Growth Portfolio USD	Global Multi-Asset Income Portfolio USD	Emerging Markets Total Return Bond Portfolio USD	Global Absolute Return Portfolio USD	Global Dynamic Bond Plus Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR	Global Strategic Macro Bond Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD
Shareholders' Equity at the start of the Period		212,190,513	237,718,488	158,074,113	420,271,899	127,668,714	253,570,901	350,024,408	996,340,297	174,868,627	417,971,536
Reversal of the swing net asset calculation method	3(k)	_	_	_	_	_	_	_	_	_	_
Proceeds from shares issued	7	9,380,508	12,963,365	9,922,323	157,316,989	8,845,424	5,409,113	24,664,663	38,171,149	16,862,511	26,954,522
Payment for shares redeemed	7	(24,247,591)	(29,095,764)	(16,357,945)	(112,879,607)	(6,826,810)	(41,014,482)	(79,258,991)	(46,782,048)	(26,493,924)	(62,165,729)
Net income gain/(loss) for the Period		19,027,564	14,832,670	18,334,115	25,546,480	6,651,846	8,963,495	12,975,370	26,009,686	4,026,198	65,464,843
Distributions	8	(728,757)	(488,697)	(176,780)	(13,423,978)	(5,827)	(29,561)	(6,194,389)	(11,134,521)	(1,633,811)	(1,002,958)
Currency adjustment	16 _	`	, , ,	· -	· · · · ·	· · <u> </u>	` _		, , ,		
Shareholders' Equity at 31 May 2024		215,622,237	235,930,062	169,795,826	476,831,783	136,333,347	226,899,466	302,211,061	1,002,604,563	167,629,601	447,222,214
Swing Pricing	3(k)	_	_	_	_	_	_	_	_	_	
Shareholders' Equity (after Swing Pricing)		215,622,237	235,930,062	169,795,826	476,831,783	136,333,347	226,899,466	302,211,061	1,002,604,563	167,629,601	447,222,214

	Notes	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2024 USD
Shareholders' Equity at the start of the Period		887,185,854	402,703,345	44,770,561,946
Reversal of the swing net asset calculation method	3(k)	_	_	6,629,981
Proceeds from shares issued	7	545,952,886	88,611,908	8,968,308,496
Payment for shares redeemed	7	(417,836,011)	(104,951,181)	(8,888,282,269)
Net income gain/(loss) for the Period		35,174,163	14,702,636	4,713,669,414
Distributions	8	(2,729,426)	(3,249,132)	(199,287,794)
Currency adjustment	16		(1) 1) 1	(271,872,084)
Shareholders' Equity at 31 May 2024		1,047,747,466	397,817,576	49,099,727,690
Swing Pricing	3(k)	_	_	(5,966,388)
Shareholders' Equity (after Swing Pricing)		1,047,747,466	397,817,576	49,093,761,302

usia Equity Portfolio ase Accumulation Share Class ase Currency Share Class ase Currency Share Class A" Accumulation Share Class A" Share Class "Accumulation Share Class "Accumulation Share Class "Share Class "Share Class "Share Class "Share Class "Share Class "Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Share Class A Cumulation Share Class A Cumulation Share Class A Share Class A Cumulation Share Class A Share Class A Cumulation Share Class	Currency	as at 31-May-24  286,985 130,623 15,029 45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802  55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654  4,844,638 17,051 22,822 2,856,285 21,859,581	21.94 28.41 14.01 33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	as at <sup>(a)</sup> 30-Nov-23  20.48 26.52 13.11 31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69  13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	21.33 27.62 13.72 32.48 29.00 11.96 16.74 41.07 17.78 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14	31-May-24 93,551,380 28,554,932 852,189,876	Net Assets as at <sup>(a)</sup> 30-Nov-23 110,545,162 37,665,040	30-Nov-2: 151,227,76i 37,759,94i
ase Accumulation Share Class ase Currency Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Share Class A" Accumulation Share Class A" Share Class	USD	286,985 130,623 15,029 45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	21.94 28.41 14.01 33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	20.48 26.52 13.11 31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	21.33 27.62 13.72 32.48 29.00 11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.76 15.76 15.76 15.76 15.76 15.76 15.76 15.76	93,551,380 28,554,932	110,545,162	151,227,76
ase Accumulation Share Class ase Currency Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Accumulation Share Class A" Share Class A" Accumulation Share Class A" Share Class	USD USD USD USD USD EUR USD GBP USD USD EUR USD	130,623 15,029 45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	28.41 14.01 33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	26.52 13.11 31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	27.62 13.72 22.48 29.00 11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14	28,554,932		
ase Currency Share Class  A Cacumulation Share Class	USD USD USD USD EUR USD	130,623 15,029 45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	28.41 14.01 33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	26.52 13.11 31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	27.62 13.72 22.48 29.00 11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
A" Accumulation Share Class A" Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class " Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class A Share Class " Accumulation Share Class A Share Class O Share Class A Share Class	USD USD USD EUR USD	15,029 45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	14.01 33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 12.75 13.40 15.13 12.45	13.11 31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	13.72 32.48 29.00 11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,944
A" Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class R" Accumulation Share Class R" Share Class II China Equity Portfolio ase Accumulation Share Class ase Currency Share Class II China Equity Portfolio ase Accumulation Share Class " Share Class R" Share Class " Share Class R" Share Class " Accumulation Share Class " Share Class	USD EUR USD GBP USD	45,469 283,526 2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802  55,694 9,834  1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654  4,844,638 17,051 22,822 2,856,285	33.16 28.17 12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 12.75 13.40 15.13 12.45	31.03 26.31 11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	32.48 29.00 11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
"Accumulation Share Class "Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Il China Equity Portfolio ase Accumulation Share Class ase Currency Share Class "There Currency Accumulation Share alass "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Chare Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class	USD GBP USD	2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27		37,665,040	37,759,94
"Accumulation Share Class "Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Il China Equity Portfolio ase Accumulation Share Class ase Currency Share Class "There Currency Accumulation Share alass "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Chare Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class	USD GBP USD	2,587,132 792 225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	12.45 16.23 42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	11.58 15.35 39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	11.96 16.74 41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27		37,665,040	37,759,94
"Share Class "Accumulation Share Class "Share Class "Share Class "Il China Equity Portfolio ase Accumulation Share Class ase Currency Share Class ase Currency Accumulation Share ase Accumulation Share Class "Accumulation Share Class "Accumulation Share Class "Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Share Class "Share Class "Chare Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class "Share Class	USD USD USD USD EUR USD GBP USD	225,789 1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	42.32 18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	39.61 17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	41.07 17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
P" Accumulation Share Class P" Ashare Class P" Accumulation Share Class R" Accumulation Share Class R" Share Class RI China Equity Portfolio ase Accumulation Share Class Bether Currency Share Class R Share Class R Accumulation Share Class R Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class R" Accumulation Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class	USD USD USD EUR USD	1,034,336 110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654	18.36 17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	17.12 16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	17.78 17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
per Share Class Ref Accumulation Share Class Ref Accumulation Share Class Ref Share Class Recumulation Share Class Ref Recumulation Share Class Ref Recumulation Share Class Ref Recumulation Share Class	USD EUR USD GBP USD	110,582 15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	17.96 19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	16.76 18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	17.41 19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
R" Accumulation Share Class R" Accumulation Share Class R" Share Class II China Equity Portfolio ase Accumulation Share Class ase Accumulation Share Class ase Accumulation Share Class wither Currency Accumulation Share lass " Accumulation Share Class " Accumulation Share Class " Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class R" Share Class R" Share Class Reging Markets Equity ESG ortfolio ase Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class	EUR USD GBP USD	15,392 444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	19.58 16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 12.75 13.40 15.13 12.45	18.15 15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	19.71 15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,944
R" Accumulation Share Class R" Share Class II China Equity Portfolio ase Accumulation Share Class ase Currency Share Class Ither Currency Accumulation Share lass II Accumulation Share Class III Accumulation Share Class	USD GBP USD	444,008 29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	16.33 16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	15.19 15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	15.70 16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
R* Share Class R* Share Class III China Equity Portfolio ase Accumulation Share Class ase Currency Share Class ther Currency Accumulation Share lass " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class R* Accumulation Share Class R* Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Share Class O" Share Class " Accumulation Share Class O" Share Class	GBP USD	29,467 139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	16.22 15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	15.33 14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	16.72 15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
R* Share Class  II China Equity Portfolio ase Accumulation Share Class ase Currency Share Class ase Currency Accumulation Share lass "Accumulation Share Class "Share Class "Share Class "Share Class R* Share Class Cacumulation Share Class R* Share Class R* Share Class Cacumulation Share Class R* Share Class Cacumulation Share Class Reging Markets Equity ESG Ortfolio ase Accumulation Share Class (Dis) (Quarterly) Share Class "Accumulation Share Class "Share Class "Share Class O" Accumulation Share Class "Share Class O" Share Class O" Share Class	USD	139,802 55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	15.70 13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19 10.74	14.69 13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	15.23 15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
Accumulation Share Class ase Accumulation Share Class ase Currency Share Class ase Currency Share Class ase Currency Accumulation Share alass Accumulation Share Class Share Class Accumulation Share Class	USD	55,694 9,834 1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	13.51 13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45	13.21 12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	15.42 15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
ase Accumulation Share Class ase Currency Share Class ther Currency Accumulation Share lass " Accumulation Share Class " Share Class " Accumulation Share Class " Accumulation Share Class " Share Class Resident Share Class Recumulation Share Class " Accumulation Share Class " Share Class " Share Class " Share Class O" Share Class	USD	9,834  1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654  4,844,638 17,051 22,822 2,856,285	13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19 10.74	12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14		37,665,040	37,759,94
ase Currency Share Class ther Currency Accumulation Share llass " Accumulation Share Class " Share Class Residual Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class	USD  SGD USD USD USD USD USD USD USD USD USD US	9,834  1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654  4,844,638 17,051 22,822 2,856,285	13.21 5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19 10.74	12.92 5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	15.08 6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14	852,189,876		
ther Currency Accumulation Share class  " Accumulation Share Class " Share Class Register Class " Share Class Register Class Recumulation Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class O" Share Class O" Share Class	SGD USD USD USD USD USD USD USD USD USD US	1,364 422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	5.68 15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19	5.50 14.86 13.61 13.32 12.50 13.05 14.99 12.21	6.56 17.21 15.76 15.46 14.49 15.12 18.27 14.14	852,189,876		
lass " Accumulation Share Class " Share Class " Share Class " Stare Class " Share Class " Share Class Ref Share Class Red Accumulation Share Class Red Accumulation Share Class " Share Class " Share Class O" Share Class	USD	422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19	14.86 13.61 13.32 12.50 13.05 14.99 12.21	17.21 15.76 15.46 14.49 15.12 18.27 14.14	852,189,876		
" Accumulation Share Class " Share Class Resident Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class	USD	422,380 556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	15.25 13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19	14.86 13.61 13.32 12.50 13.05 14.99 12.21	17.21 15.76 15.46 14.49 15.12 18.27 14.14	852,189,876		
"Share Class "Share Class "Share Class "Share Class Accumulation Share Class Accumulation Share Class Accumulation Share Class Thare Class	USD	556,243 689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	13.87 13.67 12.75 13.40 15.13 12.45 11.19 11.19	13.61 13.32 12.50 13.05 14.99 12.21	15.76 15.46 14.49 15.12 18.27 14.14	852,189,876		
"Accumulation Share Class "Share Class "Accumulation Share Class "Share Class "Share Class "Share Class "Share Class "Share Class "Energing Markets Equity ESG ortfolio ase Accumulation Share Class ase Currency Share Class "Accumulation Share Class "Share Class "Share Class "Share Class "Accumulation Share Class "Share Class "Accumulation Share Class	USD USD USD GBP USD USD USD USD USD USD EUR USD EUR GBP	689,271 129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	13.67 12.75 13.40 15.13 12.45 11.19 11.19 10.74	13.32 12.50 13.05 14.99 12.21	15.46 14.49 15.12 18.27 14.14	852,189,876		
2" Share Class 2" Accumulation Share Class 2" Share Class 3" Share Class 3" Share Class 3" Share Class 3" Class 3" Accumulation Share Class 3" Accumulation Share Class 4" (Dis) (Quarterly) Share Class 5" Accumulation Share Class 5" Accumulation Share Class 6" Accumulation Share Class 7" Accumulation Share Class 8" Share Class 9" Accumulation Share Class	USD USD GBP USD USD USD USD USD EUR USD EUR GBP	129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	12.75 13.40 15.13 12.45 11.19 11.19 10.74	12.50 13.05 14.99 12.21	14.49 15.12 18.27 14.14	852,189,876		
R" Accumulation Share Class Response	USD GBP USD USD USD EUR USD EUR GBP	129,292 58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	13.40 15.13 12.45 11.19 11.19 10.74	13.05 14.99 12.21	15.12 18.27 14.14	852,189,876		
R" Share Class R" Share Class merging Markets Equity ESG ortfolio ase Accumulation Share Class ase Currency Share Class "C Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class	GBP USD USD USD EUR USD EUR GBP	58,437 26,636 91,654 4,844,638 17,051 22,822 2,856,285	15.13 12.45 11.19 11.19 10.74	14.99 12.21 10.36	18.27 14.14	852,189,876		
R" Share Class merging Markets Equity ESG ortfolio ase Accumulation Share Class ase Currency Share Class ("Clis) (Quarterly) Share Class "Accumulation Share Class "Accumulation Share Class "Accumulation Share Class "Accumulation Share Class "Share Class "Share Class O" Accumulation Share Class O" Share Class O" Share Class O" Share Class	USD USD USD USD EUR USD EUR GBP	91,654 4,844,638 17,051 22,822 2,856,285	12.45 11.19 11.19 10.74	12.21 10.36	14.14	852,189,876		
merging Markets Equity ESG ortfolio asse Accumulation Share Class ase Currency Share Class = "Accumulation Share Class" (Dis) (Quarterly) Share Class "Accumulation Share Class "Accumulation Share Class "Accumulation Share Class "Accumulation Share Class "Share Class O" Accumulation Share Class O" Accumulation Share Class O" Accumulation Share Class O" Share Class O" Accumulation Share Class	USD USD USD EUR USD EUR GBP	4,844,638 17,051 22,822 2,856,285	11.19 11.19 10.74	10.36		852,189,876		
ortfolio ase Accumulation Share Class ase Currency Share Class 2" Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Accumulation Share Class O" Accumulation Share Class	USD USD EUR USD EUR GBP	17,051 22,822 2,856,285	11.19 10.74		10.25	852,189,876		
ase Accumulation Share Class ase Currency Share Class E' Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O' Accumulation Share Class O' Share Class O' Share Class	USD USD EUR USD EUR GBP	17,051 22,822 2,856,285	11.19 10.74		10.25	852,189,876		
ase Currency Share Class " (Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class O" Accumulation Share Class	USD EUR USD EUR GBP	17,051 22,822 2,856,285	11.19 10.74		10.25		790,196,790	986,241,05
" Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class	EUR USD EUR GBP	22,822 2,856,285	10.74	10.36	10.55		, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
" Accumulation Share Class " (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class	EUR USD EUR GBP	22,822 2,856,285	10.74		10.34			
" (Dis) (Quarterly) Share Class " Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class	USD EUR GBP	2,856,285		9.93	10.47			
" Accumulation Share Class " Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Apare Class O" Share Class	EUR GBP		11.48	10.61	10.59			
" Accumulation Share Class " Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class	GBP		11.09	10.18	10.57			
" Accumulation Share Class " Share Class O" Accumulation Share Class O" Share Class O" Share Class		1,964,942	9.20	8.57	8.91			
" Share Class O" Accumulation Share Class O" Share Class <sup>D</sup> " Accumulation Share Class		35,898,683	11.83	10.90	10.78			
O" Accumulation Share Class O" Share Class O" Accumulation Share Class	USD	2,619,527	11.49	10.70	10.66			
O" Share Class O" Accumulation Share Class	EUR	513,474	14.37	13.15	13.54			
P" Accumulation Share Class	USD	518,439	6.88	6.43	6.42			
	USD	178,761	10.29	9.51	9.44			
	USD	411,043	11.78	10.86	10.74			
R" Share Class	GBP	330,831	10.94	10.29	10.79			
R" Share Class	USD	51,778	11.44	10.64	10.61			
merging Markets Equity Portfolio	USD	01,770	11.44	10.04	10.01	2,941,268,080	3,024,170,773	3,238,817,01
ase Accumulation Share Class	USD	8,776,977	21.45	19.97	19.68	2,341,200,000	3,024,170,773	3,230,017,01
ase Currency Share Class	USD	1,309,611	40.43	37.64	37.08			
other Currency Accumulation Share	000	1,505,011	40.43	37.04	37.00			
lass	CHF	45,157	12.08	10.91	11.67			
other Currency Accumulation Share	0	10,101	.2.00					
lass	EUR	6,872,791	16.99	15.76	16.32			
ther Currency Accumulation Share								
lass	HKD	3,013	97.60	90.77	89.25			
other Currency Accumulation Share								
lass	SGD	33,909	9.51	8.77	8.83			
ther Currency Snap Share Class	GBP	52,802	17.21	16.19	16.79			
A" Accumulation Share Class	USD	266,067	14.07	13.13	12.98			
A" Share Class	USD	329,282	40.76	38.02	37.60			
3" Share Class	USD	1,107	32.60	30.56	30.52			
E" Accumulation Share Class	EUR	2,192,680	36.66	34.09	35.47			
G" Share Class	USD	27,639	7.85	7.38	7.26			
" Accumulation Share Class	EUR	12,564,744	17.48	16.14	16.54			
" Accumulation Share Class	GBP	15,708	10.61	9.93	_			
" Accumulation Share Class	SEK	649	127.33	117.88	115.37			
" Accumulation Share Class	USD	62,884,866	21.38	19.81	19.33			
" Share Class	EUR	3,834,731	10.82	10.08	10.41			
" Share Class	GBP	6,277,056	16.22	15.33	15.86			
" Share Class	USD	1,741,026	50.16	46.91	46.13			
O" Accumulation Share Class	GBP	429,194	30.27	28.23	28.74			
O" Accumulation Share Class	SEK	880	92.00	84.76	82.22			
O" Accumulation Share Class	USD	18,179,837	15.90	14.67	14.19			
S" Accumulation Share Class	EUR	499	10.68	9.86				
S" Accumulation Share Class	GBP	198	10.70	10.00	_			
		2,230,755	10.76	9.78				
	I HSD	527,589	10.55	9.78	_			
S" Accumulation Share Class	USD		6.54	6.24	6.45			
S" Accumulation Share Class S" Share Class	USD	200 170						
S" Accumulation Share Class S" Share Class X" (Dis) (Cap Monthly) Share Class	USD USD	328,179		16.18	15.85			
S" Accumulation Share Class S" Share Class X" (Dis) (Cap Monthly) Share Class >" Accumulation Share Class	USD USD USD	984,650	17.42	45.05				
S" Accumulation Share Class S" Share Class X" (Dis) (Cap Monthly) Share Class >" Accumulation Share Class >" Share Class	USD USD USD USD	984,650 364,145	16.77	15.65	15.38			
S" Accumulation Share Class S" Share Class S" (Dis) (Cap Monthly) Share Class T" Accumulation Share Class Thare Class Thare Class Thare Class	USD USD USD USD CHF	984,650 364,145 127,342	16.77 12.93	11.64	12.33			
S" Accumulation Share Class S" Share Class X" (Dis) (Cap Monthly) Share Class >" Accumulation Share Class >" Share Class	USD USD USD USD	984,650 364,145	16.77					

		Outstanding Shares	Net As	sset Value per	Share		(e),	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-2
Emerging Markets Equity		<u> </u>	<u> </u>					
Portfolio (Continued)								
'R" Share Class	GBP	5,207,454	18.02	17.02	17.61			
'R" Share Class	USD	948,887	14.34	13.41	13.18			
Emerging Markets Ex-China Equity								
Portfolio	USD					5,761,631	5,375,389	4,788,02
Base Accumulation Share Class	USD	22,230	10.83	10.15	9.44			
Base Currency Share Class	USD	1,000	11.52	10.80	10.04			
Other Currency Accumulation Share								
Class	EUR	1,000	10.50	9.81	9.58			
Other Currency Accumulation Share								
Class	GBP	1,000	10.46	9.91	9.70			
E" Accumulation Share Class	EUR	1,000	10.39	9.74	9.56			
I SD" Accumulation Share Class	EUR	1,000	10.78	10.01	9.65			
'I SD" Accumulation Share Class	GBP	1,000	10.74	10.11	9.77			
'I SD" Accumulation Share Class	USD	181,326	11.12	10.36	9.51			
'I SD" Share Class	USD	1,013	11.64	10.97	10.08			
I" Accumulation Share Class	EUR	1,000	10.71	9.96	9.63			
I" Accumulation Share Class	GBP	1,000	10.66	10.06	9.75			
I" Accumulation Share Class	USD	300,000	11.04	10.30	9.49			
'I" Share Class	USD	1,009	11.61	10.93	10.07			
P" Accumulation Share Class	USD	1,000	10.94	10.23	9.47			
'R" Accumulation Share Class	EUR	1,000	10.94	9.95	9.63			
'R" Accumulation Share Class	GBP	1,000	10.66	10.05	9.74			
R" Accumulation Share Class	USD	1,000	11.03	10.29	9.49			
R" Share Class	GBP	998	11.03	10.49	10.17			
'R" Share Class	USD	1,008	11.61	10.93	10.07			
Global Environmental Impact Equity								
Portfolio	USD					625,804,969	729,357,437	940,727,9
Base Accumulation Share Class	USD	676,814	13.54	11.70	12.52			
Base Currency Share Class	USD	4,589	13.55	11.70	12.52			
Other Currency Accumulation Share								
Class	EUR	3,124	9.64	8.30	9.33			
Other Currency Accumulation Share								
Class	SGD	2,853	8.00	6.84	7.48			
E" Accumulation Share Class	EUR	3,828,116	13.07	11.29	12.79			
I" Accumulation Share Class	EUR	913,224	18.93	16.23	18.11			
I" Accumulation Share Class	GBP	506,817	14.30	12.44	13.89			
T' Accumulation Share Class	USD	10,027,685	14.01	12.06	12.80			
'I' Share Class	AUD	2,493,779	10.21	8.96	9.38			
I' Share Class	GBP	13,634	14.12	12.37	13.88			
I' Share Class			13.87	12.00	12.79			
	USD	11,578						
'IO" Share Class	USD	27,807,214	8.78	7.64	8.15			
P" Accumulation Share Class	GBP	292,006	13.97	12.18	13.68			
P" Accumulation Share Class	USD	4,441,906	13.70	11.81	12.61			
P" Share Class	GBP	1,002	13.96	12.20	13.70			
'P" Share Class	USD	100	13.69	11.84	12.63			
'R" Accumulation Share Class	GBP	357,380	14.25	12.39	13.85			
'R" Accumulation Share Class	USD	2,340,491	13.97	12.02	12.77			
'R" Share Class	GBP	1,417,422	14.06	12.32	13.82			
'R" Share Class	USD	109,296	13.80	11.97	12.76			
Global Equity Income Portfolio	USD	,				44,638,375	44,627,783	49,387,2
Base Accumulation Share Class	USD	965	24.34	22.23	20.56	,500,010	,521,100	70,001,2
Base Currency Share Class	USD	223,829	52.59	48.54	45.32			
'A" Share Class	USD	17,784	22.40	20.63	19.26			
E" Accumulation Share Class				17.60				
	EUR	70,967	19.27		17.23			
I' Accumulation Share Class	USD	566,181	20.36	18.51	16.97			
P" Accumulation Share Class	USD	620,379	23.85	21.75	20.07			
P" Share Class	USD	16,876	22.18	20.50	19.13			
'R" (Dis) (Gross Quarterly) Share Class	USD	1,156	14.74	13.65	12.90			
'R" Accumulation Share Class	USD	146,259	24.13	21.94	20.12			
'R" Share Class	GBP	1,123	27.11	25.39	24.96			
'R" Share Class	USD	31,459	21.48	19.91	18.59			
Global Equity Partners ESG Portfolio	USD					1,390,832,238	1,386,102,575	1,493,302,0
Base Accumulation Share Class	USD	200,466	28.44	25.55	22.71			,
Base Accumulation Share Class (USD		,						
Hedged Class)	USD	10,182	20.09	17.96	15.99			
Base Currency (Dis) (Stable Monthly)		,						
Share Class	USD	1,069	10.45	9.53	8.76			
Base Currency Share Class	USD	444,141	23.30	20.93	18.60			
Base Currency Share Class (USD	335	, 171	20.00	20.00	10.00			
Hedged Class)	USD	1,000	20.10	17.96	15.99			
Dther Currency (Dis) (Stable Monthly)	030	1,000	20.10	17.90	10.99			
Other Currency (Dis) (Stable Monthly) Share Class	SGD	1,484	10.15	9.17	8.62			
	1 300	1,404	10.13	9.17	0.02			
Other Currency Accumulation Share	ELIB	627 046	24.06	27.00	25.06			
Class	EUR	637,946	31.06	27.80	25.96			
Other Currency Accumulation Share	GBP	E00 E04	20.55	25.00	22.50			
		522,581	39.55	35.90	33.58			
Class	l ODI							
Class Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	15,077	17.10	15.40	14.09			

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share	,	Not Assots as at(a)	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-22
Global Equity Partners ESG			-					
Portfolio (Continued)								
Other Currency Share Class (EUR ledged Class)	EUR	10,661	17.11	15.40	14.09			
A" Accumulation Share Class	USD	93,189	35.21	31.70	28.33			
A" Share Class	USD	43,389	35.21	31.71	28.33			
E" Accumulation Share Class	EUR	163,117	40.93	36.73	34.48			
E" Share Class	EUR	59,819	10.27	9.21	8.65			
I" Accumulation Share Class	EUR	1,141,085	42.98	38.31	35.50			
I" Accumulation Share Class	SEK USD	922 16,196,171	121.58	108.75	96.25			
I" Accumulation Share Class I" Accumulation Share Class (EUR	050	10,190,171	23.12	20.68	18.24			
ledged Class)	EUR	2,520,795	16.53	14.82	13.43			
I" Accumulation Share Class (USD ledged Class)	USD	1.066	22.23	19.78	17.47			
l" Share Class	GBP	1,066 25,291	27.98	25.42	23.67			
l" Share Class (USD Hedged Class)	USD	895,405	21.48	19.41	17.22			
IO" Accumulation Share Class	GBP	1,563,705	33.88	30.51	28.10			
IO" Accumulation Share Class	USD	2,210,912	31.55	28.12	24.61			
IO" Accumulation Share Class (USD		, -,-						
ledged Class)	USD	2,326,183	23.46	20.80	18.24			
IO" Share Class	USD	1,242,996	20.95	18.90	16.74			
P" Accumulation Share Class	EUR	597,006	10.46	9.35	8.71			
P" Accumulation Share Class	USD	1,609,667	39.98	35.87	31.80			
P" Accumulation Share Class (USD	1100	120.070	24.25	40.00	46.00			
Hedged Class)	USD	139,878	21.35	19.06	16.93			
P" Share Class P" Share Class	EUR USD	69,897 712,959	10.47 39.74	9.35 35.65	8.71 31.60			
	USD	1,066	21.36	19.06	16.93			
P" Share Class (USD Hedged Class) R" Accumulation Share Class	EUR	2,353,646	22.34	19.00	18.46			
R" Accumulation Share Class	GBP	604.232	25.88	23.40	21.72			
R" Accumulation Share Class	USD	1,483,464	29.22	26.15	23.07			
R" Accumulation Share Class (EUR	005	1,400,404	20.22	20.10	20.01			
Hedged Class)	EUR	2,107,222	19.56	17.55	15.94			
R" Accumulation Share Class (USD								
ledged Class)	USD	1,000	23.00	20.47	18.09			
R" Share Class	GBP	1,722,939	35.90	32.61	30.37			
R" Share Class	USD	8,147,622	28.37	25.50	22.57			
R" Share Class (EUR Hedged Class)	EUR	10,380	19.14	17.25	15.72			
R" Share Class (USD Hedged Class)	USD	87,866	22.49	20.11	17.83			
Global Future Health Care Equity	Heb					470 544 674	464 000 406	220 604 00
Portfolio Base Accumulation Share Class	USD USD	579,364	10.55	9.38	10.07	173,511,671	164,889,196	229,681,80
Base Currency Share Class	USD	22,571	10.55	9.37	10.07			
Other Currency Accumulation Share	030	22,571	10.54	9.57	10.00			
Class	SGD	5,601	8.85	7.77	8.53			
E" Accumulation Share Class	EUR	480,787	10.65	9.46	10.72			
I" Accumulation Share Class	EUR	266,306	11.60	10.23	11.44			
I" Accumulation Share Class	USD	6,944,799	10.86	9.62	10.24			
I" Share Class	USD	811,152	10.86	9.62	10.24			
IO" Accumulation Share Class	USD	900	10.42	9.19	9.71			
P" Accumulation Share Class	USD	2,937,887	10.65	9.45	10.12			
P" Share Class	USD	692,466	10.65	9.45	10.12			
R" Accumulation Share Class	GBP	59,301	10.92	9.77	10.96			
R" Accumulation Share Class	USD	2,686,031	10.84	9.60	10.23			
R" Share Class	GBP	127,810	10.91	9.76	10.95			
R" Share Class	USD	330,788	10.84	9.61	10.23			
Slobal Future Technology Leaders	HOD					0.404.500.047	0.070.050.007	0 500 074 50
Equity Portfolio	USD	160.014	12.02	10.47	10.40	2,124,530,217	2,372,950,637	2,592,871,53
Base Accumulation Share Class Base Currency Share Class	USD	162,014	13.62	12.47	10.40			
	USD	73,955	13.62	12.47	10.40			
Other Currency Accumulation Share	EUR	117,842	13.58	12.39	10.86			
Other Currency Accumulation Share	Loix	117,042	15.50	12.55	10.00			
Class	HKD	98,688	72.48	66.31	55.23			
Other Currency Accumulation Share								
Class	SGD	1,364	7.24	6.56	5.59			
E" Accumulation Share Class	EUR	213,298	13.14	12.04	10.63			
I" Accumulation Share Class	USD	13,666,598	14.12	12.87	10.65			
I" Share Class	GBP	800	8.79	8.10	7.05			
I" Share Class	USD	49,107	14.12	12.86	10.64			
IO" Accumulation Share Class	USD	123,571,448	14.57	13.23	10.86			
	USD	4,391,944	18.96	17.34	14.42			
P" Accumulation Share Class	USD	356,924	18.97	17.34	14.42			
P" Accumulation Share Class P" Share Class				13.16	11.46			
P" Accumulation Share Class P" Share Class R" Accumulation Share Class	GBP	61,347	14.28					
P" Accumulation Share Class P" Share Class R" Accumulation Share Class R" Accumulation Share Class	GBP USD	412,960	8.51	7.77	6.43			
P" Accumulation Share Class P" Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class	GBP USD EUR	412,960 535,848	8.51 12.21	7.77 11.10	9.65			
P" Accumulation Share Class P" Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class R" Share Class	GBP USD EUR GBP	412,960 535,848 1,000	8.51 12.21 14.32	7.77 11.10 13.19	9.65 11.49			
P" Accumulation Share Class P" Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class	GBP USD EUR	412,960 535,848	8.51 12.21	7.77 11.10	9.65	1,616,157,155	1,516,825,984	1,557,419,15

		Outstanding Shares	Net As	sset Value per	Share		Not Appetst(a)	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-2
Global Millennials Equity						•		
Portfolio (Continued)								
Base Currency (Dis) (Stable Monthly) Share Class	USD	1,030	9.36	7.91	7.26			
Base Currency Share Class	USD	522,923	22.64	18.96	17.06			
Other Currency (Dis) (Stable Monthly)	""	022,020	22.0	10.00				
Share Class	SGD	1,415	9.18	7.69	7.21			
Other Currency Accumulation Share	FUD	1 100 101	12.00	11 50	10.00			
Class Other Currency Accumulation Share	EUR	1,100,124	13.89	11.59	10.96			
Class	HKD	750,526	95.16	79.62	71.52			
Other Currency Accumulation Share								
Class	SGD	5,912,157	9.50	7.88	7.24			
Other Currency Share Class	EUR	10,100	15.99	13.34	12.62			
A" Accumulation Share Class E" Accumulation Share Class	USD EUR	2,853 3,103,991	12.63 17.39	10.60 14.57	13.87			
E" Share Class	EUR	3,248,370	21.99	18.42	17.54			
I' Accumulation Share Class	EUR	14,203,673	19.20	15.96	14.96			
I" Accumulation Share Class	GBP	64,170	28.30	23.85	22.39			
I" Accumulation Share Class	USD	18,396,362	29.44	24.55	21.91			
I" Share Class	GBP	136,725	28.35	23.91	22.44			
I" Share Class	USD	4,989,249	24.25	20.24	18.06			
IO" Share Class	USD	3,558,098	11.75	9.84	8.77			
P" Accumulation Share Class	USD	2,391,800	23.15	19.36	17.37			
'P" Share Class	USD	716,190	23.15	19.36	17.37			
R" Accumulation Share Class R" Accumulation Share Class	EUR GBP	1,728 119,557	12.37 28.19	10.28 23.77	9.64 22.33			
R" Accumulation Share Class	USD	2,100,335	29.38	24.52	21.89			
R" Share Class	GBP	762,332	27.82	23.46	22.03			
'R" Share Class	USD	1,629,026	28.94	24.15	21.56			
ndia Equity Portfolio	USD	,,.				3,604,595,517	2,714,649,769	2,103,375,43
Base Accumulation Share Class	USD	22,094,772	37.97	33.51	29.70			
Base Currency Share Class	USD	2,736,242	37.91	33.45	29.65			
Other Currency Accumulation Share	FUE	04.045	40.00					
Class	EUR	81,045	10.60	_	_			
Other Currency Accumulation Share Class	HKD	51,993	110.84	_	_			
Other Currency Accumulation Share	12	01,000						
Class	SEK	1,113,139	269.18	237.14	210.84			
Other Currency Accumulation Share	000	1 0 10 100	10.51	47.00	45.47			
Class	SGD	1,248,139	19.51	17.06	15.47 35.08			
Other Currency Share Class  A" Accumulation Share Class	GBP USD	80,818 737,155	38.31 23.29	34.16 20.60	18.35			
'A" Share Class	USD	1,703,052	34.76	30.75	27.39			
E" Accumulation Share Class	EUR	4,999,627	50.79	44.77	41.90			
'I" Accumulation Share Class	EUR	4,708,378	27.04	23.65	21.82			
I" Accumulation Share Class	USD	24,660,491	44.40	38.99	34.22			
I" Share Class	GBP	4,280,964	28.35	25.16	23.23			
'I" Share Class	USD	1,006,789	43.52	38.21	33.61			
IO" Accumulation Share Class	USD	1,681,913	25.27	22.10	19.23			
IS" Accumulation Share Class	EUR	14,724	11.58	10.12	_			
'IS" Accumulation Share Class	USD	332,570	11.90	10.43	21.00			
P" Accumulation Share Class P" Accumulation Share Class	EUR USD	18,243 2,955,818	25.95 50.12	22.76 44.11	21.09 38.89			
P" Share Class	USD	138,246	49.46	43.53	38.38			
R" Accumulation Share Class	EUR	3,230,778	25.33	22.17	20.46			
R" Accumulation Share Class	USD	7,287,971	37.05	32.55	28.59			
R" Share Class	GBP	3,264,934	46.05	40.88	37.78			
R" Share Class	USD	1,964,915	36.83	32.35	28.42			
Japan Equity Partners Portfolio	JPY					584,400,545	406,602,243	285,107,18
Base Accumulation Snap Share Class	JPY	558,322	23,911.26	20,973.05	17,895.40			
Other Currency Accumulation Snap Share Class	EUR	99,308	11.48	10.60	10.11			
Other Currency Accumulation Snap	LOIX	33,300	11.40	10.00	10.11			
Share Class	USD	559,276	8.85	8.20	7.44			
Other Currency Accumulation Snap								
Share Class (ĆHF Hedged Class)	CHF	15,339	22.24	19.35	16.37			
Other Currency Accumulation Snap	FUD	70.446	22.24	20.00	16.70			
Share Class (ÉUR Hedged Class) Other Currency Accumulation Snap	EUR	79,446	23.34	20.09	16.70			
Share Class (HKD Hedged Class)	HKD	14,966	157.85	135.32	111.02			
Other Currency Accumulation Snap		,550		.00.02				
Share Class (SGD Hedged Class)	SGD	177,494	15.21	13.10	10.76			
Other Currency Accumulation Snap								
Share Class (USD Hedged Class)	USD	1,084,050	13.11	11.21	9.10			
I" Accumulation Close Share Class	JPY	441,637	28,742.21	25,079.30	21,231.56			
II" Accumulation Snap Share Class	EUR	7,764,685	15.03	13.81	13.07			
II" Accumulation Snap Share Class	GBP	6,147,891	24.38	22.73	21.54			
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	JPY USD	12,740,881	25,739.51	22,484.87	19,027.34			
'I" Accumulation Snap Snare Class 'I" Accumulation Snap Share Class	l osp	1,278	9.83	_	_			
	EUR	1,594,468	25.25	21.65	17.83			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	N	et Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Japan Equity Partners								
Portfolio (Continued)								
"I" Accumulation Snap Share Class (GBP Hedged Class)	GBP	51,948	26.87	22.88	18.57			
"I" Accumulation Snap Share Class								
(USD Hedged Class)	USD	8,985,000	33.34	28.39	22.85			
"I" Snap Share Class "IO" Accumulation Snap Share Class	GBP GBP	490,922 4,486,248	15.08 10.08	14.10	13.40			
"IO" Accumulation Snap Share Class	JPY	1,458,580	17,517.14	15,244.98	12,806.72			
"IO" Accumulation Snap Share Class	USD	11,125,807	11.42	10.50	9.38			
"P" Accumulation Snap Share Class	JPY	744,021	27,649.49	24,220.03	20,608.71			
"P" Accumulation Snap Share Class (USD Hedged Class)	USD	2,549,965	31.92	27.25	22.06			
"P" Snap Share Class (GBP Hedged	030	2,549,905	31.92	21.23	22.00			
Class)	GBP	100,676	29.05	24.81	20.25			
"P" Snap Share Class (USD Hedged	LICD	62.046	22.14	10.00	45.24			
Class) "R" Accumulation Snap Share Class	USD GBP	63,016 819,970	22.14 10.51	18.90 9.82	15.31			
"R" Accumulation Snap Share Class	JPY	570,153	25,590.49	22,362.67	18,937.37			
"R" Accumulation Snap Share Class								
(EUR Hedged Class)	EUR	632,071	25.12	21.54	17.77			
"R" Accumulation Snap Share Class (GBP Hedged Class)	GBP	892,198	26.71	22.76	18.49			
"R" Accumulation Snap Share Class								
(USD Hedged Class)	USD	599,396	22.75	19.38	15.61			
"R" Snap Share Class	GBP	29,797	10.55	9.86	9.37			
"R" Snap Share Class "R" Snap Share Class (GBP Hedged	JPY	25,875	14,574.38	12,758.21	10,836.71			
Class)	GBP	1,140,457	26.78	22.85	18.61			
Japan Equity Portfolio	JPY					184,811,287	145,670,525	165,302,01
Base Accumulation Snap Share Class	JPY	369,834	25,573.13	21,751.51	18,450.05			
Base Currency Snap Share Class	JPY	1,152,606	2,941.03	2,501.40	2,121.75			
Other Currency Accumulation Snap Share Class	SGD	54,483	11.23	10.00	_			
Other Currency Accumulation Snap								
Share Class (EUR Hedged Class)	EUR	1,164,263	38.39	32.05	26.46			
Other Currency Accumulation Snap Share Class (HKD Hedged Class)	HKD	7,524	128.04	106.47	_			
Other Currency Accumulation Snap		.,02.	.20.0 .	100.11				
Share Class (SEK Hedged Class)	SEK	46,516	290.38	242.38	200.18			
Other Currency Accumulation Snap Share Class (SGD Hedged Class)	SGD	160,740	12.75	10.65	_			
Other Currency Accumulation Snap	000	100,740	12.75	10.03	_			
Share Class (USD Hedged Class)	USD	440,313	31.92	26.43	21.29			
Other Currency Share Class	USD	183,178	28.43	25.54	23.05			
Other Currency Snap Share Class "A" Share Class	GBP USD	5,116 229,824	25.21 19.81	22.88 17.84	21.72 16.18			
"B" Snap Share Class	USD	5,524	16.31	14.77	13.53			
"E" Accumulation Share Class	EUR	2,588,052	16.53	14.85	14.18			
"E" Accumulation Snap Share Class		4 004 070	22.25	10.01	40.07			
(EUR Hedged Class)	EUR JPY	1,831,672 7.527.485	23.05 2,496.90	19.31	16.07			
"I" Accumulation Close Share Class "I" Accumulation Share Class	JPY	1,705,604	2,496.90	2,109.02 22.809.60	1,776.29 19,170.22			
"I" Accumulation Snap Share Class	EUR	12,381,311	12.43	11.08	10.41			
"I" Accumulation Snap Share Class								
(EUR Hedged Class)	EUR	3,095,045	33.34	27.70	22.66			
"I" Accumulation Snap Share Class (USD Hedged Class)	USD	1,092,012	36.47	30.06	23.98			
"I" Snap Share Class	JPY	135,710	3,692.00	3,147.65	2,667.93			
"I" Snap Share Class (GBP Hedged								
Class) "IS" Accumulation Snap Share Class	GBP	1,129,024	27.47	22.82	18.54			
"IS" Accumulation Snap Share Class	EUR JPY	6,687,333 21,784	11.29 15,729.38	10.05 13,308.34	9.43 11,170.51			
"IS" Accumulation Snap Share Class	0	21,704	10,720.00	10,000.04	11,170.01			
(EUR Hedged Class)	EUR	30,266	16.21	13.46	11.00			
"P" Accumulation Snap Share Class	JPY	22,070	31,994.71	27,176.05	22,989.12			
"P" Accumulation Snap Share Class (USD Hedged Class)	USD	394,487	33.19	27.45	22.04			
"R" Accumulation Snap Share Class	EUR	819,836	11.70	10.43	9.81			
"R" Accumulation Snap Share Class	JPY	413,649	4,771.88	4,041.45	3,399.02			
"R" Accumulation Snap Share Class	USD	467,161	11.55	10.33	9.24			
"R" Snap Share Class	GBP	306,114	29.40	26.74	25.37			
"R" Snap Share Class	JPY USD	146,852	4,503.56	3,838.23	3,253.46			
"R" Snap Share Class "R" Snap Share Class (GBP Hedged	מפט	55,913	12.68	11.41	10.29			
Class)	GBP	71,360	27.46	22.78	18.52			
"RS" Accumulation Snap Share Class								
(EUR Hedged Class)	EUR USD	250,218	15.32	12.73	10.41	800,792,237	727,468,292	697,593,71
US Equity ESG Portfolio Base Accumulation Share Class	USD	13,862,950	40.29	35.34	32.00	000,132,231	121,400,292	091,093,11
Base Currency Share Class	USD	188,563	40.36	35.40	32.06			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		let Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
US Equity ESG Portfolio (Continued)								
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	3.862.776	37.52	33.21	30.86			
Other Currency Share Class	GBP	8,747	43.31	38.39	36.55			
Other Currency Share Class	SGD	1,000	36.97	32.11	29.72			
"A" Share Class	USD	118,127	36.83	32.39	29.47			
"E" Accumulation Share Class	EUR	155,276	38.76	34.00	32.59			
"E" Accumulation Share Class (EUR		,						
Hedged Class)	EUR	9,985	30.54	27.13	25.40			
"I" Accumulation Share Class	EUR	5,017	23.25	20.24	19.09			
"I" Accumulation Share Class	USD	12,792	36.07	31.51	28.28			
"I" Share Class	GBP	29,779	50.62	44.79	42.41			
"I" Share Class	USD	68,947	43.23	37.86	34.08			
"IS" Share Class	GBP	443,097	18.51	16.40	15.54			
"P" Accumulation Share Class	USD	147,861	36.66	32.12	29.00			
"P" Share Class	USD EUR	44,016	36.72	32.17	29.05			
"R" Accumulation Share Class "R" Accumulation Share Class	USD	336,300 69,526	40.67 33.98	35.41 29.70	33.44 26.69			
"R" Accumulation Share Class (EUR	050	09,520	33.90	29.70	20.09			
Hedged Class)	EUR	542,729	28.68	25.29	23.33			
"R" Share Class	GBP	77,007	42.19	37.32	35.35			
"R" Share Class	USD	87,441	33.60	29.42	26.48			
US Small Cap Equity Portfolio	USD	01,441	00.00	20.72	20.70	128,444,981	93,189,897	82,428,166
Base Accumulation Share Class	USD	116	15.34	13.05	12.55	,,	, - 50,00.	-=, .==, 100
Base Currency Share Class	USD	116	15.35	13.05	12.56			
"E" Accumulation Share Class	EUR	46,931	15.55	13.24	13.51			
"I" Accumulation Share Class	USD	2,327,346	16.02	13.58	12.98			
"I" Share Class	USD	372,125	15.99	13.56	12.96			
"P" Accumulation Share Class	USD	1,350,232	15.50	13.18	12.67			
"P" Accumulation Share Class (EUR								
Hedged Class)	EUR	24,022	13.16	11.29	11.15			
"P" Share Class	USD	14,257	15.47	13.16	12.68			
"R" Accumulation Share Class	USD	2,921,169	15.95	13.53	12.94			
"R" Accumulation Share Class (EUR	FUD	22.020	42.00	11.88	44.00			
Hedged Class) "R" Share Class	EUR GBP	33,030 765	13.88 17.22	11.88	11.68 14.85			
"R" Share Class	USD	991,747	15.95	13.52	12.94			
US Technology Opportunities Equity	030	991,747	15.95	13.32	12.94			
Portfolio Opportunities Equity	USD					452,607,613	391,306,555	323,645,488
Base Accumulation Share Class	USD	143,967	14.37	12.38	8.72	402,007,010	001,000,000	020,040,400
Base Currency Share Class	USD	17,729	14.34	12.35	8.71			
Other Currency Accumulation Share	002	,.20		.2.00	0			
Class	EUR	105,171	15.41	13.22	9.80			
"A" Accumulation Share Class	USD	11,086	12.74	11.00	_			
"E" Accumulation Share Class	EUR	25,723	15.14	13.02	9.70			
"I" Accumulation Share Class	GBP	2,300	14.97	12.98	9.55			
"I" Accumulation Share Class	USD	3,117,988	14.77	12.67	8.87			
"I" Share Class	USD	90,339	14.78	12.68	8.87			
"IO" Accumulation Share Class	USD	23,866,512	15.17	12.97	9.01			
"P" Accumulation Share Class	USD	2,081,131	14.48	12.46	8.76			
"R" Accumulation Share Class	GBP	22,050	14.92	12.94	9.53			
"R" Accumulation Share Class	USD	350,806	14.74	12.64	8.85			
"R" Share Class	USD	179,075	14.74	12.65	8.85			
Global Clean Energy Infrastructure	HOD					4.054.550	7.050.400	44 400 444
Equity Portfolio Base Accumulation Share Class	USD USD	7,835	7.92	7.38	9.26	4,654,553	7,956,430	14,188,111
Base Currency (Dis) (Gross Monthly)	030	7,033	7.92	1.30	9.20			
Share Class	USD	1,058	7.44	7.04	9.05			
Base Currency Share Class	USD	1,010	7.84	7.36	9.26			
Other Currency (Dis) (Gross Monthly)		.,5.5			20			
Share Class	HKD	1,058	74.87	70.70	90.78			
Other Currency Accumulation Share								
Class	EUR	1,000	8.48	7.89	10.40			
Other Currency Accumulation Share	LIKE	4 000	70.00	74.47	00.00			
Class "E" Accumulation Share Class	HKD	1,000	79.60	74.17	92.90			
"E" Accumulation Share Class "I SD" Accumulation Share Class	EUR GBP	14,115 1,052	8.32 8.27	7.76 7.75	10.31			
"I SD" Accumulation Share Class "I SD" Share Class	USD	1,052	8.27 7.87	7.75 7.45	9.37			
"I" Accumulation Share Class	EUR	1,034	8.66	8.02	10.49			
"I" Accumulation Share Class	USD	478,509	8.08	7.51	9.34			
"I" Share Class	GBP	2,074	8.52	8.13	10.76			
"I" Share Class	USD	1,028	7.87	7.43	9.34			
"P" Accumulation Share Class	USD	38,902	7.97	7.43	9.34			
"P" Share Class	USD	1,016	7.85	7.38	9.29			
"R" Accumulation Share Class	EUR	1,000	8.65	8.01	10.48			
"R" Accumulation Share Class	USD	1,000	8.08	7.50	9.34			
"R" Share Class	EUR	1,027	8.43	7.93	10.48			
"R" Share Class	GBP	12,848	8.52	8.13	10.75			
"R" Share Class	USD	1,027	7.86	7.42	9.34			
Global Future Economic Security		,		_				
Equity Portfolio	USD					550,890,092	406,373,306	_
Base Accumulation Share Class	USD	21,916	12.29	10.34	_			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	A.I.	et Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Global Future Economic Security		-				-		
Equity Portfolio (Continued)								
Base Currency Share Class	USD	1,000	12.30	10.34	_			
Other Currency Accumulation Share Class	EUR	27,834	12.22	10.24	_			
E" Accumulation Share Class	EUR	1,973	12.16	10.24				
I" Accumulation Share Class	GBP	1,000	12.22	10.35				
I" Accumulation Share Class	USD	274,293	12.39	10.39	_			
I" Share Class	GBP	1,002	12.20	10.35	_			
I" Share Class	USD	1,002	12.37	10.38	_			
IO" Accumulation Share Class	USD	43,585,268	12.48	10.42	_			
IS" Share Class	EUR	1,146	9.95	_	_			
P" Accumulation Share Class	USD	41,420	12.30	10.33	_			
P" Share Class	USD	1,000	12.30	10.33	_			
R" Accumulation Share Class	EUR	1,000	12.30	10.27	_			
R" Accumulation Share Class	GBP	913	12.21	10.34	_			
R" Accumulation Share Class	USD	12,000	12.39	10.38	_			
R" Share Class	EUR	1,002	12.28	10.27	_			
R" Share Class	GBP	1,002	12.19	10.34	_			
R" Share Class	USD	160,618	12.37	10.38	_			
Global Infrastructure Equity Portfolio	USD					21,091,124	29,199,106	47,643,4
Base Accumulation Share Class	USD	84,290	13.65	12.92	14.13			
Base Currency Share Class	USD	2,262	12.90	12.33	13.60			
Other Currency Accumulation Share	FUD	00.044	40.00	12.62	14.50			
Class	EUR	88,814 85	13.38 12.62	12.02	14.50 13.97			
Other Currency Share Class	EUR			9.53				
E" (Dis) (Gross Quarterly) Share Class E" Accumulation Share Class	EUR EUR	16,077 694.411	9.91 12.07	11.43	11.38 13.22			
E" Share Class	EUR	39,321	11.98	11.37	13.16			
I" Accumulation Share Class	GBP	39,321	13.54	12.91	14.70			
I" Accumulation Share Class	USD	163.136	14.47	13.66	14.70			
I" Share Class	GBP	91	12.03	11.71	13.58			
I" Share Class	USD	84	12.97	12.45	13.73			
P" (Dis) (Gross Quarterly) Share Class	USD	131,982	0.98	0.94	1.06			
P" Accumulation Share Class	USD	348,439	13.95	13.20	14.38			
P" Share Class	USD	23,414	12.92	12.37	13.64			
R" Accumulation Share Class	GBP	174	13.49	12.86	14.67			
R" Accumulation Share Class	USD	80,507	14.42	13.61	14.76			
R" Share Class	GBP	296	12.06	11.70	13.57			
R" Share Class	USD	84	12.93	12.45	13.71			
Global Real Estate Equity Portfolio	USD					11,295,552	14,277,559	24,810,3
Base Accumulation Share Class	USD	28,646	9.75	9.40	9.27			
Base Currency (Dis) (Gross Quarterly)								
Share Class	USD	4,662	6.81	6.68	6.80			
Base Currency Share Class	USD	1,152	8.47	8.27	8.34			
Other Currency Accumulation Share	FUD	224 067	0.54	0.47	9.50			
Class	EUR	321,867	9.54	9.17				
E" (Dis) (Gross Quarterly) Share Class E" Accumulation Share Class	EUR EUR	7,528 7,481	6.51 8.70	6.37 8.39	6.86 8.75			
E" Share Class	EUR	3,456	7.95	7.71	8.16			
l" (Dis) (Gross Quarterly) Share Class	USD	485,832	7.93	7.71	7.65			
I' Accumulation Share Class	USD	48,944	10.34	9.94	9.72			
l" Share Class	USD	1,217	8.51	8.34	8.42			
P" (Dis) (Gross Quarterly) Share Class	USD	329,660	7.17	7.01	7.12			
P" Accumulation Share Class	USD	57,389	9.54	9.18	9.03			
P" Share Class	USD	29,625	8.16	7.98	8.05			
R" (Dis) (Gross Quarterly) Share Class	GBP	1,823	7.33	7.23	7.68			
R" Accumulation Share Class	USD	1,505	10.31	9.91	9.69			
R" Share Class	USD	1,213	8.50	8.33	8.41			
Global Future Real Estate And		,						
nfrastructure Equity Portfolio	USD					56,980,145	59,218,997	32,689,9
Base Accumulation Share Class	USD	1,068	11.17	10.83	10.92	, ,		,,,,,,
Base Currency Share Class	USD	1,077	11.08	10.83	10.92			
Other Currency Accumulation Share								
Class	EUR	1,000	9.87	9.54	10.10			
E" Accumulation Share Class	EUR	1,000	9.79	9.48	10.09			
I" Accumulation Share Class	GBP	936	9.48	9.25	9.73			
I" Accumulation Share Class	USD	1,068	11.32	10.93	10.93			
I" Share Class	GBP	953	9.31	9.23	9.73			
I" Share Class	USD	1,087	11.12	10.91	10.93			
IO" Accumulation Share Class	USD	4,957,403	11.46	11.03	10.95			
R" Accumulation Share Class	EUR	1,000	10.00	9.62	10.11			
R" Accumulation Share Class	GBP	936	9.47	9.25	9.73			
R" Accumulation Share Class	USD	1,068	11.31	10.92	10.93			
R" Share Class	EUR	1,017	9.83	9.61	10.11			
R" Share Class	GBP	952	9.31	9.23	9.73			
D" Ol Ol	USD	1,086	11.12	10.91	10.93			
R" Share Class	000							
North America Energy & Energy		,				67 544 050	77 404 007	404 040 =
	USD USD	1,297,739	11.01	9.97	9.98	67,544,950	77,424,337	124,342,7

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
North America Energy & Energy								
Infrastructure Equity								
Portfolio (Continued) "A" Share Class	USD	58,269	15.26	13.96	14.16			
"E" Accumulation Share Class	EUR	1,066,836	12.96	11.74	12.44			
"I" Accumulation Share Class	USD	586,874	12.11	10.93	10.85			
"I" Share Class	USD	2,632	9.53	8.77	8.90			
"P" Accumulation Share Class	USD	2,057,514	10.78	9.75	9.73			
"P" Share Class	USD	420,524	9.03	8.30	8.41			
"R" Accumulation Share Class	EUR	54,248	17.17	15.44	16.13			
"R" Accumulation Share Class	USD	156,341	11.98	10.81	10.74			
"R" Share Class	USD	12,302	9.56	8.80	8.93			
Emerging Markets CORE® Equity								
Portfolio	USD					2,647,465,101	2,342,122,882	2,464,666,21
Base Accumulation Close Share Class	USD	6,805,782	19.17	17.24	16.48			
Base Accumulation Snap Share Class	USD	180,696	11.08	9.91	9.52			
Base Currency Snap Share Class	USD	37,437	11.67	10.64	10.51			
Other Currency Accumulation Close	ELID	2 625 440	12.54	10 10	12.18			
Share Class Other Currency Assumulation Class	EUR	3,625,418	13.54	12.13	12.10			
Other Currency Accumulation Close Share Class (Long Emerging Markets								
CCY vs. USD)	CHF	4,148	8.70	8.00	8.01			
Other Currency Accumulation Close		.,						
Share Class (Long Emerging Markets								
CCY vs. USD)	EUR	30,153	9.13	8.29	8.13			
"A" Accumulation Snap Share Class	DIA	05.404	44.40	0.00	0.44			
(Long Emerging Markets CCY vs. USD)	PLN	35,124	11.10	9.98	9.44			
"A" Snap Share Class	USD EUR	1,051	8.33 11.79	7.57 10.60	7.48 10.72			
"E" Accumulation Close Share Class		125,150	11.79					
"I" Accumulation Close Share Class "I" Accumulation Close Share Class	EUR USD	24,521,124 62,111,250	22.00	10.41 19.72	10.37 18.70			
"I" Accumulation Close Share Class	GBP	9,461,101	12.30	11.08	11.11			
"I" Close Share Class	EUR	3,165,988	10.63	9.74	10.07			
'IO" Accumulation Close Share Class	GBP	26.985	21.45	19.35	19.16			
"IO" Accumulation Close Share Class	JPY	3,728,422	1,775.91	1,501.50	1,329.96			
"IO" Accumulation Close Share Class	USD	9,268,938	24.57	21.94	20.67			
"IO" Accumulation Snap Share Class	JPY	1,096	1,334.42	1,122.31	998.80			
"IO" Accumulation Snap Share Class	USD	1,645,740	12.11	10.76	10.19			
"IO" Snap Share Class	USD	2,091,168	11.30	10.37	10.13			
"P" Accumulation Close Share Class	USD	1,775,376	16.62	14.91	14.17			
"P" Close Share Class	USD	19,483	13.53	12.25	12.06			
"R" Accumulation Close Share Class	USD	2,678,307	16.21	14.53	13.79			
"R" Accumulation Close Share Class		, ,						
(Long Emerging Markets CCY vs. USD)	EUR	483,860	9.52	8.61	8.39			
"R" Close Share Class	GBP	9,332,711	15.89	14.76	15.28			
"R" Close Share Class	USD	510,247	12.91	11.85	11.65			
Emerging Markets Ex-China CORE®								
Equity Portfolio	USD					78,266,490	57,014,117	
Base Accumulation Close Share Class	USD	6,799	11.20	9.95	_			
"I SD" Accumulation Close Share Class	EUR	86,976	11.50	10.13	_			
"I SD" Accumulation Close Share Class	GBP	1,000	11.43	10.21	_			
"I SD" Accumulation Close Share Class	USD	1,322,562	11.29	9.98	_			
"I" Accumulation Close Share Class	EUR	1,000	11.48	10.12	_			
"I" Accumulation Close Share Class	GBP	1,000	11.41	10.21	_			
"I" Accumulation Close Share Class	USD	5,361,257	11.27	9.98	_			
"P" Accumulation Close Share Class "P" Accumulation Close Share Class	EUR	1,000	11.46	10.11 10.20	_			
"P" Accumulation Close Share Class "P" Accumulation Close Share Class	GBP USD	1,000 45,728	11.39 11.25	9.97	_			
"R" Accumulation Close Share Class "R" Accumulation Close Share Class	EUR	45,728 24,518	11.25	10.12	_			
"R" Accumulation Close Share Class	GBP	2,406	11.47	10.12	_			
"R" Accumulation Close Share Class	USD	72,701	11.27	9.98	_			
Europe CORE® Equity Portfolio	EUR	12,101	11.21	9.90	_	1,591,579,782	1,194,498,582	1,576,345,0
Base Accumulation Share Class	EUR	4,542,001	28.66	24.47	22.43	1,001,010,102	1,104,400,002	1,010,040,0
Base Currency Share Class	EUR	1,407,045	22.99	19.91	18.63			
Other Currency Accumulation Share		1,101,010	22.00		10.00			
Class	USD	32,576	15.79	13.53	11.81			
Other Currency Accumulation Share								
Class (USD Hedged Class)	USD	149,333	16.36	13.85	12.45			
Other Currency Share Class	GBP	4,726	14.23	12.49	11.69			
Other Currency Share Class	USD	52,746	14.92	12.97	11.55			
"A" Accumulation Share Class	EUR	261,759	15.06	12.89	11.87			
"A" Accumulation Share Class	USD	297,633	14.03	12.06	10.57			
"A" Accumulation Share Class (PLN	DIA	00.070	40.00	40.04	40.00			
Hedged Class)	PLN	38,079	16.09	13.64	12.00			
"A" Share Class	EUR	686,143	20.62	17.83	16.68			
"A" Share Class	USD	75,419	14.09	12.23	10.89			
"E" Accumulation Share Class	EUR	2,714,371	31.61	27.06	24.93			
"I" Accumulation Share Class "I" Accumulation Share Class	CHF EUR	60,590	13.19	10.92	10.26 21.93			
		30,873,954 2,769,456	28.37 16.46	24.12 14.05	12.15			
"I" Accumulation Share Class				14 00	12.10			
"I" Accumulation Share Class "I" Accumulation Share Class (CHF	USD	2,709,430	10.40					

		Outstanding Shares	Net As	sset Value per	Share		Not Accets(a)	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-2
Europe CORE® Equity	,					•		
Portfolio (Continued)								
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9.102.279	15.08	12.82	11.68			
"I" Accumulation Share Class (USD	Loix	5,102,275	15.00	12.02	11.00			
Hedged Class)	USD	35,437	18.20	15.34	13.67			
"I" Share Class	EUR	2,142,792	29.89	25.98	24.31			
"IS" Accumulation Share Class "P" Accumulation Share Class	EUR EUR	493,402 3,031,325	15.42 21.64	13.11 18.45	11.90 16.87			
"P" Share Class	EUR	1,249,683	14.14	12.27	11.48			
"P" Share Class	GBP	32,956	14.24	12.52	11.73			
"P" Share Class	USD	246,433	13.94	12.14	10.81			
"R" Accumulation Share Class	EUR	2,538,466	29.90	25.43	23.14			
"R" Share Class "R" Share Class	EUR	871,954	23.33	20.27	18.97			
"R" Share Class	GBP USD	127,727 136,278	24.49 14.09	21.58 12.30	20.22 10.95			
Eurozone CORE® Equity Portfolio	EUR	130,270	14.05	12.30	10.95	5,194,433	4,398,365	3,833,23
Base Accumulation Share Class	EUR	1,000	12.64	10.76	9.49	0, 10 1, 100	.,000,000	0,000,20
Base Currency Share Class	EUR	1,031	12.26	10.59	9.49			
Other Currency Accumulation Share								
Class	USD	1,000	11.62	9.93	8.34			
'E" Accumulation Share Class 'I" Accumulation Share Class	EUR EUR	3,615 294,140	12.45 12.91	10.63 10.95	9.42 9.58			
"I" Share Class	EUR	104.668	12.33	10.69	9.58			
"R" Accumulation Share Class	EUR	1,000	12.89	10.94	9.58			
"R" Share Class	EUR	1,046	12.33	10.69	9.57			
Global CORE® Equity Portfolio	USD					3,988,047,901	3,438,440,881	3,531,130,91
Base Accumulation Close Share Class	USD	1,585,052	36.11	30.68	27.27			
Base Accumulation Snap Share Class	USD	1,227,211	36.42	30.98	27.10			
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	969	14.94	12.78	11.55			
Base Currency Close Share Class	USD	410,469	29.33	25.00	22.31			
Base Currency Snap Share Class	USD	543,590	38.96	33.23	29.18			
Other Currency Accumulation Close								
Share Class	HKD	137,706	168.43	142.93	126.86			
Other Currency Accumulation Close Share Class	SGD	190,678	16.72	14.07	12.78			
		,						
Other Currency Accumulation Close Share Class (AUD Hedged Class)	AUD	141,181	16.09	13.68	12.43			
Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD	202 161	16.57	14.12	12.70			
Other Currency Accumulation Snap	360	202,161	10.57	14.12	12.70			
Share Class	EUR	2,683,485	18.33	15.53	14.28			
Other Currency Accumulation Snap								
Share Class	SEK	352,128	135.25	114.83	100.77			
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	331,464	15.43	13.15	11.77			
Other Currency Accumulation Snap		001,101						
Share Class (SEK Hedged Class)	SEK	204,755	125.05	106.65	96.16			
'A" Snap Share Class	USD	345,045	29.22	24.91	21.90			
'E" Accumulation Close Share Class	EUR	2,813,509	33.10 39.51	28.09 33.56	26.37			
"E" Accumulation Snap Share Class "E" Accumulation Snap Share Class	EUR	3,269,951	39.31	33.30	31.00			
(EUR Hedged Class)	EUR	773,871	14.91	12.74	11.46			
I" Accumulation Close Share Class	EUR	17,783,868	38.88	32.78	30.37			
"I" Accumulation Close Share Class	USD	24,947,631	37.91	32.08	28.29			
'I" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,994	15.74	13.48	12.41			
'I" Accumulation Close Share Class	000	4,554	10.74	13.40	12.41			
EUR Hedged Class)	EUR	1,542,376	15.72	13.33	12.02			
I" Accumulation Snap Share Class	GBP	35,961	14.53	12.44	11.35			
'I" Accumulation Snap Share Class	SEK	912	133.12	112.59	97.99			
II" Accumulation Snap Share Class	USD	2,319,390	17.32	14.67	12.73			
I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	971,658	16.20	13.75	12.21			
'I" Close Share Class	GBP	4,372	18.09	16.55	15.55			
I" Close Share Class	USD	4,414,878	29.72	25.42	22.69			
'I" Snap Share Class	USD	1,025,784	40.16	34.39	30.22			
"IO" Accumulation Close Share Class	USD	3,261,515	33.52	28.29	24.82			
"IO" Accumulation Snap Share Class	SEK	896 44.694.131	140.94	118.89	102.92			
"IO" Accumulation Snap Share Class "IO" Snap Share Class	USD	44,694,131 9,042,909	24.01 22.34	20.30 19.17	17.52 16.84			
'IS" Accumulation Snap Share Class	EUR	9,042,909	22.34 15.68	13.23	12.04			
"IS" Accumulation Snap Share Class	USD	1,004	12.87	10.90	9.44			
"IS" Accumulation Snap Share Class		•						
(EUR Hedged Class)	EUR	1,750	13.84	11.74	10.42			
"P" Accumulation Snap Share Class	USD	2,395,527	28.18	23.93	20.88			
"P" Snap Share Class "R" Accumulation Close Share Class	USD	252,578	45.92	39.22	34.45			
(CHF Hedged Class)	CHF	978	14.38	12.32	11.35			
"R" Accumulation Snap Share Class	EUR	595,347	19.28	16.28	14.85			
"R" Accumulation Snap Share Class	USD	1,153,970	35.13	29.77	25.84			
"R" Close Share Class	GBP	264,001	19.09	16.49	15.49			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global CORE® Equity								
Portfolio (Continued)								
"R" Snap Share Class	USD	1,370,683	31.49	26.95	23.68			
Global Small Cap CORE® Equity	Heb					005 042 704	704 500 004	E07 400 700
Portfolio Base Currency Close Share Class	USD USD	980,444	31.27	26.81	25.60	995,913,704	704,520,861	507,469,708
Base Currency Snap Share Class	USD	6,060,639	31.36	26.83	25.15			
Other Currency Accumulation Snap	000	0,000,033	31.50	20.03	25.15			
Share Class	EUR	729,162	16.94	14.37	14.07			
Other Currency Accumulation Snap								
Share Class	SEK	128,899	248.87	211.51	197.75			
"A" Close Share Class "A" Snap Share Class	USD	126,080 68,678	25.34 24.19	21.67 20.65	20.70 19.35			
"E" Accumulation Close Share Class	EUR	543,775	31.35	26.70	26.78			
"E" Accumulation Snap Share Class	EUR	1,494,887	30.09	25.58	25.17			
"I" Accumulation Close Share Class	EUR	3,316,866	12.51	10.59				
"I" Accumulation Close Share Class	GBP	98,148	17.46	14.99	14.87			
"I" Accumulation Snap Share Class	EUR	3,845,250	41.35	34.93	33.97			
"I" Accumulation Snap Share Class	SEK	7,455,886	135.87	115.03	106.78			
"I" Accumulation Snap Share Class	USD	8,270,310	20.68	17.54	16.23			
"I" Close Share Class	GBP	1,600,812	16.47	14.32	14.39			
"IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	GBP USD	8,051	64.95	55.60	54.82			
"IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class	USD	1,253,394 513,996	37.54 21.46	31.80 18.14	29.81 16.69			
"IO" Snap Share Class	USD	2,309,670	19.68	16.14	15.88			
"P" Accumulation Snap Share Class	USD	154,897	28.25	24.01	22.32			
"R" Accumulation Snap Share Class	USD	1,599,488	31.36	26.60	24.63			
"R" Snap Share Class	GBP	135,901	23.42	20.31	20.03			
"R" Snap Share Class	USD	85,286	28.58	24.53	23.00			
US CORE® Equity Portfolio	USD					1,617,146,418	1,589,702,437	1,452,015,00
Base Accumulation Close Share Class	USD	1,141,911	43.40	37.10	33.33			
Base Accumulation Snap Share Class	USD	2,309,639	43.76	37.53	32.81			
Base Currency Close Share Class	USD	140,896	42.88	36.65	32.93			
Base Currency Snap Share Class	USD	748,837	75.55	64.81	56.64			
Other Currency Accumulation Close Share Class	HKD	889	180.15	153.81	137.95			
Other Currency Accumulation Close	TIND	000	100.10	100.01	107.00			
Share Class	SGD	9,091	18.29	15.48	14.23			
"A" Snap Share Class	USD	1,429,273	42.88	36.88	32.39			
"E" Accumulation Snap Share Class	EUR	5,208,621	36.61	31.37	28.95			
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	2,141,534	15.54	13.49	12.17			
"I" Accumulation Close Share Class	HKD	788	196.88	167.61	149.47			
"I" Accumulation Close Share Class	USD	8,480,820	28.96	24.69	22.05			
"I" Accumulation Snap Share Class	USD	9,510,112	27.31	23.35	20.29			
"I" Accumulation Snap Share Class		-,,						
(EUR Hedged Class)	EUR	5,769,619	16.64	14.37	12.82			
I" Snap Share Class	USD	5,117,680	53.41	45.89	40.07			
"P" Accumulation Snap Share Class	USD	1,179,025	38.07	32.62	28.45			
"P" Snap Share Class	USD	635,423	40.83	35.03	30.58			
"R" Accumulation Snap Share Class	USD	2,314,869	42.03	35.96	31.28			
"R" Snap Share Class "R" Snap Share Class	GBP USD	57,567 991,225	49.93 39.72	43.33 34.12	39.81 29.79			
"U" Close Share Class	USD	141.225	48.57	41.51	37.29			
US Small Cap CORE® Equity	005	141,220	40.07	41.01	07.20			
Portfolio	USD					116,662,388	110,838,121	131,853,78
Base Accumulation Close Share Class	USD	30,832	34.06	28.63	28.48			
Base Accumulation Snap Share Class	USD	17,495	34.83	29.26	28.21			
Base Currency Snap Share Class	USD	60,660	34.89	29.31	28.26			
"A" Close Share Class	USD	159,366	31.06	26.18	26.17			
"E" Accumulation Close Share Class	EUR	84,917	33.31	27.97	29.38			
"E" Accumulation Snap Share Class	EUR	74,906	34.30	28.78	29.30			
"I" Accumulation Snap Share Class	USD	94,122	35.61	29.82	28.56			
"I" Snap Share Class	USD	78	32.61	27.50	26.43			
"IO" Accumulation Snap Share Class	USD	3,569,201	18.75	15.65	14.89			
"P" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD	669,767 271,202	31.46 31.13	26.37 26.07	25.32 24.98			
"R" Snap Share Class	GBP	39.169	38.03	32.37	32.76			
"R" Snap Share Class	USD	12,997	30.00	25.28	24.31			
Asia High Yield Bond Portfolio	USD	12,007	00.00	20.20	24.01	577,822,843	404,070,798	363,193,09
Base Accumulation Share Class	USD	131,863	90.86	81.66	77.69	J,JLL,040	,3,0,,00	223,100,00
Base Currency (Dis) (Gross Monthly)			55.55					
Share Class	USD	218,947	64.32	60.81	64.85			
Base Currency (Dis) (Stable Monthly) Share Class	USD	708,593	67.79	63.74	66.14			
Other Currency (Dis) (Gross Monthly) Share Class	HKD	1,943,691	64.73	61.14	65.10			
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	115,396	62.12	59.04	63.98			
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	19,694	790.94	756.30	832.15			

		Outstanding Shares	Net As	sset Value per	Share		(a)+ A Ank	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-22
Asia High Yield Bond						,		
Portfolio (Continued)								
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	22,018	65.66	62.07	65.35			
Other Currency (Dis) (Stable Monthly)	AOD	22,010	05.00	02.07	05.55			
Share Class (RMB Hedged Class)	CNH	521	837.32	796.33	851.97			
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	3,017	63.80	60.45	64.07			
Other Currency (Dis) (Stable Monthly)	LOK	3,017	03.00	00.45	04.07			
Share Class (GBP Hedged Class)	GBP	1,535	66.79	62.89	65.68			
Other Currency (Dis) (Stable Monthly)	000	00.005	66.05	60.70	CE 04			
Share Class (SGD Hedged Class) "E" Accumulation Share Class (EUR	SGD	98,965	66.25	62.78	65.94			
Hedged Class)	EUR	910	82.40	74.82	73.07			
"E" Share Class (EUR Hedged Class)	EUR	36,615	65.60	66.01	69.43			
"I SD" Accumulation Share Class	USD	647,791	93.00	83.20	78.42			
"I SD" Share Class	GBP	3,781	73.15	74.28	80.88			
"I" (Dis) (Gross Monthly) Share Class "I" Accumulation Share Class	USD	16,509 1,671,817	64.63 93.35	60.88 83.60	64.49 78.96			
"I" Share Class	GBP	9,243	72.27	73.33	79.84			
"I" Share Class	USD	437,340	70.34	70.64	73.10			
I" Share Class (EUR Hedged Class)	EUR	2,222,359	64.76	65.65	69.52			
"I" Share Class (GBP Hedged Class)	GBP	246	65.72	66.00	68.88			
"IS" Share Class	USD	237	70.38	70.76	73.24			
"P" (Dis) (Gross Monthly) Share Class	USD	47,193	63.86	60.27	64.16			
"P" Accumulation Share Class "P" Share Class	USD	57,122 7,471	92.13 70.27	82.65 70.43	78.34 72.88			
"R" Accumulation Share Class	USD	562	107.11	95.94	90.65			
"R" Accumulation Share Class (EUR	000	302	107.11	33.34	30.03			
Hedged Class)	EUR	584,496	89.46	80.76	77.95			
"R" Share Class	GBP	3,220	72.28	73.31	79.80			
Emerging Markets Corporate Bond								
Portfolio	USD	2.000.010	160.00	154.05	111 27	2,781,689,226	2,729,755,502	2,946,842,93
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly)	USD	2,006,616	162.32	154.05	144.37			
Share Class	USD	173,162	79.07	77.35	77.03			
Base Currency (Dis) (Monthly) Share		•						
Class	USD	358,346	87.72	85.21	83.69			
Base Currency (Dis) (Stable Monthly) Share Class	USD	861,145	81.39	79.40	78.55			
Base Currency Share Class	USD	105,130	99.43	98.80	96.40			
Other Currency (Dis) (Gross Monthly)	005	100,100	00.10	00.00	00.10			
Share Class	HKD	212,151	84.38	82.47	82.00			
Other Currency (Dis) (Gross Monthly)	AUD	46 126	80.62	79.33	80.22			
Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share	AOD	46,126	00.02	19.55	00.22			
Class (SGD Hedged Class)	SGD	257,036	83.87	82.15	81.66			
Other Currency (Dis) (Stable Monthly)								
Share Class (AUD Hedged Class)	AUD	21,892	76.93	75.49	75.83			
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	13,940	75.78	74.52	75.40			
Other Currency (Dis) (Stable Monthly)	Lor	13,540	15.10	14.52	75.40			
Share Class (GBP Hedged Class)	GBP	26,291	75.35	73.64	73.36			
Other Currency (Dis) (Stable Monthly)								
Share Class (SGD Hedged Class)	SGD	307,853	77.82	76.55	76.66			
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	356	88.74	85.93	83.96			
Other Currency Accumulation Share		330	00.74	00.00	33.30			
Class (EUR Hedged Class)	EUR	64,282	136.95	131.02	125.55			
Other Currency Share Class (EUR	EUD	07 470	00.00	00.00	00.00			
Hedged Class) Other Currency Share Class (GBP	EUR	37,172	82.99	83.20	83.08			
Hedged Class)	GBP	12,444	92.36	91.90	90.36			
"A" Share Class	USD	62,666	99.29	98.57	96.16			
"E" (Dis) (Quarterly) Share Class (EUR								
Hedged Class)	EUR	63,898	77.86	76.18	76.45			
"E" Accumulation Share Class (EUR Hedged Class)	EUR	51,611	128.28	123.04	118.50			
"I" (Dis) (Stable Monthly) Share Class	USD	98,367	84.42	82.11	80.73			
"I" Accumulation Share Class	USD	6,411,284	175.68	166.23	154.82			
"I" Accumulation Share Class (BRL								
Hedged Class)	USD	_	_	119.95	98.09			
"I" Accumulation Share Class (CHF Hedged Class)	CHF	32,395	91.14	87.98	85.43			
"I" Accumulation Share Class (EUR		02,000	51.17	57.50	55.45			
Hedged Class)	EUR	2,565,574	148.24	141.38	134.66			
"I" Accumulation Share Class (GBP	055	5 40 ·	400 ==	400.00	445.04			
Hedged Class)	GBP	5,124 339,290	129.77	122.99	115.34			
"I" Share Class "I" Share Class (EUR Hedged Class)	USD EUR	339,290 1,745,759	99.72 83.17	99.42 83.64	97.03 83.54			
"I" Share Class (GBP Hedged Class)	GBP	779,528	88.17	88.00	86.59			
"IO" Accumulation Share Class	JPY	174,647	20,345.66	18,168.76	15,798.73			
"IO" Accumulation Share Class	USD	420,000	144.99	136.74	126.46			
10 Accumulation Share Class								

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Emerging Markets Corporate Bond								
Portfolio (Continued) "IS" Accumulation Share Class (EUR								
Hedged Class)	EUR	1,874,263	105.64	100.63	95.60			
"P" Accumulation Share Class	USD	110,396	141.83	134.43	125.63			
"P" Share Class	USD	9,346	89.97	89.59 140.04	87.38 130.52			
"R" Accumulation Share Class "R" Accumulation Share Class (CHF	020	665,012	147.96	140.04	130.52			
Hedged Class)	CHF	2,264	90.83	87.72	85.25			
"R" Share Class	USD	88,100	90.43	90.12	87.95			
"R" Share Class (GBP Hedged Class) Emerging Markets Debt Blend	GBP	4,383	83.95	83.75	82.43			
Portfolio	USD					36,601,081	47,448,002	187,820,114
Base Accumulation Share Class	USD	1,232	106.76	103.29	91.50	,,	,,	,,
Base Currency Share Class	USD	5,307	67.15	68.68	63.46			
Other Currency Accumulation Share	EUR	2,813	106.79	103.52	95.47			
Class (EUR Partially Hedged Class) Other Currency Share Class (EUR	EUR	2,013	100.79	103.52	95.47			
Partially Hedged Class)	EUR	1,938	66.49	68.17	65.59			
"E" Accumulation Share Class (EUR	FUD	6.024	101.20	00.42	04.04			
Partially Hedged Class) "I" Accumulation Share Class	EUR EUR	6,931 204,377	101.29 119.25	98.43 114.52	91.24 105.82			
"I" Accumulation Share Class	USD	100	116.11	111.92	98.38			
"I" Accumulation Share Class (EUR								
Partially Hedged Class)	EUR	57,096	110.33	106.55	97.54			
"I" Share Class "I" Share Class (GBP Partially Hedged	USD	172	67.36	69.14	63.93			
Class)	GBP	1,730	70.63	72.94	69.46			
"R" Accumulation Share Class	USD	9,716	115.39	111.24	97.85			
"R" Share Class	USD	171	67.34	69.11	63.87			
"R" Share Class (GBP Partially Hedged Class)	GBP	2,624	70.65	72.94	69.51			
Emerging Markets Debt Local	05.	2,02.	70.00	. 2.0	00.01			
Portfolio	USD					833,434,644	887,076,858	861,750,741
Base Accumulation Share Class	USD	161,898	10.58	10.58	9.71			
Base Currency (Dis) (Monthly) Share Class	USD	1,684	4.64	4.76	4.60			
Base Currency Share Class	USD	117,098	4.81	5.06	4.84			
Other Currency Share Class	GBP	22,946	6.04	6.41	6.45			
"A" Accumulation Share Class	USD	132,514	10.14	10.15	9.35			
"A" Share Class "E" (Dis) (Quarterly) Share Class	USD EUR	449,000 177,497	4.95 6.20	5.19 6.33	4.97 6.42			
"E" Accumulation Share Class	EUR	162,976	12.51	12.48	12.07			
"E" Share Class	EUR	234,585	6.18	6.46	6.49			
"I" (Dis) (Quarterly) Share Class	EUR	3,637,292	6.52	6.66	6.74			
"I" Accumulation Share Class	EUR	4,610,560	13.64	13.53	12.93			
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	6,433 21,007,463	11.75 12.31	11.82 12.25	11.32 11.14			
"I" Accumulation Share Class (Long	030	21,007,403	12.51	12.23	11.14			
Emerging Markets CCY vs. USD)	EUR	13,373,095	10.25	10.29	_			
"I" Share Class	USD	1,861,077	5.15	5.44	5.20			
"IO" (Dis) (Gross Monthly) Share Class "IO" Accumulation Share Class	USD JPY	6,887,246 2.859,993	7.64 1,688.83	7.83 1,585.86	7.58 1,346.94			
"IO" Accumulation Share Class	USD	2,985,201	13.88	13.76	12.43			
"IO" Share Class	USD	4,214,399	5.26	5.58	5.34			
"IS" Share Class	EUR	624	9.26	9.76	10.14			
"IX" (Dis) (Cap Monthly) Share Class	USD	110,460,107	1.06	1.14	1.22			
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class	USD	20,066,095 968,717	1.56 11.87	1.63 11.85	1.64 10.85			
"P" Share Class	USD	105,891	5.85	6.16	5.89			
"R" Accumulation Share Class	EUR	27,769	10.09	10.01	9.57			
"R" Accumulation Share Class	USD	285,867	8.42	8.39	7.63			
"R" Share Class	EUR	793	5.53	5.82	5.85			
"R" Share Class "R" Share Class	GBP USD	11,894 241,299	5.85 4.62	6.25 4.88	6.29 4.67			
Emerging Markets Debt Portfolio	USD	241,299	4.02	4.00	4.07	2,605,396,916	2,719,538,729	3,051,189,62
Base Accumulation Share Class	USD	4,438,844	21.94	20.70	19.32	2,000,000,010	2,110,000,120	0,001,100,02
Base Accumulation Share Class								
(Duration Hedged Class)	USD	66,226	13.82	12.86	11.39			
Base Accumulation Share Class (EUR Hedged Class)	EUR	2,236,880	14.88	14.15	13.52			
Base Currency (Dis) (Gross Monthly)								
Share Class	USD	1,595	6.72	6.53	6.49			
Base Currency (Dis) (Monthly) Share Class	USD	8,674,265	8.21	7.93	7.78			
Base Currency (Dis) (Stable Monthly)		0,074,200	0.21	1.53	1.10			
Share Class	USD	3,172,824	6.68	6.47	6.37			
Base Currency Share Class	USD	2,954,858	10.88	10.78	10.52			
Base Currency Share Class (Duration Hedged Class)	USD	92,963	7.92	7.72	7.14			
Other Currency (Dis) (Monthly) Share	000	52,303	1.32	1.12	7.14			
Class (EUR Hedged Class)	EUR	175,139	6.08	5.91	5.93			

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share	Net Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24 30-Nov-23	30-Nov-22
Emerging Markets Debt							
Portfolio (Continued) Other Currency (Dis) (Monthly) Share							
Class (HKD Hedged Class)	HKD	156,276	69.24	67.06	66.46		
Other Currency (Dis) (Stable Monthly)	SGD	4 475 760	6.33	6.19	6.17		
Share Class (SGD Hedged Class) Other Currency Accumulation Share	360	4,475,769	0.55	0.19	0.17		
Class (CHF Hedged Class)	CHF	374,845	9.23	8.89	8.66		
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration							
Hedged Class)	EUR	17,925	11.57	10.84	9.81		
Other Currency Share Class (EUR Hedged Class)	EUR	551,755	6.34	6.34	6.34		
Other Currency Share Class (SGD							
Hedged Class)	SGD USD	117,259 1,680,628	7.86 8.11	7.86 7.83	7.76 7.68		
"A" (Dis) (Monthly) Share Class "A" Accumulation Share Class	USD	214,946	9.99	9.43	8.82		
"A" Accumulation Share Class (PLN							
Hedged Class) "A" Share Class	PLN USD	1,180,949 1,268,168	11.05 12.90	10.42 12.76	9.51 12.46		
"E" (Dis) (Quarterly) Share Class (EUR	035	1,200,100	12.90	12.70	12.40		
Hedged Class)	EUR	1,940,223	6.85	6.67	6.70		
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged							
Class)	EUR	474,598	6.51	6.25	5.95		
"E" Accumulation Share Class	EUR	1,413,998	25.59	24.12	23.77		
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,629,940	11.10	10.59	10.16		
"E" Accumulation Share Class (EUR							
Hedged Class) (Duration Hedged Class)	EUR	287,088	10.85	10.19	9.27		
"I" (Dis) (Quarterly) Share Class (CHF							
Hedged Class) "I" Accumulation Share Class	CHF USD	141,900 18,229,236	5.90 16.10	5.81 15.15	5.96 14.06		
"I" Accumulation Share Class (CHF	035	10,229,230	10.10	13.13	14.00		
Hedged Class)	CHF	492,454	9.65	9.26	8.97		
"I" Accumulation Share Class (EUR Hedged Class)	EUR	28,932,044	18.17	17.24	16.37		
"I" Accumulation Share Class (EUR		20,002,011			10.07		
Hedged Class) (Duration Hedged Class)	EUR	5,120	10.98	10.25	9.22		
"I" Accumulation Share Class (JPY		0,120	10.00	10.20	0.22		
Hedged Class)	JPY USD	19,482	860.11	833.58	817.79		
"I" Share Class "I" Share Class (Duration Hedged	020	915,932	13.64	13.55	13.23		
Class)	USD	195,635	8.72	8.52	7.88		
"I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class)	EUR	6,150,861	6.48	6.49	6.49		
(Duration Hedged Class)	EUR	2,080	6.75	6.65	6.29		
"I" Share Class (GBP Hedged Class)	GBP	176,332	7.93	7.88	7.77		
"IO" (Dis) (Gross Monthly) Share Class "IO" Accumulation Share Class	USD GBP	7,765,156 44,061,353	7.86 11.25	7.59 10.65	7.45 10.31		
"IO" Accumulation Share Class	JPY	1,729,177	1,720.33	1,526.32	1,321.26		
"IO" Accumulation Share Class	USD	2,131,173	23.37	21.91	20.17		
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	2,752,871	10.08	9.52	8.97		
"IO" Accumulation Share Class (GBP		2,702,071	10.00	0.02			
Hedged Class)	GBP	1,200,607	20.55	19.30	17.91		
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	6,638,853	918.86	887.19	863.91		
"IO" Share Class	USD	1,779,719	9.57	9.54	9.32		
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	1,137	6.18	6.00	6.03		
"IS" Accumulation Share Class	USD	857,434	10.46	9.83	9.08		
"IS" Accumulation Share Class (CHF	CUE						
Hedged Class) "IS" Accumulation Share Class (EUR	CHF	999	8.68	8.32	8.03		
Hedged Class)	EUR	505,960	9.04	8.56	8.11		
"IS" Share Class	USD	15,303,894	7.99	7.94	7.76		
"IS" Share Class (EUR Hedged Class) "IS" Share Class (GBP Hedged Class)	EUR GBP	11,242 10,582,233	7.27 7.01	7.33 6.98	7.32 6.88		
"IX" (Dis) (Cap Monthly) Share Class	USD	850,497	2.44	2.49	2.72		
"P" Accumulation Share Class	USD	5,806	10.30	9.71	9.04		
"P" Share Class	USD	1,505	7.49	7.42 14.06	7.25		
"R" Accumulation Share Class "R" Accumulation Share Class	EUR USD	125,508 2,614,485	14.99 12.55	14.06 11.82	13.71 10.97		
"R" Accumulation Share Class (CHF							
Hedged Class)	CHF	389,136	9.71	9.33	9.04		
"R" Accumulation Share Class (EUR Hedged Class)	EUR	1,708,159	10.39	9.86	9.37		
"R" Share Class	USD	3,329,172	7.22	7.18	7.01		
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	3,033,632 532,475	5.92 6.61	5.93 6.57	5.93 6.47		
"R" Share Class (GBP Hedged Class)	SGD	239,525	7.56	7.57	7.47		
"RS" Accumulation Share Class	USD	715,099	9.80	9.21	8.53		

		Outstanding Shares	Net As	set Value per	Share		let Accets == =4(8)	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)*</sup> 30-Nov-23	30-Nov-22	31-May-24	et Assets as at <sup>(a)</sup> 30-Nov-23	30-Nov-
Emerging Markets Debt						-		
Portfolio (Continued) "RS" Accumulation Share Class (CHF								
Hedged Class)	CHF	981,172	8.61	8.26	7.99			
"RS" Accumulation Share Class (EUR		•						
Hedged Class)	EUR	230,945	8.94	8.47	8.03			
"RS" Share Class	USD	1,464,682	8.00	7.94	7.76			
"RS" Share Class (EUR Hedged Class)	EUR GBP	265,232	7.28	7.30	7.30			
"RS" Share Class (GBP Hedged Class) Emerging Markets Short Duration	GBP	249,402	7.67	7.63	7.52			
Bond Portfolio	USD					23,483,608	21,904,559	26,627,2
Base Accumulation Share Class	USD	4,526	116.75	111.70	104.53	20,400,000	21,004,000	20,021,2
Base Currency Share Class	USD	119	97.95	97.83	94.74			
Other Currency Accumulation Share								
Class (EUR Hedged Class)	EUR	1,000	105.75	101.93	97.43			
Other Currency Share Class (EUR	FUD	4 200	00.55	00.45	00.00			
Hedged Class)	EUR	1,290	88.55	89.15	88.22			
"E" Accumulation Share Class (EUR Hedged Class)	EUR	11,846	104.33	100.69	96.48			
"I" Accumulation Share Class	USD	39,134	120.21	114.69	106.75			
'I" Accumulation Share Class (EUR		30,.01						
Hedged Class)	EUR	8,046	108.89	104.68	99.51			
"I" Accumulation Share Class (GBP	055		4	400.00	100.00			
Hedged Class)	GBP	1,000	115.08	109.90	102.98			
'I" Share Class	USD	122	98.22	98.35	95.25			
'I" Share Class (EUR Hedged Class) 'P" Accumulation Share Class	EUR	4,027	88.77	89.61	88.70 97.52			
P" Accumulation Share Class P" Share Class	USD	6,926	109.44 95.44	104.54 95.47	97.52 92.45			
P" Share Class (EUR Hedged Class)	EUR	48,332 1,119	95.44 88.41	95.47 89.14	92.45 88.22			
'P" Share Class (GBP Hedged Class)	GBP	1,119	92.60	92.67	90.40			
'R" Accumulation Share Class	USD	23,523	112.96	107.80	100.37			
'R" Accumulation Share Class (EUR	000	20,020	112.50	107.00	100.57			
Hedged Class)	EUR	50,103	108.63	104.45	99.34			
"R" Accumulation Share Class (GBP								
Hedged Class)	GBP	1,000	114.83	109.68	102.82			
"R" Share Class	USD	7,129	95.54	95.66	92.64			
"R" Share Class (EUR Hedged Class)	EUR	1,224	88.76	89.58	88.66			
"R" Share Class (GBP Hedged Class)	GBP	1,221	94.05	94.21	91.90			
Euro Short Duration Bond Plus Portfolio	EUR					404 702 002	200 062 270	250 047 6
Base Accumulation Share Class	EUR	2,006,047	10.18	10.02	9.75	194,783,083	280,863,370	358,847,6
Base Currency Share Class	EUR	58,015	9.90	9.88	9.63			
"E" Accumulation Share Class	EUR	409,790	9.93	9.78	9.54			
"I" Accumulation Share Class	EUR	7,809,304	10.53	10.35	10.04			
"I" Share Class	EUR	1,107,240	9.92	9.91	9.67			
"P" Accumulation Share Class	EUR	1,092,260	10.31	10.14	9.86			
'P" Share Class	EUR	429,672	9.84	9.82	9.58			
'R" Accumulation Share Class	EUR	5,110,617	10.49	10.31	10.01			
'R" Share Class	EUR	743,572	9.92	9.91	9.67			
Europe High Yield Bond Portfolio	EUR					98,747,283	142,573,485	110,997,
Base Accumulation Share Class	EUR	10,768	128.97	123.66	115.34			
Base Accumulation Share Class (USD			4	4	100			
Hedged Class)	USD	1,811	152.61	145.21	132.56			
Base Currency Share Class	EUR	5,857	94.82	94.72	91.36			
Other Currency Accumulation Share	SEK	3,668	1,136.24	1,089.92	1,014.90			
Class (SEK Hedged Class) 'A" Accumulation Share Class (PLN	JEN	3,000	1,130.24	1,009.92	1,014.90			
Hedged Class)	PLN	17,293	148.65	141.26	125.88			
					109.61			
E" Accumulation Share Class	EUR	4,553	121.45	116.81	109.01			
'E" Accumulation Share Class 'I" Accumulation Share Class	EUR	4,553 514,998	121.45 136.24	116.81 130.28	120.86			
'I" Accumulation Share Class 'I" Accumulation Share Class (USD	EUR	514,998	136.24	130.28	120.86			
'I" Accumulation Share Class 'I" Accumulation Share Class (USD Hedged Class)	EUR USD	514,998 95,928	136.24 111.55	130.28 105.86	120.86 96.12			
'I" Accumulation Share Class 'I" Accumulation Share Class (USD Hedged Class) 'I" Share Class	EUR	514,998	136.24	130.28	120.86			
'I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) 'I" Share Class P" (Dis) (Monthly) Share Class (USD	EUR USD EUR	514,998 95,928 144	136.24 111.55 94.81	130.28 105.86 94.96	120.86 96.12 91.61			
11" Accumulation Share Class 11" Accumulation Share Class (USD 14" Agent Class) 11" Share Class 11" Share Class 17" Share Class (USD 14" Edged Class)	EUR USD EUR USD	514,998 95,928 144 10,203	136.24 111.55 94.81 109.40	130.28 105.86 94.96 106.58	120.86 96.12 91.61 101.49			
1" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) P" Accumulation Share Class	EUR USD EUR	514,998 95,928 144	136.24 111.55 94.81	130.28 105.86 94.96	120.86 96.12 91.61			
'!" Accumulation Share Class 1" Accumulation Share Class (USD Hedged Class) 1" Share Class P" (Dis) (Monthly) Share Class (USD Hedged Class) P" Accumulation Share Class P" Accumulation Share Class (USD	EUR USD EUR USD EUR	514,998 95,928 144 10,203 13,576	136.24 111.55 94.81 109.40 132.93	130.28 105.86 94.96 106.58 127.26	120.86 96.12 91.61 101.49 118.35			
'I'' Accumulation Share Class 'I'' Accumulation Share Class (USD 'Hedged Class) 'I'' Share Class 'I'' Share Class 'I'' Share Class (USD 'Hedged Class) 'P'' Accumulation Share Class 'P'' Accumulation Share Class (USD 'Hedged Class)	EUR USD EUR USD	514,998 95,928 144 10,203	136.24 111.55 94.81 109.40	130.28 105.86 94.96 106.58	120.86 96.12 91.61 101.49			
11" Accumulation Share Class 11" Accumulation Share Class (USD Hedged Class) 11" Share Class 11" Share Class 11" Share Class 11" Share Class 11" Accumulation Share Class (USD Hedged Class) 12" Accumulation Share Class 12" Accumulation Share Class (USD Hedged Class) 12" Share Class	EUR USD EUR USD EUR	514,998 95,928 144 10,203 13,576 3,421	136.24 111.55 94.81 109.40 132.93 157.14	130.28 105.86 94.96 106.58 127.26 149.30	120.86 96.12 91.61 101.49 118.35 135.88			
1/" Accumulation Share Class 1/" Accumulation Share Class (USD -ledged Class) 1/" Share Class ("F" (Dis) (Monthly) Share Class (USD -ledged Class) 1/" Accumulation Share Class (USD -ledged Class) 1/" Accumulation Share Class (USD -ledged Class) 1/" Share Class 1/" Accumulation Share Class (USD -ledged Class) 1/" Share Class 1/" Accumulation Share Class	EUR USD EUR USD EUR USD EUR	514,998 95,928 144 10,203 13,576 3,421 3,164	136.24 111.55 94.81 109.40 132.93 157.14 94.76	130.28 105.86 94.96 106.58 127.26 149.30 94.78	120.86 96.12 91.61 101.49 118.35 135.88 91.44			
"E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "R" Share Class "R" Share Class (GBP Hedged Class)	EUR USD EUR USD EUR USD EUR EUR EUR	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27			
'I'' Accumulation Share Class 'I'' Accumulation Share Class (USD Hedged Class) 'I'' Share Class 'P'' (Dis) (Monthly) Share Class (USD Hedged Class) 'P'' Accumulation Share Class (USD Hedged Class) 'P'' Accumulation Share Class (USD Hedged Class) 'P'' Share Class 'R'' Share Class 'R'' Share Class (GBP Hedged Class) Global Income Bond Portfolio	EUR USD EUR USD EUR USD EUR EUR EUR EUR	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87	27,645,413	25,166,988	27,511,:
11" Accumulation Share Class 11" Accumulation Share Class (USD 1-ledged Class) 11" Share Class 11" Share Class 11" Share Class 12" Accumulation Share Class (USD 1-ledged Class) 12" Accumulation Share Class 12" Accumulation Share Class 13" Accumulation Share Class 14" Share Class 15" Share Class 16" Share Class	EUR USD EUR USD EUR USD EUR EUR EUR EUR EUR GBP	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87	27,645,413	25,166,988	27,511,
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "R" Share Class "R" Share Class (GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class	EUR USD EUR USD EUR USD EUR EUR EUR GBP USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517 318	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26 91.62	27,645,413	25,166,988	27,511,
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	EUR USD EUR USD EUR USD EUR EUR EUR EUR GBP USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26	27,645,413	25,166,988	27,511,.
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "P" Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share	EUR USD EUR USD EUR USD EUR EUR EUR GBP USD USD USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517 318 119	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04 104.15 86.85	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43 99.02 85.03	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26 91.62 83.41	27,645,413	25,166,988	27,511,
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "P" Share Class "R" Share Class "R" Share Class (GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	EUR USD EUR USD EUR USD EUR EUR EUR GBP USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517 318	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26 91.62	27,645,413	25,166,988	27,511,2
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R	EUR USD EUR USD EUR USD EUR EUR USD USD USD USD USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517 318 119 835	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04 104.15 86.85	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43 99.02 85.03	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26 91.62 83.41 85.81	27,645,413	25,166,988	27,511,2
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class "P" Share Class "R" Share Class "R" Share Class (GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	EUR USD EUR USD EUR USD EUR EUR EUR GBP USD USD USD	514,998 95,928 144 10,203 13,576 3,421 3,164 53,299 39,211 3,517 318 119	136.24 111.55 94.81 109.40 132.93 157.14 94.76 135.48 95.10 104.04 104.15 86.85	130.28 105.86 94.96 106.58 127.26 149.30 94.78 129.59 95.22 103.43 99.02 85.03	120.86 96.12 91.61 101.49 118.35 135.88 91.44 120.27 91.87 98.26 91.62 83.41	27,645,413	25,166,988	27,511,2

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global Income Bond								
Portfolio (Continued) Other Currency (Dis) (Gross Monthly)								
Share Class (AUD Hedged Class)	AUD	1,681	83.83	82.61	82.33			
Other Currency (Dis) (Monthly) Share								
Class (EUR Hedged Class)	EUR	1,140	85.58	83.87	83.26			
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1,557	88.24	86.51	84.58			
Other Currency Accumulation Share								
Class (EUR Hedged Class)	EUR	1,000	97.96	93.87	88.91			
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	9,819	80.77	79.83	80.53			
"E" Accumulation Share Class (EUR								
Hedged Class)	EUR	1,109	96.16	92.38	87.94			
"I" (Dis) (Monthly) Share Class "I" Accumulation Share Class	USD USD	116 190.659	91.01 106.25	88.50 100.75	85.80 92.70			
"I" Accumulation Share Class (EUR	OOD	150,055	100.23	100.73	32.70			
Hedged Class)	EUR	2,083	99.82	95.39	89.82			
"P" (Dis) (Monthly) Share Class	USD	115	90.99	88.49	85.79			
"P" Accumulation Share Class "R" (Dis) (Monthly) Share Class	USD USD	23,524 116	105.32 90.99	99.99 88.48	92.23 85.79			
"R" (Dis) (Monthly) Share Class (GBP	03D	110	30.33	00.40	05.79			
Hedged Class)	GBP	1,161	89.26	86.94	84.95			
"R" Accumulation Share Class	USD	100	106.16	100.69	92.68			
"R" Accumulation Share Class (GBP Hedged Class)	GBP	22,473	104.08	98.88	91.73			
Global Credit Portfolio (Hedged)	USD	22,470	104.00	00.00	01.70	1,989,277,615	1,460,711,133	1,063,963,313
Base Accumulation Share Class	USD	2,519,190	16.71	16.16	15.37		, , ,	
Base Currency (Dis) (Gross Monthly)	LICD	45 700	10.10	10.00				
Share Class Base Currency (Dis) (Stable Monthly)	USD	15,786	10.18	10.08	_			
Share Class	USD	40,307	10.04	9.91	_			
Base Currency Share Class	USD	90,316	10.75	10.73	10.44			
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	1,186	9.89	9.88				
Other Currency (Dis) (Stable Monthly)	LOIX	1,100	9.09	9.00	_			
Share Class (AUD Hedged Class)	AUD	15,110	9.99	_	_			
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	158,391	9.88	9.83				
Other Currency Accumulation Share	GGD	130,391	9.00	9.03	_			
Class (EUR Hedged Class)	EUR	19,378	10.46	10.20	_			
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	74,765	106.32	103.75	101.01			
"A" Share Class	USD	163,072	10.80	103.73	10.47			
"E" Accumulation Share Class (EUR								
Hedged Class)	EUR	3,543,972	15.01	14.66	14.30			
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	5,560	10.68	10.38	9.77			
"I" Accumulation Share Class	USD	34,713,535	15.07	14.53	13.73			
"I" Accumulation Share Class (CHF								
Hedged Class) "I" Accumulation Share Class (EUR	CHF	4,707,349	12.79	12.59	12.41			
Hedged Class)	EUR	26,490,287	15.28	14.85	14.36			
"I" Share Class (EUR Hedged Class)	EUR	521	10.01	_	_			
"I" Share Class (GBP Hedged Class)	GBP	39,684	9.55	9.59	9.41			
"IO" Accumulation Share Class "IO" Accumulation Share Class (SEK	USD	33,016,371	14.88	14.32	13.48			
Hedged Class)	SEK	300,318	88.77	86.33	83.29			
"IO" Share Class	USD	11,884,502	10.18	10.22	9.94			
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class	USD USD	552,415	5.70 17.96	5.82 17.33	6.16 16.41			
"P" Accumulation Share Class	030	5,426,268	17.90	17.33	10.41			
(Duration Hedged Class)	USD	1,805,515	14.28	13.60	12.34			
"P" Accumulation Share Class (EUR	EUD	500 000	47.40	40.70	40.40			
Hedged Class) "P" Accumulation Share Class (EUR	EUR	582,398	17.19	16.72	16.19			
Hedged Class) (Duration Hedged								
Class)	EUR	31,421	11.95	11.46	10.63			
"P" Share Class "P" Share Class (EUR Hedged Class)	USD EUR	863,791 219,814	11.67 8.51	11.69 8.60	11.36 8.56			
"P" Share Class (GBP Hedged Class)	GBP	179,488	8.48	8.50	8.34			
"R" Accumulation Share Class	USD	910,890	13.93	13.44	12.71			
"R" Accumulation Share Class	Hen	224 427	44.00	40.54	40.07			
(Duration Hedged Class) "R" Accumulation Share Class (EUR	USD	234,127	14.22	13.54	12.27			
Hedged Class)	EUR	2,210,295	11.74	11.41	11.05			
"R" Accumulation Share Class (EUR		•						
Hedged Class) (Duration Hedged Class)	EUR	1,230,993	12.18	11.68	10.82			
"R" Accumulation Share Class (GBP								
Hedged Class)	GBP	658,850	11.04	10.67	10.18			
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	726,331 83,475	10.35 8.50	10.37 8.57	10.08 8.53			
	LUIN	05,475	0.50	0.57	9.48			

		Outstanding Shares	Net As	sset Value per	Share		ulat A a a t (a)	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at <sup>(a)</sup>	30-Nov-2
Global Credit Portfolio		-						
(Hedged) (Continued)								
"R" Share Class (GBP Hedged Class)	GBP	138,079	10.10	9.99	9.37			
(Duration Hedged Class)  Global Fixed Income Portfolio	USD	130,079	10.10	9.99	9.31	50,054,990	49,703,906	53,405,84
Base Accumulation Share Class	USD	407,675	13.81	13.62	13.27	00,004,000	40,700,000	00,400,0
Base Currency Share Class	USD	101,121	13.71	13.87	13.73			
"A" Share Class	USD	98,643	10.68	10.80	10.68			
"E" Accumulation Share Class	EUR	618,864	7.17	7.06	7.24			
"I" Accumulation Share Class	EUR	315,831	17.55	17.23	17.56			
"I" Accumulation Share Class	USD	127,858	8.35	8.23	7.98			
"I" Share Class "IO" Accumulation Share Class	USD	470,006	11.48	11.65	11.56			
'P" Accumulation Share Class	USD	1,329,469 261,576	14.62 12.77	14.37 12.58	13.89 12.22			
"R" Accumulation Share Class	USD	91,035	10.02	9.87	9.58			
"R" Share Class	USD	123,284	8.02	8.13	8.07			
Global Fixed Income Portfolio		,						
(Hedged)	EUR					659,209,631	676,494,431	686,216,3
Base Accumulation Share Class	EUR	3,147,063	12.98	12.72	12.57			
Base Currency Share Class	EUR	59,738	9.92	9.95	9.96			
Other Currency Accumulation Share Class (SEK Hedged Class)	CEK	272 740	105.00	102.77	100.44			
Class (SEK Hedged Class) "E" Accumulation Share Class	SEK EUR	373,710 414,973	105.82 12.39	103.77 12.15	102.44 12.04			
"I" Accumulation Share Class	EUR	12,577,906	14.04	13.73	13.51			
"I" Accumulation Share Class (NOK		12,011,000	14.04	13.73	10.01			
Hedged Class)	NOK	9,194,546	107.60	104.99	102.58			
"I" Accumulation Share Class (SEK								
Hedged Class)	SEK	9,130	89.61	87.68	86.13			
"I" Accumulation Share Class (USD Hedged Class)	USD	4,610,308	11.31	10.98	10.56			
"I" Share Class	EUR	8,992,109	4.63	4.66	4.68			
"IO" Accumulation Share Class (GBP	Lon	0,002,100	4.00	4.00	4.00			
Hedged Class)	GBP	374,327	10.29	9.99	9.64			
'IO" Accumulation Share Class (USD								
Hedged Class)	USD	4,714,314	13.61	13.18	12.63			
"IO" Share Class (USD Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class	USD	4,021,771	10.53	10.52	10.32			
(USD Hedged Class)	USD	756,087	4.99	5.11	5.44			
"P" Accumulation Share Class	EUR	1,820,373	13.65	13.36	13.16			
'P" Accumulation Share Class (CHF								
Hedged Class)	CHF	496,811	10.26	10.17	10.20			
'P" Accumulation Share Class (USD Hedged Class)	USD	1,000	9.38	9.10	8.76			
"P" Share Class	EUR	267,939	10.42	10.47	10.51			
"P" Share Class (GBP Hedged Class)	GBP	60,692	10.42	10.79	10.68			
"P" Share Class (USD Hedged Class)	USD	209,508	11.46	11.43	11.21			
"R" Accumulation Share Class	EUR	5,097,580	10.98	10.74	10.58			
"R" Accumulation Share Class (USD								
Hedged Class)	USD	363,736	12.26	11.90	11.45			
"R" Share Class	EUR	600,538	9.04	9.08	9.12			
"R" Share Class (CHF Hedged Class) "R" Share Class (GBP Hedged Class)	CHF GBP	2,332,772 1,935,865	8.46 10.07	8.60 10.05	8.80 9.93			
'R" Share Class (GBP Hedged Class)	USD	569,442	10.07	10.05	10.48			
Global High Yield Portfolio	USD	555,442	10.72	10.09	10.70	1,462,222,845	1,534,394,548	1,720,186,7
Base Accumulation Share Class	USD	3,039,515	23.51	22.43	20.78	., ,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,. 20, .00,1
Base Accumulation Share Class								
(Duration Hedged Class)	USD	1,079,767	16.02	15.09	13.62			
Base Accumulation Share Class (SEK	OF!	750.227	148.68	143.05	105.46			
Hedged Class) Base Currency (Dis) (Gross Monthly)	SEK	100,221	148.68	143.05	135.46			
Share Class	USD	2,049	7.86	7.76	7.68			
Base Currency (Dis) (Monthly) Share								
Class	USD	559,938	8.28	8.13	7.94			
Base Currency (Dis) (Monthly) Share	LICE	474.452	0.00	0.44	7 70			
Class (Duration Hedged Class) Base Currency Share Class	USD	474,452 2,987,099	8.36 6.89	8.11 6.93	7.72 6.76			
Base Currency Share Class (Duration	030	2,967,099	0.09	0.93	0.70			
Hedged Class)	USD	479,817	8.53	8.46	8.03			
Other Currency (Dis) (Gross Monthly)		- , -						
Share Class	HKD	1,106	84.55	83.44	82.40			
Other Currency (Dis) (Monthly) Share	ALID	440.057	0.04	7.04	7.05			
Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share	AUD	410,857	8.01	7.91	7.85			
Class (CHF Hedged Class) (Duration								
Hedged Class)	CHF	1,000	6.83	6.70	6.66			
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration								
Class (SGD Hedged Class) (Duration	800	07 007	0 24	0 NF	7 75			
Hedged Class) Other Currency Accumulation Share	SGD	97,087	8.24	8.05	7.75			
Class (CHF Hedged Class) (Duration								
Hedged Class)	CHF	10,096	11.41	10.89	10.27			
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,232,891	26.91	25.88	24.52			

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share	N	et Assets as at <sup>(a)</sup>			
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2		
Global High Yield										
Portfolio (Continued)										
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration										
Hedged Class)	EUR	43,603	13.52	12.84	11.84					
Other Currency Share Class (CHF	CHF	49,630	6.50	6.62	6.75					
Hedged Class) Other Currency Share Class (GBP	CHF	49,030	6.50	0.02	0.75					
Hedged Class)	GBP	259,193	8.80	8.86	8.71					
'A" (Dis) (Monthly) Share Class	USD	333,861	8.21	8.06	7.87					
'A" Share Class	USD	1,524,484	8.34	8.38	8.17					
'B" Share Class	USD	3,817	5.04	5.04	4.91					
'E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	809,174	7.04	6.96	6.96					
'E" (Dis) (Quarterly) Share Class (EUR		,								
Hedged Class) (Duration Hedged										
Class)	EUR	320,875	7.14	6.98	6.79					
'E" Accumulation Share Class 'E" Accumulation Share Class (EUR	EUR	497,492	34.38	32.76	32.05					
Hedged Class)	EUR	711,216	14.26	13.75	13.09					
'E" Accumulation Share Class (EUR		,								
Hedged Class) (Duration Hedged	FUE	07.755	40.74	40.00	44.04					
Class) 'E″ Share Class (EUR Hedged Class)	EUR EUR	67,755 4.924.976	12.71 4.91	12.09 4.98	11.21 4.97					
'I" (Dis) (Monthly) Share Class	USD	23,060,580	7.96	7.81	7.63					
'I" (Dis) (Monthly) Share Class (EUR	005	20,000,000	7.00	7.01	7.00					
Hedged Class)	EUR	1,426	7.45	7.37	7.37					
I" Accumulation Share Class	USD	13,162,406	23.03	21.92	20.19					
'I" Accumulation Share Class (Duration Hedged Class)	USD	24 540	10.50	17 17	15.60					
'I" Accumulation Share Class (EUR	050	34,548	18.59	17.47	15.68					
Hedged Class)	EUR	1,205,120	18.81	18.04	17.00					
I" Accumulation Share Class (GBP										
Hedged Class)	GBP	476	24.47	23.32	21.64					
'I" Share Class	EUR	14,070	10.21	10.26	10.60					
'I" Share Class 'I" Share Class (EUR Hedged Class)	USD EUR	1,168,201 13,983,409	8.80 8.68	8.87 8.83	8.65 8.82					
'I" Share Class (GBP Hedged Class)	GBP	132,618	7.54	7.61	7.49					
'I" Share Class (GBP Hedged Class)	OB!	102,010	7.04	7.01	7.40					
(Duration Hedged Class)	GBP	54	7.87	7.82	7.49					
IO" (Dis) (Quarterly) Share Class (AUD		10 100	0.00	2.24	0.45					
Hedged Class) 'IO" Accumulation Share Class	AUD USD	19,403 1,235,159	8.33 24.96	8.21 23.68	8.15 21.68					
'IO" Accumulation Share Class (EUR	030	1,233,139	24.90	23.00	21.00					
Hedged Class)	EUR	1,549,744	21.10	20.18	18.90					
IO" Accumulation Share Class (GBP	000	000 544	00.00	04.75	00.07					
Hedged Class)	GBP	868,514	22.89	21.75	20.07					
'IO" Accumulation Share Class (JPY Hedged Class)	JPY	43,414,784	1,144.20	1,117.21	1,080.60					
'IO" Share Class	USD	3,208,459	7.26	7.34	7.16					
'IS" Accumulation Share Class	USD	_	_	13.29	12.22					
'IS" Accumulation Share Class (CHF	OUE	000	44.05	40.00	40.00					
Hedged Class) 'IS" Accumulation Share Class (EUR	CHF	980	11.05	10.63	10.23					
Hedged Class)	EUR	432	11.85	11.34	10.62					
'IS" Accumulation Share Class (GBP										
Hedged Class)	GBP	583	12.96	12.33	11.42					
'IS" Share Class	USD	1,578	7.86	8.25	8.05					
'IS" Share Class (GBP Hedged Class) 'P" Accumulation Share Class	GBP USD	508 3,546,784	7.58 12.19	7.66 11.62	7.54 10.74					
'P" Share Class	USD	509,217	8.70	8.75	8.54					
'R" (Dis) (Monthly) Share Class (AUD	000	505,217	0.70	0.75	0.54					
Hedged Class)	AUD	44,266	8.39	8.29	8.23					
'R" Accumulation Share Class	USD	1,604,121	15.52	14.77	13.62					
'R" Accumulation Share Class (CHF	OUE	7.070	44.00	40.00	40.50					
Hedged Class) 'R" Accumulation Share Class (CHF	CHF	7,376	11.33	10.92	10.53					
Hedged Class) (Duration Hedged										
Class)	CHF	17,954	12.05	11.48	10.77					
'R" Accumulation Share Class	LIOD	40.044	44.50	40.74	40.00					
(Duration Hedged Class) 'R" Accumulation Share Class (EUR	USD	18,611	14.59	13.71	12.32					
Hedged Class)	EUR	1,217,508	13.01	12.48	11.77					
'R" Accumulation Share Class (EUR		,,5			****					
Hedged Class) (Duration Hedged		450.070	40.44	40.44	41.00					
Class) 'R" Accumulation Share Class (SEK	EUR	152,076	13.11	12.41	11.39					
R" Accumulation Share Class (SEK Hedged Class)	SEK	9,092	118.61	113.83	107.25					
'R" Share Class	USD	1,290,909	8.49	8.56	8.35					
'R" Share Class (CHF Hedged Class)	CHF	223,799	6.70	6.84	6.98					
'R" Share Class (Duration Hedged										
Class) 'R" Share Class (EUR Hedged Class)	USD EUR	259,152	8.53	8.48	8.04					
		383,514	7.05	7.17	7.16					

		Outstanding Shares	Net As	sset Value per	Share		let Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-24	31-May-24	as at <sup>(a)</sup> 30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Global Securitised Income Bond								
Portfolio Base Accumulation Share Class	USD	04.500	100.05	104.50	100.05	146,120,826	140,592,282	165,472,75
Base Currency (Dis) (Gross Monthly)	USD	84,560	196.05	184.59	169.85			
Share Class	USD	141	108.52	106.38	105.02			
Base Currency (Dis) (Monthly) Share								
Class	USD	95,822	138.19	134.54	130.93			
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	1,978	103.24	102.02	101.88			
Other Currency (Dis) (Monthly) Share	000	1,070	100.24	102.02	101.00			
Class (SGD Hedged Class)	SGD	7,484	140.15	137.57	135.45			
'E" Accumulation Share Class (EUR	FUD	F 240	151.00	147.07	120.27			
Hedged Class) I" (Dis) (Monthly) Share Class	EUR USD	5,310 24,256	154.96 138.24	147.37 134.58	139.37 130.97			
I" Accumulation Share Class	USD	62,648	218.28	204.91	187.35			
I" Accumulation Share Class (EUR		,						
Hedged Class)	EUR	128,118	168.49	159.37	149.01			
P" (Dis) (Monthly) Share Class	USD	164,174	138.11	134.46	130.85			
P" Accumulation Share Class P" Accumulation Share Class (EUR	USD	127,653	209.51	196.96	180.62			
Hedged Class)	EUR	91	109.26	103.50	_			
R" (Dis) (Monthly) Share Class	GBP	306	122.86	120.85	123.71			
R" (Dis) (Monthly) Share Class	USD	4,558	111.09	108.16	105.26			
R" (Dis) (Monthly) Share Class (GBP	CDD	0.050	110.05	407.47	405.00			
ledged Class) R″ Accumulation Share Class	GBP USD	3,356	110.25 208.84	107.47 196.08	105.39 179.37			
R" Accumulation Share Class R" Share Class	USD	78,334 47,326	208.84 151.30	196.08 151.04	179.37 141.81			
Short Duration Opportunistic	030	47,320	131.30	151.04	141.01			
Corporate Bond Portfolio	USD					112,317,530	114,020,556	123,949,97
Base Accumulation Share Class	USD	10,193	145.68	139.78	129.64	, , , , , , , , , , , , , , , , , , , ,	,,	.,.
Base Currency (Dis) (Quarterly) Share								
Class	USD	145	99.44	97.48	94.53			
Base Currency (Dis) (Quarterly) Share	USD	11,477	99.69	99.87	96.32			
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	1,627	83.16	81.89	81.16			
Other Currency Accumulation Share		1,021	00.10	01.00	00			
Class (EUR Hedged Class)	EUR	1,411	122.88	118.82	112.68			
A" (Dis) (Quarterly) Share Class	USD	21,347	98.15	96.22	93.30			
E" (Dis) (Quarterly) Share Class (EUR ledged Class)	EUR	2,406	81.10	80.12	79.40			
E" Accumulation Share Class	EUR	7,707	112.75	108.05	105.90			
E" Accumulation Share Class (EUR	Lore	7,707	112.70	100.00	100.00			
Hedged Class)	EUR	8,668	115.66	112.12	106.85			
I" (Dis) (Quarterly) Share Class (GBP	ODD	00	00.00	00.54	00.00			
ledged Class) I" Accumulation Share Class	GBP EUR	89 185	92.26 121.59	90.51 115.73	88.36 111.81			
I' Accumulation Share Class	USD	140,294	161.58	154.39	141.99			
I" Accumulation Share Class (EUR	000	140,204	101.00	104.00	141.00			
Hedged Class)	EUR	78,309	136.32	131.27	123.44			
I" Share Class	USD	25,336	100.12	100.69	97.13			
P" (Dis) (Quarterly) Share Class	USD	48,830	97.01	95.09	92.21			
P" Accumulation Share Class	USD	310,840	154.91	148.26	136.82			
P" Accumulation Share Class (EUR Hedged Class)	EUR	1,481	130.69	126.06	118.94			
P" Share Class	USD	10,579	99.94	100.35	96.79			
P" Share Class (EUR Hedged Class)	EUR	32	83.65	84.79	83.69			
P" Share Class (GBP Hedged Class)	GBP	52,325	92.97	93.43	90.85			
R" (Dis) (Quarterly) Share Class	USD	9,995	94.82	92.94	90.13			
R" Accumulation Share Class	USD	30,033	150.92	144.23	132.69			
R" Accumulation Share Class (EUR Hedged Class)	EUR	24	129.39	124.59	117.05			
'R" Share Class	USD	23,095	96.44	96.97	93.54			
R" Share Class (EUR Hedged Class)	EUR	652	81.50	82.65	81.56			
R" Share Class (GBP Hedged Class)	GBP	194	90.29	90.85	88.34			
Sterling Credit Portfolio	GBP					13,809,457	13,668,354	16,639,2
Base Currency Share Class	GBP	13,537	128.74	127.66	127.90			
I" Share Class	GBP	65,103	124.59	123.81	124.09			
P" Share Class R" Accumulation Share Class	GBP GBP	1,676 2,495	128.65 132.69	127.76 127.74	128.04 124.59			
R" Share Class	GBP	35,004	97.39	96.76	96.98			
JS Dollar Short Duration Bond	J GBF	33,004	91.39	30.70	30.30			
Portfolio	USD					405,717,949	337,642,119	410,712,6
Base Accumulation Share Class	USD	100	103.80	101.85	_	. ,	. ,	., .,-
Base Currency (Dis) (Gross Monthly)								
Share Class	USD	104	99.51	99.69	_			
Base Currency (Dis) (Monthly) Share Class	USD	103	100.10	100.02	_			
Base Currency (Dis) (Stable Monthly)	555	103	100.10	100.02	_			
Share Class	USD	103	100.89	100.24	_			
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	0.55							
Share Class (SGD Hedged Class)	SGD	1,333	99.09	99.25				
"I" Accumulation Share Class	USD	1,561,287	111.97	109.75	105.41			
"I" Share Class	USD	17,434	98.03	98.89	96.43			

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share		let Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
US Dollar Short Duration Bond								
Portfolio (Continued)								
"IO" Accumulation Share Class	USD	832,918	100.52					
"P" Accumulation Share Class	USD	892,806	110.72	108.61	104.46			
"P" Share Class	USD	105,038	97.93	98.72	96.26			
"R" Accumulation Share Class	USD	188,336	110.49	108.32	104.08			
"R" Share Class	USD	157,007	97.96	98.79	96.34	456 402 000	420 670 724	204 452 70
US Fixed Income Portfolio Base Accumulation Share Class	USD USD	70 704	14.00	14.05	11.10	156,192,980	139,679,724	201,452,70
Base Currency (Dis) (Monthly) Share	020	70,784	14.93	14.65	14.46			
Class	USD	1,219	9.43	9.40	9.55			
Base Currency Share Class	USD	122,492	9.85	9.94	9.96			
"A" (Dis) (Monthly) Share Class	USD	43,595	9.43	9.40	9.55			
"A" Share Class	USD	39.988	11.40	11.49	11.51			
"B" Share Class	USD	1,040	9.94	9.97	9.98			
"E" Accumulation Share Class	EUR	63,001	11.18	10.94	11.38			
"I" Accumulation Share Class	USD	6,221,685	15.88	15.53	15.22			
"I" Share Class	USD	335,982	9.89	10.02	10.04			
"P" (Dis) (Monthly) Share Class	USD	260,642	9.43	9.40	9.55			
"P" Accumulation Share Class	USD	2,925,950	15.65	15.31	15.03			
"P" Share Class	USD	793	11.31	11.45	11.47			
"R" Accumulation Share Class	USD	119,566	11.47	11.43	11.00			
"R" Share Class	USD	58,897	8.96	9.07	9.09			
US Mortgage Backed Securities	030	30,097	0.90	9.07	9.09			
Portfolio	USD					235,016,132	235,469,521	250,080,06
Base Accumulation Share Class	USD	70,595	15.29	14.95	14.91	200,010,102	200,700,021	250,000,00
Base Currency Share Class	USD	358.063	1.87	1.89	1.92			
"A" Accumulation Share Class (PLN	030	330,003	1.07	1.05	1.52			
Hedged Class)	PLN	208,610	10.08	9.86	9.62			
"A" Share Class	USD	128,189	6.19	6.23	6.34			
"E" Accumulation Share Class (EUR	000	120,100	0.13	0.23	0.54			
Hedged Class)	EUR	74.384	8.59	8.48	8.68			
"I" Accumulation Share Class	USD	14,905,220	10.45	10.19	10.10			
"I" Accumulation Share Class (EUR	000	14,000,220	10.40	10.10	10.10			
Hedged Class)	EUR	80,623	12.96	12.74	12.94			
"I" Accumulation Share Class (GBP		,						
Hedged Class)	GBP	56,348	13.21	12.90	12.90			
"I" Share Class	USD	400	8.44	8.54	8.68			
"IO" (Dis) (Cap Monthly) Share Class	USD	3,433,730	6.39	6.44	6.79			
"IO" Accumulation Share Class (JPY								
Hedged Class)	JPY	285,488	875.10	877.73	920.79			
"IO" Share Class	USD	2,320,525	8.60	8.71	8.87			
"P" Accumulation Share Class	USD	2,011,239	13.69	13.36	13.27			
"P" Share Class	USD	32,669	9.42	9.52	9.69			
"R" Accumulation Share Class	USD	106,258	11.12	10.85	10.76			
"R" Share Class	USD	106,649	8.16	8.25	8.40			
ESG-Enhanced Global Multi-Asset								
Balanced Portfolio	USD					215,622,237	212,190,513	111,229,98
Base Accumulation Share Class	USD	76,780	143.15	131.90	124.60			
Base Currency Share Class	USD	6,071	137.44	126.72	119.72			
Other Currency Accumulation Share								
Class (EUR Partially Hedged Class)	EUR	30,892	120.99	112.08	109.17			
Other Currency Share Class (EUR								
Partially Hedged Class)	EUR	18,016	131.43	121.80	118.64			
Other Currency Share Class (GBP	CDD	05.000	140.40	100.70	407.05			
Partially Hedged Class)	GBP	25,308	143.43	132.76	127.85			
"E" Accumulation Share Class (EUR	EUR	49,474	129.84	120.59	118.04			
Partially Hedged Class) "I" Accumulation Share Class	USD	49,474 123.956	129.84	141.42	132.62			
	USD	123,936	154.07	141.42	132.02			
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	2,903	123.98	114.42	110.63			
"I" Accumulation Share Class (GBP	LUIX	۷,503	123.30	114.42	110.03			
Partially Hedged Class)	GBP	761,718	113.37	104.53	_			
"I" Share Class	USD	2,143	137.99	128.40	121.38			
"R" Accumulation Share Class (EUR		2,170	.07.00	.20.40	1.00			
Partially Hedged Class)	EUR	983	123.67	114.16	110.42			
"R" Share Class (GBP Partially Hedged				-				
Class)	GBP	301,211	144.33	134.86	129.95			
Global Multi-Asset Conservative		•						
Portfolio	USD					235,930,062	237,718,488	309,757,94
Base Accumulation Share Class	USD	70,831	126.39	119.12	113.92		,	., . ,-
Base Currency Share Class	USD	3,788	115.41	110.32	106.19			
Other Currency Accumulation Share								
Class (EUR Partially Hedged Class)	EUR	32,146	107.80	102.29	100.56			
Other Currency Share Class (EUR								
Partially Hedged Class)	EUR	177	105.20	101.22	100.13			
Other Currency Share Class (GBP								
Partially Hedged Class)	GBP	5,171	115.76	111.00	108.35			
"E" Accumulation Share Class (EUR	F	100	100 ==	10:00	100			
Partially Hedged Class)	EUR	106,051	109.57	104.22	102.98			
"I" Accumulation Share Class	USD	1,347,075	135.39	127.17	120.78			
"I" Accumulation Share Class (EUR	EUR	47,998	110.26	104.26	10101			
Partially Hedged Class)					101.81			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	B.I	et Assets as at <sup>(a)</sup>	
	Currency	ลร สเ 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global Multi-Asset Conservative						-		
Portfolio (Continued) "I" Accumulation Share Class (GBP								
Partially Hedged Class)	GBP	95	109.54	103.17				
"I" Share Class "R" Accumulation Share Class (EUR	USD	4,253	115.78	111.08	106.97			
Partially Hedged Class)	EUR	100	110.13	104.09	101.67			
"R" Share Class (GBP Partially Hedged Class)	GBP	139,893	116.05	111.65	109.01			
Global Multi-Asset Growth Portfolio	USD	.00,000				169,795,826	158,074,113	163,690,477
Base Accumulation Share Class Base Currency Share Class	USD	18,439 1,627	160.58 157.19	144.06 141.02	133.78 130.96			
Other Currency Accumulation Share								
Class (EUR Partially Hedged Class) Other Currency Share Class (EUR	EUR	1,324	133.93	120.69	115.83			
Partially Hedged Class)	EUR	1,051	155.80	140.40	134.75			
Other Currency Share Class (GBP Partially Hedged Class)	GBP	5,958	169.29	152.62	145.10			
"E" Accumulation Share Class (EUR								
Partially Hedged Class) "I" Accumulation Share Class	EUR USD	7,405 795,260	151.79 174.04	137.13 155.51	132.27 143.27			
"I" Accumulation Share Class (EUR	035	195,200	174.04		143.27			
Partially Hedged Class)	EUR	100	138.15	123.99	118.00			
"I" Share Class "R" Accumulation Share Class (EUR	USD	742	159.85	144.16	133.16			
Partially Hedged Class)	EUR	100	137.72	123.63	117.74			
"R" Share Class (GBP Partially Hedged Class)	GBP	114,058	172.82	156.56	148.03			
Global Multi-Asset Income Portfolio	USD			444.07	400.00	476,831,783	420,271,899	451,916,85
Base Accumulation Share Class Base Currency (Dis) (Cap Monthly)	USD	31,801	150.24	141.27	132.38			
Share Class	USD	854,392	91.88	89.48	89.78			
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,412,451	89.54	86.79	86.59			
Base Currency (Dis) (Stable Monthly)								
Share Class Base Currency Share Class	USD	157,881 32,375	89.64 109.42	86.86 107.92	86.29 107.30			
Other Currency (Dis) (Gross Monthly)								
Share Class Other Currency (Dis) (Gross Monthly)	HKD	6,924,118	91.48	88.59	88.25			
Share Class (AUD Hedged Class)	AUD	497,349	85.60	83.59	84.76			
Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)	CAD	5,213	100.11	_	_			
Other Currency (Dis) (Gross Monthly)								
Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly)	EUR	106	100.16	97.89	_			
Share Class (RMB Hedged Class)	CNH	77,639	907.73	890.28	909.92			
Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	1,277	99.99	_	_			
Other Currency (Dis) (Gross Monthly)				00.44				
Share Class (SGD Hedged Class) Other Currency (Dis) (Stable Monthly)	SGD	143	100.32	98.14	_			
Share Class (EUR Hedged Class)	EUR	24,200	82.87	81.01	82.42			
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	824,433	89.98	88.02	88.50			
Other Currency Accumulation Share								
Class (EUR Hedged Class) Other Currency Share Class (EUR	EUR	351	118.60	112.50	107.95			
Hedged Class)	EUR	11,633	101.22	101.09	101.78			
'A" (Dis) (Monthly) Share Class 'E" (Dis) (Gross Quarterly) Share Class	USD	17,474	101.87	98.00	96.31			
(EUR Hedged Class)	EUR	140,923	78.23	76.29	78.44			
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	115,744	95.40	92.61	93.30			
"E" (Dis) (Stable Monthly) Share Class								
(EUR Hedged Class) "E" Accumulation Share Class (EUR	EUR	46,189	78.93	77.38	79.20			
Hedged Class)	EUR	28,553	130.52	124.18	119.88			
"I" Accumulation Share Class "I" Accumulation Share Class (EUR	USD	13,822	161.35	151.17	140.65			
Hedged Class)	EUR	7,191	141.20	133.46	127.15			
"I" Share Class	USD EUR	385	109.57 100.18	109.86	107.53			
"IO" Share Class (EUR Hedged Class) "P" Accumulation Share Class	USD	203,910 699	154.29	144.88	135.39			
"P" Share Class	USD	140	109.96	108.56	106.67			
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	53,062	98.37	95.20	95.26			
"R" Accumulation Share Class (EUR								
Hedged Class) "R" Share Class (EUR Hedged Class)	EUR EUR	79 47,095	148.51 94.37	140.38 93.68	133.79 94.25			
"R" Share Class (GBP Hedged Class)	GBP	1,982	113.98	112.78	111.56			
Emerging Markets Total Return Bond Portfolio	USD					126 222 247	127 660 744	125,500,67
Base Accumulation Share Class	USD	349	109.63	105.57	100.95	136,333,347	127,668,714	123,300,67
Base Currency Share Class	USD	125	87.78	88.20	87.29			

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		let Assets as at <sup>(a)</sup>	(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22	
Emerging Markets Total Return		-	<u> </u>			•			
Bond Portfolio (Continued)									
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	200	95.90	93.04	90.91				
Other Currency Share Class (EUR									
Hedged Class)	EUR	252	76.18	77.17	78.12				
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,958	93.10	90.54	88.92				
"I" Accumulation Share Class	USD	175,200	113.87	109.25	103.80				
"I" Accumulation Share Class (EUR	FUD	100	101.76	98.39	05.54				
Hedged Class) "I" Share Class	EUR USD	106 116	101.76 87.96	96.39 88.65	95.51 87.78				
"IO" Accumulation Share Class (AUD									
Hedged Class)	AUD	1,350	113.29	109.03	104.48				
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	823,338	110.24	105.60	100.47				
"R" Accumulation Share Class (EUR									
Hedged Class)	EUR	200	99.35	96.10	93.34				
"R" Accumulation Share Class (GBP Hedged Class)	GBP	500	106.35	102.20	97.85				
"R" Share Class (EUR Hedged Class)	EUR	260	76.34	77.56	78.54				
"R" Share Class (GBP Hedged Class)	GBP	649	81.87	82.56	82.39				
Global Absolute Return Portfolio Base Accumulation Share Class	USD USD	13	104.94	100.98	97.20	226,899,466	253,570,901	290,518,778	
Base Currency Share Class	USD	103	100.62	98.64	95.37				
Other Currency Accumulation Share									
Class (EUR Hedged Class)	EUR	884	88.14	85.54	84.34				
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	8,171	88.41	85.84	84.68				
"E" Accumulation Share Class (EUR									
Hedged Class)	EUR	21	84.79	82.37	81.50				
"I" Accumulation Share Class "I" Accumulation Share Class (EUR	USD	65,362	111.61	107.03	102.39				
Hedged Class)	EUR	106,287	93.88	90.81	88.92				
"I" Accumulation Share Class (JPY	JPY	F20 064	0.000.64	0.422.22	0.000.00				
Hedged Class) "I" Share Class	USD	538,961 105	9,228.64 103.90	9,133.33 102.18	9,239.22 98.83				
"I" Share Class (EUR Hedged Class)	EUR	80	87.72	87.07	86.21				
"I" Share Class (GBP Hedged Class)	GBP	97	93.22	91.82	89.45				
"IO" Accumulation Share Class	USD	19,180	118.04	112.86	107.31				
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,408,560	96.47	92.39	88.49				
"IO" Share Class	USD	26	82.69	81.53	78.90				
"R" Accumulation Share Class (EUR Hedged Class)	EUR	71	93.87	90.80	88.88				
"R" Share Class (EUR Hedged Class)	EUR	76	87.55	86.91	86.05				
"R" Share Class (GBP Hedged Class)	GBP	9,615	96.14	94.65	92.23				
Global Dynamic Bond Plus Portfolio	USD	440.570	101.05	100.01	440.75	302,211,061	350,024,408	435,508,263	
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share	USD	116,578	131.85	126.21	116.75				
Class	USD	7,581	95.37	93.15	89.36				
Base Currency Share Class	USD	80,836	97.33	96.47	91.79				
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	15,014	92.71	90.53	87.34				
Other Currency Accumulation Share	0111	13,014	32.71	30.33	07.54				
Class (EUR Hedged Class)	EUR	37,592	111.30	107.38	101.61				
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	3,423	99.68	96.04	90.73				
Other Currency Share Class (CHF	OLIK	3,423	33.00	30.04	30.73				
Hedged Class)	CHF	1,368	72.76	73.59	72.99				
Other Currency Share Class (EUR Hedged Class)	EUR	117,487	76.10	76.03	74.00				
Other Currency Share Class (GBP									
Hedged Class)	GBP	3,342	90.78	90.08	86.34				
"A" (Dis) (Monthly) Share Class "A" Share Class	USD	12,793 38,328	95.32 97.19	93.10 96.26	89.30 91.58				
"E" (Dis) (Quarterly) Share Class (EUR	035	30,320	37.13	90.20	91.50				
Hedged Class)	EUR	65,332	81.62	79.99	78.49				
"E" Accumulation Share Class (EUR Hedged Class)	EUR	72,602	104.40	100.97	96.02				
"I" (Dis) (Semi-Annual) Share Class	Loix	72,002	104.40	100.57	30.02				
(JPY Hedged Class)	JPY	61,641	7,252.25	7,216.51	7,308.34				
"I" Accumulation Share Class "I" Accumulation Share Class	JPY USD	173,023	144.27	13,634.28 137.67	11,781.64 126.54				
"I" Accumulation Share Class (CHF	USD	173,023	144.21	137.07	120.54				
Hedged Class)	CHF	27,090	99.72	97.07	93.05				
"I" Accumulation Share Class (EUR Hedged Class)	EUR	79,839	122.13	117.45	110.43				
"I" Accumulation Share Class (JPY	Loix	10,000	122.13	111.40	1 10.43				
Hedged Class)	JPY	460,730	9,936.14	9,756.13	9,467.59				
"I" Accumulation Share Class (SEK Hedged Class)	SEK	2,503	103.51	99.59	93.51				
"I" Share Class	EUR	3,377	111.33	110.32	110.34				
"I" Share Class	USD	13,500	97.52	97.00	92.33				
"I" Share Class (AUD Hedged Class)	AUD	1,708	86.66	86.80	83.91				

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	N	et Assets as at <sup>(a)</sup>	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global Dynamic Bond Plus						•		
Portfolio (Continued)								
'I" Share Class (EUR Hedged Class)	EUR	3,081	81.93	82.18	80.04			
'I" Share Class (GBP Hedged Class)	GBP	1,856	90.90	90.47	86.76			
'IO" Accumulation Share Class (GBP Hedged Class)	GBP	566,475	121.69	115.90	106.65			
'IS" Share Class	USD	192	97.01	96.53	91.90			
'IS" Share Class (GBP Hedged Class)	GBP	143	90.95	90.60	86.89			
'IXO" (Dis) (Cap Monthly) Share Class	USD	1,758,355	30.00	31.15	33.50			
'P" (Dis) (Monthly) Share Class	USD	7,959	95.31	93.09	89.29			
'P" Accumulation Share Class	USD	32,816	139.65	133.40	122.92			
'P" Accumulation Share Class (EUR Hedged Class)	EUR	21,943	118.23	113.83	107.28			
'P" Share Class	USD	11,668	97.47	96.83	92.16			
'P" Share Class (EUR Hedged Class)	EUR	111	79.37	79.55	77.48			
'P" Share Class (GBP Hedged Class)	GBP	30,530	91.01	90.49	86.75			
'R" (Dis) (Monthly) Share Class	USD	7,371	90.22	88.12	84.51			
'R" Accumulation Share Class	USD	39,637	130.32	124.37	114.37			
'R" Accumulation Share Class (CHF								
Hedged Class)	CHF	781	97.95	95.37	91.45			
R" Accumulation Share Class (EUR	ELID	28.051	111.03	106.80	100.46			
Hedged Class) 'R" Share Class	EUR USD	28,051 25,873	111.03 93.12	106.80 92.59	100.46 88.12			
R" Share Class R" Share Class (EUR Hedged Class)	EUR	25,873 25.012	78.80	92.59 78.99	76.92			
R" Share Class (GBP Hedged Class)	GBP	22,697	87.46	87.03	83.43			
Global Fixed Income Plus Portfolio		22,007	07.40	07.03	33.43			
Hedged)	EUR					1,002,604,563	996,340,297	1,573,723,27
Base Accumulation Share Class	EUR	128,207	13.63	13.37	13.24	.,,,	,,	.,,,.
Base Accumulation Share Class (USD								
Hedged Class)	USD	302,399	16.18	15.74	15.24			
Base Currency Share Class	EUR	214,912	9.69	9.72	9.76			
Base Currency Share Class (USD	LICD	62 424	10.00	10.00	10.02			
Hedged Class)	USD	63,134	10.29	10.23	10.03			
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	1,050	99.97	98.09	97.02			
A" Share Class	EUR	110,604	10.04	10.06	10.09			
A" Share Class (USD Hedged Class)	USD	22,877	11.98	11.90	11.67			
E" Accumulation Share Class	EUR	102,537	12.73	12.50	12.42			
I" Accumulation Share Class	EUR	18,121,907	14.31	13.99	13.78			
I" Accumulation Share Class (AUD								
Hedged Class)	AUD	14,398	9.05	8.83	8.63			
I" Accumulation Share Class (SEK Hedged Class)	SEK	3,586	88.50	86.60	85.22			
I" Accumulation Share Class (USD	J JLK	3,300	00.50	00.00	05.22			
Hedged Class)	USD	574,866	16.75	16.25	15.62			
I" Share Class (GBP Hedged Class)	GBP	94,756	10.49	10.49	10.37			
IO" (Dis) (Semi-Annual) Share Class	EUR	71,952,709	8.01	7.95	8.03			
IO" Accumulation Share Class	EUR	1,000	15.62	15.23	14.93			
IO" Accumulation Share Class (GBP	000	0.000	47.50	40.00	10.07			
Hedged Class)	GBP	8,300	17.50	16.96	16.37			
IO" Accumulation Share Class (SEK ledged Class)	SEK	7,489	88.32	86.22	84.41			
IO" Accumulation Share Class (USD	JLK	7,403	00.52	00.22	04.41			
Hedged Class)	USD	3,716,785	18.18	17.59	16.84			
IO" Share Class (USD Hedged Class)	USD	3,559,643	10.11	10.11	9.92			
P" Accumulation Share Class	EUR	26,973	14.16	13.87	13.72			
P" Accumulation Share Class (USD								
Hedged Class)	USD	2,685,894	16.61	16.14	15.59			
P" Share Class (GBP Hedged Class)	GBP	761	11.60	11.58	11.44			
R" Accumulation Share Class	EUR	98,662	10.88	10.64	10.48			
'R" Accumulation Share Class (USD Hedged Class)	USD	279,608	12.87	12.49	12.03			
R" Share Class	EUR	132,794	8.87	8.93	8.96			
'R" Share Class (GBP Hedged Class)	GBP	195,161	9.88	9.87	9.76			
'R" Share Class (USD Hedged Class)	USD	20,760	9.69	9.67	9.48			
Global Strategic Macro Bond		,						
Portfolio	USD					167,629,601	174,868,627	234,220,19
Base Accumulation Share Class	USD	28,426	115.80	113.18	106.33			
Base Accumulation Share Class (CHF								
Hedged Class)	CHF	785	89.49	89.23	87.34			
Base Currency Share Class	USD	6,944	95.48	95.03	90.14			
Other Currency Accumulation Share Class (EUR Hedged Class)	EUD	22.450	00 17	06.74	02.00			
Diass (EUR Hedged Class) Other Currency Accumulation Share	EUR	22,158	98.17	96.71	92.88			
Class (GBP Hedged Class)	GBP	_	_	103.32	97.69			
Other Currency Accumulation Share								
Class (SEK Hedged Class)	SEK	189,838	99.47	98.03	94.05			
Other Currency Share Class (EUR	F.1.5	202	70.0:	70.50	77.10			
Hedged Class)	EUR	620	79.31	79.59	77.19			
'A" Accumulation Share Class (PLN Hedged Class)	PLN	15,285	115.67	112.94	103.60			
'E" Accumulation Share Class (EUR	FLIN	15,265	110.07	112.54	103.00			
	EUR	65,439	93.81	92.64	89.42			
Hedged Class)	I EUR							

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	B.	let Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Global Strategic Macro Bond		-				•		
Portfolio (Continued)								
"I" Accumulation Share Class (CHF Hedged Class)	CHF	2,255	96.04	95.51	92.97			
"I" Accumulation Share Class (EUR	0111	2,233	30.04	33.31	32.31			
Hedged Class)	EUR	208,430	103.26	101.45	96.91			
"I" Accumulation Share Class (Flat)	FUE		07.00	00.00	00.07			
(EUR Hedged Class)	EUR	577	97.60	96.06	92.07			
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1,279	113.96	111.26	104.63			
"I" Accumulation Share Class (SEK	OBI	1,275	115.50	111.20	104.03			
Hedged Class)	SEK	_	_	103.00	98.21			
"I" Share Class	USD	109	103.48	103.29	97.93			
"I" Share Class (EUR Hedged Class)	EUR	367	81.75	81.82	79.37			
"IO" Accumulation Share Class	USD	461,932	131.72	128.08	119.08			
"IO" Share Class	USD	526,523	94.78	94.80	89.94			
"P" Accumulation Share Class	USD	4,922	118.48	115.67	108.39			
"P" Accumulation Share Class (CHF Hedged Class)	CHF	100	90.95	90.56	88.38			
"P" Accumulation Share Class (EUR	CHF	100	90.95	90.56	00.30			
Hedged Class)	EUR	_	_	98.93	94.78			
"P" Accumulation Share Class (GBP				55.55				
Hedged Class)	GBP	58	104.15	101.82	95.94			
"P" Share Class	USD	114	94.80	94.46	89.55			
"R" Accumulation Share Class	USD	9,791	114.45	111.59	104.31			
"R" Accumulation Share Class (CHF	CUE	0.000	00.75	00.05	00.04			
Hedged Class)	CHF	2,283	92.75	92.25	89.84			
"R" Accumulation Share Class (EUR Hedged Class)	EUR	13,906	102.92	101.14	96.65			
"R" Share Class	USD	25,230	92.84	92.63	87.86			
"R" Share Class (EUR Hedged Class)	EUR	2,380	81.29	81.77	79.32			
"R" Share Class (GBP Hedged Class)	GBP	7,983	89.76	89.67	85.63			
"RS" Accumulation Share Class	USD	1,493	113.56	110.63	103.25			
"RS" Accumulation Share Class (CHF	005	1,400	110.00	110.00	100.20			
Hedged Class)	CHF	6,414	101.23	100.61	97.83			
"RS" Accumulation Share Class (EUR		,						
Hedged Class)	EUR	139	105.14	103.23	98.51			
"RS" Share Class	USD	123	100.67	100.52	95.32			
"RS" Share Class (EUR Hedged Class)	EUR	963	93.09	93.70	90.90			
Multi-Manager Dynamic World								
Equity Portfolio	USD	4 440 000	04.44	00.50	05.04	447,222,214	417,971,536	457,222,5
Base Accumulation Share Class	USD	1,116,082	34.14	29.59	25.01			
Base Currency Share Class Other Currency Accumulation Share	USD	1,900,051	39.43	34.19	28.89			
Class	EUR	558,960	40.21	34.73	30.84			
"I" Share Class	USD	1,437,053	30.76	26.70	22.49			
"IO" Accumulation Share Class	USD	737,224	33.56	28.99	24.32			
"R" Accumulation Share Class	EUR	532,319	38.34	33.01	29.13			
"R" Accumulation Share Class	USD	728,907	31.59	27.29	22.92			
"R" Accumulation Share Class (EUR								
Hedged Class)	EUR	22,514	15.35	13.39	11.53			
"R" Accumulation Share Class (GBP	000	500 100	10.05	44.40	10.01			
Hedged Class)	GBP	503,180	16.65	14.43	12.24			
"R" Share Class	USD	6,230,466	29.62	25.74	21.69	4 047 747 400	007 405 054	000 700 1
Absolute Return Tracker Portfolio Base Accumulation Share Class	USD	170 057	10.05	44.50	40.07	1,047,747,466	887,185,854	928,703,1
	USD	170,357	12.25	11.59	10.97			
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	248,111	10.33	9.97	9.83			
Other Currency Accumulation Share	""	240,111	10.00	5.57	5.05			
Class (EUR Hedged Class)	EUR	335,410	10.61	10.11	9.78			
Other Currency Accumulation Share								
Class (SGD Hedged Class)	SGD	14,000	12.13	11.57	11.10			
"A" Accumulation Share Class	USD	132,165	11.96	11.34	10.79			
"E" Accumulation Share Class (EUR	FUE	10.071	40.07	40.00	0.00			
Hedged Class)	EUR	19,974	10.67	10.20	9.93			
"I" Accumulation Share Class	USD	16,337,064	14.13	13.31	12.51			
"I" Accumulation Share Class (AUD Hedged Class)	AUD	103	12 24	12.51	11.91			
riged Class) "I" Accumulation Share Class (CHF	AUD	103	13.21	12.51	11.91			
Hedged Class)	CHF	20,069,762	11.23	10.80	10.58			
"I" Accumulation Share Class (EUR	0	,000,102	. 1.20	. 5.00				
Hedged Class)	EUR	16,910,571	12.80	12.16	11.69			
"I" Accumulation Share Class (GBP								
Hedged Class)	GBP	4,705,347	13.63	12.86	12.18			
"I" Accumulation Share Class (JPY	IBY	40.070.00:	4.070.03	4 000 10	4.000.11			
Hedged Class)	JPY	10,076,034	1,070.01	1,039.12	1,032.14			
"I" Accumulation Share Class (SEK Hedged Class)	SEK	1,079,777	11105	100.07	104.27			
riedged Class) "IS" Accumulation Share Class	USD	1,079,777	114.05 10.12	108.37	104.27			
"IS" Accumulation Share Class "IS" Accumulation Share Class (EUR	l OSD	1,030	10.12	_	_			
Hedged Class)	EUR	1,000	10.12	_	_			
"P" Accumulation Share Class	USD	832,595	12.70	11.99	11.31			
	1	,000						
"P" Accumulation Share Class (EUR								

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	Net Assets as at <sup>(a)</sup>			
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22	
Absolute Return Tracker Portfolio (Continued)									
"P" Share Class (AUD Hedged Class) "R" Accumulation Share Class (EUR	AUD	1,378	10.60	10.16	_				
Hedged Class)	EUR	3,622,449	11.01	10.46	10.06				
"R" Share Class	USD	5.379.611	13.22	12.78	12.07				
"R" Share Class (GBP Hedged Class)	GBP	1,764,491	12.39	11.99	11.41				
Alternative Trend Portfolio	USD	.,,				397,817,576	402,703,345	416,358,270	
Other Currency Accumulation Share						,,	,,	,,	
Class	SEK	1,677	106.19	101.55	_				
Other Currency Accumulation Share									
Class (EUR Hedged Class)	EUR	274,932	10.67	10.33	10.45				
"I" Accumulation Share Class	USD	2,628,342	13.28	12.70	12.53				
"I" Accumulation Share Class (EUR Hedged Class)	EUR	4,406,841	11.84	11.41	11.46				
"I" Accumulation Share Class (GBP		, , .							
Hedged Class)	GBP	695,015	12.76	12.21	12.08				
"I" Accumulation Share Class (JPY									
Hedged Class)	JPY	4,009,018	1,018.04	1,003.14	_				
"I" Accumulation Share Class (SEK									
Hedged Class)	SEK	3,103,858	120.56	116.25	116.67				
"I" Share Class (GBP Hedged Class)	GBP	2,339,919	12.97	12.94	12.81				
"IO" Accumulation Share Class	USD	11,175,611	14.31	13.64	13.36				
"IO" Accumulation Share Class (JPY	l IDV	4 0 40 777	4 400 55	4.475.01	1 0 1 0 1 5				
Hedged Class)	JPY	1,842,750	1,196.53	1,175.21	1,212.48				
"IO" Share Class	USD	1,296,149	12.60	12.60	12.43				
"R" Share Class (GBP Hedged Class)	GBP	91,534	11.62	11.59	11.47				

<sup>(</sup>a) Refer to Note 3(k).

#### 1 Organisation

Goldman Sachs Funds (the "Fund") was incorporated on 5 November 1992 under the laws of the Grand Duchy of Luxembourg as a "Société d'Investissement à Capital Variable" ("SICAV"), for an unlimited period of time. The Fund is registered in accordance with the Law of 17 December 2010, as amended and has appointed Goldman Sachs Asset Management B.V. ("GSAMBV") on 1 November 2023 to be its Management Company. GSAMBV is authorised and regulated by the Dutch Authority for the Financial Markets (AFM), and is a wholly owned subsidiary of The Goldman Sachs Group, Inc.

Refer to Note 6 for details of functions the Management Company has delegated.

The Fund has appointed State Street Bank International GmbH, Luxembourg Branch (the "Depositary") to act as the Depositary of the Fund's assets.

As at 31 May 2024, the Fund is comprised of sixty-two different portfolios ("the Portfolios").

As at 31 May 2024, the Fund offered shares in the Portfolios as detailed in Report of the Management Company I.

Please refer to Report of the Management Company II for Portfolios that were launched, merged or closed during the period.

Goldman Sachs India Equity Portfolio (the "India Equity Portfolio") previously invested through a wholly-owned special purpose subsidiary Goldman Sachs India Limited (the "Subsidiary"), a private company incorporated in Mauritius with limited liability. The Subsidiary is administered by Intercontinental Trust Limited, based in Mauritius. Intercontinental Trust Limited has sub-delegated the administration function to State Street Bank International GmbH, Luxembourg Branch. The investments which were held by the Subsidiary for and on behalf of the India Equity Portfolio were transferred away from the Subsidiary for them to be then held directly by the India Equity Portfolio. The transfer was completed on 7 October 2021 (the "Transfer Date") and as of 31 May 2024, no investment of the India Equity Portfolio is held through the Subsidiary.

The India Equity Portfolio's continued ability to invest in India is dependent on it continuing to meet current and future requirements placed on foreign institutional investors by the Securities and Exchange Board of India. If the India Equity Portfolio (or the Investment Adviser) were to fail to meet applicable requirements in the future, the India Equity Portfolio would no longer be permitted to invest directly in Indian securities, may not be able to pursue its principal strategy and may be forced to liquidate.

As a wholly owned subsidiary of the India Equity Portfolio, all assets and liabilities, income and expenses of the Subsidiary are consolidated in the Statement of Assets and Liabilities and Statement of Operations of the India Equity Portfolio, and all intercompany balances and transactions have been eliminated.

As at 22 November 2022, the Subsidiary has appointed a liquidator and commenced the process of liquidation. It is not expected to cause any significant disruption to the operational activities of Goldman Sachs India Equity Portfolio.

### 2 Investment Objective Policies

The primary investment objectives of the Portfolios are detailed in the Prospectus and in the relevant Supplements of the Prospectus.

Fund Name	Strategy Name
Asia Equity Portfolio	Global And Regional Equity Portfolios
All China Equity Portfolio	Global And Regional Equity Portfolios
Emerging Markets Equity ESG Portfolio	Global And Regional Equity Portfolios
Emerging Markets Equity Portfolio	Global And Regional Equity Portfolios
Emerging Markets Ex-China Equity Portfolio	Global And Regional Equity Portfolios
Global Environmental Impact Equity Portfolio	Global And Regional Equity Portfolios
Global Equity Income Portfolio	Global And Regional Equity Portfolios

# 2 Investment Objective Policies (Continued)

Fund Name	Strategy Name
Global Equity Partners ESG Portfolio	Global And Regional Equity Portfolios
Global Future Health Care Equity Portfolio	Global And Regional Equity Portfolios
Global Future Technology Leaders Equity Portfolio	Global And Regional Equity Portfolios
Global Millennials Equity Portfolio	Global And Regional Equity Portfolios
India Equity Portfolio	Global And Regional Equity Portfolios
Japan Equity Partners Portfolio	Global And Regional Equity Portfolios
Japan Equity Portfolio	Global And Regional Equity Portfolios
US Equity ESG Portfolio	Global And Regional Equity Portfolios
US Small Cap Equity Portfolio	Global And Regional Equity Portfolios
US Technology Opportunities Equity Portfolio	Global And Regional Equity Portfolios
Global Clean Energy Infrastructure Equity Portfolio	Sector Equity Portfolios
Global Future Economic Security Equity Portfolio	Sector Equity Portfolios
Global Infrastructure Equity Portfolio	Sector Equity Portfolios
Global Real Estate Equity Portfolio	Sector Equity Portfolios
Global Future Real Estate And Infrastructure Equity Portfolio	Sector Equity Portfolios
North America Energy & Energy Infrastructure Equity Portfolio	Sector Equity Portfolios
Emerging Markets CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Emerging Markets Ex-China CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Europe CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Eurozone CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Global CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Global Small Cap CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
US CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
US Small Cap CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Asia High Yield Bond Portfolio	Fixed Income Portfolios
Emerging Markets Corporate Bond Portfolio	Fixed Income Portfolios
Emerging Markets Debt Blend Portfolio	Fixed Income Portfolios
Emerging Markets Debt Local Portfolio	Fixed Income Portfolios
Emerging Markets Debt Local Portfolio	Fixed Income Portfolios
Emerging Markets Debt Fortiono  Emerging Markets Short Duration Bond Portfolio	Fixed Income Portfolios
Euro Short Duration Bond Plus Portfolio	Fixed Income Portfolios
	Fixed Income Portfolios
Europe High Yield Bond Portfolio	Fixed Income Portfolios
Global Income Bond Portfolio	
Global Credit Portfolio (Hedged)	Fixed Income Portfolios
Global Fixed Income Portfolio	Fixed Income Portfolios  Fixed Income Portfolios
Global Fixed Income Portfolio (Hedged)	
Global High Yield Portfolio	Fixed Income Portfolios
Global Securitised Income Bond Portfolio	Fixed Income Portfolios
Short Duration Opportunistic Corporate Bond Portfolio	Fixed Income Portfolios
Sterling Credit Portfolio	Fixed Income Portfolios
US Dollar Short Duration Bond Portfolio	Fixed Income Portfolios
US Fixed Income Portfolio	Fixed Income Portfolios
US Mortgage Backed Securities Portfolio	Fixed Income Portfolios
ESG-Enhanced Global Multi-Asset Balanced Portfolio	Flexible Portfolios
Global Multi-Asset Conservative Portfolio	Flexible Portfolios
Global Multi-Asset Growth Portfolio	Flexible Portfolios
Global Multi-Asset Income Portfolio	Flexible Portfolios
Emerging Markets Total Return Bond Portfolio	Specialist Portfolios
Global Absolute Return Portfolio	Specialist Portfolios
Global Dynamic Bond Plus Portfolio	Specialist Portfolios

### 2 Investment Objective Policies (Continued)

Fund Name	Strategy Name
Global Fixed Income Plus Portfolio (Hedged)	Specialist Portfolios
Global Strategic Macro Bond Portfolio	Specialist Portfolios
Multi-Manager Dynamic World Equity Portfolio	Global Manager Strategies Portfolios
Absolute Return Tracker Portfolio	Alternative Portfolios
Alternative Trend Portfolio	Alternative Portfolios

#### 3 Significant Accounting Policies

### (a) Basis of Preparation of Financial Statements

The financial statements of the individual Portfolios are presented in their base currency while the Combined Total of all the Portfolios is presented in United States Dollars. The Board of Directors considers that the Portfolios' base currency most accurately represents the economic effects of the underlying transactions, events and conditions of the Portfolios.

The financial statements have been prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds. The financial statements have been prepared on a going concern basis (except for the Portfolios where an intention to liquidate or to cease operations has been taken by the Board of Directors) as the Directors are of the view that the Fund can continue in operational existence for the foreseeable future.

The preparation of financial statements requires the Board of Directors to make estimates and assumptions that may affect the amounts reported in the financial statements and accompanying notes. Refer to the Statement of Assets and Liabilities and Note 4 where the Board of Directors was required to make certain estimates and assumptions to determine value. Actual results may differ from those estimates.

#### (b) Investment Transactions, Related Investment Income and Operating Expenses

Investment transactions are recorded on a trade date basis plus one in accounting. Realised gains and losses are based on the Weighted Average Cost Method. 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 and is recorded into income over the life of the underlying investment. Interest income and dividend income are recognised on a gross basis before withholding tax, if any.

Operating expenses are recognised on an accrual basis.

# (c) Transaction Costs

Transaction costs are recognised in the Statement of Operations as part of net change in unrealised gain/(loss) on investment securities and net realised gain/(loss) on investment securities. Depositary based transaction costs are included in 'Depositary fees' in the Statement of Operations.

Transaction costs for fixed income investments, forward currency contracts and other derivative contracts are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio.

#### (d) Financial Investment in Securities and Valuation

#### i. Recognition and Derecognition

The Portfolios recognise financial assets and financial liabilities on the date they become a party to the contractual provisions of the investment. Purchases and sales of financial assets and financial liabilities are recognised using trade date plus one accounting. From trade date plus one, any gains and losses arising from changes in value of the financial assets or financial liabilities are recorded in the Statement of Operations.

Financial assets are derecognised when the rights to receive cash flows from the investments have expired or the Portfolio has transferred substantially all risks and rewards of ownership.

#### ii. Value Measurement Principles

The value of all securities and derivatives is determined according to the following policies:

#### (ii.1) Exchange Listed Assets and Liabilities

The value of exchange traded financial investments, including transferable securities admitted to an official exchange listing or dealt in on any other regulated market that operates regularly, which comprise Common Stocks, Bonds, Real Estate Investment Trusts, Rights, Warrants, Mutual Funds, Preferred Stocks, Options and Futures Contracts, are valued based upon quoted market prices at the period end date without any deduction for estimated future transaction costs.

#### (ii.2) Debt Securities

Debt securities, comprising Bonds, Non-Agencies Asset Backed Obligations and Agencies Asset Backed Obligations, are valued at mid or bid depending on fund methodology, by third party service providers without any deduction for estimated future transaction costs.

Included within debt securities are mortgage-backed security To Be Announced ("TBA") commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities ("MBS"). Certain Portfolios use these forward commitments to efficiently manage exposure to MBS. In addition, certain Portfolios may enter into "Dollar Roll" transactions, principally using TBAs, in which the Portfolios commit to simultaneously sell and repurchase MBS for delivery in future months. The Portfolios must maintain liquid securities having a value not less than the repurchase price (including accrued interest) for such forward commitments. The market value of the securities that the Portfolios are committed to purchase may decline below the agreed upon purchase price of those securities.

When a debt security has been identified as being in default, the interest accrual on the defaulted security may be stopped, and upon confirmation from relevant parties, the amount receivable may be written off.

### (ii.3) Certificates of Deposit and Money Market Investments

Certificates of Deposit, Time Deposits, Commercial Papers and Money Market Investments are valued at mid (or bid for fixed income securities held by Global Corporate Portfolio (Hedged)) by third party service providers, or where such pricing service is unavailable, at amortised cost which approximates market value.

#### (ii.4) Shares in Collective Investment Schemes

The value of investments in open-ended investment funds, comprising Mutual Funds, are valued based upon the official net asset values per share as at the last available date as supplied by the funds, in accordance with the valuation policy of the applicable fund as outlined in its prospectus.

#### (ii.5) Derivatives

A derivative is an instrument whose value is derived from an underlying instrument, index reference rate or a combination of these factors. Derivative instruments may be privately negotiated contracts which are often referred to as over the counter ("OTC") derivatives or they may be listed and traded on an exchange. Derivative contracts may involve future commitments to purchase or sell financial instruments or commodities at specified terms on a specified date, or to exchange interest payment streams or currencies based on a notional or contractual amount.

#### 3 Significant Accounting Policies (Continued)

#### (d) Financial Investment in Securities and Valuation (Continued)

ii. Value Measurement Principles (Continued)

(ii.5) Derivatives (Continued)

Derivative contracts are stated at market value and recognised as assets and liabilities in the Statement of Assets and Liabilities. Gains and losses resulting from the change in the market value are reflected in the Statement of Operations as a component of net change in unrealised gain/(loss). Realised gains or losses are recorded on termination or from periodic cash flow payments.

#### (ii.5) (a) Option Contracts

The Portfolios may enter into exchange traded and OTC option contracts with various counterparties. When the Portfolio purchases an option, an amount equal to market value which is based on the premium paid is recorded as an asset, the value of which is marked-to-market daily. When the Portfolio writes an option, an amount equal to market value which is based on the premium received by the Portfolio is recorded as a liability and is adjusted to the market value of the option written on each valuation date.

When options are closed, the difference between the premium and the amount paid or received, net of brokerage commissions, or the full amount of the premium if the option expires worthless, is treated as realised gain or loss. The exercise of an option written by the Portfolio could result in the Portfolio buying or selling a financial instrument at a price different from the current market value.

The fair value of an OTC contract is determined by using counterparty supplied valuations, an independent pricing service or valuation models which use market data inputs supplied by a third party pricing service, and is typically valued at mid. Exchange traded options are valued based on the exchange settlement/last sale prices, or, if the last settlement price is not available for any reason, at the midpoint of the bid and ask prices (or, in the absence of two-way trading, at the last bid price for long positions and the last ask price for short positions), or independent market guotes provided by a pricing service or counterparty.

### (ii.5) (b) Futures Contracts

Futures contracts are contracts to buy or sell a standardised quantity of a specified commodity, security or index and are valued based on exchange settlement/last sale prices, last bid or ask prices on the exchange, or independent market quotes. Initial margin deposits, in either cash or securities, are required to trade in the futures market. Unrealised gains or losses on futures contracts are recognised to reflect the market value of the contracts and are included as a component of the unrealised gains or losses on the Portfolio's Statement of Operations. Variation margin is received or paid, depending on whether unrealised gains or losses are incurred. When the contract is terminated, the Portfolio will recognise a realised gain or loss equal to the difference between the value of the contract at the time it was entered into and the time it was closed.

#### (ii.5) (c) Swap Contracts

Swaps, comprising Interest Rate Swaps, Credit Default Swaps and Total Return Swaps, can be linked to any number of underlying investments and indices, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised or accreted over the contract term. Swap agreements are carried at market value, typically valued at mid, and the value of the swap agreement is based on a counterparty provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract. In connection with these agreements, securities or cash may be identified as collateral or margin in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default or bankruptcy/insolvency. This collateral or margin is primarily denominated in base currency, and is paid from the custody account to the broker.

For the period ended 31 May 2024, all collateral in relation to total return swaps was pledged in the form of cash. Please refer to Note 13 for cash collateral information and to Report of the Management Company IV for more information.

### 3 Significant Accounting Policies (Continued)

#### (d) Financial Investment in Securities and Valuation (Continued)

ii. Value Measurement Principles (Continued)

(ii.5) Derivatives (Continued)

(ii.5) (c) Swap Contracts (Continued)

Total return swaps and more specifically OTC derivative transactions are entered into by the Portfolio under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Portfolio and a counterparty that governs OTC derivative transactions (including total return swaps) entered into by the parties.

All returns from OTC derivative transactions will accrue to the Portfolio and are not subject to any returns sharing agreement with the Portfolio's manager or any other third parties.

#### (ii.5) (d) Forward Foreign Currency Contracts

In a forward foreign currency contract, the Portfolio agrees to receive or deliver a fixed quantity of one currency for another, at a pre-determined price at a future date. Purchases and sales of forward foreign currency contracts having the same notional value, settlement date and counterparty and right to settle net are generally offset (which result in a net foreign currency position of zero with the counterparty) and any realised gains or losses are recognised on trade date plus one.

Forward foreign currency contracts are valued at mid by third party pricing service providers.

## (ii.5) (e) Covered Forward Mortgage Backed Securities

Covered forward mortgage backed securities represents TBA sales covered by long Federal National Mortgage Association positions, and are typically valued at mid.

#### (ii.6) All Securities and Derivatives

If a quoted market price is not available from a third party pricing service or a dealer, or a quotation is believed to be materially inaccurate, the market value of the investment is determined by using valuation techniques. Valuation techniques include the use of recent market transactions, reference to the current market value of another investment that is substantially the same, discounted cash flow analyses or any other techniques that provides a reliable estimate of prices obtained in actual market transactions. Such securities and derivatives shall be valued at their fair value as determined by the Valuer. Please refer to Note 4 for further details.

The investments have been valued in accordance with Luxembourg generally accepted accounting principles that may require the use of certain estimates and assumptions to determine value. Although these estimates and assumptions are based on the best available information, actual results could be materially different from these estimates.

Refer to Note 4 for securities where the Valuer was used to determine fair value.

## (e) Cash

Cash is valued at cost, which approximates market value.

### (f) Due from/to Brokers

Due from brokers consists primarily of cash receivable for collateral from the Portfolios' clearing brokers and various counterparties. Due to brokers consists primarily of cash payable for collateral to the Portfolios' clearing brokers and various counterparties.

Due from/to broker balances are valued at cost, which approximates market value. Refer to Note 13 for further details.

#### 3 Significant Accounting Policies (Continued)

#### (g) Foreign Currency Translation

The books and records of all Portfolios are maintained in their base currency. Please refer to Report of the Management Company I for the base currency of each Portfolio. Transactions in foreign currencies are translated at the foreign currency exchange rate in effect at the date of the transaction. Assets and liabilities denominated in foreign currencies are translated into base currency at the foreign currency closing exchange rate in effect at the period end date. Foreign currency exchange differences arising on translation and realised gains and losses on disposals or settlements of assets and liabilities are recognised in the Statement of Operations. Foreign currency exchange gains or losses relating to investments, derivative financial investments, and all other foreign currency exchange gains or losses relating to monetary items, including cash and cash equivalents, are reflected in the net realised gain/(loss) or net change in unrealised gain/(loss) in the Statement of Operations.

## (h) Expenses

Expenses incurred by the Fund that do not specifically relate to an individual Portfolio or Share Class of the Fund are allocated to the Portfolios based on an allocation basis that depends upon the nature of the charges. Expenses directly attributable to a Portfolio or Share Class are generally charged to that Portfolio or Share Class.

#### (i) "Snap" and "Close" Valuation

In the case of certain Portfolios, the Fund may decide to issue Share Classes which have different Valuation Points, termed "snap" and "close", where the "snap" Valuation Point takes a value at a time other than at market close and "close" takes the value based on market closing prices. In consequence, the net asset values and performance per share of such Share Classes are expected to differ from each other as a result of the application of different Valuation Points.

For the period ended 31 May 2024, such "snap" and "close" Share Classes as described above are applicable to:

- · Japan Equity Partners Portfolio
- · Japan Equity Portfolio
- Emerging Markets CORE® Equity Portfolio
- Global CORE® Equity Portfolio
- Global Small Cap CORE® Equity Portfolio
- US CORE® Equity Portfolio
- US Small Cap CORE® Equity Portfolio

The Statement of Assets and Liabilities, the Statement of Operations, the Statement of Changes in Shareholders' Equity and the Schedules of Investments have been presented using prices as of "snap" of all markets as of 31 May 2024. If the Schedules of Investments, the Statement of Assets and Liabilities, the Statement of Operations and the Statement of Changes in Shareholders' Equity were to be presented using the "close" prices, then the total market value and the Shareholders' Equity would vary as follows:

		Market Value of Investments and Foreign Currencies including Unrealised Gain/(Loss) on Futures				Shareholder	s' Equity	
Portfolios	Currency	Snap	Close	Variation	Snap	Close	Variation	Percentage Variation
Japan Equity Partners Portfolio*	JPY	572,349,684	572,126,621	(223,063)	584,400,545	584,177,482	(223,063)	(0.04%)
Japan Equity Portfolio*	JPY	179,586,923	179,591,682	4,759	184,811,287	184,816,046	4,759	0.00%
Emerging Markets CORE® Equity Portfolio	USD	2,618,349,166	2,609,443,969	(8,905,197)	2,647,465,101	2,638,559,904	(8,905,197)	(0.34%)
Global CORE® Equity Portfolio	USD	3,958,184,002	3,971,769,681	13,585,679	3,988,047,901	4,001,633,580	13,585,679	0.34%
Global Small Cap CORE® Equity Portfolio	USD	989,031,043	988,209,125	(821,918)	995,913,704	995,091,786	(821,918)	(0.08%)
US CORE® Equity Portfolio	USD	1,600,294,733	1,610,599,973	10,305,240	1,617,146,418	1,627,451,658	10,305,240	0.64%
US Small Cap CORE® Equity Portfolio	USD	114,838,336	114,769,932	(68,404)	116,662,388	116,593,984	(68,404)	(0.06%)

<sup>\*</sup> Expressed in '000.

### 3 Significant Accounting Policies (Continued)

#### (j) Income Equalisation Arrangements

Income equalisation arrangements may be applied in some or all of the Portfolios of the Fund. Where they are applied, these arrangements are intended to ensure that the income per share which is distributed or deemed distributed in respect of a distribution period is not affected by changes in the number of shares in issue during that period, and the amount of the first distribution received by a Shareholder in an impacted Portfolio following the purchase of shares in that Portfolio will represent partly participation in income received by the Portfolio and partly a return of capital (the "equalisation amount"). The equalisation amounts are included within the proceeds from shares issued and the payment for shares redeemed in the Statements of Changes in Shareholders' Equity.

### (k) Swing Pricing

On any Business Day the Management Company in consultation with its appointed delegate, Goldman Sachs Asset Management International ("GSAMI") as Investment Adviser, in conformity with guidelines established by the Board of Directors, may determine to apply swing pricing (to include such reasonable factors as they see fit) to the net asset value per share. This method of net asset value calculation is intended to pass the estimated costs of underlying investment activity of the Portfolio to the active Shareholders by adjusting the net asset value of the relevant share and thus to protect the Portfolio's long-term Shareholders from costs associated with ongoing redemption and subscription activity. This is processed as a capital adjustment.

Swing pricing may take account of trading spreads on the Portfolio's investments, the value of any duties and charges incurred as a result of trading and may include an estimate of market impact. Where GSAMI, based on the prevailing market conditions and the level of subscriptions or redemptions requested by Shareholders or potential Shareholders in relation to the size of the relevant Portfolio, have determined for a particular Portfolio to apply swing pricing, the Portfolio's net asset value may be valued either on a bid or offer basis.

Because the determination of whether to value the Portfolio's net asset value on a bid or offer basis is based on the net transaction activity of the relevant day, Shareholders transacting in the opposite direction of the Portfolio's net transaction activity may benefit at the expense of the other Shareholders in the Portfolio. In addition, the Portfolio's net asset value and short-term performance may experience greater volatility as a result of swing pricing.

Investors should be aware that, the factor used to apply swing pricing ("swing factor") will under normal conditions not exceed 2% of the net asset value per share of the relevant Share Class of the Portfolio, unless otherwise stated in the relevant Supplement. Notwithstanding the above, where exceptional circumstances (including, but not limited to, widening bid offer spreads often as a result of high market volatility and/or illiquidity, exceptional market conditions market disruptions) the Management Company, in consultation with the Board of Directors, may decide, in the best interest of Shareholders and in respect of any particular Portfolio and on any Business Day, to apply a swing factor which is above 2%. Shareholders will be informed on such decision via a notice and/or a publication posted on www.gsam.com. The swing factor applied to individual Portfolios will be reviewed by the Investment Adviser on a periodic basis in order to verify their appropriateness in light of prevailing market conditions.

### 3 Significant Accounting Policies (Continued)

### (k) Swing Pricing (Continued)

The following Portfolios are able to apply swing pricing:

Asia Equity Portfolio	US Small Cap CORE® Equity Portfolio
All China Equity Portfolio	Asia High Yield Bond Portfolio
Emerging Markets Equity ESG Portfolio	Emerging Markets Corporate Bond Portfolio
Emerging Markets Equity Portfolio	Emerging Markets Debt Blend Portfolio
Emerging Markets Ex-China Equity Portfolio	Emerging Markets Debt Local Portfolio
Global Environmental Impact Equity Portfolio	Emerging Markets Debt Portfolio
Global Equity Income Portfolio	Emerging Markets Short Duration Bond Portfolio
Global Equity Partners ESG Portfolio	Euro Short Duration Bond Plus Portfolio
Global Future Health Care Equity Portfolio	Europe High Yield Bond Portfolio
Global Future Technology Leaders Equity Portfolio	Global Income Bond Portfolio
Global Millennials Equity Portfolio	Global Credit Portfolio (Hedged)
India Equity Portfolio	Global Fixed Income Portfolio
Japan Equity Partners Portfolio	Global Fixed Income Portfolio (Hedged)
Japan Equity Portfolio	Global High Yield Portfolio
US Equity ESG Portfolio	Global Securitised Income Bond Portfolio
US Small Cap Equity Portfolio	Short Duration Opportunistic Corporate Bond Portfolio
US Technology Opportunities Equity Portfolio	Sterling Credit Portfolio
Global Clean Energy Infrastructure Equity Portfolio	US Dollar Short Duration Bond Portfolio
Global Future Economic Security Equity Portfolio	US Fixed Income Portfolio
Global Infrastructure Equity Portfolio	US Mortgage Backed Securities Portfolio
Global Real Estate Equity Portfolio	ESG-Enhanced Global Multi-Asset Balanced Portfolio
Global Future Real Estate And Infrastructure Equity Portfolio	Global Multi-Asset Income Portfolio
North America Energy & Energy Infrastructure Equity Portfolio	Emerging Markets Total Return Bond Portfolio
Emerging Markets CORE® Equity Portfolio	Global Absolute Return Portfolio
Emerging Markets Ex-China CORE® Equity Portfolio	Global Dynamic Bond Plus Portfolio
Europe CORE® Equity Portfolio	Global Fixed Income Plus Portfolio (Hedged)
Eurozone CORE® Equity Portfolio	Global Strategic Macro Bond Portfolio
Global CORE® Equity Portfolio	Multi-Manager Dynamic World Equity Portfolio
Global Small Cap CORE® Equity Portfolio	Absolute Return Tracker Portfolio
US CORE® Equity Portfolio	Alternative Trend Portfolio

The reversal of the swing net asset calculation method presented in the Statement of Changes in Shareholders' Equity represents the reversal of the amount applied as at 30 November 2023.

Refer to the Statement of Assets and Liabilities and the Statement of Changes in Shareholders' Equity for the Portfolios that applied swing pricing as at 31 May 2024.

### 4 Valuation Determined by the Valuer

The Valuer is appointed by the Management Company. The Valuer also has direct responsibilities to the Board of Directors for certain valuation functions, which are ultimately reflected in the financial statements. The Valuer during the period ended 31 May 2024 was Goldman Sachs & Co. LLC and the valuation function was performed by Goldman Sachs Controllers Division ("Controllers").

### 4 Valuation Determined by the Valuer (Continued)

The following table sets forth the assets where the Valuer was used to determine the fair value as at 31 May 2024:

As at 31 May 2024										
Portfolios	Currency	Number of Assets valued	Value	% of Shareholders' Equity						
Emerging Markets Equity ESG Portfolio	USD	4	317,464	0.04%						
Emerging Markets Equity Portfolio	USD	4	1,093,247	0.04%						
Global Environmental Impact Equity Portfolio	USD	1	0	0.00%						
Global Future Health Care Equity Portfolio	USD	1	3,064,245	1.77%						
Emerging Markets CORE® Equity Portfolio	USD	5	0	0.00%						
Global CORE® Equity Portfolio	USD	1	0	0.00%						
Emerging Markets Corporate Bond Portfolio	USD	3	0	0.00%						
Emerging Markets Debt Blend Portfolio	USD	2	0	0.00%						
Global High Yield Portfolio	USD	2	2,117,637	0.14%						
Emerging Markets Total Return Bond Portfolio	USD	2	0	0.00%						
Global Absolute Return Portfolio	USD	2	0	0.00%						
Absolute Return Tracker Portfolio	USD	1	0	0.00%						

Securities traded on certain Asia Pacific/Middle Eastern exchanges may utilise international equity adjusted prices provided by an independent third party pricing service in order to more accurately reflect the value of securities traded on markets which are closed at the valuation point.

The independent valuation service takes into account multiple factors including, but not limited to, movements in the securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred subsequent to the close of the foreign securities exchange. These investments are not included in the above table.

#### 5 Taxation

## Taxation - Luxembourg

The Fund is not liable for any Luxembourg tax on profits or income. However, the Fund is liable in Luxembourg to an annual subscription tax (taxe d'abonnement) of 0.05% per annum. The taxable basis of the subscription tax is the aggregate net assets of the Fund as valued on the last day of each quarter. This rate is however 0.01% per annum for each of the following:

- undertakings whose exclusive object is the collective investment in money market instruments and the placing of deposits with credit institutions;
- · undertakings whose exclusive object is the collective investment in deposits with credit institutions; and
- individual compartments of undertakings for collective investment ("UCI") with multiple compartments
  referred to in the law dated 17 December 2010, as amended, as well as for individual classes of securities
  issued within a UCI or within a compartment of a UCI with multiple compartments, provided that the securities
  of such compartments or classes are reserved to one or more institutional investors.

#### Taxation - Belgium

The Fund may incur a liability to subscription tax at the rate of 0.0925% in respect of subscriptions made through intermediaries situated in Belgium to the extent that net shares are outstanding as of 31 December of the previous year.

#### Taxation - Subsidiary

The Governments of India and Mauritius signed a protocol on 10 May 2016 by virtue of which capital gains on all Indian investments made until 31 March 2017 would continue to be exempt from Indian tax under the India-Mauritius Treaty, irrespective of when they are sold. Short term capital gains arising on sale of equity

#### 5 Taxation (Continued)

#### Taxation - Subsidiary (Continued)

shares sold on or after and from 1 April 2019 are taxable at the full capital gains tax rate as per the Indian tax laws. Long term capital gains were exempt up till March 2018 provided they were traded on the recognised stock exchange in India and suffered securities transaction tax. With effect from April 2018, these have been made taxable at the applicable rates provided under the India tax laws.

The investments which were held by the Subsidiary for and on behalf of the India Equity Portfolio were transferred away from the Subsidiary for them to be then held directly by the India Equity Portfolio. The transfer was completed on 7 October 2021 and as of 31 May 2024, no investment of the India Equity Portfolio is held through the Subsidiary. As at 22 November 2022, the Subsidiary has appointed a liquidator and commenced the process of liquidation.

### Taxation - General

Each Portfolio may be subject to taxation on capital gains, interest and dividends in certain jurisdictions in which each Portfolio invests. It is the policy of each Portfolio to accrue for any such taxes on dividends and interest when the dividend is declared, interest is earned or capital gains are realised. At each valuation date, taxation on realised and unrealised appreciation of securities may be accrued for at statutory rates.

Prospective investors should consult their own taxation advisers regarding the tax implications of investing in the Fund in relation to their own individual circumstances as they may differ from the general statements that appear above.

## 6 Significant Agreements and Related Parties

### **Management Company**

As outlined in Note 1, the Fund appointed GSAMBV, a wholly-owned subsidiary of The Goldman Sachs Group, Inc., as its Management Company.

The Portfolios pay the Management Company an annual fee which shall be accrued daily and generally paid monthly in arrears.

### Investment Adviser and Investment Sub-Advisers

The Management Company has appointed GSAMI (the "Investment Adviser"), a related party to the Fund, as its delegate to provide portfolio management services.

GSAMI has entered into sub-delegation agreements with each of the following affiliated Investment Sub-Advisers:

- · Goldman Sachs Asset Management LP
- Goldman Sachs Asset Management (Hong Kong) Ltd.
- · Goldman Sachs Asset Management (Singapore) Pte Ltd.
- Goldman Sachs Asset Management Co. Ltd.
- Goldman Sachs Hedge Fund Strategies LLC
- Goldman Sachs International

#### 6 Significant Agreements and Related Parties (Continued)

#### Investment Adviser and Investment Sub-Advisers (Continued)

GSAMI has entered into sub-advisory agreements with each of the following external Investment Sub-Advisers ("the External Managers"):

Portfolios	External Managers*	
Multi-Manager Dynamic World Equity Portfolio	Artisan Partners UK LLP	
	Bell Asset Management Ltd.	
	Eagle Capital Management LLC	
	WCM Investment Management	

<sup>\*</sup> None of these investment advisers are an affiliate of GSAMI. As compensation for the services rendered under the Investment Advisory Agreement, GSAMI receives a fee, payable monthly, at an annual rate. A portion of the Investment Adviser's fees may be remitted to the Investment Sub-Adviser.

#### **Expense Cap**

GSAMI has voluntarily agreed to limit total expenses in respect of certain Portfolios and certain Share Classes. Therefore, to the extent that total ordinary expenses would exceed the expense cap, GSAMI has voluntarily agreed to bear any actual operating expenses that exceed any expense cap, either directly by waiving a portion of its fees or by reimbursement to the account of the relevant Share Class. The Investment Adviser may, in its sole discretion, designate which expenses of the Fund will be subject to any such expense cap imposed by the Investment Adviser. The expense cap does not include the GSAMI fee portion paid to external Investment Sub-Advisers. There is no guarantee that the existence or level of these expense caps will continue in the future and no obligation on the part of GSAMI to agree to limit total expenses in this way. In addition, the Portfolios are not obliged to reimburse GSAMI for prior financial year expense reimbursement. If any.

Details of advisory fee rates and the expense caps as at 31 May 2024 are detailed in Report of the Management Company I.

#### **Directors' Remuneration**

Ms. Grainne Alexander and Ms. Sophie Mosnier are independent Directors and have no executive function with the Investment Adviser or its affiliated companies. The Fund pays each independent Director an annual fee for their services as a Director of the Fund. For the period ended 31 May 2024, the total Directors' fees amounted to USD 175,609.

Mr. Jonathan Beinner, Mr. Dirk Buggenhout, Mr. Jan Jaap Hazenberg and Ms. Hilary Lopez are affiliated with the Investment Adviser and receive no compensation from the Fund.

#### **Performance Fees**

GSAMI is entitled to a performance fee on certain Portfolios. For the Global Dynamic Bond Portfolio and Strategic Absolute Return Bond II Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolios. The performance fee is equal to 20% of the amount by which the Class NAV per share exceeds such Class' Benchmark Value per share, as defined within the Prospectus.

For the Emerging Markets Total Return Bond Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolio. The performance fee is equal to 15% of the amount by which the Class NAV per share exceeds such Class' Benchmark Value per share, as defined within the Prospectus.

For the Global Strategic Macro Bond Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolios. The performance fee is equal to 10% of the amount by which the Class NAV per share exceeds such Class' Benchmark Value per share, as defined within the Prospectus.

There were no performance fees charged to any Share Classes of the mentioned Portfolios for the period ended 31 May 2024.

### 6 Significant Agreements and Related Parties (Continued)

#### Fees earned on other Goldman Sachs Funds

To the extent permitted by applicable law and the terms of the Prospectus, any Portfolio may invest all or some of its short term cash investments in any money market fund advised or managed by Goldman Sachs and may invest in other investment funds advised or managed by Goldman Sachs (together "Goldman Sachs Funds"). Subject to applicable law and the terms of the Prospectus, the Fund may be required to bear its proportionate share of any fees (including investment advisory and management fees) applicable to its investment in such investment funds.

For further details on investments into other Goldman Sachs Funds please refer to the Schedules of Investments.

All Portfolios invested in the Goldman Sachs Funds were invested in the non-investment advisory fee bearing share classes. As a result, for the period ended 31 May 2024, there were no investment advisory fees earned on each Portfolio's investment in the Goldman Sachs Funds.

#### Commissions

In the normal course of its operations, each Portfolio may enter into transactions on securities or futures contracts with the Goldman Sachs Funds or other Goldman Sachs affiliates (together "Goldman Sachs Affiliates").

For the period ended 31 May 2024, the following transactions were entered into with Goldman Sachs Affiliates with total brokerage commissions paid to Goldman Sachs Affiliates being split between commissions related to security transactions and futures contracts:

		Security Tran	sactions	Brokerage Commissions		
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Asia Equity Portfolio	USD	4,743,655	10.38%	11,871	16.89%	79
All China Equity Portfolio	USD	_	_	_	_	861
Emerging Markets Equity ESG Portfolio	USD	2,437,297	0.70%	1,929	0.58%	_
Emerging Markets Equity Portfolio	USD	9,179,407	0.66%	8,192	0.63%	_
Emerging Markets Ex-China Equity Portfolio	USD	9,611	0.49%	8	0.41%	_
Global Environmental Impact Equity Portfolio	USD	10,854,218	3.56%	2,529	1.69%	_
Global Future Technology Leaders Equity Portfolio	USD	42,584,260	3.14%	8,663	1.21%	_
Global Millennials Equity Portfolio	USD	21,432,766	4.22%	3,236	1.17%	_
India Equity Portfolio	USD	1,419,864	0.09%	208	0.01%	116,367
Japan Equity Partners Portfolio***	JPY	_	_	_	_	552
Japan Equity Portfolio***	JPY	6,852,322	4.76%	9,667	11.79%	255
US Equity ESG Portfolio	USD	52,049,755	12.05%	12,663	13.37%	_
US Technology Opportunities Equity Portfolio	USD	13,151,042	8.70%	6,121	11.41%	_
Global Infrastructure Equity Portfolio	USD	531,807	3.32%	197	2.52%	_
North America Energy & Energy Infrastructure Equity Portfolio	USD	1,477,527	4.58%	719	4.12%	_
Emerging Markets CORE® Equity Portfolio	USD	_	_	_	_	13,524
Europe CORE® Equity Portfolio	EUR	_	_	_	_	7,666
Global CORE® Equity Portfolio	USD	_	_	_	_	2,311
US Small Cap CORE® Equity Portfolio	USD	_	_	_	_	194
Emerging Markets Corporate Bond Portfolio	USD	_	_	_	_	44,876
Emerging Markets Debt Local Portfolio	USD	_	_	_	_	11,965
Emerging Markets Debt Portfolio	USD	_	_	_	_	66,361
Euro Short Duration Bond Plus Portfolio	EUR	_	_			16,285
Europe High Yield Bond Portfolio	EUR	_	_	_	_	652
Global Credit Portfolio (Hedged)	USD	38,590,406	0.60%	_		75,422

### 6 Significant Agreements and Related Parties (Continued)

#### **Commissions (Continued)**

		Security Tran	sactions	Brokerage Co		
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Global Fixed Income Portfolio	USD	_	_	_	_	3,633
Global Fixed Income Portfolio (Hedged)	EUR	258,400	0.00%	_	_	48,606
Global High Yield Portfolio	USD	_	_	_	_	24,601
Global Securitised Income Bond Portfolio	USD	_	_	_	_	891
Short Duration Opportunistic Corporate Bond Portfolio	USD	_	_	_	_	2,655
Sterling Credit Portfolio	GBP	68,165	0.03%	_	_	396
US Fixed Income Portfolio	USD	_	_	_	_	6,316
US Mortgage Backed Securities Portfolio	USD	_	_	_	_	9,343
Global Absolute Return Portfolio	USD	2,134,087	0.46%	179	1.08%	_
Global Dynamic Bond Plus Portfolio	USD	_	_	_	_	44,068
Global Fixed Income Plus Portfolio (Hedged)	EUR	1,517,147	0.00%	_	_	98,982
Multi-Manager Dynamic World Equity Portfolio	USD	5,847,844	2.39%	1,781	1.71%	_
Total (in USD) ****		254,129,236		122,734		615,887

<sup>\*</sup> Represents the cost of securities (excluding futures transactions and investments in the Goldman Sachs Liquid Reserves Funds) for transactions entered into with Goldman Sachs Affiliates.

For all the remaining Portfolios, there were no transactions with Goldman Sachs Affiliates, for the period ended 31 May 2024.

All such transactions, including those with Goldman Sachs Affiliates, were entered into in the ordinary course of business and on normal commercial terms.

### **Securities Lending**

The securities lending agent is Goldman Sachs Agency Lending ("GSAL"), an affiliate of Goldman Sachs. Approved borrowers of GSAL may include Goldman Sachs International ("GSI"), an affiliate of the Investment Adviser, as well as other third parties. The Portfolios may lend portions of investments to third parties. In return, the Portfolios receive a fee that is negotiated for each transaction. The Portfolios receive G-10 (excluding Italy, Japan and the United States) government securities as collateral against the securities loaned. G-10 is made of eleven industrial countries (Belgium, Canada, France, Germany, Italy, Japan, the Netherlands, Sweden, Switzerland, the United Kingdom and the United States) which consult and co-operate on economic, monetary and financial matters. This collateral is maintained over the life of the loan for an amount not less than 105% of the value of lent securities, with any subsequent margin posted in the form of the aforementioned government securities or cash. In general, loans may be effected through the intermediary of prime financial institutions that specialise in such activities and in the way specified by them.

Collateral received by Portfolios in the form of G-10 (excluding Italy, Japan and the United States) government securities or cash, denominated in their respective currencies, is held by the appointed tri-party collateral manager in segregated accounts.

<sup>\*\*</sup> All portfolio futures transactions disclosed in this table were effected through Goldman Sachs.

<sup>\*\*\*</sup> Expressed in '000.

<sup>\*\*\*\*</sup> The amount used is calculated using the average exchange rate disclosed in Note 10.

## 6 Significant Agreements and Related Parties (Continued)

#### **Securities Lending (Continued)**

The following summarises the securities lent as at 31 May 2024 and the income earned by each Portfolio and the fees earned by Securities Lending Agent that is part of the Securities Lending program:

Portfolios	Currency	Market Value of Securities Lent as at 31-May-2024	% of Shareholders' Equity	% of Total Lendable Assets*	Market Value of Collateral Received as at 31-May-2024	Collateral as a Percentage of the Market Value of Securities Lent as at 31-May-2024	Gross Income Earned for the Period Ended 31-May-2024	Fees Charged for the Period Ended 31-May-2024	Net Income Earned for the Period Ended 31-May-2024
	,	31-Way-2024	Equity	Assets	31-Way-2024	31-Way-2024			
Emerging Markets Equity ESG Portfolio	USD		_		_	_	15,178	1,518	13,660
Emerging Markets Equity Portfolio	USD			-		-	55,352	5,535	49,817
Global Equity Income Portfolio	USD	533,604	1.20%	1.26%	590,102	111%	1,957	196	1,761
Global Equity Partners ESG Portfolio	USD	_	_		_	_	11,627	1,163	10,464
Global Future Technology Leaders Equity Portfolio	USD	_	_	_	_	_	9,262	926	8,336
Global Millennials Equity Portfolio	USD	10,534,957	0.65%	0.66%	11,620,789	110%	114,693	11,471	103,222
Japan Equity Partners Portfolio**	JPY	2,443,038	0.42%	0.43%	2,693,509	110%	27,890	2,627	25,263
Japan Equity Portfolio**	JPY	3,225,587	1.75%	1.78%	3,556,906	110%	35,174	3,458	31,716
North America Energy & Energy Infrastructure Equity Portfolio	USD	_	_	_	_	_	18,152	1,817	16,335
Emerging Markets CORE® Equity Portfolio	USD	6,601,040	0.25%	0.25%	7,278,602	110%	98,614	10,104	88,510
Europe CORE® Equity Portfolio	EUR	17,294,849	1.09%	1.12%	19,068,778	110%	125,922	12,544	113,378
Global CORE® Equity Portfolio	USD	3,067,077	0.08%	0.08%	3,382,051	110%	142,048	14,241	127,807
Global Small Cap CORE® Equity Portfolio	USD	8,774,422	0.88%	0.97%	9,681,005	110%	122,320	12,231	110,089
US Small Cap CORE® Equity Portfolio	USD	453,265	0.39%	0.42%	499,800	110%	26,013	2,602	23,411
Asia High Yield Bond Portfolio	USD	25,189,331	4.36%	4.53%	26,454,790	105%	198,921	19,894	179,027
Emerging Markets Corporate Bond Portfolio	USD	114,199,878	4.11%	4.23%	119,935,203	105%	569,836	57,370	512,466
Emerging Markets Debt Blend Portfolio	USD	200,490	0.55%	0.58%	212,101	106%	1,046	102	944
Emerging Markets Debt Portfolio	USD	121,565,498	4.67%	4.77%	127,728,309	105%	458,001	46,146	411,855
Emerging Markets Short Duration Bond Portfolio	USD	286,918	1.22%	1.26%	302,400	105%	1,526	152	1,374
Euro Short Duration Bond Plus Portfolio	EUR	316,707	0.16%	0.16%	333,304	105%	7,683	768	6,915
Europe High Yield Bond Portfolio	EUR	3,600,397	3.65%	3.76%	3,781,295	105%	26,934	2,693	24,241
Global Credit Portfolio (Hedged)	USD	329,272	0.02%	0.02%	363,300	110%	16,584	1,640	14,944
Global Fixed Income Portfolio (Hedged)	EUR	1,297,627	0.20%	0.17%	1,364,127	105%	431	43	388
Global High Yield Portfolio	USD	70,798,901	4.84%	4.97%	77,116,202	109%	637,170	63,749	573,421
Short Duration Opportunistic Corporate Bond Portfolio	USD	2,549,624	2.27%	2.35%	2,679,601	105%	32,535	3,253	29,282
US Dollar Short Duration Bond Portfolio	USD	984,350	0.24%	0.24%	1,034,251	105%	164	16	148
Emerging Markets Total Return Bond Portfolio	USD	_	_	-	_	_	4,959	496	4,463
Global Dynamic Bond Plus Portfolio	USD	742,833	0.25%	0.21%	781,201	105%	294	29	265
Global Fixed Income Plus Portfolio (Hedged)	EUR	2,427,153	0.24%	0.22%	2,569,812	106%	7,887	788	7,099
Absolute Return Tracker Portfolio	USD	_	_		_	_	10,366	1,036	9,330
Total (in USD) ***							3,149,917	314,487	2,835,430

<sup>\*</sup> Lendable assets are defined as the aggregate market value of equities and bonds held in the portfolio.

## **Administrator, Domiciliary Agent and Listing Agent**

The Management Company has appointed State Street Bank International GmbH, Luxembourg Branch as the central administration agent of the Fund. The Fund has appointed State Street Bank International GmbH, Luxembourg Branch as its domiciliary and corporate agent, paying agent and as its listing agent in Luxembourg.

For its services as an Administrator, Domiciliary Agent and Listing Agent, State Street Bank International GmbH, Luxembourg Branch receives a fee payable monthly in arrears and calculated on the Monthly Average Net Assets of each Portfolio.

For its Financial Reporting Services, State Street Bank International GmbH, Luxembourg Branch receives a fixed fee per annum per Portfolio payable monthly in arrears.

<sup>\*\*</sup> Expressed in '000.

<sup>\*\*\*</sup> The amount used is calculated using the average exchange rate disclosed in Note 10.

## 6 Significant Agreements and Related Parties (Continued)

#### Depositary

The Fund has appointed State Street Bank International GmbH, Luxembourg Branch as Depositary. For its services as Depositary, State Street Bank International GmbH, Luxembourg Branch charges a fee which is a combination of a basis point charge on assets and transaction-based charge which is dependent on the country of transaction.

#### Distributor

The Fund has appointed the Management Company as principal distributor and the Management Company appoints sub-distributors and oversees them. GSAMBV may receive a portion of the sales charge imposed on the sale of Portfolio shares. Please see the table below which details the value of retained sales charges per Portfolio.

		Retained Sales
Portfolios	Currency	Charges
Emerging Markets Equity Portfolio	USD	5,027
Global Future Technology Leaders Equity Portfolio	USD	17,004
Global Millennials Equity Portfolio	USD	29,917
India Equity Portfolio	USD	185,196
Japan Equity Portfolio*	JPY	8,166
Global CORE® Equity Portfolio	USD	96,285
Asia High Yield Bond Portfolio	USD	188,104
Emerging Markets Corporate Bond Portfolio	USD	8,184
Global Multi-Asset Income Portfolio	USD	842,867
Total (in USD) **		1,427,017

<sup>\*</sup> Expressed in '000.

For the period ended 31 May 2024, there were no retained sales charges for all other remaining Portfolios and there were no retained sales charges received by GSAMBV.

Please refer to the Prospectus for further details about distribution fees.

Out of its fees, the Distributor is responsible for remunerating third party sub-distributors.

### **Transfer Agent**

The Management Company has appointed CACEIS Bank, Luxembourg Branch (the "Transfer Agent") to perform registrar and transfer agency functions in respect of the Fund pursuant to the Registrar and Transfer Agent Agreement between the Fund, the Management Company and the Transfer Agent.

The day-to-day services provided to the Fund by the Transfer Agent include receiving and processing subscription and redemption orders, allotting and issuing shares and maintaining the shareholder register for the shares. The Transfer Agent is paid a fee, quarterly in arrears, out of the net assets of the Portfolios. The Transfer Agent's fee consists of both a fixed and variable fee.

The fixed portion consists of an annual charge for maintenance and shareholder account charges. Variable costs are determined by the level of transactions in each Portfolio.

## Valuer

The Management Company has appointed Goldman Sachs & Co. LLC to act as the Valuer and the valuation function was performed by Controllers during the period ended 31 May 2024. Please also refer to Note 4.

<sup>\*\*</sup> The amount is calculated using the average exchange rates disclosed in Note 10.

## 7 Share Capital

The following summarises the activity in the Portfolios' shares for the period ended 31 May 2024.

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Asia Equity Portfolio					
Base Accumulation Share Class	USD	215,302	80,114	8,431	286,985
Base Currency Share Class	USD	147,427	3,087	19,891	130,623
"A" Accumulation Share Class	USD	10,478	5,173	622	15,029
"A" Share Class "E" Accumulation Share Class	USD EUR	42,188 326,957	3,854 11,910	573 55,341	45,469 283,526
"I" Accumulation Share Class	USD	4,042,875	10,328	1,466,071	2,587,132
"I" Share Class	GBP	787	5	-1,400,071	792
"I" Share Class	USD	224,506	2,718	1,435	225,789
"P" Accumulation Share Class	USD	1,232,174	23,200	221,038	1,034,336
"P" Share Class	USD	110,577	5	_	110,582
"R" Accumulation Share Class	EUR	2,050	13,342	_	15,392
"R" Accumulation Share Class	USD	464,972	15,436	36,400	444,008
"R" Share Class "R" Share Class	GBP	29,880	3,007	3,420	29,467
	USD	342,774	9,480	212,452 2.025.674	139,802 <b>5,348,932</b>
Asia Equity Portfolio Total  All China Equity Portfolio		7,192,947	101,009	2,025,674	5,346,932
Base Accumulation Share Class	USD	49,933	6,675	914	55,694
Base Currency Share Class	USD	15,733	363	6,262	9,834
Other Currency Accumulation Share Class	SGD	1,364	_		1,364
"I" Accumulation Share Class	USD	548,487	_	126,107	422,380
"I" Share Class	USD	556,238	5	_	556,243
"P" Accumulation Share Class	USD	1,250,807	4,032	565,568	689,271
"P" Share Class	USD	140,482	693	11,883	129,292
"R" Accumulation Share Class	USD	75,171	1 020	16,734	58,437
"R" Share Class "R" Share Class	GBP USD	26,752 95,848	1,030 320	1,146 4,514	26,636 91,654
All China Equity Portfolio Total		2,760,815	13,118	733,128	2,040,805
Emerging Markets Equity ESG Portfolio					
Base Accumulation Share Class	USD	4,956,502	623,936	735,800	4,844,638
Base Currency Share Class	USD	19,617		2,566	17,051
"E" Accumulation Share Class	EUR	26,973	1,214	5,365	22,822
"I" (Dis) (Quarterly) Share Class	USD	2,856,285	4 050 050		2,856,285
"I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	22,997,156	1,859,259	2,996,834	21,859,581 1,964,942
"I" Accumulation Share Class	USD	2,197,221 33,524,246	121,230 4,383,603	353,509 2,009,166	
"I" Share Class	USD	3,636,645	121,747	1,138,865	2,619,527
"IO" Accumulation Share Class	EUR	513,474	121,747	1,130,003	513,474
"IO" Share Class	USD	1,144,963	21,978	648,502	518,439
"P" Accumulation Share Class	USD	178,761		_	178,761
"R" Accumulation Share Class	USD	321,045	109,841	19,843	411,043
"R" Share Class	GBP	325,710	87,941	82,820	330,831
"R" Share Class	USD	33,107	22,664	3,993	51,778
Emerging Markets Equity ESG Portfolio Total		72,731,705	7,353,413	7,997,263	72,087,855
Emerging Markets Equity Portfolio	HCD	0.075.040	202 455	1 500 400	0.770.077
Base Accumulation Share Class Base Currency Share Class	USD USD	9,975,942 583,375	383,455 845,448	1,582,420 119,212	8,776,977 1,309,611
Other Currency Accumulation Share Class	CHF	50,615	80	5,538	45,157
Other Currency Accumulation Share Class	EUR	9,980,631	295,489	3,403,329	6,872,791
Other Currency Accumulation Share Class	HKD	975	2.038		3,013
Other Currency Accumulation Share Class	SGD	29,979	3,988	58	33,909
Other Currency Snap Share Class	GBP	56,995	5,824	10,017	52,802
"A" Accumulation Share Class	USD	262,526	35,950	32,409	266,067
"A" Share Class	USD	173,273	372,959	216,950	329,282
"B" Share Class	USD	1,107			1,107
"E" Accumulation Share Class	EUR	2,375,619	65,206	248,145	2,192,680
"G" Share Class	USD	27,158	481		
"G" Share Class "I" Accumulation Share Class	EUR	12,567,203	934,210	936,669	12,564,744
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	12,567,203 704	934,210 15,060	56	12,564,744 15,708
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP SEK	12,567,203 704 11,670,398	934,210 15,060 12,768	56 11,682,517	12,564,744 15,708 649
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP SEK USD	12,567,203 704 11,670,398 64,712,633	934,210 15,060 12,768 9,156,530	56	12,564,744 15,708 649 62,884,866
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Scumulation Share Class "I" Share Class	EUR GBP SEK USD EUR	12,567,203 704 11,670,398 64,712,633 3,834,728	934,210 15,060 12,768 9,156,530 3	56 11,682,517 10,984,297 —	3,834,731
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP SEK USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276	934,210 15,060 12,768 9,156,530	56 11,682,517	12,564,744 15,708 649 62,884,866 3,834,731 6,277,056
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class	EUR GBP SEK USD EUR GBP	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274	934,210 15,060 12,768 9,156,530 3 1,289,985	56 11,682,517 10,984,297 — 2,035,205	12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class	EUR GBP SEK USD EUR GBP USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276	934,210 15,060 12,768 9,156,530 3 1,289,985	56 11,682,517 10,984,297 — 2,035,205 442,541	12,564,744 15,708 649 62,884,866 3,834,73 6,277,056 1,741,026 429,194
"G" Share Class " " Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293	56 11,682,517 10,984,297 — 2,035,205 442,541	12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026 429,194 880 18,179,837
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293	56 11,682,517 10,984,297 — 2,035,205 442,541 74,298	12,564,744 15,708 648 62,884,866 3,834,73 6,277,056 1,741,026 429,19 88 18,179,83
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Chacumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IS" Accumulation Share Class "IS" Accumulation Share Class "IS" Accumulation Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR GBP	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880 18,974,843 499 198	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — — 134,693	56 11,682,517 10,984,297 2,035,205 442,541 74,298 — 929,699 —	12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026 429,194 880 18,179,837 499
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IS" Accumulation Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR GBP USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880 18,974,843 499 198 1,945,156	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — — 134,693 — 328,781	56 11,682,517 10,984,297 — 2,035,205 442,541 74,298	12,564,744 15,708 644 62,884,866 3,834,73* 6,277,056 1,741,026 429,194 880 18,179,837 498 199 2,230,758
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IS" Share Class "IS" Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD GBP SEK USD EUR GBP USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880 18,974,843 499 198 1,945,156 504	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — 134,693 — 328,781 527,085	56 11,682,517 10,984,297 — 2,035,205 442,541 74,298 — 929,699 — 43,182	12,564,744 15,708 648 62,884,866 3,834,731 6,277,056 1,741,026 429,194 886 18,179,837 499 198 2,230,755 527,588
"G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IS" Accumulation Share Class	EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR GBP USD	12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880 18,974,843 499 198 1,945,156	934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — — 134,693 — 328,781	56 11,682,517 10,984,297 2,035,205 442,541 74,298 — 929,699 —	12,564,744 15,708 644 62,884,866 3,834,73* 6,277,056 1,741,026 429,194 880 18,179,837 498 199 2,230,758

## 7 Share Capital (Continued)

Emerging Markets Equity Portfolic (Continued)   Fig. Phase Class			Balance at			Balance at
P Shire Class		Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
R° Accumulation Share Class         CHF         69,133         34,769         33,479         12,422         10,800         10,900			000 770	4.075		004.445
Procumulation Share Class					2 647	
Pr. Accumulation Share Class						
F. P. Share Class					50,050	
Pr   Finare Class					2.237.320	
Property   Property						
Emerging Markets Ex-Chine Equity Portfolio	"R" Share Class					948,887
Basis Accumulation Share Class	Emerging Markets Equity Portfolio Total		165,327,340	16,243,663	36,862,395	144,708,608
Base Currency Share Class						
Dither Currency Accumulation Share Class				_	_	
Dither Currency Accumulation Share Class				_	_	
E' Accumulation Share Class         EUR         1,000         —         —         1,000           1 SD' Accumulation Share Class         EUR         1,000         —         —         1,000           1 SD' Accumulation Share Class         USD         11,000         —         —         1,000           1 SD' Chame Class         USD         11,000         —         —         1,000           1 SD' Ghame Class         USD         1,000         —         —         1,000           1 SD' Ghame Class         USD         1,000         —         —         1,000           1 Accumulation Share Class         USD         3,000         —         —         1,000           1 Accumulation Share Class         USD         1,000         —         —         1,000           1 R' Accumulation Share Class         USD         1,000         —         —         1,000           1 R' Accumulation Share Class         USD         1,000         —         —         1,000           1 R' Accumulation Share Class         USD         1,000         —         —         1,000           1 R' Accumulation Share Class         USD         1,000         —         —         1,000           1 R' Accumu				_	_	
SDF Accumulation Share Class				_	_	
SD   Accumulation Share Class				_	_	
SD   Accumulation Share Class				_	_	1,000
Transmit	"I SD" Accumulation Share Class	USD		_	_	181,326
Traccumulation Share Class	"I SD" Share Class	USD	1,001	12	_	1,013
T T Share Class         USD         300,000         —         —         300,000           T P Accumulation Share Class         USD         1,000         —         —         1,000           TP Accumulation Share Class         EUR         1,000         —         —         1,000           TR Accumulation Share Class         GBP         1,000         —         —         1,000           TR Share Class         GBP         1,000         —         —         1,000           R' Share Class         GBP         1,000         —         —         1,000           R' Share Class         GBP         990         8         —         1,000           Emerging Markets Ex-China Equity Portfolio         —         —         51,000         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00         —         4,00 <td>"I" Accumulation Share Class</td> <td>EUR</td> <td>1,000</td> <td>_</td> <td>_</td> <td>1,000</td>	"I" Accumulation Share Class	EUR	1,000	_	_	1,000
T Franc Class         USD         1,000         9         —         1,000           TP Accumulation Share Class         EUR         1,000         —         —         1,000           TR Accumulation Share Class         EUR         1,000         —         —         1,000           TR Accumulation Share Class         USD         1,000         —         —         1,000           TR Share Class         USD         1,000         —         —         1,000           TR Share Class         USD         1,000         —         —         1,000           TR Share Class         USD         714,969         48,952         87,107         676,814           Base Accumulation Share Class         USD         714,969         48,952         87,107         676,814           Base Currency Share Class         USD         714,969         48,952         87,107         676,814           Base Currency Share Class         USD         714,969         48,952         87,107         676,814           Gobal Environmental Impact Equity Portfolio         USD         1,74,969         48,952         87,107         678,14           Gobal Environmental Impact Equity Portfolio         USD         1,74         4,800         4,90				_		1,000
PP Accumulation Share Class				_	_	
R' Accumulation Share Class				9	_	
R' Accumulation Share Class				_	_	
RP   Accumulation Share Class   USD   1,000   —   1,000   RP   1,000				_	_	
Process				_	_	
RP Share Class				- 8	_	
Base Accumulation Share Class   USD   714,969   48,952   87,107   676,814   886   Currency Share Class   USD   9,388   —   4,600   4,585   Cittler Currency Accumulation Share Class   USD   9,388   —   4,600   4,585   Cittler Currency Accumulation Share Class   EUR   3,122   12,43   12,812   2,855   EVR Cumulation Share Class   EUR   4,793,082   21,243   12,812   2,855   EVR Cumulation Share Class   EUR   4,793,082   21,243   39,781   569,010   1913,224   71 Accumulation Share Class   EUR   1,552,443   39,781   569,010   1913,224   71 Accumulation Share Class   USD   1,269,017   79,077   2,414,391   10,027,685   71 Share Class   USD   667,947   866   567,235   1,157					_	1,008
Base Accumulation Share Class         USD         714,969         48,952         87,107         676,814           Other Currency Share Class         USD         9,339         —         4,800         4,586           Other Currency Accumulation Share Class         EUR         3,124         12,243         12,812         2,852           "E" Accumulation Share Class         EUR         4,783,082         92,546         10,575,12         3,828,112         17,712         2,852           "E" Accumulation Share Class         GBP         588,855         73,075         155,13         50,811         9,913         22,917         77         73,075         155,13         50,811         19,027,685         11,175         73,075         155,13         50,811         19,027,685         11,175         73,075         155,13         50,611         19,027,685         11,175         1,175         2,058         73,075         155,13         50,611         12,083         11,175         2,058         73,075         155,13         50,611         12,083         11,175         2,058         67         73,075         155,173         4,519         13,027         11,575         2,083         73,075         155,173         4,519         12,411         10,027         18,022	Emerging Markets Ex-China Equity Portfolio Total		519,547	37	_	519,584
Base Currency Share Class						
Other Currency Accumulation Share Class         EUR         3,124         12,43         12,812         2,835           "E" Accumulation Share Class         EUR         4,793,082         92,546         1,067,512         3,828,118           "E" Accumulation Share Class         EUR         4,793,082         92,546         1,067,512         3,828,118           "T" Accumulation Share Class         EUR         4,793,082         92,546         1,067,512         3,828,118           "T" Accumulation Share Class         USD         12,290,047         79,077         2,311,309         50,817           "T" Share Class         USD         16,756,773         45,291         317,225         2,493,778           "T" Share Class         USD         66,7947         866         675,235         11,576           "T" Share Class         USD         40,041,200         625,615         12,859,601         27,807,214           "D" Accumulation Share Class         USD         5,420,523         3,36         69         99,909         290,000           "P" Accumulation Share Class         USD         5,420,523         3,36         99,999         99,900           "P" Share Class         USD         5,420,523         3,35         99,999         99,000				48,952		
Other Currency Accumulation Share Class         SGO         3,322         12,343         12,812         2,855           "E" Accumulation Share Class         EUR         4,793,082         29,246         1,075,72         3,828,113           "IT Accumulation Share Class         EUR         1,532,443         39,791         659,010         913,224           "IT Accumulation Share Class         USD         12,290,047         79,077         2,341,439         10,027,685           "IT Share Class         USD         16,5773         45,291         317,282         2,493,778           "IT Share Class         USD         40,941,200         625,615         12,859,601         2,7807,214           "IT Share Class         USD         40,941,200         625,615         12,859,601         27,807,214           "IT Share Class         USD         40,941,200         625,615         12,859,601         27,807,214           "IT Share Class         USD         40,041,200         625,615         12,859,601         27,807,214           "IT Share Class         USD         333,605         —         46,599         292,006           "P Share Class         USD         3,35,350         —         46,599         29,000           "P Share Class         <				_	4,800	
FEP   Accumulation Share Class				12 242	12 012	
Tr Accumulation Share Class						
Tr Accumulation Share Class						
I"R Accumulation Share Class         USD 12,90,047 79,077 2,341,439 10,027,685         17,343 10,027,685         137,285 2,493,775         137,285 2,493,775         137,285 2,493,775         137,285 2,493,775         13,634         13,285 2,493,775         13,634         13,285 2,493,775         13,634         14,100         2         46,599         12,000         2         46,599         12,000         2         46,599         12,000         2         46,599         12,000         10         0         10						
"F" Share Class         GBP (67,947)         20,88 (67,235)         11,576 (67,947)         386 (67,235)         11,576 (67,947)         386 (67,235)         11,576 (57,235)         11,576 (57,235)         11,576 (57,235)         11,576 (57,235)         11,576 (57,235)         12,659,601         27,807,214 (57,247)           "P" Accumulation Share Class         GBP (38,605)         — 46,599         292,006         292,006         446,999         292,006         292,006         292,006         292,006         446,999         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         292,006         293,007         293,007         293,007         293,007         293,007         293,007         294,007         2						10,027,685
Time		AUD	2,765,773	45,291	317,285	2,493,779
"IO" Share Class         USD         40,041,200         625,615         12,859,601         27,807,214           "P" Accumulation Share Class         GBP         338,605         —         46,599         292,006           "P" Share Class         GBP         1,000         —         —         1,002           "P" Share Class         USD         1,000         —         —         1,002           "P" Share Class         USD         3,335,769         16,268         1,001         —         —         1,002           "R" Accumulation Share Class         USD         3,335,769         16,268         1,011,546         2,340,491         "R" Accumulation Share Class         USD         3,335,769         16,268         1,011,546         2,340,491         "R" Accumulation Share Class         USD         3,335,769         16,268         1,011,546         2,340,491         "R" Accumulation Share Class         USD         3,335,769         16,268         1,011,444         2,340,491         "R" Accumulation Share Class         USD         3,335,769         16,268         1,011,444         2,340,491         "R" Accumulation Share Class         USD         9,845         1,177,932         20,883,50         55,249,30         30,646         62,049,30         1,024         1,444         1,24			11,576		_	13,634
PP   Accumulation Share Class						11,578
"P" Accumulation Share Class         USD         5,420,523         3,376         981,993         4,441,906           "P" Share Class         USD         1,000         2         —         1,002           "P" Share Class         USD         100         —         —         100           "R" Accumulation Share Class         USD         3,335,789         16,268         1,011,546         2,340,749         8,787         1,002				625,615		
Pr Share Class				2 276		
"P" Share Class         USD         100         — 100         — 100           "R" Accumulation Share Class         GBP         439,154         86,624         168,198         357,380           "R" Accumulation Share Class         GBP         1,864,746         52,047         499,371         1,174,222           "R" Share Class         GBP         1,864,746         52,047         499,371         1,177,422           Global Equity Income Portfolio         Ta,954,598         1,177,932         20,883,500         55,249,000           Base Accumulation Share Class         USD         965         —         —         —         965           Base Currency Share Class         USD         223,858         5,544         5,573         223,825           "A" Share Class         USD         223,858         5,544         5,573         223,825           "A" Share Class         USD         26,552         1,079         9,847         17,784           "E" Accumulation Share Class         USD         459,347         255,045         148,211         566,181           "P" Accumulation Share Class         USD         16,653         223         —         16,876           "P" Share Class         USD         17,1968         —					961,993	
"R" Accumulation Share Class         GBP (AS), 154 (AS), 156 (AS)         86,624 (168,398)         357,380 (17,80)           "R" Accumulation Share Class         USD (AS)         3,335,769 (16,268)         1,011,546 (2,340,491)         2,340,491 (17,417,422)         2,404,491 (17,417,					_	
"F" Accumulation Share Class         USD (BP) 1,864,746         16,268         1,011,546         2,340,491           "R" Share Class         USD (BP) 1,864,746         52,047         499,371         1,117,422         1,101,546         2,340,491           "R" Share Class         USD (BI)         132,974         1         23,679         109,296           Global Equity Income Portfolio         "T4,954,598         1,177,932         20,883,500         55,249,030           Base Accumulation Share Class         USD (BB)         223,858         5.54         5.573         223,828           "A" Share Class         USD (BB)         223,858         5.54         5.573         223,828           "A" Share Class         USD (BB)         26,552         1,079         9,847         17,784           "E" Accumulation Share Class         USD (BB)         459,347         255,045         148,211         566,181           "P" Accumulation Share Class         USD (BB)         46,353         4,690         230,664         620,375           "P" Share Class         USD (Br)         1,144         12         —         1,156           "R" Share Class         USD (Br)         1,119,68         —         25,709         146,255           "R" Share Class         <				86 624	168 398	
"R" Share Class         GBP (1864,746 USD)         1,864,746 132,974         12,047         499,371 4,417,422         1,417,422         "R" Share Class         132,974         1         23,679         109,296         109,296         109,296         1,177,932         20,883,500         52,249,030         52,249,242         52,249						
Clobal Equity Income Portfolio   Total   Talify   Talif						1,417,422
Base Accumulation Share Class	"R" Share Class	USD	132,974	1	23,679	109,296
Base Accumulation Share Class	Global Environmental Impact Equity Portfolio Total		74,954,598	1,177,932	20,883,500	55,249,030
Base Currency Share Class		1100	005			005
"A" Share Class         USD         26,552         1,079         9,847         17,784           "E" Accumulation Share Class         EUR         68,409         10,658         8,100         70,967           "I" Accumulation Share Class         USD         459,347         255,045         148,211         566,181           "P" Accumulation Share Class         USD         846,353         4,690         230,664         620,379           "P" Share Class         USD         16,653         223         —         16,876           "R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         —         1,156           "R" Share Class         USD         171,968         —         25,709         146,258           "R" Share Class         USD         171,968         —         25,709         146,258           "R" Share Class         USD         1,102         21         —         1,125           "R" Share Class         USD         40,234         2,481         11,256         31,459           Global Equity Income Portfolio Total         ***         1,856,855         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         ***         ***         1,889						
"E" Accumulation Share Class         EUR         68,409         10,658         8,100         70,967           "I" Accumulation Share Class         USD         459,347         255,045         148,211         566,181           "P" Accumulation Share Class         USD         846,353         4,690         230,664         620,375           "P" Share Class         USD         16,653         223         —         16,876           "R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         —         1,155           "R" Share Class         USD         171,968         —         25,709         16,255           "R" Share Class         USD         1,102         21         —         1,123           "R" Share Class         USD         40,234         2,481         11,256         31,455           Global Equity Income Portfolio Total         USD         1,856,585         279,753         439,300         1,696,978           Global Equity Partners ESG Portfolio         Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         —         10,182						
"I" Accumulation Share Class         USD         459,347         255,045         148,211         566,181           "P" Accumulation Share Class         USD         846,353         4,690         230,664         620,378           "P" Share Class         USD         16,653         223         —         16,876           "R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         —         1,156           "R" Share Class         USD         171,968         —         25,709         146,255           "R" Share Class         USD         40,234         2,481         11,256         31,455           Global Equity Income Portfolio Total         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,068           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000						
"P" Accumulation Share Class         USD         846,353         4,690         230,664         620,375           "P" Share Class         USD         16,653         223         —         16,875           "R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         —         1,156           "R" Accumulation Share Class         USD         171,968         —         25,709         146,259           "R" Share Class         GBP         1,102         21         —         1,125           "R" Share Class         USD         40,234         2,481         11,256         31,459           Global Equity Income Portfolio Total         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,062           Base Currency Share Class (USD Hedged Class)         USD         465,615         919         22,393         444,144 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
"P" Share Class         USD         16,653         223         — 16,876           "R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         — 25,709         1,156           "R" Share Class         USD         171,968         — 25,709         16,255         166,255           "R" Share Class         GBP         1,102         21         — 1,23         1,455           "R" Share Class         USD         40,234         2,481         11,256         31,455           Global Equity Income Portfolio Total         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         — — 10,182         — — 10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         — 1,060           Base Currency Share Class (USD Hedged Class)         USD         1,000         — — 1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         — 1,000           Other Currency Accumulation Share Class         SGD         1,462         22         — 1						
"R" (Dis) (Gross Quarterly) Share Class         USD         1,144         12         —         1,156           "R" Accumulation Share Class         USD         171,968         —         25,709         146,255           "R" Share Class         USD         40,234         2,481         11,256         31,455           Global Equity Income Portfolio Total         t         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         10,666           Base Currency Share Class (USD Hedged Class)         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000           Base Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,000           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946     <						
"R" Accumulation Share Class         USD         171,968         —         25,709         146,259           "R" Share Class         GBP         1,102         21         —         1,123           "R" Share Class         USD         40,234         2,481         11,256         31,455           Global Equity Income Portfolio Total         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         10,669           Base Currency Share Class (USD Hedged Class)         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,944           <					_	1,156
"R" Share Class         GBP USD         1,102 1,123         21 1,26         1,125         31,458           Global Equity Income Portfolio Total         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,068           Base Currency Share Class (USD Hedged Class)         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581					25,709	146,259
Global Equity Income Portfolio Total         1,856,585         279,753         439,360         1,696,978           Global Equity Partners ESG Portfolio           Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,069           Base Currency Share Class         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         367,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581					_	1,123
Global Equity Partners ESG Portfolio		USD				
Base Accumulation Share Class         USD         210,202         1,889         11,625         200,466           Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,065           Base Currency Share Class         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581			1,856,585	279,753	439,360	1,696,978
Base Accumulation Share Class (USD Hedged Class)         USD         10,182         —         —         10,182           Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,068           Base Currency Share Class         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,482           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581			04		,	065 111
Base Currency (Dis) (Stable Monthly) Share Class         USD         1,053         16         —         1,069           Base Currency Share Class         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581				1,889	11,625	
Base Currency Share Class         USD         465,615         919         22,393         444,141           Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,484           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581				10	_	
Base Currency Share Class (USD Hedged Class)         USD         1,000         —         —         1,000           Other Currency (Dis) (Stable Monthly) Share Class         SGD         1,462         22         —         1,482           Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581					22 303	
Other Currency (Dis) (Stable Monthly) Share Class         SGD (Stable Monthly) Share Class         1,462 (Stable Monthly) Share Class         22 (Stable Monthly) Share Class         1,484 (Stable Monthly) Share Class         5,960 (Stable Monthly) Share Class         637,946 (Stable Monthly) Sh				- J 19	22,393	
Other Currency Accumulation Share Class         EUR         698,923         5,960         66,937         637,946           Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581				22	_	1,484
Other Currency Accumulation Share Class         GBP         520,017         3,417         853         522,581					66,937	637,946
	Other Currency Accumulation Share Class					522,581
Other Currency Accumulation Chare Class (LOTA heaged Class)	Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	15,077	_	_	15,077

		Balance at	0.1		Balance at
Global Equity Partners ESG Portfolio (Continued)	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Other Currency Share Class	GBP	425,142	849	247	425,744
Other Currency Share Class (EUR Hedged Class)	EUR	10,661			10,661
"A" Accumulation Share Class "A" Share Class	USD USD	79,276	17,246 1,103	3,333 1,504	93,189
"E" Accumulation Share Class	EUR	43,790 204,046	8,672	49,601	43,389 163,117
"E" Share Class	EUR	66,044	25	6,250	59,819
"I" Accumulation Share Class	EUR	1,587,882	150,289	597,086	1,141,085
"I" Accumulation Share Class	SEK	7,004,055	11,221	7,014,354	922
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	15,563,147 3,212,782	3,061,109 25,657	2,428,085 717,644	16,196,171 2,520,795
"I" Accumulation Share Class (USD Hedged Class)	USD	1,066	25,057	717,044	1,066
"I" Share Class	GBP	23,911	2,306	926	25,291
"I" Share Class (USD Hedged Class)	USD	881,629	13,776		895,405
"IO" Accumulation Share Class "IO" Accumulation Share Class	GBP USD	1,897,221	113,676	447,192	1,563,705 2,210,912
"IO" Accumulation Share Class (USD Hedged Class)	USD	2,822,361 1,323,707	176,279 1,222,334	787,728 219,858	2,326,183
"IO" Share Class	USD	1,176,471	141,639	75,114	1,242,996
"P" Accumulation Share Class	EUR	601,189	24,483	28,666	597,006
"P" Accumulation Share Class	USD	1,803,151	30,614	224,098	1,609,667
"P" Accumulation Share Class (USD Hedged Class) "P" Share Class	USD EUR	225,739	_	85,861	139,878
"P" Share Class	USD	69,897 797,905	_	84,946	69,897 712,959
"P" Share Class (USD Hedged Class)	USD	1,066	_	J+,J+0 —	1,066
"R" Accumulation Share Class	EUR	2,742,086	50,789	439,229	2,353,646
"R" Accumulation Share Class	GBP	594,848	36,964	27,580	604,232
"R" Accumulation Share Class	USD	1,627,242	117,903	261,681	1,483,464
"R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (USD Hedged Class)	EUR USD	2,106,276 1,000	23,162	22,216	2,107,222 1,000
"R" Share Class	GBP	1,890,145	40,750	207,956	1,722,939
"R" Share Class	USD	8,429,036	222,500	503,914	8,147,622
"R" Share Class (EUR Hedged Class)	EUR	10,347	33	_	10,380
"R" Share Class (USD Hedged Class)	USD	168,549	1,513	82,196	87,866
Global Equity Partners ESG Portfolio Total		59,315,198	5,507,115	14,419,073	50,403,240
Global Future Health Care Equity Portfolio		202 274	07.000	101 710	F70 004
Base Accumulation Share Class	USD USD	663,271	37,833	121,740 1,410	579,364
Base Currency Share Class Other Currency Accumulation Share Class	SGD	23,981 31,507	3,938	29,844	22,571 5,601
"E" Accumulation Share Class	EUR	407,975	148,267	75,455	480,787
"I" Accumulation Share Class	EUR	242,408	46,481	22,583	266,306
"I" Accumulation Share Class	USD	7,367,331	463,406	885,938	6,944,799
"I" Share Class "IO" Accumulation Share Class	USD USD	359,154	485,833	33,835	811,152 900
"P" Accumulation Share Class	USD	900 3,882,673	212,771	1,157,557	2,937,887
"P" Share Class	USD	767,027		74,561	692,466
"R" Accumulation Share Class	GBP	55,457	5,376	1,532	59,301
"R" Accumulation Share Class	USD	2,830,620	264,448	409,037	2,686,031
"R" Share Class "R" Share Class	GBP USD	127,810 378,805	_	48,017	127,810 330,788
	000		1,668,353		
Global Future Health Care Equity Portfolio Total		17,138,919	1,000,333	2,861,509	15,945,763
Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class	USD	158,012	36,618	32,616	162,014
Base Currency Share Class	USD	62,946	15,935	4,926	73,955
Other Currency Accumulation Share Class	EUR	212,076	3,935	98,169	117,842
Other Currency Accumulation Share Class	HKD	31,422	86,676	19,410	98,688
				_	1,364
Other Currency Accumulation Share Class	SGD	1,364	24 524	10 107	242 200
"E" Accumulation Share Class	EUR	194,904	31,531 289,867	13,137	213,298
"E" Accumulation Share Class "I" Accumulation Share Class	EUR USD	194,904 16,451,611	31,531 289,867	13,137 3,074,880 —	13,666,598
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class	EUR	194,904			
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class	EUR USD GBP USD USD	194,904 16,451,611 800 389,875 153,389,302	289,867 — 5 1,071,866	3,074,880 — 340,773 30,889,720	13,666,598 800 49,107 123,571,448
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class	EUR USD GBP USD USD USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206	289,867 — 5 1,071,866 185,780	3,074,880 — 340,773 30,889,720 353,042	13,666,598 800 49,107 123,571,448 4,391,944
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	EUR USD GBP USD USD USD USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138	289,867 — 5 1,071,866 185,780 35	3,074,880 — 340,773 30,889,720 353,042 42,249	13,666,598 800 49,107 123,571,448 4,391,944 356,924
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class	EUR USD GBP USD USD USD USD GBP	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559	289,867 — 5 1,071,866 185,780 35 23,733	3,074,880 — 340,773 30,889,720 353,042 42,249 15,945	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class	EUR USD GBP USD USD USD USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138	289,867 — 5 1,071,866 185,780 35	3,074,880 — 340,773 30,889,720 353,042 42,249	13,666,598 800 49,107 123,571,448 4,391,944 356,924
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	EUR USD GBP USD USD USD USD USD GBP USD EUR GBP	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000	289,867 5 1,071,866 185,780 35 23,733 1,086 —	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848 1,000
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	EUR USD GBP USD USD USD USD GBP USD EUR	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256	289,867 — 5 1,071,866 185,780 35 23,733	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	EUR USD GBP USD USD USD USD USD GBP USD EUR GBP	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000	289,867 5 1,071,866 185,780 35 23,733 1,086 —	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848 1,000
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "O" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	EUR USD GBP USD USD USD USD USD GBP USD EUR GBP USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	289,867 — 5 1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Buture Technology Leaders Equity Portfolio Total  Global Millennials Equity Portfolio Base Accumulation Share Class	EUR USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	289,867 — 5 1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402	3,074,880 — 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408 — 190,905	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 <b>145,427,183</b> 6,714,377
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "II" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "By	EUR USD GBP USD USD USD USD EUR GBP USD EUR GBP USD USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 1,000 1,829,616 178,870,903	289,867 — 5 1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408 — 190,905 <b>35,264,122</b>	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 1,712,046 145,427,183 6,714,377 1,030
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Bhare Class "R" Share Class	EUR USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	289,867 — 5 1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 <b>145,427,183</b> 6,714,377 1,030 522,923
"E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Base Currency Class "Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class Base Currency Share Class Base Currency Share Class	EUR USD GBP USD	194,904 16,451,611 800 389,875 153,389,302 4,559,206 339,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903 7,627,399 1,019 576,712	289,867 — 5 1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402 512,507 11 3,688	3,074,880 340,773 30,889,720 353,042 42,249 15,945 139,942 48,408 — 190,905 <b>35,264,122</b>	13,666,598 800 49,107 123,571,448 4,391,944 356,924 61,347 412,960 53,848 1,000 1,712,046 145,427,183 6,714,377 1,030

Common   C			Polones et			Palanas at
Other Currency Pasar Class		Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Other Currency Pasar Class	Global Millennials Equity Portfolio (Continued)					
"A Accumulation Share Class		SGD	6,542,340	106,146	736,329	5,912,157
EP Accumulation Share Class					1,549	10,100
F. Share Class					_	2,853
Tr Accumulation Share Class Tr Sh			.,,		,	
Tr Accumulation Share Class						
Tr Accumulation Share Class  SBP 138,774 1 1 36,726,826  SBP 138,774 1 1 36,726,826  Tr Share Class  SBP 138,774 1 1 36,726,826,831,934,141,936,936,936,936,936,936,936,936,936,936						
T Share Class						
10° Share Class		GBP			—	136,725
P. Accumulation Share Class			5,242,920			4,989,249
P Share Class						3,558,098
F. Accumulation Share Class						
R* Accumulation Share Class         GBP         188,539         1,435         80,417         119,55           R* Accumulation Share Class         USD         2,522,296         15,055         343,016         2,102,209         12,073         200,202         7,203						
R° Accumulation Share Class         USD         2,532,266         15,055         438,016         2,100,33           R° Share Class         USD         1,176,855         12,373         200,20         1,620,00           Global Millennials Equity Portfolio Total         • 18,176,855         1,237         200,20         1,620,00           Global Millennials Faurity Portfolio         • 18,186         6,947,26         5,841,460         70,420         1,620,00           Global Millennials Share Class         USD         1,688,088         8,085,025         2,878,351         22,094-77           Base Currency Share Class         USD         1,688,088         8,085,025         2,878,351         22,094-77           Base Currency Share Class         USD         1,688,088         8,085,025         2,878,351         22,736,24           Other Currency Accumulation Share Class         ERM         1,409,333         1,171,138         3,939,950         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24         1,111,138         3,193,24						
R° Share Class         GBP (Sp. 28)         85,288 (Sp. 35)         1,738 (Sp. 200,202 (De. 1920)           Global Millennials Equily Portfolio Total         80,331,166         5,947,425         18,41,480         70,473,118           India Equity Portfolio Base Class         USD (18,988,098)         0,850,255         2,878,181         2,203,455         69,161,261         2,203,455         69,161,261         2,203,455         69,161,261         2,203,455         69,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,458         19,161,261         2,203,481         2,203,421         2,203,481         18,104         4,203,421         2,203,481         18,104         4,203,421         2,203,481         18,104         4,203,421         2,203,481         2,203,421         18,133         3,203,501         4,203,421         2,203,481         2,203,481         2,203,421         2,203,481         2,203,481         2,203,481         2,203,481         2,203,481         2,203,481         2,203,481         2,203,481						
R* Share Class						
Incline Equity Portfolio   Image   I						
Base Acumulation Share Class   USD   16,888,098   8,085,025   2787,351   22,094,776   20   2736,24   20   2736,24   20   2736,24   273			00,331,100	3,341,423	13,041,400	70,437,11
Base Currency Share Class         USD         2,236,456         691,635         911,849         2,736,240           Other Currency Accumulation Share Class         HKD         — 72,742         20,749         51,933         18,04           Other Currency Accumulation Share Class         SEK         1,045,123         139,324         123,332         125,303         111,31           Other Currency Accumulation Share Class         SGD         405,993         1,172,138         32,9992         1,241,31           A'' Accumulation Share Class         USD         1,006,640         807,700         111,288         1,006,640         807,700         111,288         1,003,007         111,288         1,005,007         1,006,640         807,700         111,288         1,000,007         1,006,640         807,700         1,102,81         1,000,007         1,007,000         1,102,81         1,000,007         1,002,82         1,000,007         1,002,82         1,003,007         1,002,82         1,003,007         1,002,82         1,003,007         1,002,42         1,000,000         1,002,42         1,002,007         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42         1,002,42		LISD	16.888 098	8.085 025	2.878 351	22.094 77
Other Currency Accumulation Share Class						
Other Currency Accumulation Share Class         HKD         — 72,742         20,749         51,988           Other Currency Accumulation Share Class         SEK         1,045,123         193,324         125,308         1,113,138         Other Currency Accumulation Share Class         SCB         405,993         1,172,138         329,992         1,248,138         1,008         3,076         80,81         3,076         80,81         3,076         80,81         7,274         9,08         30,76         80,81         81,726         66,80         21,08         3,076         73,15         80,81         7,70         111,288         1,703,06         7,70         111,288         1,703,06         7,70         111,288         1,703,06         7,70         111,288         1,703,06         7,70         111,288         1,703,06         7,70         111,288         1,703,06         2,70         4,996,67         4,996,67         7,992         4,906,67         4,996,67         7,90         4,998,67         7,90         1,992         3,90,83         1,101,90         3,93,131         1,003,07         1,908,67         7,90         7,90         7,90         3,992         1,103,00         3,934,60         7,90         7,90         7,90         7,90         1,908,60         3,931,11         1,002,0			_,,,			81,045
Other Currency Accumulation Share Class         SEK         1.045,123         193,324         125,308         1,113,13           Other Currency Share Class         GBP         62,836         21,058         3,076         80,81           A' Accumulation Share Class         USD         1,006,640         80,700         111,288         3,076         9,81           A' A' Share Class         USD         1,006,640         80,700         111,288         1,073,056           F' Accumulation Share Class         EUR         3,599,950         1,442,693         334,265         4,708,37           T' Fare Class         GBP         3,889,950         1,442,693         334,265         4,708,37           T' Share Class         GBP         3,889,374         1,109,999         718,399         72,222         1,007,305           T' Share Class         USD         3,889,374         1,109,999         718,399         72,222         1,007,305         73,115         72,109,992         73,481,31         73,099,992         73,431,31         72,222         72,067,307         73,718,309         72,203,203         73,783,31         72,222         72,067,303         73,783,31         72,222,22         72,07,212         72,07,22         72,07,22         72,07,22         72,07,22         72,0			_	72,742		51,99
Other Currency Share Class         GBP         62,938         21,058         30,76         80,81           "A" Accumulation Share Class         USD         1,006,640         80,770         111,288         1,703,05           "A" Accumulation Share Class         USD         1,006,640         80,770         1,112,88         1,703,05           "F Accumulation Share Class         EUR         3,599,950         1,442,693         334,265         4,708,37           "I" Share Class         GBP         3,889,374         1,109,899         718,399         2,820,96           "I" Share Class         USD         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,557,587         1,681,913         4,523,929         4,481,924         4,014         <	Other Currency Accumulation Share Class	SEK	1,045,123	193,324	125,308	1,113,13
A' Accumulation Share Class         USD         277.216         554.996         95.057         73.17.83           Te' A' Share Class         USD         1,006.640         80.7700         11.12.88         1,703.05           Te' Accumulation Share Class         EUR         6,340.375         2,109.922         3,450.670         4,909.67           T' Accumulation Share Class         USD         22,770.481         6,925.521         5,035.511         24,606.74         4,908.37           T' Share Class         USD         780.300         329,131         102,722         1,006.72         1,000.72         1,001.72 <th< td=""><td></td><td></td><td></td><td></td><td></td><td>1,248,139</td></th<>						1,248,139
A' Share Class         USD         1,006,640         807,700         111,288         1,703,05           E' Accumulation Share Class         EUR         6,340,372         2,109,922         3,486,070         4,986           T' Accumulation Share Class         USD         22,770,481         6,295,521         5,005,511         24,680,48           T' Share Class         USD         24,587,587         1,189,999         4,280,587         1,280,999         4,280,587           T' Share Class         USD         76,358,937         1,109,989         718,399         4,280,587           T' Share Class         USD         76,557,877         1,881,913         4,557,587         1,681,913           T' S' Accumulation Share Class         USD         1,621         347,054         15,505         332,57           T' S' Accumulation Share Class         USD         1,688,569         1,471,556         180,307         2,955,81           P' Share Class         USD         1,688,569         1,471,556         180,307         2,955,81           P' Share Class         USD         1,688,569         1,471,556         180,301         1,962,44           R' Share Class         USD         1,693,590         1,150,549         177,722         3,230,77						80,818
E' Accumulation Share Class         EUR         6,340,375         2,109,922         3,450,670         4,998,62           "T Accumulation Share Class         IUSD         22,770,481         1,422,693         33,89,371         2,600,500         4,786,377         1,109,989         7,718,399         4,280,98         1,781,781         1,109,989         7,718,399         4,280,98         1,781,781         1,109,989         7,718,399         4,280,98         1,781,781         1,100,989         3,881,371         1,100,989         3,881,371         1,100,989         3,881,371         1,100,989         3,781,372         1,100,989         3,781,372         1,100,108 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
TACcumulation Share Class						
T Accumulation Share Class         USD         22,770,481         69,285,251         5,035,511         24,660,49           T Share Class         GBP         3,889,374         1,109,989         718,0380         329,131         10,2722         1,000,78           T Share Class         USD         4,557,587         1,681,913         4,557,587         1,681,91           TS' Accumulation Share Class         EUR         1,000         13,724         -57,877         1,681,91           TS' Accumulation Share Class         EUR         580         17,857         1,94         15,05         332,57           P'A Accumulation Share Class         USD         1,685,569         1,47,556         180,307         2,955,81           P'S Share Class         USD         1,685,569         1,47,556         180,307         2,955,81           P'S Share Class         USD         1,685,569         1,47,556         180,307         30,419         138,22           P'S Share Class         USD         1,685,599         1,510,50         49,72         23,23,77           R''s Share Class         USD         1,685,493         3,517,266         84,604         7,287,97           R''s Share Class         USD         1,09,908         960,823         105,816						
T' Share Class         GBP (SP) 3,889,374 (1),199,989 (718,399 (2,20),06,78         1,000 (20) (20),06,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,000 (20),000,78         1,00						
I" Share Class         USD         780,380         329,131         10,722         1,006,781           IIC Accumulation Share Class         EUR         1,000         13,724         —         14,72           IIS Accumulation Share Class         EUR         1,000         13,724         —         14,72           IIS Accumulation Share Class         EUR         5,00         17,857         194         18,22           IP Accumulation Share Class         EUR         5,00         17,857         194         18,22           PP Accumulation Share Class         USD         1,888,569         1,447,556         18,30         2,955,81           IP Share Class         USD         1,889,951         1,500,549         17,772         3,230,77           IR Accumulation Share Class         USD         4,625,399         3,517,266         854,604         7,287,97           IR Share Class         USD         1,109,08         960,823         105,814         17,772         3,230,77           IR's Share Class         USD         1,109,08         960,823         105,814         19,943         19,247         19,643         19,641,94           India         Equity Partners Portfolio         18         18,92,77         3,40,564         19,863,02<						
I'O' Accumulation Share Class						
ISP Accumulation Share Class	"IO" Accumulation Share Class					1,681,91
PP Accumulation Share Class	"IS" Accumulation Share Class	EUR	1,000	13,724	_	14,724
PP Accumulation Share Class				347,054		332,570
P' Share Class						18,24
R.   Recumulation Share Class						
Recomulation Share Class						
"R" Share Class         GBP (283, 30,09)         913,675         541,750         3,264,39           India Equity Portfolio Total         76,199,277         34,056,463         19,863,024         90,927,11           Japan Equity Partners Portfolio         Base Accumulation Snap Share Class         Japan Equity Partners Portfolio           Base Accumulation Snap Share Class         LEUR         51,055         24,538         60,251         558,32           Other Currency Accumulation Snap Share Class         LUSD         218,300         366,960         25,984         559,27           Other Currency Accumulation Snap Share Class (CHF Hedged Class)         CHF         15,334         9         4         15,33           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         EUR         75,145         14,286         9,985         79,44           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         BLR         75,145         14,286         9,985         79,44           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         LUSD         188,712         968,802         44,364         114,96           Other Currency Accumulation Snap Share Class         LUSD         188,712         968,802         443,464         114,96           Other Currency Accumulation Snap Share Class						
R" Share Class         USD         1,109,908         960,823         105,816         1,964,91           India Equity Portfolio Total         76,199,277         34,056,463         19,863,024         90,392,71           Japan Equity Partners Portfolio         Base Accumulation Snap Share Class         JPY         394,205         224,368         60,251         558,32           Other Currency Accumulation Snap Share Class         LUR         51,055         49,534         1,281         99,30           Other Currency Accumulation Snap Share Class (CHF Hedged Class)         CHF         15,334         9         4         15,33           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         EUR         75,145         14,286         9,985         79,44           Other Currency Accumulation Snap Share Class (HKD Hedged Class)         EUR         75,145         14,286         9,985         79,44           Other Currency Accumulation Snap Share Class (HKD Hedged Class)         SGD         62,538         153,219         38,263         177,49           Other Currency Accumulation Snap Share Class (SGD Hedged Class)         USD         158,712         968,802         44,4163           "I" Accumulation Snap Share Class         GBP         5,612,766         2,334,765         1,799,43         6,147,39						
India Equity Portfolio Total   76,199,277   34,056,463   19,863,024   90,392,71     Japan Equity Partners Portfolio						
Dapan Equity Partners Portfolio	India Equity Portfolio Total					
Base Accumulation Snap Share Class   JPY   394,205   224,368   60,251   558,32			, ,	- 1,,	,,	,,-
Other Currency Accumulation Snap Share Class         EUR         51,055         49,534         1,281         99,30           Other Currency Accumulation Snap Share Class (CHF Hedged Class)         USD         218,300         366,960         25,984         559,27           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         CHF         15,334         9         4         15,33           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         EUR         75,145         14,286         9,985         79,44           Other Currency Accumulation Snap Share Class (GD Hedged Class)         HKD         8,459         9,578         3,071         14,96           Other Currency Accumulation Snap Share Class (GD Hedged Class)         USD         158,712         968,802         43,464         1,084,05           Other Currency Accumulation Snap Share Class (USD Hedged Class)         USD         158,712         968,802         43,464         1,084,05           "I" Accumulation Snap Share Class         USD         152,716         2,334,765         1,799,643         6,147,89           "I" Accumulation Snap Share Class         USD         5,612,769         2,334,765         1,799,643         6,147,89           "I" Accumulation Snap Share Class         USD         1,473,545         782,664         1,888,985		JPY	394,205	224,368	60,251	558,322
Other Currency Accumulation Snap Share Class (CHF Hedged Class)         CHF         15,334         9         4         15,33           Other Currency Accumulation Snap Share Class (EUR Hedged Class)         EUR         75,145         14,286         9,958         79,44           Other Currency Accumulation Snap Share Class (HKD Hedged Class)         HKD         8,489         9,578         3,071         14,96           Other Currency Accumulation Snap Share Class (USD Hedged Class)         USD         158,712         988,802         43,644         1,084,05           "I" Accumulation Snap Share Class         USD         158,712         968,802         43,644         1,084,05           "I" Accumulation Snap Share Class         USD         158,712         968,802         43,644         1,084,05           "I" Accumulation Snap Share Class         USD         158,712         968,802         43,644         1,084,05           "I" Accumulation Snap Share Class         USD         158,712         968,802         43,644         1,084,05           "I" Accumulation Snap Share Class         USD         56,12,769         2,334,765         1,794,48         1,776,488           "I" Accumulation Snap Share Class         USD         44,33         1,738         1,274,488           "I" Accumulation Snap Share Class (USD Hed						99,30
Other Currency Accumulation Snap Share Class (EUR Hedged Class)         EUR         75,145         14,286         9,955         79,44           Other Currency Accumulation Snap Share Class (HKD Hedged Class)         SGD         62,538         153,219         3,071         14,96           Other Currency Accumulation Snap Share Class (SGD Hedged Class)         SGD         62,538         153,219         38,263         177,49           Other Currency Accumulation Snap Share Class (USD Hedged Class)         USD         158,712         968,802         43,464         1,084,05           "I" Accumulation Snap Share Class         LUR         7,115,354         1,922,449         1273,118         7,764,68           "I" Accumulation Snap Share Class         BP         5,612,769         2,334,765         1,799,643         6,147,89           "I" Accumulation Snap Share Class         JPY         9,245,220         5,384,646         1,888,985         12,740,88           "I" Accumulation Snap Share Class         USD         —         1,278         —         1,277           "I" Accumulation Snap Share Class (EUR Hedged Class)         EUR         1,473,545         782,660         661,737         1,594,46           "I" Accumulation Snap Share Class (USD Hedged Class)         USD         8,098,201         2,165,648         1,278,929		USD	218,300		25,984	559,270
Other Currency Accumulation Snap Share Class (HKD Hedged Class)         HKD         8,459         9,578         3,071         14,96           Other Currency Accumulation Snap Share Class (SGD Hedged Class)         SGD         62,538         153,219         38,263         177,49           Other Currency Accumulation Snap Share Class (USD Hedged Class)         USD         158,712         968,802         43,464         1,084,05           "I" Accumulation Close Share Class         JPY         522,221         6,458         87,042         441,63           "I" Accumulation Snap Share Class         EUR         7,115,354         1,922,449         1,273,118         7,764,68           "I" Accumulation Snap Share Class         GBP         5,612,769         2,334,765         1,799,643         61,478,89           "I" Accumulation Snap Share Class         JPY         9,245,220         5,384,646         1,888,985         12,740,88           "I" Accumulation Snap Share Class         USD         —         1,278         —         1,27           "I" Accumulation Snap Share Class (GBP Hedged Class)         USD         8,098,281         2,165,648         1,278,929         8,985,00           "I" Accumulation Snap Share Class (USD Hedged Class)         USD         8,098,281         2,165,648         1,278,929         8,985,00	Other Currency Accumulation Snap Share Class (CHF Hedged Class)	CHF	15,334	9	4	15,339
Other Currency Accumulation Snap Share Class (SGD Hedged Class)         SGD (62,538   153,219   38,263   177,49   018,712   968,802   43,464   1,084,05   17   40,084,05   18,712   968,802   43,464   1,084,05   17   40,084,05   17						79,440
Other Currency Accumulation Snap Share Class (USD Hedged Class)         USD 158,712 (1968,802)         43,464 (1,084,05 (1974)         1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         43,464 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,163 (1,084,05 (1974)         44,188,05 (1,084,05 (1974)         44,188,05 (1974) <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
"I" Accumulation Close Share Class       JPY       522,221       6,458       87,042       441,63         "I" Accumulation Snap Share Class       EUR       7,115,354       1,922,449       1,273,118       7,764,68         "I" Accumulation Snap Share Class       GBP       5,612,769       2,334,765       1,799,643       6,147,89         "I" Accumulation Snap Share Class       JPY       9,245,220       5,384,646       1,888,985       12,740,88         "I" Accumulation Snap Share Class (EUR Hedged Class)       EUR       1,473,545       782,660       661,737       1,594,46         "I" Accumulation Snap Share Class (GBP Hedged Class)       GBP       44,336       17,380       9,768       51,94         "I" Accumulation Snap Share Class (USD Hedged Class)       USD       8,098,281       2,165,648       1,278,929       8,985,00         "I" Accumulation Snap Share Class       GBP       2,110,954       48,433       1,704,465       490,92         "IO" Accumulation Snap Share Class       JBP       1,515,604       4,386,248       —       4,486,248         "IO" Accumulation Snap Share Class       JPY       1,515,604       4,386       61,412       1,458,58         "P" Accumulation Snap Share Class       JPY       649,497       194,472       99,948       744,0						
"I" Accumulation Snap Share Class       EUR       7,115,354       1,922,449       1,273,118       7,764,68         "I" Accumulation Snap Share Class       JPY       9,245,220       5,384,646       1,799,643       6,147,89         "I" Accumulation Snap Share Class       JPY       9,245,220       5,384,646       1,888,985       12,740,88         "I" Accumulation Snap Share Class (EUR Hedged Class)       USD       —       1,278       1,278       1,274         "I" Accumulation Snap Share Class (GBP Hedged Class)       GBP       44,336       17,380       9,768       51,94         "I" Accumulation Snap Share Class (USD Hedged Class)       USD       8,098,281       2,165,648       1,278,929       8,985,00         "I" Snap Share Class       GBP       2,110,954       84,433       1,704,465       490,92         "IO" Accumulation Snap Share Class       GBP       2,110,954       84,433       1,704,465       490,92         "IO" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,458,58         "IO" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,125,80         "P" Accumulation Snap Share Class       JPY       649,497       194,472       99,948       744,02      <						
"I" Accumulation Snap Share Class         GBP         5,612,769         2,334,765         1,799,643         6,147,89           "I" Accumulation Snap Share Class         JPY         9,245,220         5,384,646         1,888,985         12,740,88           "I" Accumulation Snap Share Class         USD         —         1,278         —         1,277           "I" Accumulation Snap Share Class (EUR Hedged Class)         EUR         1,473,545         782,660         661,737         1,594,46           "I" Accumulation Snap Share Class (GBP Hedged Class)         GBP         44,336         17,380         9,768         51,94           "I" Accumulation Snap Share Class (USD Hedged Class)         USD         8,098,281         2,166,648         1,278,929         8,985,00           "I" Snap Share Class         GBP         2,110,954         84,433         1,704,465         490,92           "I'O" Accumulation Snap Share Class         GBP         —         4,486,248         —         4,486,248           "I'O" Accumulation Snap Share Class         JPY         1,515,604         4,388         61,412         1,458,58           "I'O" Accumulation Snap Share Class         JPY         649,497         194,472         99,948         744,02           "P" Accumulation Snap Share Class (USD Hedged Class) <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
"I" Accumulation Snap Share Class         JPY         9,245,220         5,384,646         1,888,985         12,740,88           "I" Accumulation Snap Share Class (EUR Hedged Class)         USD         —         1,278         —         1,278           "I" Accumulation Snap Share Class (GBP Hedged Class)         GBP         44,336         17,380         9,768         51,94           "I" Accumulation Snap Share Class (GBP Hedged Class)         GBP         44,336         17,380         9,768         51,94           "I" Accumulation Snap Share Class (USD Hedged Class)         USD         8,098,281         2,165,648         1,278,929         8,985,00           "I" Snap Share Class         GBP         2,110,954         84,433         1,704,465         490,92           "I" Snap Share Class         GBP         —         4,486,248         —         —         4,486,248           "IO" Accumulation Snap Share Class         JPY         1,515,604         4,388         61,412         1,458,58           "IO" Accumulation Snap Share Class         JPY         649,497         194,472         99,948         744,02           "P" Accumulation Snap Share Class (USD Hedged Class)         USD         2,230,683         591,011         271,729         2,549,96           "P" Snap Share Class (GBP Hedged Class) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
"I" Accumulation Snap Share Class (BP Hedged Class)						
"I" Accumulation Snap Share Class (EUR Hedged Class)       EUR       1,473,545       782,660       661,737       1,594,46         "I" Accumulation Snap Share Class (GBP Hedged Class)       USD       8,988,281       2,165,648       1,278,929       8,985,00         "I" Snap Share Class       GBP       2,110,954       84,433       1,704,465       490,92         "IO" Accumulation Snap Share Class       GBP       2,110,954       84,433       1,704,465       490,92         "IO" Accumulation Snap Share Class       GBP       —       4,486,248       —       4,486,248         "IO" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,458,58         "IO" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,458,58         "IO" Accumulation Snap Share Class       JPY       649,497       194,472       99,948       744,02         "P" Accumulation Snap Share Class (USD Hedged Class)       USD       2,230,683       591,011       271,729       2,549,96         "P" Snap Share Class (USD Hedged Class)       USD       47,908       23,094       7,986       63,01         "P" Snap Share Class (USD Hedged Class)       USD       47,908       23,094       7,986       63,01	·		_			
"I" Accumulation Snap Share Class (GBP Hedged Class)       GBP       44,336       17,380       9,768       51,94         "I" Accumulation Snap Share Class (USD Hedged Class)       USD       8,098,281       2,165,648       1,278,929       8,985,00         "IC" Accumulation Snap Share Class       GBP       2,110,954       84,433       1,704,465       490,92         "IC" Accumulation Snap Share Class       GBP       —       4,486,248       —       4,486,248         "IC" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,458,58         "IC" Accumulation Snap Share Class       USD       10,798,442       328,467       1,102       11,125,80         "P" Accumulation Snap Share Class       JPY       649,497       194,472       99,948       744,02         "P" Accumulation Snap Share Class (USD Hedged Class)       USD       2,230,683       591,011       271,729       2,549,96         "P" Snap Share Class (USD Hedged Class)       USD       47,908       23,094       7,866       63,01         "R" Accumulation Snap Share Class       GBP       961       957,433       138,424       819,97         "R" Accumulation Snap Share Class (EUR Hedged Class)       EUR       886,104       163,043       417,076       632,07			1,473,545			
"I" Snap Share Class GBP 2,110,954 84,433 1,704,465 490,92 "IO" Accumulation Snap Share Class GBP 4,486,248 — 4,486,248 "IO" Accumulation Snap Share Class JPY 1,515,604 4,388 61,412 1,458,58 "IO" Accumulation Snap Share Class USD 10,798,442 328,467 1,102 11,125,80 "IO" Accumulation Snap Share Class JPY 649,497 194,472 99,948 744,02 "P" Accumulation Snap Share Class (USD Hedged Class) USD 2,230,683 591,011 271,729 2,549,96 "P" Snap Share Class (USD Hedged Class) USD 2,230,683 591,011 271,729 2,549,96 "P" Snap Share Class (USD Hedged Class) USD 47,908 23,094 7,986 63,01 "P" Snap Share Class (USD Hedged Class) USD 47,908 23,094 7,986 63,01 "R" Accumulation Snap Share Class (USD Hedged Class) USD 47,908 1957,433 138,424 819,97 "R" Accumulation Snap Share Class (USD Hedged Class) USD 86,104 163,043 417,076 632,07 "R" Accumulation Snap Share Class (USD Hedged Class) EUR 886,104 163,043 417,076 632,07 "R" Accumulation Snap Share Class (USD Hedged Class) USD 507,879 158,464 66,947 599,39	"I" Accumulation Snap Share Class (GBP Hedged Class)	GBP	44,336	17,380	9,768	51,94
"IO" Accumulation Snap Share Class         GBP         —         4,486,248         —         4,486,24           "IO" Accumulation Snap Share Class         JPY         1,515,604         4,388         61,412         1,458,58           "IO" Accumulation Snap Share Class         USD         10,798,442         328,467         1,102         11,125,80           "P" Accumulation Snap Share Class         JPY         649,497         194,472         99,948         744,02           "P" Snap Share Class (USD Hedged Class)         USD         2,230,683         591,011         271,729         2,549,96           "P" Snap Share Class (GBP Hedged Class)         USD         47,908         23,094         7,986         63,01           "R" Accumulation Snap Share Class         GBP         961         957,433         138,424         819,97           "R" Accumulation Snap Share Class (EUR Hedged Class)         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)			8,098,281	2,165,648	1,278,929	8,985,00
"IO" Accumulation Snap Share Class       JPY       1,515,604       4,388       61,412       1,458,58         "IO" Accumulation Snap Share Class       USD       10,798,442       328,467       1,102       11,125,80         "P" Accumulation Snap Share Class       JPY       649,497       194,472       99,948       744,02         "P" Accumulation Snap Share Class (USD Hedged Class)       USD       2,230,683       591,011       271,729       2,549,96         "P" Snap Share Class (GBP Hedged Class)       GBP       82,932       17,744       —       100,67         "P" Snap Share Class (DSD Hedged Class)       USD       47,908       23,094       7,986       63,01         "R" Accumulation Snap Share Class       GBP       961       957,433       138,424       819,97         "R" Accumulation Snap Share Class (EUR Hedged Class)       JPY       551,907       67,722       49,476       570,15         "R" Accumulation Snap Share Class (EUR Hedged Class)       EUR       886,104       163,043       417,076       632,07         "R" Accumulation Snap Share Class (GBP Hedged Class)       USD       507,879       158,464       66,947       599,39         "R" Accumulation Snap Share Class (USD Hedged Class)       USD       507,879       158,464       66,947       59			2,110,954		1,704,465	
"IO" Accumulation Snap Share Class     USD     10,798,442     328,467     1,102     11,125,80       "P" Accumulation Snap Share Class     JPY     649,497     194,472     99,948     744,02       "P" Accumulation Snap Share Class (USD Hedged Class)     USD     2,230,683     591,011     271,729     2,549,96       "P" Snap Share Class (USD Hedged Class)     GBP     82,932     17,744     —     100,67       "P" Snap Share Class (USD Hedged Class)     USD     47,908     23,094     7,986     63,01       "R" Accumulation Snap Share Class     GBP     961     957,433     138,424     819,97       "R" Accumulation Snap Share Class (EUR Hedged Class)     JPY     551,907     67,722     49,476     570,15       "R" Accumulation Snap Share Class (EUR Hedged Class)     EUR     886,104     163,043     417,076     632,07       "R" Accumulation Snap Share Class (GBP Hedged Class)     GBP     769,853     418,730     296,385     892,19       "R" Accumulation Snap Share Class (USD Hedged Class)     USD     507,879     158,464     66,947     599,39			4 545 001			
"P" Accumulation Snap Share Class         JPY Accumulation Snap Share Class (USD Hedged Class)         JPY Accumulation Snap Share Class (USD Hedged Class)         JPY Snap Snap Snap Snap Snap Snap Snap Snap						
"P" Accumulation Snap Share Class (USD Hedged Class)         USD         2,230,683         591,011         271,729         2,549,96           "P" Snap Share Class (GBP Hedged Class)         GBP         82,932         17,744         —         100,67           "P" Snap Share Class (USD Hedged Class)         USD         47,908         23,094         7,986         63,01           "R" Accumulation Snap Share Class         GBP         961         957,433         138,424         819,97           "R" Accumulation Snap Share Class         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD         507,879         158,464         66,947         599,39						
"P" Snap Share Class (GBP Hedged Class)         GBP         82,932         17,744         —         100,67           "P" Snap Share Class (USD Hedged Class)         USD         47,908         23,094         7,986         63,01           "R" Accumulation Snap Share Class         GBP         961         957,433         138,424         819,97           "R" Accumulation Snap Share Class         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD         507,879         158,464         66,947         599,39						
"P" Snap Share Class (USD Hedged Class)         USD         47,908         23,094         7,986         63,01           "R" Accumulation Snap Share Class         GBP         961         957,433         138,424         819,97           "R" Accumulation Snap Share Class         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD         507,879         158,464         66,947         599,39					2, 1,729	
"R" Accumulation Snap Share Class         GBP         961         957,433         138,424         819,97           "R" Accumulation Snap Share Class         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD         507,879         158,464         66,947         599,39					7.986	
"R" Accumulation Snap Share Class         JPY         551,907         67,722         49,476         570,15           "R" Accumulation Snap Share Class (EUR Hedged Class)         EUR         886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP         769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD         507,879         158,464         66,947         599,39						819,97
"R" Accumulation Snap Share Class (EUR Hedged Class)         EUR 886,104         163,043         417,076         632,07           "R" Accumulation Snap Share Class (GBP Hedged Class)         GBP 769,853         418,730         296,385         892,19           "R" Accumulation Snap Share Class (USD Hedged Class)         USD 507,879         158,464         66,947         599,39	"R" Accumulation Snap Share Class					570,15
"R" Accumulation Snap Share Class (USD Hedged Class) USD 507,879 158,464 66,947 599,39	"R" Accumulation Snap Share Class (EUR Hedged Class)	EUR			417,076	632,07
						892,19
"K" Snap Snare Class GBP 13,078 19,673 2,954 29,79						599,390
	"K" Snap Share Class	GBP	13,078	19,673	2,954	29,79

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Japan Equity Partners Portfolio (Continued)					
"R" Snap Share Class	JPY	19,532	7,661	1,318	25,875
"R" Snap Share Class (GBP Hedged Class)	GBP	1,365,327	199,035	423,905	1,140,457
Japan Equity Partners Portfolio Total		54,646,135	22,123,658	10,724,652	66,045,141
Japan Equity Portfolio					
Base Accumulation Snap Share Class	JPY	164,920	223,239	18,325	369,834
Base Currency Snap Share Class	JPY	864,595	336,988	48,977	1,152,606
Other Currency Accumulation Snap Share Class	SGD	1,721	52,957	195	54,483
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	955,536	518,492	309,765	1,164,263
Other Currency Accumulation Snap Share Class (HKD Hedged Class)	HKD	7,500	24	_	7,524
Other Currency Accumulation Snap Share Class (SEK Hedged Class)	SEK	32,730	21,034	7,248	46,516
Other Currency Accumulation Snap Share Class (SGD Hedged Class)	SGD	13,802	180,900	33,962	160,740
Other Currency Accumulation Snap Share Class (USD Hedged Class)	USD	199,931	332,013	91,631	440,313
Other Currency Share Class	USD	85,525	99,725	2,072	183,178
Other Currency Snap Share Class	GBP	2,808	3,771	1,463	5,116
"A" Share Class	USD	216,430	50,505	37,111	229,824
"B" Snap Share Class	USD	25,625	_	20,101	5,524
"E" Accumulation Share Class	EUR	2,027,345	746,824	186,117	2,588,052
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,818,764	323,701	310,793	1,831,672
"I" Accumulation Close Share Class	JPY	7,754,702	3,380,889	3,608,106	7,527,485
"I" Accumulation Share Class	JPY	1,796,058	499,071	589,525	1,705,604
"I" Accumulation Snap Share Class	EUR	14,179,641	1,811,509	3,609,839	12,381,311
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,679,103	1,944,204	528,262	3,095,045
"I" Accumulation Snap Share Class (USD Hedged Class)	USD	1,009,553	465,563	383,104	1,092,012
"I" Snap Share Class	JPY	147,913	18,906	31,109	135,710
"I" Snap Share Class (GBP Hedged Class)	GBP	1,386,607	33,725	291,308	1,129,024
"IS" Accumulation Snap Share Class	EUR	8,135,961	82,652	1,531,280	6,687,333
"IS" Accumulation Snap Share Class	JPY	23,646	2,261	4,123	21,784
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR JPY	4,693	26,736	1,163	30,266 22,070
"P" Accumulation Snap Share Class	USD	18,177	3,893 60,608	E 624	394,487
"P" Accumulation Snap Share Class (USD Hedged Class) "R" Accumulation Snap Share Class	EUR	339,503 392,712	452,764	5,624 25,640	
"R" Accumulation Snap Share Class	JPY	365,001	106,682	58,034	819,836 413,649
"R" Accumulation Snap Share Class	USD	519,071	85,800	137,710	467,161
"R" Snap Share Class	GBP	341,190	41,519	76,595	306,114
"R" Snap Share Class	JPY	123,634	23,762	544	146,852
"R" Snap Share Class	USD	48,094	10,845	3,026	55,913
"R" Snap Share Class (GBP Hedged Class)	GBP	44,393	44,281	17,314	71,360
"RS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	237,203	124,917	111,902	250,218
, , , , , , , , , , , , , , , , , , , ,					
Japan Equity Portfolio Total		44,964,087	12,110,760	12,081,968	44,992,879
US Equity ESG Portfolio					
Base Accumulation Share Class	USD	14,321,743	661,703		13,862,950
Base Currency Share Class	USD	189,030	775	1,242	188,563
Other Currency Accumulation Share Class	EUR	23,055	2,617	532	25,140
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	4,030,498	119,302	287,024	3,862,776
Other Currency Share Class	GBP	8,437	310	_	8,747
Other Currency Share Class	SGD	1,000	- 024		1,000
"A" Share Class	USD	124,092	924	6,889	118,127
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	160,070	12,316	17,110 3,297	155,276
"I" Accumulation Share Class	EUR	11,869	1,413		9,985
"I" Accumulation Share Class "I" Accumulation Share Class	USD	7,779 12,792	_	2,762	5,017 12,792
"I" Share Class	GBP	31,450	478	2,149	29,779
"I" Share Class	USD	69,089	133	2,149	68,947
"IS" Share Class	GBP	487,815	202	44,920	443,097
				18,280	147,861
"P" Accumulation Share Class				10,200	
"P" Accumulation Share Class "P" Share Class	USD	166,141	_	_	44 016
"P" Share Class	USD USD	166,141 44,016	_	28.483	
"P" Share Class "R" Accumulation Share Class	USD USD EUR	166,141 44,016 322,273	42,510	28,483 15,376	336,300
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD EUR USD	166,141 44,016 322,273 78,905	42,510 5,997	15,376	336,300 69,526
"P" Share Class "R" Accumulation Share Class	USD USD EUR USD EUR	166,141 44,016 322,273 78,905 547,325	42,510	15,376 30,602	69,526 542,729
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	USD USD EUR USD EUR GBP	166,141 44,016 322,273 78,905 547,325 54,675	42,510 5,997 26,006 23,949	15,376 30,602 1,617	336,300 69,526 542,729 77,007
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class (EUR Hedged Class) "R" Share Class "R" Share Class	USD USD EUR USD EUR	166,141 44,016 322,273 78,905 547,325 54,675 88,557	42,510 5,997 26,006 23,949 1,476	15,376 30,602 1,617 2,592	336,300 69,526 542,729 77,007 87,441
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "R" Share Class	USD USD EUR USD EUR GBP	166,141 44,016 322,273 78,905 547,325 54,675	42,510 5,997 26,006 23,949	15,376 30,602 1,617	336,300 69,526 542,729 77,007
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class US Equity ESG Portfolio Total US Small Cap Equity Portfolio	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611	42,510 5,997 26,006 23,949 1,476	15,376 30,602 1,617 2,592	336,300 69,526 542,729 77,007 87,441 <b>20,097,076</b>
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class US Equity ESG Portfolio Total US Small Cap Equity Portfolio Base Accumulation Share Class	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611	42,510 5,997 26,006 23,949 1,476 <b>900,111</b>	15,376 30,602 1,617 2,592	336,300 69,526 542,729 77,007 87,441 <b>20,097,076</b>
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class US Equity ESG Portfolio Total US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611	42,510 5,997 26,006 23,949 1,476 <b>900,111</b>	15,376 30,602 1,617 2,592 1,583,646	336,300 69,526 542,729 77,007 87,441 <b>20,097,076</b> 116 116
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "By Share Class "By Share Class "By Share Class "By Sequity ESG Portfolio Total  US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "E" Accumulation Share Class	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 <b>20,780,611</b> 116 116 28,582	42,510 5,997 26,006 23,949 1,476 <b>900,111</b>	15,376 30,602 1,617 2,592 <b>1,583,646</b> — 4,921	336,300 69,526 542,729 77,007 87,441 <b>20,097,076</b> 116 116 46,931
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class US Equity ESG Portfolio Total US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD USD EUR USD EUR GBP USD USD EUR USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 <b>20,780,611</b> 116 28,582 2,138,648	42,510 5,997 26,006 23,949 1,476 <b>900,111</b> — 23,270 705,864	15,376 30,602 1,617 2,592 1,583,646 — 4,921 517,166	336,300 69,526 542,729 77,007 87,441 <b>20,097,076</b> 116 46,931 2,327,346
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bus Equity Esg Portfolio Total  US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class	USD USD EUR USD EUR GBP USD  USD  USD USD USD USD	166,141 44,016 322,273 78,905 547,325 54,675 20,780,611 116 116 28,582 2,138,648 122,694	42,510 5,997 26,006 23,949 1,476 900,111 — 23,270 705,864 372,025	15,376 30,602 1,617 2,592 1,583,646 — 4,921 517,166 122,594	336,300 69,526 542,729 77,007 87,441 20,097,076 116 46,931 2,327,346 372,125
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class US Equity ESG Portfolio Total US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class	USD USD USD EUR USD USD USD USD USD USD USD USD USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611 116 28,582 2,138,648 122,694 643,510	42,510 5,997 26,006 23,949 1,476 <b>900,111</b> — 23,270 705,864	15,376 30,602 1,617 2,592 1,583,646 — 4,921 517,166	336,300 69,526 542,729 77,007 87,441 20,097,076 116 46,931 2,327,346 372,125 1,350,232
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class  US Equity ESG Portfolio Total  US Small Cap Equity Portfolio  Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Accumulation Share Class "P" Accumulation Share Class	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611 116 116 28,582 2,138,648 122,694 643,510 24,022	42,510 5,997 26,006 23,949 1,476 900,111 — 23,270 705,864 372,025 880,121	15,376 30,602 1,617 2,592 1,583,646 — 4,921 517,166 122,594 173,399	336,300 69,526 542,729 77,007 87,441 20,097,076 116 46,931 2,327,346 372,125 1,350,232 24,022
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Share Class "R" Share Class "Base Class "Base Curtency Share Class Base Currency Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class	USD USD EUR USD EUR GBP USD  USD USD USD EUR USD USD EUR USD USD USD USD USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611 116 28,582 2,138,648 122,694 643,510 24,022 117	42,510 5,997 26,006 23,949 1,476 900,111 — 23,270 705,864 372,025 880,121 — 14,140	15,376 30,602 1,617 2,592 1,583,646 ———————————————————————————————————	336,300 69,526 542,729 77,007 87,441 20,097,076 116 46,931 2,327,346 372,125 1,350,232 24,022 14,257
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class  US Equity ESG Portfolio Total  US Small Cap Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "P" Accumulation Share Class	USD USD EUR USD EUR GBP USD	166,141 44,016 322,273 78,905 547,325 54,675 88,557 20,780,611 116 116 28,582 2,138,648 122,694 643,510 24,022	42,510 5,997 26,006 23,949 1,476 900,111 — 23,270 705,864 372,025 880,121	15,376 30,602 1,617 2,592 1,583,646 — 4,921 517,166 122,594 173,399	336,300 69,526 542,729 77,007 87,441 20,097,076 116 46,931 2,327,346 372,125 1,350,232 24,022

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
US Small Cap Equity Portfolio (Continued)					,
"R" Share Class	GBP	765	5	5	765
"R" Share Class	USD	1,193,178	57,156	258,587	991,747
US Small Cap Equity Portfolio Total		6,898,548	2,843,634	1,660,326	8,081,856
US Technology Opportunities Equity Portfolio					
Base Accumulation Share Class	USD	52,582	110,881	19,496	143,967
Base Currency Share Class	USD	14,820	2,909		17,729
Other Currency Accumulation Share Class "A" Accumulation Share Class	EUR USD	22,961	87,212 10,086	5,002	105,171
"E" Accumulation Share Class	EUR	1,000 12,572	16,956	3,805	11,086 25,723
"I" Accumulation Share Class	GBP	2,300	10,930	3,003	2,300
"I" Accumulation Share Class	USD	3,468,261	348,914	699,187	3,117,988
"I" Share Class	USD	147,922	15,385	72,968	90,339
"IO" Accumulation Share Class	USD	25,368,898	416,485	1,918,871	23,866,512
"P" Accumulation Share Class	USD	819,978	1,551,311	290,158	2,081,131
"R" Accumulation Share Class	GBP	20,050	2,000	_	22,050
"R" Accumulation Share Class	USD	364,514	7,438	21,146	350,806
"R" Share Class	USD	1,000	178,075		179,075
US Technology Opportunities Equity Portfolio Total		30,296,858	2,747,652	3,030,633	30,013,877
Global Clean Energy Infrastructure Equity Portfolio					
Base Accumulation Share Class	USD	8,212	168	545	7,835
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,047	11	4 000	1,058
Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share Class	USD HKD	2,003 1,047	7 11	1,000	1,010 1,058
Other Currency (Dis) (Gross Monthly) Share Class Other Currency Accumulation Share Class	EUR	2.005	- 11	1,005	1,000
Other Currency Accumulation Share Class	HKD	1,000	_	1,005	1,000
"E" Accumulation Share Class	EUR	20,433	1,449	7,767	14,115
"I SD" Accumulation Share Class	GBP	1,052	, _		1,052
"I SD" Share Class	USD	1,014	20	_	1,034
"I" Accumulation Share Class	EUR	354,284	21,159	374,443	1,000
"I" Accumulation Share Class	USD	478,509	_	_	478,509
"I" Share Class	GBP	2,057	17	_	2,074
"I" Share Class	USD	1,011	17		1,028
"P" Accumulation Share Class "P" Share Class	USD	103,598	_ 11	64,696	38,902
"R" Accumulation Share Class	USD EUR	1,005 1,000		_	1,016 1,000
"R" Accumulation Share Class	USD	12,558	_	11,558	1,000
"R" Share Class	EUR	1,010	17	- 11,000	1,027
"R" Share Class	GBP	3,000	9,998	150	12,848
"R" Share Class	USD	1,010	17	_	1,027
Global Clean Energy Infrastructure Equity Portfolio Total		996,855	32,902	461,164	568,593
Global Future Economic Security Equity Portfolio					
Base Accumulation Share Class	USD	1,000	20,916	_	21,916
Base Currency Share Class	USD	1,000	_	_	1,000
Other Currency Accumulation Share Class	EUR	1,000	41,194	14,360	27,834
"E" Accumulation Share Class	EUR	1,000	973	_	1,973
"I" Accumulation Share Class	GBP				
"I" Accumulation Share Class "I" Share Class	LICD	1,000	40.000		1,000
	USD	235,293	40,000	1,000	274,293
	GBP	235,293 1,000	2	1,000	274,293 1,002
"I" Share Class	GBP USD	235,293 1,000 1,000	2 2	_	274,293 1,002 1,002
	GBP	235,293 1,000	2	1,000 — — 1,481,864 —	274,293 1,002
"I" Share Class "IO" Accumulation Share Class	GBP USD USD	235,293 1,000 1,000	2 2 6,316,089	_	274,293 1,002 1,002 43,585,268
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class	GBP USD USD EUR USD USD	235,293 1,000 1,000 38,751,043	2 2 6,316,089 1,146	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "R" Accumulation Share Class	GBP USD USD EUR USD USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000	2 2 6,316,089 1,146	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class	GBP USD USD EUR USD USD EUR GBP	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 913	2 2 6,316,089 1,146 40,420 —	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 913
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class	GBP USD USD EUR USD USD EUR USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000	6,316,089 1,146 40,420 — — — — — 11,000	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 913 12,000
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000 1,000	2 2 6,316,089 1,146 40,420 — — 11,000 2	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 913 12,000 1,002
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000	2 2 2 6,316,089 1,146 40,420 — 11,000 2 2 2	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 913 12,000 1,002 1,002
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000 1,000	2 2 6,316,089 1,146 40,420 — — 11,000 2 2 2 159,618	1,481,864 	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 913 12,000 1,002 1,002 1,002
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000	2 2 2 6,316,089 1,146 40,420 — 11,000 2 2 2	_	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 913 12,000 1,002 1,002
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "Butture Class "R" Share Class "Butture Class "R" Share Class "Butture Class "	GBP USD USD EUR USD USD EUR GBP USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249	2 2 2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364	1,481,864	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,000 1,002 1,002 160,618
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR	235,293 1,000 1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000 1,000	2 2 6,316,089 1,146 40,420 — — 11,000 2 2 2 159,618	1,481,864 	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 913 12,000 1,002 1,002 1,002
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249	2 2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364	1,481,864 ————————————————————————————————————	274,293 1,002 43,585,268 1,146 41,420 1,000 1,000 1,002 1,002 1,002 1,002 44,135,389
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class Global Future Economic Security Equity Portfolio Total  Global Infrastructure Equity Portfolio Base Accumulation Share Class Other Currency Share Class Other Currency Share Class Other Currency Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84	2 2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,002 1,002 1,002 1,002 44,135,389 84,290 2,262 88,814 85
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Global Future Economic Security Equity Portfolio Total  Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Share Class Other Currency Share Class "E" (Dis) (Gross Quarterly) Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996	2 2 6,316,089 1,146 40,420 — — — — — — — — — — — — — — — — — — —	1,481,864 	274,293 1,002 43,585,268 1,146 41,420 1,000 1,000 1,002 1,002 1,002 160,618 44,135,389 84,290 2,262 88,814 85 16,077
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "Beare Class "Beare Class "Beare Class Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Share Class "E" (Dis) (Gross Quarterly) Share Class "E" Closy Gross Quarterly) Share Class "E" Accumulation Share Class	GBP USD USD EUR USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133	2 2 2 6,316,089 1,146 40,420 — — — — — — — — — — — — — — — — — — —	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,000 1,002 160,618 44,135,389  84,290 2,262 88,814 85 16,077 694,411
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Buse Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Share Class "E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class "E" Accumulation Share Class "E" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357	2 2 6,316,089 1,146 40,420 — — — — — — — — — — — — — — — — — — —	1,481,864 	274,293 1,002 1,002 43,585,268 1,146 41,420 913 12,000 1,002 1,002 160,618 44,135,389 84,290 2,262 88,814 85 16,077 694,411 39,321
"I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Global Future Economic Security Equity Portfolio Total  Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Share Class Other Currency Share Class "E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class "E" Share Class	GBP USD USD EUR USD USD EUR GBP USD USD USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357 81	2 2 6,316,089 1,146 40,420 ————————————————————————————————————	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 41,440 1,000 1,000 1,002 1,002 1,002 160,618 44,135,389 84,290 2,262 88,814 85 16,077 694,411 39,321 81
"I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bear Class "Bear Class "I" Share Class "Bear Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357 81 290,516	2 2 2 6,316,089 1,146 40,420 — — — — — — — — — — — — — — — — — — —	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,000 1,002 160,618 44,135,389  84,290 2,262 88,814 85 16,077 694,411 39,321 163,136
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "B" Share Class "B" Share Class "B" Share Class  Global Future Economic Security Equity Portfolio Total  Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Share Class "E" (Dis) (Gross Quarterly) Share Class "E" Share Class "E" Share Class "I" Accumulation Share Class "I" Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD USD EUR EUR EUR EUR EUR EUR EUR EUR GBP	235,293 1,000 1,000 38,751,043 — 1,000 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357 81 290,516 89	2 2 6,316,089 1,146 40,420 ————————————————————————————————————	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,002 1,002 160,618 44,135,389 84,290 2,262 88,814 85 16,077 694,411 39,321 81 163,136 91
"I" Share Class "IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class  Global Future Economic Security Equity Portfolio Total  Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Share Class "E" (Gross Quarterly) Share Class "E" Courmulation Share Class "E" Accumulation Share Class "E" Accumulation Share Class "E" Accumulation Share Class "F" Accumulation Share Class "I" Accumulation Share Class	GBP USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	235,293 1,000 1,000 38,751,043 1,000 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357 81 290,516	2 2 2 6,316,089 1,146 40,420 — — — — — — — — — — — — — — — — — — —	1,481,864 ————————————————————————————————————	274,293 1,002 1,002 43,585,268 1,146 41,420 1,000 1,000 1,000 1,002 160,618 44,135,389  84,290 2,262 88,814 85 16,077 694,411 39,321 163,136

		Ralanco of			Balance at
	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global Infrastructure Equity Portfolio (Continued)				<del>-</del>	
"P" Share Class	USD	29,372	375	6,333	23,414
"R" Accumulation Share Class	GBP	174	40.000		174
"R" Accumulation Share Class "R" Share Class	USD GBP	95,978 296	19,228	34,699	80,507 296
"R" Share Class	USD	82		_	84
Global Infrastructure Equity Portfolio Total	002	2,586,767	55.527	968.746	1,673,548
		2,300,707	33,321	300,740	1,073,340
Global Real Estate Equity Portfolio Base Accumulation Share Class	USD	31,594	107	3,055	28,646
Base Currency (Dis) (Gross Quarterly) Share Class	USD	7,773	151	3,262	4,662
Base Currency Share Class	USD	1,137	15	_	1,152
Other Currency Accumulation Share Class	EUR	219,601	156,969	54,703	321,867
"E" (Dis) (Gross Quarterly) Share Class	EUR	4,471	3,057		7,528
"E" Accumulation Share Class "E" Share Class	EUR EUR	9,052	100 5	1,671	7,481 3,456
"I" (Dis) (Gross Quarterly) Share Class	USD	3,451 485,832	5	_	485,832
"I" Accumulation Share Class	USD	295,431	18.142	264,629	48,944
"I" Share Class	USD	207,155	25	205,963	1,217
"P" (Dis) (Gross Quarterly) Share Class	USD	329,201	459	_	329,660
"P" Accumulation Share Class	USD	57,389	13,100	13,100	57,389
"P" Share Class	USD	45,175	18	15,568	29,625
"R" (Dis) (Gross Quarterly) Share Class	GBP	2,309	14 146	500	1,823
"R" Accumulation Share Class "R" Share Class	USD USD	1,359 1,189	24	_	1,505 1,213
	03D				
Global Real Estate Equity Portfolio Total		1,702,119	192,332	562,451	1,332,000
Global Future Real Estate And Infrastructure Equity Portfolio  Base Accumulation Share Class	USD	1,068			1,068
Base Currency Share Class	USD	1,069	8	_	1,000
Other Currency Accumulation Share Class	EUR	1,000	_	_	1,000
"E" Accumulation Share Class	EUR	1,000	_	_	1,000
"I" Accumulation Share Class	GBP	936	_	_	936
"I" Accumulation Share Class	USD	1,068	_	_	1,068
"I" Share Class	GBP	938	15	_	953
"I" Share Class "IO" Accumulation Share Class	USD USD	1,070 5,356,136	17 173,563	572,296	1,087 4,957,403
"R" Accumulation Share Class	EUR	1,000	173,303	372,290	1,000
"R" Accumulation Share Class	GBP	936	_	_	936
"R" Accumulation Share Class	USD	1,068	_	_	1,068
"P" Chara Class		1,002	15		1,017
"R" Share Class	EUR	1,002		_	
"R" Share Class	GBP	938	14	_	952
"R" Share Class "R" Share Class		938 1,070	14 16		952 1,086
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total	GBP	938	14		952 1,086
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio	GBP USD	938 1,070 <b>5,370,299</b>	14 16 <b>173,648</b>	<u> </u>	952 1,086 <b>4,971,651</b>
"R" Share Class "R" Share Class  Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class	GBP USD	938 1,070 <b>5,370,299</b> 1,651,748	14 16 <b>173,648</b> 88,197	<b>572,296</b>	952 1,086 <b>4,971,651</b> 1,297,739
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262	14 16 173,648 88,197 8,577	572,296 442,206 16,741	952 1,086 <b>4,971,651</b> 1,297,739 129,098
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class	USD USD USD USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372	14 16 173,648 88,197 8,577 39,958	572,296 442,206 16,741 20,061	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262	14 16 173,648 88,197 8,577	572,296 442,206 16,741	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class	USD USD USD USD USD EUR	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372 1,257,432	14 16 173,648 88,197 8,577 39,958 296,869	572,296 442,206 16,741 20,061 487,465	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class	USD USD USD USD USD USD USD USD USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130	572,296 442,206 16,741 20,061 487,465 437,747 — 647,301	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class	USD USD USD USD USD USD USD USD USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524
"R" Share Class "F" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD USD USD USD USD USD USD USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447	952 1,086 4,971,651 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD USD USD USD USD USD USD USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	USD USD USD USD USD USD USD USD USD USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302	88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 2,046	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 156,341 12,302
"R" Share Class "R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	USD USD USD USD USD USD USD USD USD USD	938 1,070 <b>5,370,299</b> 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447	952 1,086 <b>4,971,651</b> 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio	USD USD EUR USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791	952 1,086 4,971,651 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "R" Bhare Class "R" Bhare Class "R" Bhare Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 698,704	572,296 442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357	952 1,086 4,971,651 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio	USD USD EUR USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791	952 1,086 4,971,651 1,297,739 129,098 58,269 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class Base Currency Share Class Base Currency Share Class Base Currency Share Class Other Currency Accumulation Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 2,046 — 698,704 279,454 37,114	572,296 442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357	952 1,086 4,971,651 1,297,739 129,098 58,266 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,3441 12,302 5,842,377 6,805,782 180,696 37,437
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Cother Currency Accumulation Close Share Class (Long Emerging Markets CCY vs.	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357 45,513	952 1,086 4,971,651 1,297,738 129,098 58,268 1,066,838 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418
"R" Share Class "R" Share Class "Bobal Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class USD)	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357 45,513	952 1,086 4,971,651 1,297,738 129,098 58,268 1,066,838 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Cother Currency Accumulation Close Share Class (Long Emerging Markets CCY vs.	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,450 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357 45,513	952 1,086 4,971,651 1,297,738 129,098 58,268 1,066,836 2,057,514 420,522 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class  North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs.	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296 442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791 1,025,357 45,513	952 1,086 4,971,651 1,297,733 129,098 58,265 1,066,833 586,874 2,632 2,057,514 420,524 54,246 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class  North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 2,046 279,454 37,114 6,422 454,825	572,296  442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 —  2,260,791  1,025,357 45,513 — 617,669 — — —	952 1,086 4,971,651 1,297,733 129,098 58,266 1,066,836 2,057,514 420,522 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,124 1,051
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class "E" Accumulation Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 — 698,704 279,454 37,114 6,422 454,825	572,296  442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — — 44,757	952 1,086 4,971,65* 1,297,733 129,098 58,266 1,066,83 586,87 2,632 2,057,514 420,524 54,244 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,122 1,055 125,156
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class "E" Accumulation Close Share Class "I" Accumulation Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,451 6,2451 6,351 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,730,473	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — — 44,757 2,164,138	952 1,086 4,971,65 1,297,733 129,098 58,296 1,066,83 586,874 2,633 2,057,511 420,522 54,244 156,34 12,302 5,842,371 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,122 1,057 125,150 24,521,122
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class  North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class "E" Accumulation Close Share Class "I" Accumulation Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,730,473 58,921,919	14 16  173,648  88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 2,046 279,454 37,114 6,422 454,825 — — — — — — — — — — — — — — — — — — —	572,296  442,206 16,741 20,061 487,465 437,747 647,301 112,488 7,447 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — 44,757 2,164,138 12,311,413	952 1,086 4,971,651 1,297,735 129,098 58,265 1,066,836 2,657,514 420,524 156,341 12,302 5,842,377 6,805,782 180,699 37,437 3,625,418 30,153 35,124 1,051 1,0
"R" Share Class "R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Base Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Close Share Class "I" Accumulation Snap Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2431,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,730,473 58,921,919 7,585,067	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296  442,206 16,741 20,061 487,465 437,747 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — 44,757 2,164,138 12,311,413 924,759	95; 1,08t 4,971,65; 1,297,73; 129,09t 58,26; 1,066,83; 2,63; 2,057,51; 12,057,51; 12,30; 5,842,37; 6,805,78; 180,69t 37,43; 3,625,41t 4,14t 30,15; 35,12; 1,06; 125,15; 125,15;
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Shap Share Class Base Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,730,473 58,921,919 7,585,067 5,294,587	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — 44,757 2,164,138 12,311,413 924,759 2,128,599	952 1,086 4,971,65* 1,297,735 129,096 58,266 1,066,867 2,633 2,057,514 420,524 54,244 156,344 12,302 5,842,377 6,805,782 180,696 37,437 3,625,416 4,146 30,152 35,124 1,057 125,156 24,521,124 62,111,256 9,461,107 3,165,986
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class  North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Base Currency Shap Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Shap Share Class "I" Accumulation Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,3730,473 58,921,919 7,585,067 5,294,587 26,498	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 279,454 37,114 6,422 454,825 ————————————————————————————————————	572,296  442,206 16,741 20,061 487,465 437,747 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — 44,757 2,164,138 12,311,413 924,759 2,128,599 2,623	952 1,086 4,971,651 1,297,735 129,098 58,296 1,066,836 2,057,514 420,522 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,122 1,051 125,150 24,521,124 62,111,250 9,461,101 3,165,988 26,988
"R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total  North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class North America Energy & Energy Infrastructure Equity Portfolio Total  Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Share Share Class Gother Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Close Share Class	USD	938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685 517,217 43,900 243,630 12,302 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037 148,453 23,730,473 58,921,919 7,585,067 5,294,587	14 16 173,648 88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 17,795 2,046 ————————————————————————————————————	572,296  442,206 16,741 20,061 487,465 437,747 — 647,301 112,488 7,447 89,335 — 2,260,791  1,025,357 45,513 — 617,669 — 44,757 2,164,138 12,311,413 924,759 2,128,599	952 1,086 4,971,651 1,297,739 129,098 58,266 1,066,836 586,874 2,632 2,057,514 420,524 54,248 156,341 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,124 1,051 125,150

	Currency	Balance at 30-Nov-2023	Subscriptions	Padamations	Balance at 31-May-2024
Emerging Markets CORE® Equity Portfolio (Continued)	Currency	30-1404-2023	Subscriptions	Redemptions	31-Way-2024
"IO" Accumulation Snap Share Class	USD	2,236,413	_	590,673	1,645,740
"IO" Snap Share Class	USD	2,330,671	113,268	352,771	2,091,168
"P" Accumulation Close Share Class	USD	1,324,458	603,371	152,453	1,775,376
"P" Close Share Class	USD	19,299	184	_	19,483
"R" Accumulation Close Share Class	USD	2,965,746	237,513	524,952	2,678,307
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	79,894	451,265	47,299	483,860
"R" Close Share Class "R" Close Share Class	GBP USD	11,155,761 575,423	1,662,774 453	3,485,824 65,629	9,332,711 510,247
	03D				
Emerging Markets CORE® Equity Portfolio Total		141,050,759	25,619,307	25,003,311	141,666,755
Emerging Markets Ex-China CORE® Equity Portfolio					
Base Accumulation Close Share Class	USD	1,000	5,799	_	6,799
"I SD" Accumulation Close Share Class "I SD" Accumulation Close Share Class	EUR GBP	1,000 1,000	87,962	1,986	86,976 1,000
"I SD" Accumulation Close Share Class	USD	100.730	1,221,832		1,322,562
"I" Accumulation Close Share Class	EUR	1,000	1,221,002	_	1,000
"I" Accumulation Close Share Class	GBP	1,000	_	_	1,000
"I" Accumulation Close Share Class	USD	5,498,037	80,440	217,220	5,361,257
"P" Accumulation Close Share Class	EUR	1,000	_		1,000
"P" Accumulation Close Share Class	GBP	1,000	_	_	1,000
"P" Accumulation Close Share Class	USD	45,728	_	_	45,728
"R" Accumulation Close Share Class	EUR	1,000	23,518		24,518
"R" Accumulation Close Share Class	GBP	1,000	1,481	75	2,406
"R" Accumulation Close Share Class	USD	59,234	13,467		72,701
Emerging Markets Ex-China CORE® Equity Portfolio Total		5,712,729	1,434,499	219,281	6,927,947
Europe CORE® Equity Portfolio					
Base Accumulation Share Class	EUR	5,248,986	494,503	1,201,488	4,542,001
Base Currency Share Class	EUR	1,395,792	65,773	54,520	1,407,045
Other Currency Accumulation Share Class	USD	34,494	440.740	1,918	32,576
Other Currency Accumulation Share Class (USD Hedged Class) Other Currency Share Class	USD GBP	10,887 9,436	140,718	2,272 4,710	149,333 4,726
Other Currency Share Class	USD	51,995		4,710	52,746
"A" Accumulation Share Class	EUR	148,319	133,414	19,974	261,759
"A" Accumulation Share Class	USD	354,001	395	56,763	297,633
"A" Accumulation Share Class (PLN Hedged Class)	PLN	38,079	_	_	38,079
"A" Share Class	EUR	717,446	35,522	66,825	686,143
"A" Share Class	USD	85,818	164	10,563	75,419
"E" Accumulation Share Class	EUR	2,842,505	239,621	367,755	2,714,371
"I" Accumulation Share Class	CHF	47,160	13,966	536	60,590
"I" Accumulation Share Class	EUR	24,379,472	10,004,199	3,509,717	30,873,954
"I" Accumulation Share Class	USD CHF	2,921,983	165,219	317,746	2,769,456
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	EUR	2,185 6,896,515	2,230,701	24,937	2,185 9,102,279
"I" Accumulation Share Class (LSN Hedged Class)	USD	10,000	25,437	24,937	35,437
"I" Share Class	EUR	1,999,337	225,608	82,153	2,142,792
"IS" Accumulation Share Class	EUR	672,402	125,836	304,836	493,402
"P" Accumulation Share Class	EUR	3,127,999	48,745	145,419	3,031,325
"P" Share Class	EUR	1,247,587	2,096	_	1,249,683
"P" Share Class	GBP	32,399	557	_	32,956
"P" Share Class	USD	277,183	3,845	34,595	246,433
"R" Accumulation Share Class	EUR	2,592,340	303,751	357,625	2,538,466
"R" Share Class	EUR	873,259	107,981	109,286	871,954
"R" Share Class "R" Share Class	GBP USD	115,613 154,876	20,167 22,023	8,053 40,621	127,727 136,278
	OOD		•		-
Europe CORE® Equity Portfolio Total		56,288,068	14,410,992	6,722,312	63,976,748
Eurozone CORE® Equity Portfolio  Base Accumulation Share Class	EUR	1.000			1 000
Base Accumulation Snare Class Base Currency Share Class	EUR	1,000	15	_	1,000 1,031
Other Currency Accumulation Share Class	USD	1,016	15	_	1,000
"E" Accumulation Share Class	EUR	2,851	851	- 87	3,615
"I" Accumulation Share Class	EUR	294,140	_	_	294,140
"I" Share Class	EUR	102,434	2,234	_	104,668
"R" Accumulation Share Class	EUR	1,000	_	_	1,000
"R" Share Class	EUR	1,024	22	_	1,046
Eurozone CORE® Equity Portfolio Total		404,465	3,122	87	407,500
Global CORE® Equity Portfolio					
Base Accumulation Close Share Class	USD	1,693,982	378,814	487,744	1,585,052
Base Accumulation Snap Share Class	USD	1,257,491	147,651	177,931	1,227,211
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	964	5	_	969
Base Currency Close Share Class	USD	394,629	27,072	11,232	410,469
Base Currency Snap Share Class	USD	604,309	24,013	84,732	543,590
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	HKD	157,612	108,262	128,168	137,706
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (AUD Hedged Class)	SGD AUD	220,094 101,030	1,348 276,920	30,764 236,769	190,678 141,181
Other Currency Accumulation Close Share Class (AOD Redged Class)  Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD	179,016	40,501	17,356	202,161

		D.1			D.1
	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Global CORE® Equity Portfolio (Continued)	Currency	30-1404-2023	Subscriptions	Redelliptions	31-Way-2024
Other Currency Accumulation Snap Share Class	EUR	2 465 277	549,488	331,380	2,683,485
Other Currency Accumulation Snap Share Class  Other Currency Accumulation Snap Share Class	SEK	2,465,377 329,399	71,278	48,549	352,128
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	257,579	120,318	46,433	331,464
Other Currency Accumulation Snap Share Class (SEK Hedged Class)	SEK	204,634	18,354	18,233	204,755
"A" Snap Share Class	USD	319,555	56,680	31,190	345,045
"E" Accumulation Close Share Class	EUR	2,804,413	345.551	336.455	2,813,509
"E" Accumulation Snap Share Class	EUR	3,314,511	235,880	280,440	3,269,951
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	777,521	170,935	174,585	773,871
"I" Accumulation Close Share Class	EUR	18,150,487	3,430,341	3,796,960	17,783,868
"I" Accumulation Close Share Class	USD	24,136,784	4,172,622	3,361,775	24,947,631
"I" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,994	_	_	4,994
"I" Accumulation Close Share Class (EUR Hedged Class)	EUR	1,224,104	558,876	240,604	1,542,376
"I" Accumulation Snap Share Class	GBP	34,467	3,137	1,643	35,961
"I" Accumulation Snap Share Class	SEK	10,220,411	9,149	10,228,648	912
"I" Accumulation Snap Share Class	USD	2,039,339	3,375,870	3,095,819	2,319,390
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,164,795	336,059	529,196	971,658
"I" Close Share Class	GBP	4,278	94	_	4,372
"I" Close Share Class	USD	2,154,240	2,260,638	_	4,414,878
"I" Snap Share Class	USD	59,573	994,137	27,926	1,025,784
"IO" Accumulation Close Share Class	USD	2,521,760	1,296,551	556,796	3,261,515
"IO" Accumulation Snap Share Class	SEK	896	_	_	896
"IO" Accumulation Snap Share Class	USD	47,834,213	383,152	3,523,234	44,694,131
"IO" Snap Share Class	USD	10,976,031	360,552	2,293,674	9,042,909
"IS" Accumulation Snap Share Class	EUR	858	_	_	858
"IS" Accumulation Snap Share Class	USD	1,004	_	_	1,004
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,750			1,750
"P" Accumulation Snap Share Class	USD	2,420,209	44,126	68,808	2,395,527
"P" Snap Share Class	USD	251,600	978		252,578
"R" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,670		3,692	978
"R" Accumulation Snap Share Class	EUR	306,958	337,259	48,870	595,347
"R" Accumulation Snap Share Class	USD	949,701	348,133	143,864	1,153,970
"R" Close Share Class	GBP	212,493	66,113	14,605	264,001
"R" Snap Share Class	USD	806,970	596,928	33,215	1,370,683
Global CORE® Equity Portfolio Total		140,564,701	21,147,785	30,411,290	131,301,196
Global Small Cap CORE® Equity Portfolio					
Base Currency Close Share Class	USD	945,445	156.063	121,064	980,444
Base Currency Snap Share Class	USD	6,223,064	224,798	387,223	6,060,639
Other Currency Accumulation Snap Share Class	EUR	145,132	612,376	28,346	729,162
Other Currency Accumulation Snap Share Class	SEK	17,738	113,427	2,266	128,899
"A" Close Share Class	USD	20,923	108,113	2,956	126,080
"A" Snap Share Class	USD	43,048	37,261	11,631	68,678
"E" Accumulation Close Share Class	EUR	315,019	263,949	35,193	543,775
"E" Accumulation Snap Share Class	EUR	1,348,192	207,800	61,105	1,494,887
"I" Accumulation Close Share Class	EUR	7,697	3,310,000		2 246 066
"I" Accumulation Close Share Class				831	3,310,000
	GBP		96,953	831	3,316,866 98,148
"I" Accumulation Snap Share Class		1,195 2,574,718		831 — 521,295	98,148 3,845,250
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	GBP	1,195	96,953	_	98,148
	GBP EUR	1,195 2,574,718	96,953	521,295	98,148 3,845,250
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class	GBP EUR SEK	1,195 2,574,718 7,939,705	96,953 1,791,827 —	521,295 483,819	98,148 3,845,250 7,455,886
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	GBP EUR SEK USD	1,195 2,574,718 7,939,705 5,685,474	96,953 1,791,827 — 5,175,105	521,295 483,819 2,590,269	98,148 3,845,250 7,455,886 8,270,310
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	GBP EUR SEK USD GBP GBP USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226	96,953 1,791,827 — 5,175,105 262,902 980 339,792	521,295 483,819 2,590,269 131,623 1,116 356,624	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class	GBP EUR SEK USD GBP GBP USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class	GBP EUR SEK USD GBP GBP USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593 35,583	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class	GBP EUR SEK USD GBP GBP USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660	96,953 1,791,827 —— 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD GBP	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,599,488 135,901
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class	GBP EUR SEK USD GBP GBP USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660	96,953 1,791,827 —— 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD GBP	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,599,488 135,901
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD GBP	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "F" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801	96,953 1,791,827  5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 85,286 40,780,519
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Bushare Class "Bushare Class "Bushare Class "Bushare Class "Bushare Class "Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class	GBP EUR SEK USD GBP GBP USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286 40,780,519
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "F" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "B" Snap Share Class Global Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 62,757 33,687,801	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Busap Courtel Class Global Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 40,780,519 1,141,911 2,309,639 140,896 748,837
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "But Snap Share Class "Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 889	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622	521,295 483,819 2,590,269 131,623 1,116 366,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896 748,837 889
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Buse Accumulation Snap Share Class Global Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 62,757 33,687,801  986,605 2,474,230 126,628 845,086 889 8,547	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622 — 557	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896 748,837 889 9,091
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "Bobal Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "A" Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,6005 2,474,230 126,628 845,086 889 8,547 1,196,727	96,953 1,791,827	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871 13	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 1,41,911 2,309,639 1,40,896 748,837 889 9,091 1,429,273
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Busa Samul Cap Core® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Cher Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 889 8,547 1,196,727 4,631,502	96,953 1,791,827  5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652  245,124 277,509 17,657 12,622 — 557 329,670 1,102,809	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 1,41,911 2,309,639 140,896 748,837 889 9,091 1,429,273 5,208,621
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Buse Accumulation Snap Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 1,469,533 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 8,547 1,196,727 4,631,502 2,085,101	96,953 1,791,827	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871 13	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896 748,837 9,091 1,429,273 889 9,091 1,429,273 2,141,534
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Busa Samul Cap Core® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Cher Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,6005 2,474,230 126,628 845,086 889 8,547 1,196,727 4,631,502 2,085,101 788	96,953 1,791,827	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934  89,818 442,100 3,389 108,871 — 13 97,124 525,690 317,699	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 1,141,911 2,309,639 1,40,896 748,837 889 9,091 1,429,273 5,208,621 2,141,534
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Buse Class "Buse Class "Buse Class "Buse Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 889 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897	96,953 1,791,827	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934 89,818 442,100 3,389 108,871 	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,599,488 135,901 1,141,911 2,309,639 1,449,973 748,837 889 9,091 1,429,273 5,208,621 2,141,534 8,480,820
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Buse Accumulation Snap Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	GBP EUR USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897	96,953 1,791,827 — 5,175,105 262,902 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622 — — — — 557 329,670 1,102,809 374,132 — — 1,112,890 3,584,966	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934  89,818 442,100 3,389 108,871 13 97,124 525,690 317,699 1,847,967 9,613,852	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896 748,837 9,091 1,429,273 1,429,273 788 8,480,820 9,510,112
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Bease Accumulation Snap Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Cher Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 1,469,533 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 889 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897 15,538,998 7,483,084	96,953 1,791,827	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934  89,818 442,100 3,389 108,871 — 13 97,124 525,690 317,699 1,847,967 9,613,852 3,077,302	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 154,897 1,599,488 135,901 1,141,911 2,309,639 1,40,896 748,837 889 9,091 1,429,273 5,208,621 2,141,534 8,480,820 9,510,112 5,769,619
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Bease Currency Close Share Class Base Accumulation Snap Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897 15,538,998 7,483,084 6,199,021	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622 — 557 329,670 1,102,809 374,132 — 1,112,890 3,584,966 1,363,837 125,005	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 89,818 442,100 3,389 108,871 — 13 97,124 525,690 317,699 317,699 1,847,967 9,613,852 3,077,302 1,206,346	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 1,419,911 2,309,639 140,896 748,837 889 9,091 1,429,273 5,208,621 2,141,534 8,480,820 9,510,112 5,769,619 5,117,680
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Buse Accumulation Snap Share Class Base Accumulation Snap Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Snap Share Class "I" Accumulation Snap Share Class	GBP EUR USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897 15,538,998 7,483,084 6,199,021 1,262,083	96,953 1,791,827 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622 — 557 329,670 1,102,809 374,132 - 1,112,890 3,584,966 1,363,837	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 5,838 6,623,934  89,818 442,100 3,389 108,871 — 13 97,124 525,690 317,699 1,847,967 9,613,852 3,077,302	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 85,286 40,780,519 1,141,911 2,309,639 140,896 748,837 9,091 1,429,273 788 8,480,820 9,510,112 5,769,619 5,117,680 1,179,025
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "Bobal Small Cap CORE® Equity Portfolio Total  US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	GBP EUR SEK USD GBP USD USD USD USD USD USD USD USD USD USD	1,195 2,574,718 7,939,705 5,685,474 1,469,533 8,187 1,270,226 837,921 3,546,514 139,887 1,020,660 64,766 62,757 33,687,801  986,605 2,474,230 126,628 845,086 8,547 1,196,727 4,631,502 2,085,101 788 9,215,897 15,538,998 7,483,084 6,199,021	96,953 1,791,827 — 5,175,105 262,902 980 339,792 12,086 64,593 35,583 776,312 98,365 28,367 13,716,652 245,124 277,509 17,657 12,622 — 557 329,670 1,102,809 374,132 — 1,112,890 3,584,966 1,363,837 125,005	521,295 483,819 2,590,269 131,623 1,116 356,624 336,011 1,301,437 20,573 197,484 27,230 89,818 442,100 3,389 108,871 — 13 97,124 525,690 317,699 317,699 1,847,967 9,613,852 3,077,302 1,206,346	98,148 3,845,250 7,455,886 8,270,310 1,600,812 8,051 1,253,394 513,996 2,309,670 1,54,897 1,599,488 135,901 1,419,911 2,309,639 140,896 748,837 889 9,091 1,429,273 5,208,621 2,141,534 8,480,820 9,510,112 5,769,619 5,117,680

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
US CORE® Equity Portfolio (Continued)	Ouriency	30-1107-2023	Oubscriptions	Redemptions	51-May-2024
"R" Snap Share Class	GBP	54,205	6,158	2,796	57,567
"R" Snap Share Class "U" Close Share Class	USD USD	796,932 141,225	265,048	70,755	991,225 141,225
US CORE® Equity Portfolio Total	OOD	55,812,902	9,134,327	17,618,185	47,329,044
US Small Cap CORE® Equity Portfolio		00,012,002	0,101,021	,0.0,.00	,020,0
Base Accumulation Close Share Class	USD	29,107	4,282	2,557	30,832
Base Accumulation Snap Share Class	USD	25,002	18,438	25,945	17,495
Base Currency Snap Share Class	USD	62,695	5,398	7,433	60,660
"A" Close Share Class "E" Accumulation Close Share Class	USD EUR	157,719 28,111	15,532 63,312	13,885 6,506	159,366 84,917
"E" Accumulation Snap Share Class	EUR	57,365	20,793	3,252	74,906
"I" Accumulation Snap Share Class	USD	397,829	4,434	308,141	94,122
"I" Snap Share Class	USD	78			78
"IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class	USD USD	4,100,203	108,132	639,134 89,186	3,569,201
"R" Accumulation Snap Share Class	USD	674,570 158,917	84,383 150,139	37,854	669,767 271,202
"R" Snap Share Class	GBP	41,734	9,898	12,463	39,169
"R" Snap Share Class	USD	39,075	1,330	27,408	12,997
US Small Cap CORE® Equity Portfolio Total		5,772,405	486,071	1,173,764	5,084,712
Asia High Yield Bond Portfolio					
Base Accumulation Share Class	USD	132,560	4,416	5,113	131,863
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD USD	176,557 703,688	103,020 42,705	60,630 37,800	218,947 708,593
Other Currency (Dis) (Gross Monthly) Share Class	HKD	1,631,654	942,167	630,130	1,943,691
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	78,248	57,767	20,619	115,396
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	12,088	12,161	4,555	19,694
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	21,959	120	61	22,018
Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	CNH EUR	498 2.414	23 603	_	521 3,017
Other Currency (Dis) (Stable Monthly) Share Class (EDR Hedged Class)  Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	1,437	98	_	1,535
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	79,713	82,331	63,079	98,965
"E" Accumulation Share Class (EUR Hedged Class)	EUR	769	141	_	910
"E" Share Class (EUR Hedged Class)	EUR	36,615		_	36,615
"I SD" Accumulation Share Class "I SD" Share Class	USD GBP	636,454	18,279	6,942	647,791
"I" (Dis) (Gross Monthly) Share Class	USD	150,504 10,924	919 5,585	147,642	3,781 16,509
"I" Accumulation Share Class	USD	926,409	904,627	159,219	1,671,817
"I" Share Class	GBP	8,211	1,512	480	9,243
"I" Share Class	USD	462,337	4,390	29,387	437,340
"I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	EUR GBP	1,261,842 226	997,110 20	36,593	2,222,359 246
"IS" Share Class	USD	211	26	_	237
"P" (Dis) (Gross Monthly) Share Class	USD	38,279	8,914	_	47,193
"P" Accumulation Share Class	USD	55,823	3,147	1,848	57,122
"P" Share Class	USD	7,471	475	_	7,471
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	87 410,296	475 183,400	9,200	562 584,496
"R" Share Class	GBP	3,175	1,322	1,277	3,220
Asia High Yield Bond Portfolio Total		6,850,449	3,375,278	1,214,575	9,011,152
Emerging Markets Corporate Bond Portfolio					
Base Accumulation Share Class	USD	2,084,246	132,211	209,841	2,006,616
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD USD	221,893 368,462	3,608 1,262	52,339 11,378	173,162 358,346
Base Currency (Dis) (Stable Monthly) Share Class	USD	925,394	15,172	79,421	861,145
Base Currency Share Class	USD	139,947	2,282	37,099	105,130
Other Currency (Dis) (Gross Monthly) Share Class	HKD	255,429	37,892	81,170	212,151
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD SGD	46,600	4 116,886	478	46,126
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	149,687 21,796	233	9,537 137	257,036 21,892
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	6,671	7,269	-	13,940
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	26,643	1	353	26,291
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	301,575	38,048	31,770	307,853
Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	CHF EUR	356 64,277	3,466	3,461	356 64,282
Other Currency Accumulation Share Class (EOR Hedged Class)  Other Currency Share Class (EUR Hedged Class)	EUR	39,771	2,018	4,617	37,172
Other Currency Share Class (GBP Hedged Class)	GBP	12,948	2,010	504	12,444
"A" Share Class	USD	79,893	7,480	24,707	62,666
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	66,117	7,022	9,241	63,898
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class	EUR	59,273	4,146	11,808	51,611
"I" Accumulation Share Class	USD USD	94,911 6,571,596	43,437 1,197,009	39,981 1,357,321	98,367 6,411,284
		3,466	1, 197,009	3,483	o, - 1 1,204
"I" Accumulation Share Class (BRL Hedged Class)	USD				
"I" Accumulation Share Class (CHF Hedged Class)	CHF	6,215	26,549	369	32,395
					32,395 2,565,574 5,124

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	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Emerging Markets Corporate Bond Portfolio (Continued)					
"I" Share Class	USD	352,122	38,258	51,090	339,290
"I" Share Class (EUR Hedged Class)	EUR	1,754,848	51,384	60,473	1,745,759
"I" Share Class (GBP Hedged Class)	GBP	793,666	24,331	38,469	779,528
"IO" Accumulation Share Class	JPY	183,019	7,813	16,185	174,647
"IO" Accumulation Share Class	USD	420,000		_	420,000
"IO" Share Class	USD	205	13	-	218
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	1,776,924	201,997	104,658	1,874,263
"P" Accumulation Share Class	USD	129,941	4,734	24,279	110,396
"P" Share Class	USD	9,232	350	236	9,346
"R" Accumulation Share Class "B" Accumulation Share Class (CHE Hodged Class)	USD CHF	675,131	90,951	101,070	665,012 2,264
"R" Accumulation Share Class (CHF Hedged Class) "R" Share Class	USD	3,314 88,363	11,008	1,050 11,271	2,264 88,100
"R" Share Class (GBP Hedged Class)	GBP	5,880	253	1,750	4,383
	GBF				
Emerging Markets Corporate Bond Portfolio Total		20,464,273	2,145,552	2,601,758	20,008,067
Emerging Markets Debt Blend Portfolio Base Accumulation Share Class	USD	1 222			1 222
	USD	1,232 5,277	 56	26	1,232 5,307
Base Currency Share Class			231		
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	2,749		167	2,813
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,850	88 2 733	750	1,938
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR EUR	4,950	2,733 72	752 5,822	6,931
"I" Accumulation Share Class "I" Accumulation Share Class	USD	210,127	72	123,295	204,377 100
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	123,395 38,063	22,941	3,908	57,096
"I" Share Class	USD	162	22,941	3,900	172
"I" Share Class (GBP Partially Hedged Class)	GBP	1,625	105	_	1,730
"R" Accumulation Share Class	USD	9,716	103	_	9,716
"R" Share Class	USD	1,211	10	1,050	171
"R" Share Class (GBP Partially Hedged Class)	GBP	1,816	1,495	687	2,624
Emerging Markets Debt Blend Portfolio Total		402,173	27,741	135,707	294,207
Emerging Markets Debt Local Portfolio		402,170	21,141	100,101	204,201
Base Accumulation Share Class	USD	451,459	15	289,576	161,898
Base Currency (Dis) (Monthly) Share Class	USD	1,643	41	200,070	1,684
Base Currency Share Class	USD	126,995	2,076	11.973	117,098
Other Currency Share Class	GBP	22,941	5	11,070	22,946
"A" Accumulation Share Class	USD	153,661	230	21,377	132,514
"A" Share Class	USD	459,625	3,178	13,803	449,000
"E" (Dis) (Quarterly) Share Class	EUR	220,776	9,567	52,846	177,497
"E" Accumulation Share Class	EUR	182,162	4,937	24,123	162,976
"E" Share Class	EUR	227,884	24,473	17,772	234,585
"I" (Dis) (Quarterly) Share Class	EUR	3,535,462	101,830	· —	3,637,292
"I" Accumulation Share Class	EUR	5,327,021	1,046,613	1,763,074	4,610,560
"I" Accumulation Share Class	GBP	287,310	4,970	285,847	6,433
"I" Accumulation Share Class	USD	21,482,462	171,665	646,664	
"I" Accumulation Share Class (Long Emerging Markets CCY vs. USD)	EUR	13,373,095		_	13,373,095
"I" Share Class	USD	1,862,547	_	1,470	1,861,077
"IO" (Dis) (Gross Monthly) Share Class	USD	6,025,225	1,605,474	743,453	6,887,246
"IO" Accumulation Share Class	JPY	3,312,460	321,231	773,698	2,859,993
"IO" Accumulation Share Class	USD	3,519,722	376,679	911,200	2,985,201
"IO" Share Class	USD	4,364,794	301,014	451,409	4,214,399
"IS" Share Class	EUR	587	37	_	624
"IX" (Dis) (Cap Monthly) Share Class	USD	114,275,016	10,821,021	14,635,930	110,460,107
"IXO" (Dis) (Cap Monthly) Share Class	USD	21,378,236	1,139,845	2,451,986	20,066,095
"P" Accumulation Share Class	USD	971,231	8,137	10,651	968,717
"P" Share Class	USD	101,798	4,093	_	105,891
"R" Accumulation Share Class	EUR	27,794	_	25	27,769
"R" Accumulation Share Class	USD	720,547	_	434,680	285,867
"R" Share Class	EUR	748	45	_	793
"R" Share Class	GBP	13,120	9,947	11,173	11,894
"R" Share Class	USD	228,601	47,131	34,433	241,299
Emerging Markets Debt Local Portfolio Total		202,654,922	16,004,254	23,587,163	195,072,013
Emerging Markets Debt Portfolio					
Base Accumulation Share Class	USD	4,202,185	601,279	364,620	4,438,844
Base Accumulation Share Class (Duration Hedged Class)	USD	66,226	451.15		66,226
Base Accumulation Share Class (EUR Hedged Class)	EUR	2,373,038	151,104	287,262	2,236,880
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,549	46	1 004 400	1,595
Base Currency (Dis) (Monthly) Share Class	USD	9,656,866	48,829	1,031,430	8,674,265
Base Currency (Dis) (Stable Monthly) Share Class	USD	3,434,973	542	262,691	3,172,824
Base Currency Share Class	USD	3,069,787	41,981	156,910	2,954,858
Base Currency Share Class (Duration Hedged Class)	USD	177,419	_	84,456	92,963
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	199,139	_	24,000	175,139
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class)	HKD	164,987		8,711	156,276
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	4,708,977	36,440	269,648	4,475,769
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	358,538	17,682	1,375	374,845
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	20,306	_	2,381	17,925
oldoo)	LUK	20,300		۷,50 ا	11,520

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Emerging Markets Debt Portfolio (Continued)	Currency	00-1404-2020	Gubacriptiona	recuemptions	01-may-2024
Other Currency Share Class (EUR Hedged Class)	EUR	627,353	44,526	120,124	551,755
Other Currency Share Class (SGD Hedged Class)	SGD	116,830	429	_	117,259
"A" (Dis) (Monthly) Share Class	USD	1,757,629	3,577	80,578	1,680,628
"A" Accumulation Share Class	USD	213,791	29,653	28,498	214,946
"A" Accumulation Share Class (PLN Hedged Class)	PLN	1,173,274	13,582	5,907	1,180,949
"A" Share Class "E" (Dis) (Quarterly) Share Class (ELIR Hodgod Class)	USD EUR	1,404,834 2,188,113	12,657 14,501	149,323 262,391	1,268,168
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	576,412	14,501	101,814	1,940,223 474,598
"E" Accumulation Share Class	EUR	1,506,965	23,939	116,906	1,413,998
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,870,812	10,247	251,119	2,629,940
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	346,735		59,647	287,088
"I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	CHF	148,100	_	6,200	141,900
"I" Accumulation Share Class	USD	29,291,473	636,597	11,698,834	18,229,236
"I" Accumulation Share Class (CHF Hedged Class)	CHF	383,046	118,517	9,109	492,454
"I" Accumulation Share Class (EUR Hedged Class)	EUR	27,711,543	3,720,867	2,500,366	28,932,044
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	5,120	_	_	5,120
"I" Accumulation Share Class (JPY Hedged Class)	JPY	19,482	_	_	19,482
"I" Share Class	USD	964,303	17,353	65,724	915,932
"I" Share Class (Duration Hedged Class)	USD	195,628	7		195,635
"I" Share Class (EUR Hedged Class)	EUR	6,143,488	32,725	25,352	6,150,861
"I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	2,080	- 4 001		2,080
"I" Share Class (GBP Hedged Class) "IO" (Dis) (Gross Monthly) Share Class	GBP	208,330	4,861	36,859	176,332
"IO" (Dis) (Gross Monthly) Share Class "IO" Accumulation Share Class	USD GBP	6,390,162	1,489,352	114,358	7,765,156
"IO" Accumulation Share Class	JPY	47,173,925	21,744	3,134,316	44,061,353
"IO" Accumulation Share Class	USD	2,024,866 2,316,797	12,000 355,885	307,689 541,509	1,729,177 2,131,173
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	2,409,034	343.837	341,309	2,752,871
"IO" Accumulation Share Class (CBP Hedged Class)	GBP	1,312,403	343,037	111,796	1,200,607
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	6,783,001	529,837	673,985	6,638,853
"IO" Share Class	USD	2,524,302	157.881	902,464	1,779,719
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	1,108	29	- 002,101	1,137
"IS" Accumulation Share Class	USD	803,309	115,425	61,300	857,434
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	999	_	_	999
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	506,096	13,874	14,010	505,960
"IS" Share Class	USD	15,401,057	33,428	130,591	15,303,894
"IS" Share Class (EUR Hedged Class)	EUR	66,678	2,874	58,310	11,242
"IS" Share Class (GBP Hedged Class)	GBP	11,079,302	267,710	764,779	10,582,233
"IX" (Dis) (Cap Monthly) Share Class	USD	901,829	68,044	119,376	850,497
"P" Accumulation Share Class	USD	21,831	_	16,025	5,806
"P" Share Class	USD	639,412	33,587	671,494	1,505
"R" Accumulation Share Class	EUR	129,892	6,009	10,393	125,508
"R" Accumulation Share Class	USD	2,790,822	86,358	262,695	2,614,485
"R" Accumulation Share Class (CHF Hedged Class)	CHF	486,850	5,585	103,299	389,136
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR	1,849,129	174,964	315,934	1,708,159
"R" Share Class (EUR Hedged Class)	USD EUR	2,907,241	861,453 131,498	439,522	3,329,172
"R" Share Class (GBP Hedged Class)	GBP	3,477,568 538,820	5,484	575,434 11,829	3,033,632 532,475
"R" Share Class (SGD Hedged Class)	SGD	246,548	1,478	8,501	239,525
"RS" Accumulation Share Class	USD	1,077,095	89,991	451,987	715,099
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1,053,161	20,000	91,989	981,172
"RS" Accumulation Share Class (EUR Hedged Class)	EUR	275,895		44,950	230,945
"RS" Share Class	USD	1,513,933	66	49,317	1,464,682
"RS" Share Class (EUR Hedged Class)	EUR	245,825	24,067	4,660	265,232
"RS" Share Class (GBP Hedged Class)	GBP	272,712	300	23,610	249,402
Emerging Markets Debt Portfolio Total		223,510,933	10,434,701	28,028,357	205,917,277
Emerging Markets Short Duration Bond Portfolio					. ,
Base Accumulation Share Class	USD	4,343	183	_	4,526
Base Currency Share Class	USD	114	5	_	119
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
Other Currency Share Class (EUR Hedged Class)	EUR	1,236	54	_	1,290
"E" Accumulation Share Class (EUR Hedged Class)	EUR	9,524	2,531	209	11,846
"I" Accumulation Share Class	USD	49,503	_	10,369	39,134
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7,102	1,110	166	8,046
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1,000	_	_	1,000
	USD	117	5	_	122
"I" Share Class	EUR	3,198	829	_	4,027
"I" Share Class (EUR Hedged Class)					6,926
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class	USD	1,082	5,844	_	
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class "P" Share Class	USD USD	36,547	11,785	_	48,332
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class)	USD USD EUR	36,547 1,113	11,785 6	=	48,332 1,119
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	USD USD EUR GBP	36,547 1,113 115	11,785	=	48,332 1,119 121
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class) "R" Accumulation Share Class	USD USD EUR GBP USD	36,547 1,113 115 23,523	11,785 6 6	_	48,332 1,119 121 23,523
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	USD USD EUR GBP	36,547 1,113 115	11,785 6		48,332 1,119 121 23,523 50,103 1,000

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	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Emerging Markets Short Duration Bond Portfolio (Continued)					,
"R" Share Class (EUR Hedged Class)	EUR	1,166	58	_	1,224
"R" Share Class (GBP Hedged Class)	GBP	1,165	56	_	1,221
Emerging Markets Short Duration Bond Portfolio Total		201,315	25,729	15,236	211,808
Euro Short Duration Bond Plus Portfolio		,			•
Base Accumulation Share Class	EUR	1,863,493	509,257	366,703	2,006,047
Base Currency Share Class	EUR	33,198	26,648	1,831	58,015
"E" Accumulation Share Class	EUR	365,892	162,593	118,695	409,790
"I" Accumulation Share Class	EUR	10,601,652	290,440	3,082,788	7,809,304
"I" Share Class "P" Accumulation Share Class	EUR EUR	6,057,472 1,045,470	96,204 66,715	5,046,436 19,925	1,107,240 1,092,260
"P" Share Class	EUR	386,123	45,549	2,000	429,672
"R" Accumulation Share Class	EUR	5,264,479	994,000	1,147,862	5,110,617
"R" Share Class	EUR	2,003,728	319,416	1,579,572	743,572
Euro Short Duration Bond Plus Portfolio Total		27,621,507	2,510,822	11,365,812	18,766,517
Europe High Yield Bond Portfolio					
Base Accumulation Share Class	EUR	10,844	1,186	1,262	10,768
Base Accumulation Share Class (USD Hedged Class)	USD	1,821	7	17	1,811
Base Currency Share Class	EUR	5,832	25	_	5,857
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	285,912	2,981	285,225	3,668
"A" Accumulation Share Class (PLN Hedged Class) "E" Accumulation Share Class	PLN	17,732	2,382	2,821	17,293
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	4,341 657,992	286 213	74 143,207	4,553 514,998
"I" Accumulation Share Class (USD Hedged Class)	USD	95,928		1+3,207	95,928
"I" Share Class	EUR	138	6	_	144
"P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	10,197	6	_	10,203
"P" Accumulation Share Class	EUR	31,820	_	18,244	13,576
"P" Accumulation Share Class (USD Hedged Class)	USD	12,682	_	9,261	3,421
"P" Share Class "R" Accumulation Share Class	EUR EUR	4,006 68,395	136	978 15,096	3,164 53,299
"R" Share Class	EUR	7,166	32,513	468	39,211
"R" Share Class (GBP Hedged Class)	GBP	3,325	1,035	843	3,517
Europe High Yield Bond Portfolio Total		1,218,131	40,776	477,496	781,411
Global Income Bond Portfolio				,	
Base Accumulation Share Class	USD	328	_	10	318
Base Currency (Dis) (Gross Monthly) Share Class	USD	116	3	_	119
Base Currency (Dis) (Monthly) Share Class	USD	111	724	_	835
Base Currency (Dis) (Stable Monthly) Share Class	USD	112	3	_	115
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	896 1,633	26 48	_	922 1,681
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,114	26	_	1,140
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1,522	35	_	1,557
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	5,715	4,490	386	9,819
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,141	_	32	1,109
"I" (Dis) (Monthly) Share Class	USD	113	3	_	116
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	190,659 2,229	_	146	190,659 2,083
"P" (Dis) (Monthly) Share Class	USD	113	2	_	115
"P" Accumulation Share Class	USD	17,693	15,493	9,662	23,524
"R" (Dis) (Monthly) Share Class	USD	113	3	_	116
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	1,132	29	_	1,161
"R" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class)	USD GBP	100 21,765	708	_	100 22,473
, ,	OBI				
Global Income Bond Portfolio Total		247,605	21,593	10,236	258,962
Global Credit Portfolio (Hedged)	USD	2,126,998	525,509	133,317	2 510 100
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	1,251	14,535	133,317	2,519,190 15,786
Base Currency (Dis) (Stable Monthly) Share Class	USD	1,269	39,038	_	40,307
Base Currency Share Class	USD	75,665	18,823	4,172	90,316
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	1,159	27	_	1,186
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD		15,110	_	15,110
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	13,258	145,133	_	158,391
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	EUR SEK	13,670 77,472	5,708 12,413	15,120	19,378 74,765
"A" Share Class	USD	114,048	61,179	12,155	163,072
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,252,624	1,602,762	311,414	3,543,972
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	6,470	27	937	5,560
"I" Accumulation Share Class	USD	27,792,147	8,122,665	1,201,277	34,713,535
"I" Accumulation Share Class (CHF Hedged Class)	CHF	4,727,229	15,237	35,117	4,707,349
"I" Accumulation Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class)	EUR	23,247,627	8,594,329	5,351,669	26,490,287
"I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	EUR GBP	45,068	521 —	5,384	521 39,684
"IO" Accumulation Share Class	USD	15,440,787	19,635,547	2,059,963	33,016,371
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	693,120	55,970	448,772	300,318
	-			-, =	.,

	C	Balance at 30-Nov-2023	Cbiti	Dadatia	Balance at
Global Credit Portfolio (Hedged) (Continued)	Currency	3U-NOV-2U23	Subscriptions	Redemptions	31-May-2024
"IO" Share Class	USD	11,019,055	2,519,869	1,654,422	11,884,502
"IXO" (Dis) (Cap Monthly) Share Class	USD	1,403,541	116,214	967,340	552,415
"P" Accumulation Share Class "P" Accumulation Share Class (Duration Hedged Class)	USD USD	3,766,816	2,207,060	547,608	5,426,268
"P" Accumulation Share Class (EUR Hedged Class)	EUR	2,068,188 634,700		262,673 52,302	1,805,515 582,398
"P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	41,522	_	10,101	31,421
"P" Share Class	USD	556,589	317,185	9,983	863,791
"P" Share Class (EUR Hedged Class)	EUR	219,814	_	_	219,814
"P" Share Class (GBP Hedged Class)	GBP	174,844	6,212	1,568	179,488
"R" Accumulation Share Class	USD	533,344	595,310	217,764	910,890
"R" Accumulation Share Class (Duration Hedged Class)	USD	298,410		64,283	234,127
"R" Accumulation Share Class (EUR Hedged Class)	EUR	1,118,244	1,274,710	182,659	2,210,295
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) "R" Accumulation Share Class (GBP Hedged Class)	EUR GBP	1,324,295 634,637	45,040	93,302 20,827	1,230,993 658,850
"R" Share Class	USD	715,774	10,561	20,027	726,331
"R" Share Class (EUR Hedged Class)	EUR	642,517	3,417	562,459	83,475
"R" Share Class (GBP Hedged Class)	GBP	532,658	56,303	15,803	573,158
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	343,154	5,009	210,084	138,079
Global Credit Portfolio (Hedged) Total		102,657,964	46,021,423	14,452,479	134,226,908
Global Fixed Income Portfolio	1100	444 407	44.040	47 700	407.075
Base Accumulation Share Class	USD	414,427	11,040	17,792	407,675
Base Currency Share Class "A" Share Class	USD USD	122,925 107,865	3,520 346	25,324 9,568	101,121 98.643
"E" Accumulation Share Class	EUR	635,063	37,790	53,989	618,864
"I" Accumulation Share Class	EUR	277,135	129,892	91.196	315,831
"I" Accumulation Share Class	USD	127,858			127,858
"I" Share Class	USD	501,861	15,901	47,756	470,006
"IO" Accumulation Share Class	USD	1,330,736	20,482	21,749	1,329,469
"P" Accumulation Share Class	USD	255,497	6,079	_	261,576
"R" Accumulation Share Class "R" Share Class	USD USD	66,674	24,362	1	91,035
Global Fixed Income Portfolio Total	03D	3,986,822	2,890 <b>252,302</b>	26,387 <b>293,762</b>	123,284 3,945,362
Global Fixed Income Portfolio (Hedged)		3,900,022	232,302	293,702	3,343,302
Base Accumulation Share Class	EUR	3,051,057	545,714	449,708	3,147,063
Base Currency Share Class	EUR	63,449	8,393	12,104	59.738
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	384,769	36,919	47,978	373,710
"E" Accumulation Share Class	EUR	430,099	44,260	59,386	414,973
"I" Accumulation Share Class	EUR	12,107,438	3,085,992	2,615,524	12,577,906
"I" Accumulation Share Class (NOK Hedged Class)	NOK	13,882,781	820,974	5,509,209	9,194,546
"I" Accumulation Share Class (SEK Hedged Class)	SEK	9,130			9,130
"I" Accumulation Share Class (USD Hedged Class)	USD	4,428,833	485,786	304,311	4,610,308
"I" Share Class "IO" Accumulation Share Class (GBP Hedged Class)	EUR GBP	12,891,301 326,937	627,732 80,816	4,526,924 33,426	8,992,109 374,327
"IO" Accumulation Share Class (GBF Hedged Class)	USD	3,790,139	1,282,610	358,435	4,714,314
"IO" Share Class (USD Hedged Class)	USD	3,191,604	1,319,858	489,691	4,021,771
"IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class)	USD	1,910,557	90,814	1,245,284	756,087
"P" Accumulation Share Class	EUR	1,995,361	18,239	193,227	1,820,373
"P" Accumulation Share Class (CHF Hedged Class)	CHF	490,583	8,225	1,997	496,811
"P" Accumulation Share Class (USD Hedged Class)	USD	296,921	_	295,921	1,000
"P" Share Class	EUR	259,939	8,000		267,939
"P" Share Class (GBP Hedged Class)	GBP	71,280	1,080	11,668	60,692
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	USD EUR	208,412	1,096	415,658	209,508 5,097,580
"R" Accumulation Share Class (USD Hedged Class)	USD	3,420,355 375,827	2,092,883 440	12,531	363,736
"R" Share Class	EUR	549,419	51,119	12,551	600,538
"R" Share Class (CHF Hedged Class)	CHF	3,326,603	443,193	1,437,024	2,332,772
"R" Share Class (GBP Hedged Class)	GBP	1,930,796	97,974	92,905	1,935,865
"R" Share Class (USD Hedged Class)	USD	560,276	9,166		569,442
Global Fixed Income Portfolio (Hedged) Total		69,953,866	11,161,283	18,112,911	63,002,238
Global High Yield Portfolio	1100	0.000.00=	000 00=	000 00=	0.000.545
Base Accumulation Share Class	USD	2,969,393	398,987	328,865	3,039,515
Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (SEK Hedged Class)	USD	1,142,284	150 252	62,517	1,079,767
Base Currency (Dis) (Gross Monthly) Share Class	SEK USD	711,425 1,980	150,253 69	111,451	750,227 2,049
Base Currency (Dis) (Monthly) Share Class	USD	588.502	13,141	41,705	559,938
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)	USD	474,452	- 10,131	-1,700	474,452
Base Currency Share Class	USD	3,535,596	119,677	668,174	2,987,099
Base Currency Share Class (Duration Hedged Class)	USD	677,840	402	198,425	479,817
	HKD	1,069	37		1,106
Other Currency (Dis) (Gross Monthly) Share Class					
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	410,117	740	_	410,857
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged			740	_	
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD CHF SGD	410,117 1,000	740 —	_	1,000

	C	Balance at	Cubani d	Dadam (f	Balance at
Global High Yield Portfolio (Continued)	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged					
Class)	CHF	10,096	_	_	10,096
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,295,352	83,187	145,648	1,232,891
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	44,203	_	600	43,603
Other Currency Share Class (CHF Hedged Class)	CHF	49.630	_	_	49,630
Other Currency Share Class (GBP Hedged Class)	GBP	336,837	2,497	80,141	259,193
"A" (Dis) (Monthly) Share Class	USD	334,800	53,240	54,179	333,861
"A" Share Class	USD	1,599,985	15,262	90,763	1,524,484
"B" Share Class	USD	3,817	_	_	3,817
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	920,742	46,286	157,854	809,174
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	379,885		59,010	320,875
"E" Accumulation Share Class	EUR	436,478	93,043	32,029	497,492
"E" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	829,968 84,901	7,649	126,401 17,146	711,216 67,755
"E" Share Class (EUR Hedged Class)	EUR	5,096,686	174,091	345,801	4,924,976
"I" (Dis) (Monthly) Share Class	USD	24,947,222	9,335	1,895,977	
"I" (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,383	43	- 1,000,077	1,426
"I" Accumulation Share Class	USD	11,894,978	3,583,982	2,316,554	13,162,406
"I" Accumulation Share Class (Duration Hedged Class)	USD	34,548	_	_	34,548
"I" Accumulation Share Class (EUR Hedged Class)	EUR	5,759,401	440,405	4,994,686	1,205,120
"I" Accumulation Share Class (GBP Hedged Class)	GBP	477	164	165	476
"I" Share Class	EUR	15,450	_	1,380	14,070
"I" Share Class	USD	1,313,990	88,278	234,067	1,168,201
"I" Share Class (EUR Hedged Class)	EUR	14,044,559	19,366	80,516	13,983,409
"I" Share Class (GBP Hedged Class)	GBP	132,944	16,922	17,248	132,618
"I" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	54	_	_	40.400
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class) "IO" Accumulation Share Class	AUD USD	18,781	622 368,324	850,114	19,403 1,235,159
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	1,716,949 1,549,744	300,324	030,114	1,549,744
"IO" Accumulation Share Class (EDR Hedged Class)	GBP	420,881	633,097	185,464	868,514
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	43,502,496	2,592,528	2,680,240	43,414,784
"IO" Share Class	USD	2,689,508	943,288	424,337	3,208,459
"IS" Accumulation Share Class	USD	54,000	362	54,362	- 0,200, 100
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	980	_	_	980
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	432	_	_	432
"IS" Accumulation Share Class (GBP Hedged Class)	GBP	583	_	_	583
"IS" Share Class	USD	1,428	150	_	1,578
"IS" Share Class (GBP Hedged Class)	GBP	1,844	_	1,336	508
"P" Accumulation Share Class	USD	3,052,069	542,898	48,183	3,546,784
"P" Share Class	USD	484,292	24,925		509,217
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	60,488	3,458	19,680	44,266
"R" Accumulation Share Class	USD	1,742,498	84,955	223,332	1,604,121
"R" Accumulation Share Class (CHF Hedged Class)	CHF	7,376	_	4.040	7,376
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF USD	22,864	_	4,910	17,954
"R" Accumulation Share Class (Duration Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	EUR	18,611 1,649,983	66,727	499,202	18,611 1,217,508
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	175,118	00,727	23,042	152,076
"R" Accumulation Share Class (SEK Hedged Class)	SEK	9,092	_	20,042	9,092
"R" Share Class	USD	1,719,547	80,026	508,664	1,290,909
"R" Share Class (CHF Hedged Class)	CHF	237,347	-	13,548	223,799
"R" Share Class (Duration Hedged Class)	USD	377,128	7,565	125,541	259,152
"R" Share Class (EUR Hedged Class)	EUR	401,103	26,554	44,143	383,514
"R" Share Class (GBP Hedged Class)	GBP	829,483	59,049	163,417	725,115
ilobal High Yield Portfolio Total		140,923,756	10,751,584	17.930.817	133,744,523
Ilobal Securitised Income Bond Portfolio					
Base Accumulation Share Class	USD	93,086	1,555	10,081	84,560
Base Currency (Dis) (Gross Monthly) Share Class	USD	179	6	44	141
Base Currency (Dis) (Monthly) Share Class	USD	95,365	647	190	95,822
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	1,901	77		1,978
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	SGD	9,218	1,034	2,768	7,484
"E" Accumulation Share Class (EUR Hedged Class)	EUR	6,187	330	1,207	5,310
"I" (Dis) (Monthly) Share Class	USD	24,826	5	575	24,256
"I" Accumulation Share Class	USD	55,500	7,214	66	62,648
"I" Accumulation Share Class (EUR Hedged Class)	EUR	119,299	8,985	166	128,118
"P" (Dis) (Monthly) Share Class	USD	166,976	193	2,995	164,174
"P" Accumulation Share Class	USD	135,156	13,337	20,840	127,653
	EUR	91		_	91
"P" Accumulation Share Class (EUR Hedged Class) "B" (Dia) (Manthly) Share Class	GBP USD	295 4 397	11 161	_	306 4.558
"R" (Dis) (Monthly) Share Class		4,397	161	257	4,558 3,356
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class		3 234			0.000
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	3,234 87 996	379 5.683		
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class	GBP USD	87,996	5,683	15,345	78,334
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class "R" Share Class	GBP	87,996 37,886	5,683 10,165	15,345 725	78,334 47,326
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP USD	87,996	5,683	15,345	78,334 47,326 <b>836,115</b>

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Short Duration Opportunistic Corporate Bond Portfolio (Continued) Base Currency (Dis) (Quarterly) Share Class	USD	141	4	_	145
Base Currency Share Class	USD	11,647	6	176	11,477
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	1,027	1,213	613	1,627
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,411		_	1,411
"A" (Dis) (Quarterly) Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	11,144 2,406	10,830	627	21,347 2,406
"E" Accumulation Share Class	EUR	6,060	1,670	23	7,707
"E" Accumulation Share Class (EUR Hedged Class)	EUR	9,463	568	1,363	8,668
"I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	87	2	_	89
"I" Accumulation Share Class	EUR	100	85	10 520	185 140,294
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	148,316 80,394	2,514 12,558	10,536 14,643	78,309
"I" Share Class	USD	25,334	2		25,336
"P" (Dis) (Quarterly) Share Class	USD	39,751	9,079	_	48,830
"P" Accumulation Share Class	USD	345,511	9,757	44,428	310,840
"P" Accumulation Share Class (EUR Hedged Class) "P" Share Class	EUR USD	6,114 6,921	3,658	4,633	1,481 10,579
"P" Share Class (EUR Hedged Class)	EUR	31	3,000	_	32
"P" Share Class (GBP Hedged Class)	GBP	49,896	2,429	_	52,325
"R" (Dis) (Quarterly) Share Class	USD	9,773	222	_	9,995
"R" Accumulation Share Class	USD	37,435	2,251	9,653	30,033
"R" Accumulation Share Class (EUR Hedged Class)	EUR	24		1 250	24
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	23,880 650	571 2	1,356	23,095 652
"R" Share Class (GBP Hedged Class)	GBP	186	181	173	194
Short Duration Opportunistic Corporate Bond Portfolio Total		826,964	58,541	88,231	797,274
Sterling Credit Portfolio		-20,004	55,571	30,201	,
Base Currency Share Class	GBP	6,749	6,788	_	13,537
"I" Share Class	GBP	66,335	2,164	3,396	65,103
"P" Share Class	GBP	1,665	11		1,676
"R" Accumulation Share Class "R" Share Class	GBP GBP	1,754 42,967	850 2,592	109 10,555	2,495 35,004
	GDF	119,470	12.405	14,060	
Sterling Credit Portfolio Total  US Dollar Short Duration Bond Portfolio		119,470	12,405	14,000	117,815
Base Accumulation Share Class	USD	100	_	_	100
Base Currency (Dis) (Gross Monthly) Share Class	USD	102	2	_	104
Base Currency (Dis) (Monthly) Share Class	USD	102	1	_	103
Base Currency (Dis) (Stable Monthly) Share Class	USD	101	2	_	103
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1,316	17		1,333
"I" Accumulation Share Class "I" Share Class	USD USD	2,110,616 23,577	595,998 5	1,145,327 6,148	1,561,287 17,434
"IO" Accumulation Share Class	USD	20,017	1,137,423	304,505	832,918
"P" Accumulation Share Class	USD	508,233	493,371	108,798	892,806
"D" Chara Class	USD	99,028	8,592	2,582	105,038
"P" Share Class					
"R" Accumulation Share Class	USD	235,939	45,866	93,469	188,336
"R" Accumulation Share Class "R" Share Class		235,939 131,569	45,866 25,783	93,469 345	188,336 157,007
"R" Accumulation Share Class "R" Share Class US Dollar Short Duration Bond Portfolio Total	USD	235,939	45,866	93,469	188,336
"R" Accumulation Share Class "R" Share Class US Dollar Short Duration Bond Portfolio Total US Fixed Income Portfolio	USD USD	235,939 131,569 <b>3,110,683</b>	45,866 25,783	93,469 345 <b>1,661,174</b>	188,336 157,007 <b>3,756,569</b>
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class	USD	235,939 131,569 <b>3,110,683</b> 70,964	45,866 25,783	93,469 345	188,336 157,007 <b>3,756,569</b> 70,784
"R" Accumulation Share Class "R" Share Class US Dollar Short Duration Bond Portfolio Total US Fixed Income Portfolio	USD USD	235,939 131,569 <b>3,110,683</b>	45,866 25,783 <b>2,307,060</b>	93,469 345 <b>1,661,174</b>	188,336 157,007 <b>3,756,569</b>
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency Share Class  "A" (Dis) (Monthly) Share Class	USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956	45,866 25,783 <b>2,307,060</b> — 20 2,191 600	93,469 345 1,661,174 180 — 12,638 961	188,336 157,007 <b>3,756,569</b> 70,784 1,219 122,492 43,595
"R" Accumulation Share Class "R" Share Class US Dollar Short Duration Bond Portfolio Total US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class	USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910	45,866 25,783 <b>2,307,060</b> — 20 2,191 600 559	93,469 345 <b>1,661,174</b> 180 - 12,638	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class	USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023	45,866 25,783 <b>2,307,060</b> — 20 2,191 600 559 17	93,469 345 1,661,174 180 12,638 961 481	188,336 157,007 <b>3,756,569</b> 70,784 1,219 122,492 43,595 39,988 1,040
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "B" Share Class "E" Accumulation Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016	45,866 25,783 <b>2,307,060</b> ———————————————————————————————————	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class	USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063	45,866 25,783 <b>2,307,060</b> — 20 2,191 600 559 17	93,469 345 1,661,174 180 12,638 961 481	188,336 157,007 <b>3,756,569</b> 70,784 1,219 122,492 43,595 39,988 1,040
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "A" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464	45,866 25,783 <b>2,307,060</b> 	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" (Share Class "A" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Clis (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930	45,866 25,783 2,307,060 ———————————————————————————————————	93,469 345 1,661,174 180 — 12,638 961 481 5,635 398,262 307	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766	45,866 25,783 2,307,060 ———————————————————————————————————	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Class Share Class "P" Class Share Class "P" Class Share Class "P" Class Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807	45,866 25,783 2,307,060 20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 119,566
"R" Accumulation Share Class "R" Share Class US Dollar Short Duration Bond Portfolio Total US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858	45,866 25,783 2,307,060 20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658 — 30,200	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" (Share Class "A" Share Class "B" Share Class "B" Share Class "B" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class US Fixed Income Portfolio Total	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807	45,866 25,783 2,307,060 20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 119,566
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858	45,866 25,783 2,307,060 20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658 — 30,200	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" (Share Class "A" Share Class "B" Share Class "B" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class US Fixed Income Portfolio Total  US Mortgage Backed Securities Portfolio Base Accumulation Share Class Base Currency Share Class	USD USD USD USD USD USD USD USD USD USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 121,807 57,858 9,422,661	45,866 25,783 2,307,060 20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	93,469 345 1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658 — 30,200 — 1,284,169	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "B" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class US Fixed Income Portfolio Total  US Mortgage Backed Securities Portfolio Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class "A" Accumulation Share Class "A" Accumulation Share Class	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 121,807 57,858 9,422,661 73,993 403,722 228,015	45,866 25,783 2,307,060 2,191 600 559 17 620 1,356,884 28,523 27,959 1,039 2,127,142	93,469 345  1,661,174  180 — 12,638 1961 481 — 5,635 398,262 307 783,658 — 30,200 — 1,284,169  3,398 46,856 19,405	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "B" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "B" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "A" Accumulation Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858 9,422,661 73,993 403,722 228,015 140,632	45,866 25,783 2,307,060 ———————————————————————————————————	93,469 345  1,661,174  180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658 — 30,200 — 1,284,169  3,398 46,856 19,405 25,643	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634 70,595 358,063 208,610 128,189
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Share Class "B" Accumulation Share Class "B" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "S" Share Class (PLN Hedged Class) "S" Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858 9,422,661 73,993 403,722 228,015 140,632 98,500	45,866 25,783 2,307,060 2,191 600 559 17 620 1,356,884 28,523 708,678 27 27,959 1,039 2,127,142	93,469 345  1,661,174  180 12,638 961 481 5,635 398,262 307 783,658 30,200 1,284,169  3,398 46,856 19,405 25,643 31,889	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "B" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "B Fixed Income Portfolio Total  US Mortgage Backed Securities Portfolio Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 121,807 57,858 9,422,661 73,993 403,722 228,015 140,632 98,500 14,985,881	45,866 25,783 2,307,060 2,191 600 559 17 620 1,356,884 28,523 27,959 1,039 2,127,142 — 1,197 — 13,200 7,773 441,028	93,469 345  1,661,174  180 — 12,638 961 481 — 5,635 398,262 307 783,658 — 30,200 — 1,284,169  3,398 46,856 19,405 25,643 31,889 521,689	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384 14,905,220
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Share Class "B" Accumulation Share Class "B" Accumulation Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "S" Share Class (PLN Hedged Class) "S" Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858 9,422,661 73,993 403,722 228,015 140,632 98,500	45,866 25,783 2,307,060 2,191 600 559 17 620 1,356,884 28,523 708,678 27 27,959 1,039 2,127,142	93,469 345  1,661,174  180 12,638 961 481 5,635 398,262 307 783,658 30,200 1,284,169  3,398 46,856 19,405 25,643 31,889	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384
"R" Accumulation Share Class "R" Share Class  US Dollar Short Duration Bond Portfolio Total  US Fixed Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class "A" Share Class "B" Share Class "B" Share Class "B" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "B" Share Class "B" Share Class "B" Share Class "B" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "A" Accumulation Share Class Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD	235,939 131,569 3,110,683 70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 766 121,807 57,858 9,422,661 73,993 403,722 228,015 140,632 98,500 14,985,881 85,882	45,866 25,783 2,307,060 2,191 600 559 17 620 1,356,884 28,523 27,959 1,039 2,127,142 — 1,197 — 13,200 7,773 441,028	93,469 345  1,661,174  180 — 12,638 961 481 — 5,635 398,262 307 51,847 783,658 — 30,200 — 1,284,169  3,398 46,856 19,405 25,643 31,889 521,689 8,079	188,336 157,007 3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950 793 119,566 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384 14,905,220 80,623

		Ralanco of			Balance at
	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	31-May-2024
US Mortgage Backed Securities Portfolio (Continued)					
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	239,895	45,593	_	285,488
"IO" Share Class	USD	2,333,234	197,171	209,880	2,320,525
"P" Accumulation Share Class	USD	2,027,538	44,901	61,200	2,011,239
"P" Share Class "R" Accumulation Share Class	USD USD	56,363 184,098	339	24,033 77,840	32,669 106,258
"R" Share Class	USD	106,649	_	77,040	106,236
US Mortgage Backed Securities Portfolio Total	002	24,769,532	1,265,424	1,855,966	24,178,990
ESG-Enhanced Global Multi-Asset Balanced Portfolio		24,703,332	1,203,424	1,000,000	24,170,330
Base Accumulation Share Class	USD	76,980	11,848	12,048	76,780
Base Currency Share Class	USD	11,794	40	5,763	6,071
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	35,511	1	4,620	30,892
Other Currency Share Class (EUR Partially Hedged Class)	EUR	18,493	161	638	18,016
Other Currency Share Class (GBP Partially Hedged Class)	GBP	26,931	35	1,658	25,308
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR USD	47,845 123,904	11,115 52	9,486	49,474 123,956
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	3,994	130	1,221	2,903
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	825,110	7,241	70,633	761,718
"I" Share Class	USD	2,141	2	_	2,143
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,375	_	392	983
"R" Share Class (GBP Partially Hedged Class)	GBP	326,331	28,709	53,829	301,211
ESG-Enhanced Global Multi-Asset Balanced Portfolio Total		1,500,409	59,334	160,288	1,399,455
Global Multi-Asset Conservative Portfolio					
Base Accumulation Share Class	USD	74,999	8,404	12,572	70,831
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	7,326 37,392	208 47	3,746 5,293	3,788
Other Currency Share Class (EUR Partially Hedged Class)	EUR	177	47	5,295	32,146 177
Other Currency Share Class (GBP Partially Hedged Class)	GBP	6,087	176	1,092	5,171
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	118,323	2,165	14,437	106,051
"I" Accumulation Share Class	USD	1,461,321	25,974	140,220	1,347,075
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	419	50,653	3,074	47,998
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	95		_	95
"I" Share Class	USD	3,974	288	9	4,253
"R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)	EUR GBP	1,068 163,331	14,738	968 38,176	100 139,893
Global Multi-Asset Conservative Portfolio Total	ОВІ	1,874,512	102,653	219.587	1,757,578
Global Multi-Asset Conservative Portfolio		1,074,312	102,053	219,307	1,757,576
Base Accumulation Share Class	USD	19,925	214	1,700	18,439
Base Currency Share Class	USD	1,889		262	1,627
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,324	_	_	1,324
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,659	_	608	1,051
Other Currency Share Class (GBP Partially Hedged Class)	GBP	6,198		240	5,958
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	8,902	1,293	2,790	7,405
"I" Accumulation Share Class	USD	845,013	24,452	74,205	795,260
"I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class	EUR USD	100 733	9	_	100 742
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	100	_	_	100
"R" Share Class (GBP Partially Hedged Class)	GBP	103,401	25,923	15,266	114,058
Global Multi-Asset Growth Portfolio Total		989,244	51,891	95,071	946,064
Global Multi-Asset Income Portfolio					
Base Accumulation Share Class	USD	26,770	7,566	2,535	31,801
Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD USD	909,462 1,552,122	37,623	92,693 393,765	854,392
Base Currency (Dis) (Stable Monthly) Share Class	USD	78,343	254,094 117,766	38,228	1,412,451 157,881
Base Currency Share Class	USD	34,215	762	2,602	32,375
Other Currency (Dis) (Gross Monthly) Share Class	HKD	7,922,723	1,758,558	2,757,163	6,924,118
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	454,773	191,478	148,902	497,349
Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)	CAD	_	5,213	_	5,213
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	103	3		106
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	88,201	41,813	52,375	77,639
Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	GBP SGD	139	1,277 4	_	1,277 143
Other Currency (Dis) (Gloss Monthly) Share Class (SGD Redged Class)  Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	6,286	20,381	2,467	24,200
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	230,442	766,907	172,916	824,433
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	351	_	_	351
		44 500	51	1	11,633
Other Currency Share Class (EUR Hedged Class)	EUR	11,583			
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class	USD	17,425	1,466	1,417	
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	USD EUR	17,425 107,593	1,466 38,022	4,692	140,923
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR EUR	17,425 107,593 118,086	1,466 38,022 6,684	4,692 9,026	140,923 115,744
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	USD EUR EUR EUR	17,425 107,593 118,086 43,549	1,466 38,022 6,684 3,984	4,692 9,026 1,344	140,923 115,744 46,189
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	USD EUR EUR EUR EUR	17,425 107,593 118,086 43,549 30,452	1,466 38,022 6,684	4,692 9,026	140,923 115,744 46,189 28,553
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD EUR EUR EUR EUR USD	17,425 107,593 118,086 43,549 30,452 13,822	1,466 38,022 6,684 3,984 2,198	4,692 9,026 1,344 4,097	140,923 115,744 46,189 28,553 13,822
Other Currency Share Class (EUR Hedged Class) "A" (Dis) (Monthly) Share Class "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	USD EUR EUR EUR EUR	17,425 107,593 118,086 43,549 30,452	1,466 38,022 6,684 3,984	4,692 9,026 1,344	17,474 140,923 115,744 46,189 28,553 13,822 7,191

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global Multi-Asset Income Portfolio (Continued)					
"P" Accumulation Share Class	USD	699	_	_	699
"P" Share Class	USD	133	7	_	140
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	64,506	1,285	12,729	53,062
"R" Accumulation Share Class (EUR Hedged Class)	EUR	79	_	4 220	79 47.005
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	48,419 1,741	6 456	1,330 215	47,095 1,982
,	GDF	11,771,616	3,472,482	3,711,488	11,532,610
Global Multi-Asset Income Portfolio Total  Emerging Markets Total Return Bond Portfolio		11,771,010	3,472,402	3,711,400	11,332,010
Base Accumulation Share Class	USD	4,805	186	4,642	349
Base Currency Share Class	USD	120	5	.,0.2	125
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	200	_	_	200
Other Currency Share Class (EUR Hedged Class)	EUR	241	11	_	252
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,003	109	154	1,958
"I" Accumulation Share Class	USD	175,200	_	_	175,200
"I" Accumulation Share Class (EUR Hedged Class)	EUR	106	_	_	106
"I" Share Class	USD	111	5	_	116
"IO" Accumulation Share Class (AUD Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class)	AUD GBP	1,350 806,062	63,997	46,721	1,350 823,338
"R" Accumulation Share Class (GDF Hedged Class)	EUR	200	03,997	40,721	200
"R" Accumulation Share Class (GBP Hedged Class)	GBP	500			500
"R" Share Class (EUR Hedged Class)	EUR	248	12	_	260
"R" Share Class (GBP Hedged Class)	GBP	619	30	_	649
Emerging Markets Total Return Bond Portfolio Total	05.	991,765	64,355	51,517	1,004,603
Global Absolute Return Portfolio		991,703	04,333	31,317	1,004,003
Base Accumulation Share Class	USD	302	_	289	13
Base Currency Share Class	USD	101	2	_	103
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	884	_	_	884
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	8,173	1	3	8,171
"E" Accumulation Share Class (EUR Hedged Class)	EUR	21	_	_	21
"I" Accumulation Share Class	USD	70,207	328	5,173	65,362
"I" Accumulation Share Class (EUR Hedged Class)	EUR	125,134	19,865	38,712	106,287
"I" Accumulation Share Class (JPY Hedged Class)	JPY	582,344	_	43,383	538,961
"I" Share Class	USD	102	3	_	105
"I" Share Class (EUR Hedged Class)	EUR GBP	78 94	2	_	80 97
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	USD	37,977	781	19,578	19,180
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,645,962	34,039	271,441	1,408,560
"IO" Share Class	USD	25	1		26
"R" Accumulation Share Class (EUR Hedged Class)	EUR	71		_	71
"R" Share Class (EUR Hedged Class)	EUR	74	2	_	76
"R" Share Class (GBP Hedged Class)	GBP	10,744	375	1,504	9,615
Global Absolute Return Portfolio Total		2,482,293	55,402	380,083	2,157,612
Global Dynamic Bond Plus Portfolio					
Base Accumulation Share Class	USD	114,433	7,992	5,847	116,578
Base Currency (Dis) (Monthly) Share Class	USD	2,165	6,305	889	7,581
Base Currency Share Class	USD	89,104	293	8,561	80,836
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	18,664	1 012	3,650	15,014
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	EUR SEK	37,757 50,979	1,912 277	2,077 47,833	37,592 3,423
Other Currency Share Class (CHF Hedged Class)	CHF	1,321	47	47,033	1,368
Other Currency Share Class (EUR Hedged Class)	EUR	122,463	1,136	6,112	117,487
Other Currency Share Class (GBP Hedged Class)	GBP	553	3,350	561	3,342
"A" (Dis) (Monthly) Share Class	USD	13,950	286	1,443	12,793
"A" Share Class	USD	33,693	10,079	5,444	38,328
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	71,586	127	6,381	65,332
"E" Accumulation Share Class (EUR Hedged Class)	EUR	75,291	4,105	6,794	72,602
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	JPY	48,063	13,578	_	61,641
"I" Accumulation Share Class	JPY	599,665	_	599,665	
"I" Accumulation Share Class	USD	190,919	681	18,577	173,023
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF	27,270	3 806	200	27,090
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	EUR JPY	78,354 460,730	3,896	2,411	79,839 460,730
"I" Accumulation Share Class (SEK Hedged Class)	SEK	2,503	_	_	2,503
"I" Share Class	EUR	3,553	_	176	3,377
"I" Share Class	USD	13,500	_		13,500
"I" Share Class (AUD Hedged Class)	AUD	1,635	73	_	1,708
	EUR	2,975	206	100	3,081
"I" Share Class (EUR Hedged Class)		1,930	_	74	1,856
"I" Share Class (GBP Hedged Class)	GBP	1,930			
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class)	GBP	497,528	68,947	_	566,475
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	GBP USD	497,528 184	8	_	192
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class)	GBP USD GBP	497,528 184 137	8	_	192 143
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class (GBP Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class	GBP USD GBP USD	497,528 184 137 1,771,071	8 6 161,838		192 143 1,758,355
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class (GBP Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class "P" (Dis) (Monthly) Share Class	GBP USD GBP USD USD	497,528 184 137 1,771,071 7,826	8 6 161,838 133	 174,554 	192 143 1,758,355 7,959
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class (GBP Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class	GBP USD GBP USD	497,528 184 137 1,771,071	8 6 161,838	_	192 143 1,758,355

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Global Dynamic Bond Plus Portfolio (Continued)	Garrency	50-1101-2025	Oubscriptions	reacmptions	01-may-2024
"P" Share Class	USD	11,220	448	_	11,668
"P" Share Class (EUR Hedged Class)	EUR	107	4	_	111
"P" Share Class (GBP Hedged Class)	GBP	29,370	1,160	_	30,530
"R" (Dis) (Monthly) Share Class "R" Accumulation Share Class	USD USD	6,254 63,624	1,117 23,312	47,299	7,371 39,637
"R" Accumulation Share Class (CHF Hedged Class)	CHF	781	23,312	47,299	781
"R" Accumulation Share Class (EUR Hedged Class)	EUR	32,310	3,924	8,183	28,051
"R" Share Class	USD	35,397	1,242	10,766	25,873
"R" Share Class (EUR Hedged Class)	EUR	27,192	_	2,180	25,012
"R" Share Class (GBP Hedged Class)	GBP	22,278	1,106	687	22,697
Global Dynamic Bond Plus Portfolio Total		4,626,639	317,608	964,009	3,980,238
Global Fixed Income Plus Portfolio (Hedged)  Base Accumulation Share Class	EUR	156,846	21.766	50,405	128,207
Base Accumulation Share Class (USD Hedged Class)	USD	312,017	1,867	11,485	302,399
Base Currency Share Class	EUR	134,682	84,457	4,227	214,912
Base Currency Share Class (USD Hedged Class)	USD	63,011	152	29	63,134
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	1,050	_	_	1,050
"A" Share Class	EUR	191,995	13,070	94,461	110,604
"A" Share Class (USD Hedged Class)	USD	22,844	33		22,877
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	119,802	2,139	19,404	102,537 18,121,907
"I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class)	AUD	18,586,345 14,398	1,293,191	1,757,629	14,398
"I" Accumulation Share Class (AGD Hedged Class)	SEK	684,317	61,434	742,165	3,586
"I" Accumulation Share Class (USD Hedged Class)	USD	630,631	2	55,767	574,866
"I" Share Class (GBP Hedged Class)	GBP	95,164	1,377	1,785	94,756
"IO" (Dis) (Semi-Annual) Share Class	EUR	70,757,134	1,195,575	_	71,952,709
"IO" Accumulation Share Class	EUR	1,000	_	_	1,000
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	9,218	286	1,204	8,300
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	7,489	70.005		7,489
"IO" Accumulation Share Class (USD Hedged Class)	USD	3,794,951	70,985	149,151	3,716,785
"IO" Share Class (USD Hedged Class) "P" Accumulation Share Class	USD EUR	4,272,721 26,973	242,956	956,034	3,559,643 26,973
"P" Accumulation Share Class (USD Hedged Class)	USD	2,419,041	299,461	32,608	2,685,894
"P" Share Class (GBP Hedged Class)	GBP	742	19	02,000	761
"R" Accumulation Share Class	EUR	102,361	1,108	4,807	98,662
"R" Accumulation Share Class (USD Hedged Class)	USD	297,374		17,766	279,608
"R" Share Class	EUR	195,051	4,123	66,380	132,794
"R" Share Class (GBP Hedged Class)	GBP	204,287	4,892	14,018	195,161
"R" Share Class (USD Hedged Class)		204,287 20,701	59		20,760
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total	GBP	204,287			
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio	GBP USD	204,287 20,701 <b>103,122,145</b>	59 <b>3,298,952</b>	3,979,325	20,760 <b>102,441,772</b>
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class	GBP USD USD	204,287 20,701 <b>103,122,145</b> 32,947	59	3,979,325 5,074	20,760 <b>102,441,772</b> 28,426
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio	GBP USD	204,287 20,701 <b>103,122,145</b>	59 <b>3,298,952</b>	3,979,325	20,760 <b>102,441,772</b>
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class  Base Accumulation Share Class (CHF Hedged Class)	GBP USD USD CHF	204,287 20,701 <b>103,122,145</b> 32,947 1,185	59 <b>3,298,952</b>	3,979,325 5,074	20,760 <b>102,441,772</b> 28,426 785
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class  Base Accumulation Share Class (CHF Hedged Class)  Base Currency Share Class  Other Currency Accumulation Share Class (EUR Hedged Class)  Other Currency Accumulation Share Class (GBP Hedged Class)	USD CHF USD EUR GBP	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954	59 3,298,952 553 — 297 38	3,979,325 5,074 400 — 3,687 992	20,760 102,441,772 28,426 785 6,944 22,158
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class  Base Accumulation Share Class (CHF Hedged Class)  Base Currency Share Class  Other Currency Accumulation Share Class (EUR Hedged Class)  Other Currency Accumulation Share Class (GBP Hedged Class)  Other Currency Accumulation Share Class (GBP Hedged Class)	USD CHF USD EUR GBP SEK	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260	59 3,298,952 553 — 297 38 1,662	3,979,325 5,074 400 — 3,687	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (BP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608	59 3,298,952 553 — 297 38 1,662 12	3,979,325 5,074 400 — 3,687 992	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class  Base Accumulation Share Class (CHF Hedged Class)  Base Currency Share Class  Other Currency Accumulation Share Class (EUR Hedged Class)  Other Currency Accumulation Share Class (GBP Hedged Class)  Other Currency Accumulation Share Class (SEK Hedged Class)  Other Currency Share Class (EUR Hedged Class)  "A" Accumulation Share Class (PLN Hedged Class)	USD CHF USD EUR GBP SEK EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285	59 3,298,952 553 — 297 38 1,662 12	3,979,325 5,074 400 — 3,687 992 42,084 —	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class  Base Accumulation Share Class (CHF Hedged Class)  Base Currency Share Class (EUR Hedged Class)  Other Currency Accumulation Share Class (EUR Hedged Class)  Other Currency Accumulation Share Class (GBP Hedged Class)  Other Currency Accumulation Share Class (SEK Hedged Class)  Other Currency Share Class (EUR Hedged Class)  "A" Accumulation Share Class (FLN Hedged Class)  "E" Accumulation Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252	59 3,298,952 553 — 297 38 1,662 12 — 1,736	3,979,325 5,074 400 3,687 992 42,084 — 8,549	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285 65,439
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (PLN Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 930,260 608 15,285 72,252 63,745	59 3,298,952 553 — 297 38 1,662 12	3,979,325 5,074 400 — 3,687 992 42,084 —	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285 65,439 78,781
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (BUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (FUN Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255	59 3,298,952 553 — 297 38 1,662 — 1,736 23,408	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285 65,439 78,781 2,255
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (PLN Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 930,260 608 15,285 72,252 63,745	59 3,298,952 553 — 297 38 1,662 12 — 1,736	3,979,325 5,074 400 3,687 992 42,084 — 8,549	20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285 65,439 78,781
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252 63,745 2,255 223,997	59 3,298,952 553 — 297 38 1,662 — 1,736 23,408	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372	20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBF Hedged Class)	USD CHF USD EUR GBP SEK EUR USD CHF EUR USD CHF	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626	59 3,298,952 553 — 297 38 1,662 12 1,736 23,408 — 25,829 — —	3,979,325 5,074 400 	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Base Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (PLN Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR GBP SEK	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 15,285 72,252 63,745 2,255 223,997 577 1,528 626 626	59 3,298,952 553	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 — 249 626	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 — 109
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (BEP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (FUN Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR EUR EUR EUR GBP SEK USD CER	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530	59 3,298,952 553	5,074 400 — 3,687 992 42,084 — — 8,549 8,372 — 41,396 — 249 626 — 530	20,760  102,441,772  28,426 785 6,944 22,158 189,838 620 15,285 65,439 78,781 2,255 208,430 1,279 1,279 109 367
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class (CHF Hedged Class) Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804	59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — 3 3 367 21,713	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) ""A" Accumulation Share Class (FLN Hedged Class) ""F" Accumulation Share Class (CHF Hedged Class) ""F" Accumulation Share Class (CHF Hedged Class) ""Accumulation Share Class (CHF Hedged Class) ""Accumulation Share Class (Flat) (EUR Hedged Class) ""Accumulation Share Class (Flat) (EUR Hedged Class) ""Accumulation Share Class (Flat) (EUR Hedged Class) ""F" Accumulation Share Class (GBP Hedged Class) ""F" Accumulation Share Class (GBF Hedged Class) ""F" Accumulation Share Class (GBF Hedged Class) ""F" Accumulation Share Class (GBF Hedged Class) ""F" Share Class (EUR Hedged Class) ""F" Share Class (EUR Hedged Class) ""O" Accumulation Share Class (The Hedged Class) ""O" Accumulation Share Class (The Hedged Class) ""O" Accumulation Share Class (The Hedged Class) "I" Share Class (The Hedged Class)	USD CHF USD EUR GBP SEK EUR USD CHF EUR GBP SEK USD CHF EUR USD CHF EUR USD CHF EUR USD CHF EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 475,804	59 3,298,952 553 297 38 1,662 12 1,736 23,408 25,829 3367 21,713 82,739	5,074 400 — 3,687 992 42,084 — — 8,549 8,372 — 41,396 — 249 626 — 530	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 7,77 1,279 109 367 401,932 526,523
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Accumulation Share Class (FUR Hedged Class) "E" Accumulation Share Class (FUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class	USD USD USD USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD USD USD USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834	59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — 3 3 367 21,713	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 — 109 367 461,932 526,523 4,922
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) 'A" Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR USD CHF EUR USD USD USD USD USD USD USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834	59 3,298,952 553 297 38 1,662 12 1,736 23,408 25,829 3367 21,713 82,739	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585 136,159	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 — 109 367 461,932 526,523 4,922
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class (CHF Hedged Class) Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBF Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD USD USD USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD USD USD USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834	59 3,298,952 553 297 38 1,662 12 1,736 23,408 25,829 3367 21,713 82,739	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class (CHF Hedged Class) Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) "I" Accumulation Share Class "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class	USD CHF USD EUR USD CHF EUR USD CHF EUR USD CHF EUR USD EUR CHF EUR USD EUR USD CHF EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834 100 3,615	59 3,298,952 553 — 297 38 1,662 12 1,736 23,408 — 25,829 — 3 367 21,713 82,739 2,088	3,979,325  5,074 400	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 — 109 367 461,932 526,523 4,922 100 — 58
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Gher Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (CHF Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class "IO" Share Class "IO" Share Class "IP" Accumulation Share Class	USD CHF USD EUR EUR USD CHF EUR GBP SEK USD EUR GBP SEK USD EUR GBP SEK USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112	59 3,298,952 553	3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 626 — 530 35,585 136,159 — 3,615 39	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100 588 114
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class "R" Accumulation Share Class (EUR Hedged Class) "P" Share Class "R" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class)	USD USD USD USD EUR USD EUR USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743	59 3,298,952 553	3,979,325  5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 626 — 530 35,585 136,159 — 3,615 39 — 500	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 — 109 367 461,932 526,523 4,922 100 — 58 114 9,791 2,283
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class  Gher Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Share Class "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR EUR EUR EUR GBP SEK USD USD USD USD USD CHF EUR GBP	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381	59 3,298,952  553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — 3 367 21,713 82,739 2,088 — — 3 20 — 40 370	3,979,325  5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585 136,159 — — 3,615 39 — — 500 845	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100 — 58 114 9,791 2,283 13,906
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class (CHF Hedged Class) Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EKF Hedged Class) "P" Accumulation Share Class "IO" Share Class "IO" Share Class "IO" Share Class "I" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "R" Share Class	USD CHF USD EUR USD CHF EUR USD USD USD USD CHF EUR USD USD USD USD CHF EUR GBP USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381 14,381 14,381 14,381 14,381 14,381	59 3,298,952 553 — 297 38 1,662 12 1,736 23,408 — 25,829 — 33 367 21,713 82,739 2,088 — 40 370 5	3,979,325  5,074 400 3,687 992 42,084 8,549 8,372 41,396 626 630 35,585 136,159 3,615 39 500 845	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100 588 114 9,791 2,283 13,906 25,230
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Accumulation Share Class (GBP Hedged Class) "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (GBP Hedged Class) "P" Accumulation Share Class (CHF Hedged Class) "R" Share Class "R" Accumulation Share Class (CHF Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class)	USD USD USD USD USD EUR USD EUR USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381 25,225 23,997 2,834 2,834 100 3,615 58	59 3,298,952 553	3,979,325  5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 — 530 35,585 136,159 — 3,615 — 3,615 — 500 845	20,760  102,441,772  28,426
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Share Class (EUR Hedged Class)	USD CHF USD EUR GBP SEK EUR EUR USD CHF EUR USD CHF EUR GBP SEK USD USD CHF EUR USD USD CHF EUR GBP USD USD CHF EUR GBP	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381 25,225 2,380 8,836	59 3,298,952 553 — 297 38 1,662 12 1,736 23,408 — 25,829 — 33 367 21,713 82,739 2,088 — 40 370 5	3,979,325  5,074 400 3,687 992 42,084 8,549 8,372 41,396 626 630 35,585 136,159 3,615 39 500 845	20,760  102,441,772  28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100 — 58 114 9,791 2,283 13,906 25,230 2,380 7,983
"R" Share Class (USD Hedged Class)  Global Fixed Income Plus Portfolio (Hedged) Total  Global Strategic Macro Bond Portfolio  Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EBP Hedged Class) "I" Share Class "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class "I" Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class)	USD USD USD USD USD EUR USD EUR USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381 25,225 23,997 2,834 2,834 100 3,615 58	59 3,298,952 553	3,979,325  5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 — 530 35,585 136,159 — 3,615 — 3,615 — 500 845	20,760  102,441,772  28,426 785 6,944 22,158 62,439 78,781 2,255 208,430 577 1,279 109 367 461,932 526,523 4,922 100 — 58 114 9,791 2,283 13,906

### 7 Share Capital (Continued)

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global Strategic Macro Bond Portfolio (Continued)					
"RS" Share Class	USD	120	3	_	123
"RS" Share Class (EUR Hedged Class)	EUR	960	3	_	963
Global Strategic Macro Bond Portfolio Total		1,818,242	160,933	293,528	1,685,647
Multi-Manager Dynamic World Equity Portfolio					
Base Accumulation Share Class	USD	1,035,696	184,197	103,811	1,116,082
Base Currency Share Class	USD	1,933,309	21,388	54,646	1,900,051
Other Currency Accumulation Share Class	EUR	562,675	380	4,095	558,960
"I" Share Class	USD	1,531,116	94,938	189,001	1,437,053
"IO" Accumulation Share Class	USD	843,027	_	105,803	737,224
"R" Accumulation Share Class	EUR	350,332	190,612	8,625	532,319
"R" Accumulation Share Class	USD	1,720,705	187,922	1,179,720	728,907
"R" Accumulation Share Class (EUR Hedged Class)	EUR	22,514	_		22,514
"R" Accumulation Share Class (GBP Hedged Class)	GBP	644,388	_	141,208	503,180
"R" Share Class	USD	6,331,871	166,706	268,111	6,230,466
Multi-Manager Dynamic World Equity Portfolio Total		14,975,633	846,143	2,055,020	13,766,756
Absolute Return Tracker Portfolio					
Base Accumulation Share Class	USD	195,547	578	25,768	170,357
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	287,440		39,329	248,111
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	931,943	6,613	603,146	335,410
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD	14,000			14,000
"A" Accumulation Share Class	USD	92,546	52,756	13,137	132,165
"E" Accumulation Share Class (EUR Hedged Class)	EUR	25,454		5,480	19,974
"I" Accumulation Share Class	USD	13,240,735	7,181,044	4,084,715	16,337,064
"I" Accumulation Share Class (AUD Hedged Class)	AUD	103	-		103
"I" Accumulation Share Class (CHF Hedged Class)	CHF	10,817,702	15,316,620	6,064,560	20,069,762
"I" Accumulation Share Class (EUR Hedged Class)	EUR	21,137,908	10,782,525	15,009,862	16,910,571
"I" Accumulation Share Class (GBP Hedged Class)	GBP	613,640	4,511,525	419,818	4,705,347
"I" Accumulation Share Class (JPY Hedged Class)	JPY	11,031,877		955,843	10,076,034
"I" Accumulation Share Class (SEK Hedged Class)	SEK	913,522	521,866	355,611	1,079,777
"IS" Accumulation Share Class	USD	_	1,030	_	1,030
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	4 000 050	1,000	-	1,000
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class)	USD EUR	1,022,256	76,644	266,305	832,595
"P" Share Class (AUD Hedged Class)		177,213	344,681 13	6,612	515,282
	AUD	1,365		1 010 500	1,378
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR USD	5,400,594	141,445 677,996	1,919,590 1,543,538	3,622,449
"R" Share Class (GBP Hedged Class)	GBP	6,245,153 1,706,996	505,306	447,811	5,379,611 1,764,491
Absolute Return Tracker Portfolio Total	OBI	73,855,994	40,121,642	31,761,125	82,216,511
Alternative Trend Portfolio		13,055,994	40, 121,042	31,/01,125	02,210,311
Other Currency Accumulation Share Class	SEK	1,677			1,677
Other Currency Accumulation Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	418.462	51.494	195.024	274.932
"I" Accumulation Share Class (EOR Hedged Class)	USD	2,417,338	702,213	491,209	2,628,342
"I" Accumulation Share Class (EUR Hedged Class)	EUR	2,702,300	2,103,030	398,489	4,406,841
"I" Accumulation Share Class (EBP Hedged Class)	GBP	209,971	492,538	7,494	695,015
"I" Accumulation Share Class (JPY Hedged Class)	JPY	5,000,000	432,330	990,982	4,009,018
"I" Accumulation Share Class (SEK Hedged Class)	SEK	3,732,911	272,844	901.897	3,103,858
"I" Share Class (GBP Hedged Class)	GBP	3,262,258	477,075	1,399,414	2,339,919
"IO" Accumulation Share Class	USD	12,874,273	879,998	2,578,660	11,175,611
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	415,350	2,361,311	933,911	1,842,750
"IO" Share Class	USD	1,772,388	187,106	663,345	1,296,149
"R" Share Class (GBP Hedged Class)	GBP	29,350	80,796	18,612	91,534
Alternative Trend Portfolio Total		32,836,278	7,608,405	8,579,037	31,865,646
Alternative Frenci Fortiono Total		32,030,278	7,000,405	0,5/8,03/	31,000,040

#### 8 Distributions

The Fund intends that substantially all the net investment income, if any, of each Portfolio will be declared as a dividend and paid at least annually to the Shareholders of the Distribution Share Classes of the Portfolios. Net capital and currency gains realised on each Portfolio's investments and/or capital attributable to certain Share Classes may also be distributed to Shareholders of certain Distribution Share Classes of the Portfolios.

Generally no distributions will be made in respect of the Accumulation Share Classes.

Please refer to the Prospectus for further details about distribution policies.

#### 9 Financial Investments and Associated Risks

The Fund's investing activities expose it to various types of risks that are associated with the financial investments and markets in which it and its underlying Portfolios invest (the "Investment Risks"). The Board of Directors has appointed the Management Company to be responsible for, among other things, investment management and risk management. The Management Company has delegated certain investment management functions to the Investment Adviser.

The main types of financial risks which the Fund is exposed to are market risk, liquidity risk and credit risk. The Prospectus provides details of these and other types of risk some of which are additional to that information provided in these financial statements.

The risk management policies employed in relation to the Fund are outlined below.

#### (a) Market Risk

The potential for changes in the market value of the Fund's underlying Portfolios' investments is referred to as market risk. Commonly used categories of market risk include currency risk, interest rate risk and other price risk.

- (i) Currency risks may result from exposures to changes in spot prices, forward prices and volatilities of currency rates.
- (ii) Interest rate risks may result from exposures to changes in the level, slope and curvature of the various yield curves, the volatility of interest rates, mortgage prepayment speeds and credit spreads.
- (iii) Other price risks are the risk that the value of an investment will fluctuate as a result of changes in market prices other than those arising from currency risk and may result from exposures to changes in the prices and volatilities of individual equities, equity baskets, equity indices, and commodities.

The Fund's market risk strategy is driven by the Fund's underlying Portfolios' investment risk and return objectives.

Market risk is managed through the application of risk budgeting principles. The Investment Adviser determines an appropriate risk target, commonly referred to as Tracking Error, employing a risk budgeting framework.

#### (i) Currency Risk

The Fund may invest in financial investments and enter into transactions denominated in currencies other than its Portfolios' base currency. Consequently, the Fund may be exposed to risks that the exchange rate of its base currency relative to other foreign currencies may change in a manner that has an adverse effect on the value of that portion of the Fund's assets or liabilities denominated in currencies other than the base currency.

When an investor invests into a Share Class which is in a different currency to the base currency of the Portfolio in which it invests, the currency risk of the investor will be different to the currency risk of the Portfolio.

### (ii) Interest Rate Risk

The Fund may invest in fixed income securities and interest rate swaps contracts. Any change to relevant interest rates for particular securities may result in the Investment Adviser being unable to secure similar returns upon the expiry of contracts or the sale of securities. In addition, changes to prevailing interest rates or changes in expectations of future rates may result in an increase or decrease in the value of the securities held. In general, if interest rates rise, the value of fixed income securities will decline. A decline in interest rates will in general, have the opposite effect. All fixed income securities and floating rate securities, together with their interest rate and maturity date are disclosed in the Schedule of Investments. The Fund may invest in instruments in desired currencies at fixed, floating and zero rates of interest.

#### (iii) Other Price Risk

Other price risk is the risk that the value of a financial investment will fluctuate as a result of changes in market prices, other than those arising from currency risk or interest rate risk whether caused by factors specific to an individual investment, its issuer or any factor affecting financial investments traded in the market.

#### 9 Financial Investments and Associated Risks (Continued)

#### (a) Market Risk (Continued)

(iii) Other Price Risk (Continued)

The Fund's financial investments are carried at market value with market value changes recognised in the Statement of Operations, all changes in market conditions will directly affect Shareholders' Equity.

#### (b) Liquidity Risk

Liquidity risk is the risk that the Fund will encounter difficulty in meeting obligations associated with financial liabilities that are settled by delivering cash or another financial asset. Among other things liquidity could be impaired by an inability to access secured and/or unsecured sources of financing, an inability to sell assets or unforeseen outflows of cash or collateral or violations of counterparty or prime broker terms or covenants. This situation may arise due to circumstances outside of the Fund's control, such as a general market disruption or an operational problem affecting the Fund or third parties. Also, the ability to sell assets may be impaired if other market participants are seeking to sell similar assets at the same time.

The redemption of Shares of a Portfolio may be temporarily suspended, or deferred, by the Board of Directors or the Management Company on behalf of the Fund upon certain circumstances, and where it is deemed in the best interests of Shareholders.

As of 31 May 2024, the Fund participated in a USD 300,000,000 committed, unsecured revolving line of credit facility (the "facility") together with other sub-funds of Goldman Sachs Funds II SICAV and Goldman Sachs Lux Investment Funds. This facility is to be used for temporary emergency purposes, or to allow for an orderly liquidation of securities to meet redemption requests. The interest rate on borrowings is based on a reference rate related to the drawn currency (e.g. Federal Funds Rate). The facility also requires a fee to be paid by the Fund based on the amount of the commitment that has not been utilised. For the period ended 31 May 2024, the Fund did not have any borrowings under the facility.

#### (c) Credit Risk

Credit and counterparty risk is the risk that one party to a financial investment will cause a financial loss for the other party by failing to discharge an obligation.

Procedures have been adopted to reduce credit risk related to the Fund's dealings with counterparties. Before transacting with any counterparty, the Investment Adviser or its affiliates evaluate both credit-worthiness and reputation by conducting a credit analysis of the party, their business and reputation. The credit risk of approved counterparties is then monitored on an ongoing basis, including periodic reviews of financial statements and interim financial reports as needed.

#### (d) Additional Risks

#### (i) Sustainability Risk

Sustainability risk is defined in Article 3 of Regulation (EU) 2019/2088 (the "Sustainable Finance Disclosure Regulation") as an environmental, social or governance event or condition, that if it occurs, could cause an actual or a potential material negative impact on the value of the investment.

Additional details of risks not disclosed in these Financial Statements can be found in the Prospectus.

#### 10 Exchange Rates

The following exchange rates (against USD) were used to calculate the Combined Total, in the Statement of Assets and Liabilities, for the period ended 31 May 2024:

Currency	31-May-2024
1 Euro (EUR)	1.086850 USD
1,000 Japanese Yen (JPY)	6.382232 USD
1 United Kingdom Pound (GBP)	1.275749 USD

#### 10 Exchange Rates (Continued)

The following average exchange rates (against USD) were used to calculate the Combined Total, in the Statement of Operations and Statement of Changes in Shareholders' Equity (except for Shareholders' Equity at the start and end of the period) for the period ended 31 May 2024:

Currency	
1 Euro (EUR)	1.083334 USD
1,000 Japanese Yen (JPY)	6.665773 USD
1 United Kingdom Pound (GBP)	1.263951 USD

The following exchange rates were used to convert amounts from local share class currencies to base Portfolios' currencies, for the period ended 31 May 2024:

		Base Currency	
Share Class Currency	Euro (EUR)	Japanese Yen (JPY)	United States Dollar (USD)
1 Australian Dollar (AUD)	0.613286	Not Applicable	0.666550
1 Canadian Dollar (CAD)	Not Applicable	Not Applicable	0.733434
1 Euro (EUR)	Not Applicable	170.293123	1.086850
1 Hong Kong Dollar (HKD)	Not Applicable	20.041571	0.127910
1,000 Japanese Yen (JPY)	Not Applicable	Not Applicable	6.382232
1 Norwegian Krone (NOK)	0.087866	Not Applicable	Not Applicable
1 Polish Zloty (PLN)	0.234534	Not Applicable	0.254904
1 Singapore Dollar (SGD)	Not Applicable	116.050069	0.740658
1 Swedish Krona (SEK)	0.087493	14.899393	0.095091
1 Swiss Franc (CHF)	1.019886	173.679543	1.108463
1 United Kingdom Pound (GBP)	1.173804	199.890796	1.275749
1 United States Dollar (USD)	0.920090	156.685000	Not Applicable
1 Yuan Renminbi Offshore (CNH)	Not Applicable	Not Applicable	0.137733

#### 11 Commission Recapture

All Portfolios may direct trades, subject to obtaining best price and execution, to various brokers who have agreed to rebate a portion of the commissions generated. Such rebates are made directly to the applicable Portfolio as cash payments and are included in net realised gain and loss on investments in the Statement of Operations. For the period ended 31 May 2024, there were no commissions paid on securities in the program and reimbursed to the Portfolios.

#### 12 Statement of Changes in each Portfolio

A Statement of Changes is available, free of charge, upon request from the registered office.

#### 13 Cash Collateral Information

The table below provides the cash collateral balances due from / due to brokers in relation to the following investments held as at 31 May 2024:

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
Asia Equity Portfolio	USD	Due from	Exchange Traded Derivatives	1
Asia Equity Fortiono	030	Due to	Exchange Traded Derivatives	_
Clobal Fauity Partmana FSC Partfalia	USD	Due from	OTC Derivatives	_
Global Equity Partners ESG Portfolio	050	Due to	OTC Derivatives	570,000
India Cavity Doutfalia	USD	Due from	Exchange Traded Derivatives	6,355,386
India Equity Portfolio	020	Due to	Exchange Traded Derivatives	_

## 13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
Langua Farrita Danta and Dantfalia*	IDV	Due from	OTC Derivatives	74,114
Japan Equity Partners Portfolio*	JPY	Due to	OTC Derivatives	1,126,000
	IDV	Due from	OTC Derivatives	_
Japan Equity Portfolio*	JPY	Due to	OTC Derivatives	1,438,720
LICE-with ECO Death-line	LICD	Due from	OTC Derivatives	_
US Equity ESG Portfolio	USD	Due to	OTC Derivatives	960,000
Emerging Markets CORE® Equity Portfolio	LICD	Due from	Exchange Traded Derivatives	385,128
Emerging Markets CORE - Equity Portiono	USD	Due to	Exchange Traded Derivatives	_
Emouring Markets Ev. China CODE® Equity Partfelia	LICD	Due from	Exchange Traded Derivatives	84,393
Emerging Markets Ex-China CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	2,553,235
Europe CORE® Equity Portfolio	EUR	Due to	Exchange Traded Derivatives	_
Europe CORE Equity Portions	EUK	Due from	OTC Derivatives	10,365
		Due to	OTC Derivatives	_
Eurozone CORE® Equity Portfolio	EUR	Due from	Exchange Traded Derivatives	2,445
Eurozone CORE Equity Portiono	EUK	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	2,862,499
Clabal CORE® Faulty Partfalia	LICD	Due to	Exchange Traded Derivatives	_
Global CORE® Equity Portfolio	USD	Due from	OTC Derivatives	250,000
		Due to	OTC Derivatives	180,000
Clabal Small Can CODE® Facility Double	USD	Due from	Exchange Traded Derivatives	1,603,676
Global Small Cap CORE® Equity Portfolio	050	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	13
US CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
OS CORE Equity Portiono	050	Due from	OTC Derivatives	1,330,000
		Due to	OTC Derivatives	_
LIC Consult Cons CODE® Family Dentists	LICE	Due from	Exchange Traded Derivatives	106,731
US Small Cap CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	349,520
Asia High World Band Bartfalia	LICD	Due to	Exchange Traded Derivatives	_
Asia High Yield Bond Portfolio	USD	Due from	OTC Derivatives	_
		Due to	OTC Derivatives	820,000
		Due from	Exchange Traded Derivatives	10,936,670
Emousing Markets Cornerate Rand Doublelie	LICD	Due to	Exchange Traded Derivatives	_
Emerging Markets Corporate Bond Portfolio	USD	Due from	OTC Derivatives	1,074,924
		Due to	OTC Derivatives	6,720,000
		Due from	Exchange Traded Derivatives	228,039
For early a Manufactor Dalet Dland Dantfallia	LICE	Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Blend Portfolio	USD	Due from	OTC Derivatives	185,885
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	772,044
Empresion Marketa Dahit Land Dariffelle	1100	Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Local Portfolio	USD	Due from	OTC Derivatives	11,797,344
		Due to	OTC Derivatives	3,500,000

## 13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	7,064,866
		Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Portfolio	USD	Due from	OTC Derivatives	20,608,742
		Due to	OTC Derivatives	9,870,000
		Due from	Exchange Traded Derivatives	78,742
Emerging Markets Short Duration Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	926,739
Form Chart Donation David Dive Davidalia	FUD	Due to	Exchange Traded Derivatives	_
Euro Short Duration Bond Plus Portfolio	EUR	Due from	OTC Derivatives	124,273
		Due to	OTC Derivatives	291,265
		Due from	Exchange Traded Derivatives	78,439
Furana High Viold Bond Boutfalia	EUR	Due to	Exchange Traded Derivatives	_
Europe High Yield Bond Portfolio	EUR	Due from	OTC Derivatives	220,612
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	58,897
Global Income Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
Global Income Bond Portiono	020	Due from	OTC Derivatives	26,702
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	13,201,035
Clabal Cradit Doutfalia (Hadrad)	HCD	Due to	Exchange Traded Derivatives	_
Global Credit Portfolio (Hedged)	USD	Due from	OTC Derivatives	7,521,793
		Due to	OTC Derivatives	4,540,000
		Due from	Exchange Traded Derivatives	553,916
Olahai Firadiraana Bantalia	HOD	Due to	Exchange Traded Derivatives	_
Global Fixed Income Portfolio	USD	Due from	OTC Derivatives	214,055
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	8,660,265
		Due to	Exchange Traded Derivatives	_
Clobal Fixed Income Portfolio (Hadgad)	EUR	Due from	OTC Derivatives	9,655,870
Global Fixed Income Portfolio (Hedged)	EUR	Due to	OTC Derivatives	11,963,355
		Due from	Mortgage Backed securities	_
		Due to	Mortgage Backed securities	487,648
		Due from	Exchange Traded Derivatives	966,525
Clobal High Viold Portfolio	USD	Due to	Exchange Traded Derivatives	_
Global High Yield Portfolio	030	Due from	OTC Derivatives	690,000
		Due to	OTC Derivatives	4,690,914
		Due from	Exchange Traded Derivatives	53,921
Global Securitised Income Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
Global Securitised income Borid Portiono	020	Due from	OTC Derivatives	680,000
		Due to	OTC Derivatives	_
Short Duration Opportunistic Corporate Bond Partfelia	HeD	Due from	Exchange Traded Derivatives	338,590
Short Duration Opportunistic Corporate Bond Portfolio	USD	Due to	Exchange Traded Derivatives	
		Due from	Exchange Traded Derivatives	79,599
Starling Cradit Portfolio	GBP	Due to	Exchange Traded Derivatives	_
Sterling Credit Portfolio	GBP	Due from	OTC Derivatives	113,297
		Due to	OTC Derivatives	_

## 13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	1,321,264
		Due to	Exchange Traded Derivatives	_
US Dollar Short Duration Bond Portfolio	USD	Due from	OTC Derivatives	232,912
		Due to	OTC Derivatives	560,000
		Due from	Exchange Traded Derivatives	812,535
		Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	407,290
US Fixed Income Portfolio	USD	Due to	OTC Derivatives	_
		Due from	Mortgage Backed securities	_
		Due to	Mortgage Backed securities	30,000
		Due from	Exchange Traded Derivatives	450,016
		Due to	Exchange Traded Derivatives	_
LIC Manters as Desired Consulting Destfalia	HOD	Due from	OTC Derivatives	289,271
US Mortgage Backed Securities Portfolio	USD	Due to	OTC Derivatives	_
		Due from	Mortgage Backed securities	30,000
		Due to	Mortgage Backed securities	20,000
		Due from	Exchange Traded Derivatives	1,564,927
500 5 1 1011 1M I'' A 1 D 1 1 D 16 I'	1100	Due to	Exchange Traded Derivatives	_
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	Due from	OTC Derivatives	2,707,833
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	810,363
	1100	Due to	Exchange Traded Derivatives	_
Global Multi-Asset Conservative Portfolio	USD	Due from	OTC Derivatives	685,840
		Due to	OTC Derivatives	280,000
		Due from	Exchange Traded Derivatives	1,186,615
	1100	Due to	Exchange Traded Derivatives	_
Global Multi-Asset Growth Portfolio	USD	Due from	OTC Derivatives	555,857
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	26,065,204
Olahal Madri Aasar Insanas Dantalia	HOD	Due to	Exchange Traded Derivatives	_
Global Multi-Asset Income Portfolio	USD	Due from	OTC Derivatives	5,410,000
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	1,221,883
For a price of Manufactor Tatal Data was Donal Danifalia	HOD	Due to	Exchange Traded Derivatives	_
Emerging Markets Total Return Bond Portfolio	USD	Due from	OTC Derivatives	4,735,913
		Due to	OTC Derivatives	1,030,000
		Due from	Exchange Traded Derivatives	8,053,292
Olahal Abaaluta Datum Dantfalla	HOD	Due to	Exchange Traded Derivatives	_
Global Absolute Return Portfolio	USD	Due from	OTC Derivatives	8,385,922
		Due to	OTC Derivatives	150,446
		Due from	Exchange Traded Derivatives	1,095,743
		Due to	Exchange Traded Derivatives	_
Clobal Dynamia Bond Blue Boutfalia	Heb	Due from	OTC Derivatives	9,669,754
Global Dynamic Bond Plus Portfolio	USD	Due to	OTC Derivatives	2,590,000
		Due from	Mortgage Backed securities	10,000
		Due to	Mortgage Backed securities	300,000

#### 13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	15,223,836
		Due to	Exchange Traded Derivatives	_
	FUE	Due from	OTC Derivatives	9,597,197
Global Fixed Income Plus Portfolio (Hedged)	EUR	Due to	OTC Derivatives	5,680,145
		Due from	Mortgage Backed securities	558,591
		Due to	Mortgage Backed securities	634,862
		Due from	Exchange Traded Derivatives	234,674
Olah al Otrata dia Massa Dand Dantfalia		Due to	Exchange Traded Derivatives	_
Global Strategic Macro Bond Portfolio	USD	Due from	OTC Derivatives	3,476,979
		Due to	OTC Derivatives	1,070,000
		Due from	Exchange Traded Derivatives	12,183,538
Absolute Return Tracker Portfolio	USD	Due to	Exchange Traded Derivatives	1
Absolute Return Tracker Portiolio	030	Due from	OTC Derivatives	38,570,001
		Due to	OTC Derivatives	363,723
		Due from	Exchange Traded Derivatives	19,830,676
Alternative Trend Portfolio	USD	Due to	Exchange Traded Derivatives	32
Alternative frend Portiono	050	Due from	OTC Derivatives	5,190,000
		Due to	OTC Derivatives	738,487

<sup>\*</sup> Expressed in '000.

#### 14 Commissions for Research and/or Execution

Certain Portfolios pay commission for execution only and/or execution and investment research. The commissions for execution are recognised in the settlement amount. The Fund did not otherwise enter into any third party commission arrangements for the period ended 31 May 2024.

#### 15 Prospectus

As at 31 May 2024, the latest Prospectus of the Fund was issued in November 2023.

### 16 Currency Adjustment

In the Statement of Changes in Shareholders' Equity, the opening value of the Fund has been restated at the exchange rates ruling at 30 November 2023, and the combined figures have been calculated using the average exchange rates throughout the period. The resulting loss of USD 271,872,084 represents the movement in exchange rates between 1 December 2023 and 31 May 2024. This is a notional loss, which has no impact on the Net Asset Value of the individual Portfolios.

#### 17 Cross Liabilities

In accordance with Luxembourg law, each Portfolio is "ring-fenced" and considered to constitute a single pool of assets and liabilities, so that the rights of Shareholders and creditors in relation to each Portfolio should be limited to the assets of that Portfolio.

#### 18 Contingent Liabilities

There were no contingent liabilities as at 31 May 2024.

### 19 Subsequent Events

From 1 June 2024 to 15 July 2024, the following Portfolios had movements greater than 25% in Shareholders' Equity:

Portfolio	Currency	% Movement in AUM	% Movement in Performance
Global Income Bond Portfolio	USD	352.95%	1.99%
Global Securitised Income Bond Portfolio	USD	57.25%	1.18%

There were no other subsequent events to note.

#### 20 Indemnifications

The Fund may enter into contracts that contain a variety of indemnifications. The Fund's maximum exposure under these arrangements is unknown. However, the Fund has not had prior claims or losses pursuant to these contracts

#### 21 Approval of Financial Statements

The Board of Directors approved the Unaudited Semi-Annual Financial Statements on 15 July 2024.

#### 22 Cross sub-fund investments

As at 31 May 2024, the total cross sub-fund investments amounted to USD 344,236,127 and therefore the total combined Net Asset at period-end without cross sub-fund investments would amount to USD 48,749,525,175.

# Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exc	hange listing	
Common Stock	s – 100.28%		
China			
	China Feihe Ltd. (a)	693,818	0.74
	China Merchants Bank Co. Ltd.	,	
	Class H	5,641,434	6.03
20,120	Contemporary Amperex Technology		
207 506	Co. Ltd. Class A Full Truck Alliance Co. Ltd. ADR	547,541	0.59 2.02
	Kweichow Moutai Co. Ltd. Class A	1,892,455 5,812,179	6.21
	Meituan Class B <sup>(a)</sup>	4,029,300	4.31
	Ping An Insurance Group Co. of	,,	
	China Ltd. Class H	2,199,543	2.35
88,873	Qingdao Haier Biomedical Co. Ltd.		
407.000	Class A	466,126	0.50
407,800	Shenzhou International Group Holdings Ltd.	4,107,503	4.39
37 256	Silergy Corp.	545,076	0.58
	Tencent Holdings Ltd.	8,541,761	9.13
	Wuliangye Yibin Co. Ltd. Class A	812,635	0.87
	Wuxi Biologics Cayman, Inc.(a)	310,392	0.33
464,200	Yunnan Aluminium Co. Ltd. Class A	922,973	0.99
		36,522,736	39.04
Germany			
	EuroEyes International Eye Clinic		
	Ltd.	708,442	0.76
Hong Kong			
97,929	AIA Group Ltd.	761,530	0.81
15,701			
127.000	Ltd.	530,956	0.57
137,000	Techtronic Industries Co. Ltd.	1,685,876	1.80
		2,978,362	3.18
India	Coformaliad	E74 260	0.64
	Coforge Ltd. Five-Star Business Finance Ltd.	574,360 557,451	0.61 0.60
	HDFC Bank Ltd.	2,437,970	2.61
	ICICI Bank Ltd.	3,127,804	3.34
51,798	Infosys Ltd.	872,174	0.93
925,338	Jio Financial Services Ltd.	3,816,387	4.08
	Maruti Suzuki India Ltd.	3,594,385	3.84
,	Navin Fluorine International Ltd.	540,452	0.58
	PVR Inox Ltd.	498,030	0.53
	Suven Pharmaceuticals Ltd. TeamLease Services Ltd.	685,387	0.73 0.23
	Zomato Ltd.	213,961 968,497	1.04
431,303	Zomato Ltd.		
		17,886,858	19.12
Indonesia	Rank Control Asia The DT	1 510 004	1.00
11,238,800	Bank Central Asia Tbk PT BFI Finance Indonesia Tbk PT	1,518,904 701,993	1.62 0.75
12,963,900		618,278	0.76
	Nusantara Sejahtera Raya Tbk PT <sup>(a)</sup>	223,201	0.24
	Pakuwon Jati Tbk PT	299,031	0.32
526,722		113,183	0.12
		3,474,590	3.71
Philippines			
404,700	Del Monte Pacific Ltd.	29,675	0.03
107,880		399,105	0.43
8,554,000	Monde Nissin Corp. (a)	1,637,129	1.75
		2,065,909	2.21
Singapore			
18,650		497,140	0.53
1,014,824		570 000	
	Ltd.	579,363	0.62

Holdings	s	Security Description	Market Value USD	% of Shareholders' Equity
Comm	on Stock	s – (Continued)		
Singapo	ore – (Con	tinued)		
		Sea Ltd. ADR	1,027,043	1.10
	21,121	TDCX, Inc. ADR	149,537	0.16
			2,253,083	2.41
South K	Corea			
		F&F Co. Ltd.	478,252	0.51
	1,398	HD Hyundai Marine Solution Co.		
	40 407	Ltd.	132,272	0.14
		JYP Entertainment Corp.	554,556	0.59
		KB Financial Group, Inc.	872,437	0.93
		LG Electronics, Inc. NCSoft Corp.	754,524 1,538,053	0.81 1.64
		Samsung E&A Co. Ltd.	464,317	0.50
		Samsung Electronics Co. Ltd.	7,990,212	8.54
	.00,001	cameany Electronics Co. Etc.		
			12,784,623	13.66
Taiwan	104 000	Chailease Holding Co. Ltd.	489,289	0.52
		Chroma ATE, Inc.	406,829	0.43
		E Ink Holdings, Inc.	617,552	0.66
		Merida Industry Co. Ltd.	481,948	0.52
		Nien Made Enterprise Co. Ltd.	759,745	0.81
		Taiwan Semiconductor		
		Manufacturing Co. Ltd.	9,221,743	9.86
	295,000	United Microelectronics Corp.	502,412	0.54
			12,479,518	13.34
Thailan	d			
	916,400	Bangkok Dusit Medical Services PCL Class F	672,867	0.72
United S	States			
	624,600	Samsonite International SA <sup>(a)</sup>	1,990,648	2.13
	COMMON SD 100,64	I STOCKS 10,003)	93,817,636	100.28
		ERABLE SECURITIES ADMITTED		
		EXCHANGE LISTING		
(cost U	SD 100,64		93,817,636	100.28
	T VALUE SD 100,64	OF INVESTMENTS 0,003)	93,817,636	100.28
		AND LIABILITIES	(266,256)	(0.28)
		S' EQUITY	93,551,380	100.00
			·	
TOTAL	INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Inve	estments (co	ost USD 100,640,003)	93,817,636	100.28
Other As	sets and Lia	bilities	(266,256)	(0.28)

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

# Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2024

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	19.47
Semiconductors	18.94
Banks	14.13
Food, Beverages & Tobacco	8.86
Diversified Financial Services	7.45
Apparel	6.52
Automobile Manufacturers	3.84
Insurance	3.16
Healthcare Services	2.54
Hand/Machine Tools	1.80
Others	13.57
TOTAL COMMON STOCKS	100.28
Other Assets and Liabilities	(0.28)
TOTAL	100.00

# Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exc	change listing		Common Stock	s – (Continued)		
Common Stock	s – 100.24%				Sieyuan Electric Co. Ltd. Class A	398,179	1.39
China					Sinotrans Ltd. Class A	229,746	0.80
74,544	Aier Eye Hospital Group Co. Ltd. Class A	124,296	0.43		Sungrow Power Supply Co. Ltd. Class A	225,640	0.79
123,424	Alibaba Group Holding Ltd.	1,202,115	4.21	26,549	Sunresin New Materials Co. Ltd.		
11,347	Anji Microelectronics Technology			.,.	Class A	176,627	0.62
	Shanghai Co. Ltd. Class A	245,503	0.86	59,400	Tencent Holdings Ltd.	2,744,081	9.61
	ANTA Sports Products Ltd.	520,305	1.82	22,324	Tencent Music Entertainment Group		
26,100	Baidu, Inc. Class A	316,007	1.11		ADR	328,944	1.15
462,873	Bank of Jiangsu Co. Ltd. Class A	527,150	1.85	13,050	Trip.com Group Ltd.	665,582	2.33
94,629	Bank of Ningbo Co. Ltd. Class A	322,478	1.13	52,000	Tsingtao Brewery Co. Ltd. Class H	368,020	1.29
7,400	BYD Co. Ltd. Class A	233,113	0.82	59,089	Venustech Group, Inc. Class A	148,469	0.52
14,000	BYD Co. Ltd. Class H	393,805	1.38	14,898	Wanhua Chemical Group Co. Ltd.		
105,699	China Merchants Bank Co. Ltd.				Class A	179,561	0.63
	Class A	498,761	1.75	191,299	Weichai Power Co. Ltd. Class A	419,279	1.47
	China Merchants Bank Co. Ltd. Class H	524,472	1.84	43,500	Wens Foodstuffs Group Co. Ltd. Class A	128,267	0.45
968,000	China Petroleum & Chemical Corp.			19,300	Will Semiconductor Co. Ltd.		
	Class H	616,452	2.16		Shanghai Class A	249,924	0.87
22,200	China Resources Mixc Lifestyle			16,055	WuXi AppTec Co. Ltd. Class H <sup>(a)</sup>	70,254	0.25
	Services Ltd. (a)	77,690	0.27	246,800	Xiaomi Corp. Class B <sup>(a)</sup>	554,745	1.94
24,100	China Resources Sanjiu Medical &			39,894	Yifeng Pharmacy Chain Co. Ltd.		
	Pharmaceutical Co. Ltd. Class A	201,949	0.71		Class A	247,471	0.87
1,980,000	China Tower Corp. Ltd. Class H <sup>(a)</sup>	233,596	0.82	212,896	Yunnan Aluminium Co. Ltd. Class A	423,302	1.48
234,799	China Yangtze Power Co. Ltd.			35,747	Zhejiang Sanhua Intelligent Controls		
	Class A	860,553	3.01		Co. Ltd. Class A	113,335	0.40
155,500	CITIC Securities Co. Ltd. Class H	241,979	0.85	16,000	Zhongji Innolight Co. Ltd. Class A	347,040	1.22
26,140	Contemporary Amperex Technology Co. Ltd. Class A	711,368	2.49	400,000	Zijin Mining Group Co. Ltd. Class H ZTO Express Cayman, Inc. ADR	851,093 476,102	2.98 1.67
134,392	East Money Information Co. Ltd.			20,000	Z.o zxproco dayman, mor z z r	,	
63,765	Class A Fuyao Glass Industry Group Co. Ltd.	229,357	0.80			26,647,101	93.32
•	Class A	406,103	1.42	Hong Kong			
25,600	H World Group Ltd.	93,428	0.33		AIA Group Ltd.	94,871	0.33
	H World Group Ltd. ADR	270,655	0.95		ASMPT Ltd.	260,177	0.91
	Haidilao International Holding Ltd. (a)	149,830	0.52	9,368	Hong Kong Exchanges & Clearing		
	Hualan Biological Engineering, Inc.				Ltd.	316,795	1.11
	Class A Inner Mongolia Yili Industrial Group	219,178	0.77	142,000 7,500	Sino Land Co. Ltd. Techtronic Industries Co. Ltd.	150,993 92,292	0.53 0.33
, , , , ,	Co. Ltd. Class A	222,673	0.78			015 120	3.21
40,000	Innovent Biologics, Inc.(a)	180,905	0.63			915,128	3.21
	JD.com, Inc. Class A	537,109	1.88	Ireland			
	Jiangsu Expressway Co. Ltd.	, , , , ,		3,267	PDD Holdings, Inc.	490,638	1.72
,	Class A	181,019	0.63				
54,797	Jiangsu Hengrui Pharmaceuticals			Taiwan			
	Co. Ltd. Class A	319,646	1.12		Chroma ATE, Inc.	247,635	0.87
6,855	KE Holdings, Inc. ADR	118,900	0.42	10,000	Jentech Precision Industrial Co. Ltd.	321,466	1.12
97,000	Kingdee International Software					569,101	1.99
	Group Co. Ltd.	99,844	0.35			000,101	1.00
5,354	Kweichow Moutai Co. Ltd. Class A	1,214,946	4.25	TOTAL COMMON	N STOCKS		
11,100	Li Auto, Inc. Class A	112,876	0.40	(cost USD 30,308	3,329)	28,621,968	100.24
59,750	Meituan Class B <sup>(a)</sup>	809,246	2.83				
54,400	Midea Group Co. Ltd. Class A Montage Technology Co. Ltd.	484,711	1.70	Mutual Funds – Ireland	0.00%		
	Class A	226,070	0.79	1,268	Goldman Sachs US\$ Treasury		
78,268	NARI Technology Co. Ltd. Class A	242,464	0.85		Liquid Reserves Fund (X Distribution		
	Ningbo Tuopu Group Co. Ltd. Class A	197,624	0.69		Class) <sup>(b)</sup>	1,268	0.00
642.000	PetroChina Co. Ltd. Class H	657,515	2.30	TOTAL MUTUAL (cost USD 1,268)		1,268	0.00
	PICC Property & Casualty Co. Ltd.	,		(COST USD 1,200)		1,200	0.00
	Class H Ping An Insurance Group Co. of	315,022	1.10		ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
	China Ltd. Class A	340,899	1.19	(cost USD 30,309		28,623,236	100.24
	Ping An Insurance Group Co. of China Ltd. Class H	590,618	2.07	MARKET VALUE	OF INVESTMENTS	28,623,236	100.24
572,800	Postal Savings Bank of China Co.	206.660	4 20	-	· •		
00 077	Ltd. Class A	396,660	1.39	OTHER ASSETS	AND LIABILITIES	(68,304)	(0.24)
	SG Micro Corp. Class A Shenzhen Inovance Technology Co.	249,984	0.88	SHAREHOLDER	S' EQUITY	28,554,932	100.00
	Ltd. Class A	230,913	0.81				
8,800	Shenzhen Mindray Bio-Medical Electronics Co. Ltd. Class A	351,653	1.23				

# Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2024

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost USD 30,309,597)	28,623,236	100.24
Other Assets and Liabilities	(68,304)	(0.24)
Shareholders' Equity	28,554,932	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

	% of
Allocation of Portfolio as at 31 May 2024	Shareholders' Equity
Common Stocks	
Internet	25.64
Banks	7.96
Food, Beverages & Tobacco	6.32
Auto Parts & Equipment	6.07
Mining	5.32
Insurance	4.69
Oil & Gas	4.46
Semiconductors	3.45
Retail	3.21
Electric	3.01
Others	30.11
TOTAL COMMON STOCKS	100.24
Mutual Funds	0.00
Other Assets and Liabilities	(0.24)
TOTAL	100.00

# Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock	s – 94.64%		
Brazil			
834,213	Caixa Seguridade Participacoes SA	2,390,793	0.28
1,288,300	Itau Unibanco Holding		
	SA—Preferred	7,677,062	0.90
	NU Holdings Ltd. Class A	6,900,249	0.81
	Raia Drogasil SA	3,082,891	0.36
	Rumo SA	3,783,601	0.44
1,230,900		3,710,985	0.44
183,445	Vivara Participacoes SA	779,678	0.09
		28,325,259	3.32
China			
	Alibaba Group Holding Ltd.	25,359,827	2.98
	ANTA Sports Products Ltd.	9,003,634	1.06
	BYD Co. Ltd. Class H	8,494,931	1.00
	China Merchants Bank Co. Ltd.	, , , , , , , , , , , , , , , , , , , ,	
-,,	Class H	17,117,058	2.01
1.308.895	China Yangtze Power Co. Ltd.	, ,	
,,	Class A	4,797,181	0.56
366,811	Contemporary Amperex Technology		
	Co. Ltd. Class A	9,982,309	1.17
23,169	H World Group Ltd. ADR	857,369	0.10
369,585	KE Holdings, Inc. ADR	6,410,452	0.75
1,292,500	Meituan Class B <sup>(a)</sup>	17,505,446	2.05
686,200	Midea Group Co. Ltd. Class A	6,114,125	0.72
1,400,500	NARI Technology Co. Ltd. Class A	4,338,561	0.51
	PICC Property & Casualty Co. Ltd.		
	Class H	5,641,755	0.66
1,934,000	Ping An Insurance Group Co. of		
	China Ltd. Class H	9,847,026	1.16
156,800	Shenzhen Mindray Bio-Medical		
	Electronics Co. Ltd. Class A	6,265,821	0.73
716,500	Shenzhou International Group		
	Holdings Ltd.	7,216,836	0.85
481,000	Silergy Corp.	7,037,298	0.83
	Tencent Holdings Ltd.	59,413,517	6.97
289,865	Tencent Music Entertainment Group		
	ADR	4,271,161	0.50
	Weichai Power Co. Ltd. Class H	5,865,737	0.69
446,765	Will Semiconductor Co. Ltd.		
	Shanghai Class A	5,785,348	0.68
	Yunnan Aluminium Co. Ltd. Class A	9,568,409	1.12
	Zhongji Innolight Co. Ltd. Class A	5,032,010	0.59
303,660	ZTO Express Cayman, Inc. ADR	7,016,064	0.82
		242,941,875	28.51
Egypt			
2,588,421	Commercial International Bank		
_,,	Egypt GDR	4,162,181	0.49
	371	, , , ,	
Greece			
	JUMBO SA	6,415,829	0.75
	Mytilineos SA	3,606,696	0.43
1,420,467		12,332,152	1.45
874,049	Piraeus Financial Holdings SA	3,426,507	0.40
		25,781,184	3.03
Hana Kana			
Hong Kong 124,289	Hong Kong Evolongoo & Clooring		
124,209		4,203,043	0.49
	Ltd.	4,203,043	0.49
India			
139,581	Apollo Hospitals Enterprise Ltd.	9,764,063	1.15
847,493	Axis Bank Ltd.	11,793,387	1.38
105,649	Bajaj Finance Ltd.	8,472,987	0.99
246,451	Godrej Properties Ltd.	8,205,577	0.96
	ICICI Bank Ltd.	25,607,513	3.00
	Info Edge India Ltd.	6,636,743	0.78
	Infosys Ltd. ADR	9,681,093	1.14
	Jio Financial Services Ltd.	8,728,266	1.02
	SBI Life Insurance Co. Ltd. (a)	9,550,495	1.12
•			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	s – (Continued)		
India – (Continued		5 504 570	0.05
	Sona Blw Precision Forgings Ltd. (a) Sun Pharmaceutical Industries Ltd.	5,534,570 9,434,996	0.65 1.11
	Tata Consumer Products Ltd.	20,009,350	2.35
	Zomato Ltd.	21,125,041	2.48
		154,544,081	18.13
Indonesia 31,851,300	Bank Central Asia Tbk PT	18,141,927	2.13
Mexico			
	Alsea SAB de CV America Movil SAB de	8,082,353	0.95
0,024,400	CV—Series B	6,206,659	0.73
585,899	Arca Continental SAB de CV	5,641,927	0.66
	Banco del Bajio SA <sup>(a)</sup>	2,748,540	0.32
1,569,864	Wal-Mart de Mexico SAB de CV	5,842,815	0.69
		28,522,294	3.35
Peru			
36,133	Credicorp Ltd.	5,895,822	0.69
Philippines 1 439 500	BDO Unibank, Inc.	3,197,796	0.37
	Jollibee Foods Corp.	1,327,390	0.16
	Monde Nissin Corp. (a)	7,850,105	0.92
		12,375,291	1.45
Poland			
310,813	Allegro.eu SA <sup>(a)</sup>	2,952,012	0.35
<b>Romania</b> 149,187	•		
	Electrice in Hidrocentrale Hidroelectrica SA	4,356,277	0.51
Russia			
1,998,588 26,800		0	0.00
429,515	PJSC <sup>(b)</sup> Renaissance Insurance Group	0	0.00
	JSC <sup>(b)</sup>	0	0.00
		0	0.00
Saudi Arabia			
	Alinma Bank	5,710,551	0.67
	Co for Cooperative Insurance Dr. Soliman Abdel Kader Fakeeh	6,202,324	0.73
20,700	Hospital Co. <sup>(b)</sup>	317,464	0.04
348,989	Saudi National Bank	3,151,764	0.37
		15,382,103	1.81
South Africa			
	Clicks Group Ltd.	11,670,895	1.37
6,822,328	Old Mutual Ltd.	3,933,446	0.46
		15,604,341	1.83
South Korea	Hyundai Motor Co.	7,503,903	0.88
	KB Financial Group, Inc.	9,202,450	1.08
	LG Electronics, Inc.	8,659,363	1.02
	NCSoft Corp.	2,577,998	0.30
1,037,260	Samsung Electronics Co. Ltd.	55,229,285	6.48
21,465	Samsung SDI Co. Ltd.	5,835,623	0.68
		89,008,622	10.44
Taiwan	Chaileann Halding Co. 144	6 540 05 1	0.70
	Chailease Holding Co. Ltd.	6,510,654	0.76
	Delta Electronics, Inc. MediaTek, Inc.	9,501,429 18,705,842	1.12 2.20
	Nien Made Enterprise Co. Ltd.	4,840,661	0.57

# Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Taiwan – (Contine	,		
3,257,000	Taiwan Semiconductor		
1 000 000	Manufacturing Co. Ltd.	83,514,901	9.80 0.68
	Unimicron Technology Corp. United Microelectronics Corp.	5,811,410 7,704,794	0.00
1,021,000	Cinica mioreoleculorines corp.	136,589,691	16.03
United Arab Emir	ates	100,000,001	10.00
	Abu Dhabi Islamic Bank PJSC	2,431,738	0.29
Uruguay			
9,017		15,261,363	1.79
TOTAL COMMON (cost USD 745,88		806,479,104	94.64
Real Estate Inve	estment Trusts – 0.68%		
	Prologis Property Mexico SA de CV	5,817,985	0.68
TOTAL REAL ES (cost USD 4,053,	TATE INVESTMENT TRUSTS 952)	5,817,985	0.68
Mutual Funds –	3.04%		
148 25,868,300	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) <sup>(c)</sup> Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	148	0.00
	Class)(c)	25,868,300	3.04
		25,868,448	3.04
TOTAL MUTUAL (cost USD 25,868		25,868,448	3.04
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 06,987)	838,165,537	98.36
MARKET VALUE (cost USD 775,80	OF INVESTMENTS 06,987)	838,165,537	98.36
OTHER ASSETS	AND LIABILITIES	14,024,339	1.64
SHAREHOLDER	S' EQUITY	852,189,876	100.00
TOTAL INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 775,806,987) abilities	838,165,537 14,024,339	98.36 1.64
Shareholders' Ed		852,189,876	100.00
Charenolders Lt	14117	552,105,070	100.00

(a)	144A: This security is issued to qualified institutional investors, pursuant to private
	placements, and is transferable as stated in rule 144A of the US Securities Act of
	1933.

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

Allocation of Portfolio as at 31 May 2024	% of Shareholders Equity
Common Stocks	
Semiconductors	20.06
Internet	18.20
Banks	15.28
Retail	5.43
Diversified Financial Services	4.80
Insurance	3.95
Food, Beverages & Tobacco	3.93
Auto Parts & Equipment	3.19
Automobile Manufacturers	1.88
Home Furnishings	1.74
Others	16.18
TOTAL COMMON STOCKS	94.64
Mutual Funds	3.04
Real Estate Investment Trusts	0.68
Other Assets and Liabilities	1.64
TOTAL	100.00

<sup>(</sup>c) A related party to Goldman Sachs Funds.

# Goldman Sachs Funds—Emerging Markets Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exc	change listing	
Common Stock			
Brazil	3 00.2070		
	Caixa Seguridade Participacoes SA	8,584,792	0.29
3,339,521		8,907,685	0.30
	Itau Unibanco Holding	0,307,003	0.50
3,431,300	SA—Preferred	20,570,092	0.70
1 874 060	NU Holdings Ltd. Class A	22,685,605	0.77
	-		0.04
1,049,100	Odontoprev SA	1,185,943	
		8,429,016	0.29
	Raia Drogasil SA	11,059,216	0.38
3,473,100		13,063,747	0.44
	Sendas Distribuidora SA	14,680,852	0.50
3,573,500		10,773,583	0.37
	TOTVS SA	16,788,492	0.57
617,784	Vivara Participacoes SA	2,625,706	0.09
		139,354,729	4.74
China			
	Alibaba Group Holding Ltd.	85,455,687	2.9
	ANTA Sports Products Ltd.	23,861,236	0.81
	BYD Co. Ltd. Class H	26,005,179	0.88
	China Merchants Bank Co. Ltd.	,_,,,,,,	0.00
10,122,000	Class H	45,375,782	1.54
4,121,178	China Yangtze Power Co. Ltd.		
	Class A	15,104,373	0.51
954,358	Contemporary Amperex Technology		
	Co. Ltd. Class A	25,971,676	0.88
3,143,600	Fuyao Glass Industry Group Co. Ltd.		
	Class H <sup>(a)</sup>	17,776,705	0.60
289,753	H World Group Ltd. ADR	10,722,310	0.36
	Hualan Biological Engineering, Inc.		
,,	Class A	10,057,576	0.34
1 210 082	KE Holdings, Inc. ADR	20,988,872	0.71
	Kweichow Moutai Co. Ltd. Class A	69,841,909	2.37
	Meituan Class B <sup>(a)</sup>	54,872,969	1.87
	Midea Group Co. Ltd. Class A		0.59
	•	17,270,486	
	NARI Technology Co. Ltd. Class A	10,486,586	0.36
14,412,000	PICC Property & Casualty Co. Ltd.	10 700 700	0.64
F F00 F00	Class H	18,760,722	0.64
5,588,500	Ping An Insurance Group Co. of	00 454 000	0.0
	China Ltd. Class H	28,454,036	0.97
425,575	Shenzhen Mindray Bio-Medical	.=	
	Electronics Co. Ltd. Class A	17,006,229	0.58
2,004,000	Shenzhou International Group		
	Holdings Ltd.	20,184,981	0.69
	Silergy Corp.	21,344,637	0.73
1,748,343	Sunresin New Materials Co. Ltd.		
	Class A	11,631,495	0.40
3,833,400	Tencent Holdings Ltd.	177,090,254	6.02
1,019,033	Tencent Music Entertainment Group		
	ADR	15,015,451	0.5
9,348,000	Weichai Power Co. Ltd. Class H	16,737,764	0.57
	Will Semiconductor Co. Ltd.		
	Shanghai Class A	15,685,685	0.53
12.145.111	Yunnan Aluminium Co. Ltd. Class A	24,148,224	0.82
606,597		13,157,076	0.45
	Zijin Mining Group Co. Ltd. Class H	16,340,981	0.56
766,843		17,717,908	0.60
700,040	ZTO Express dayman, me. ABIC		
		847,066,789	28.80
Egypt 6,939,643	Commercial International Bank		
0,000,040	Egypt GDR	11,158,946	0.38
Greece			
571,136	JUMBO SA	16,449,591	0.56
	Mytilineos SA	12,503,849	0.43
	National Bank of Greece SA	40,403,884	1.37
3,132,305	Piraeus Financial Holdings SA	12,279,712	0.42
		81,637,036	2.78

December   Continued   Conti	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
238.134 Amber Enterprises India Ltd. 20,268,800 291,200 Apollo Hospitals Enterprise Ltd. 20,370,216 2,878,657 Axis Bank Ltd. 37,275,161 293,794 Baija Finance Ltd. 23,562,104 67,978,42 Cartrade Tech Ltd. 6,224,397 272,838 Coforge Ltd. 16,249,205 630,907 Computer Age Management Services Ltd. 6,243,997 131,083 Cartesman Automation Ltd. 6,641,892 1,124,157 Five-Star Business Finance Ltd. 10,187,486 952,323 Godrej Properties Ltd. 31,707,561 5,296,291 [CICI Bank Ltd. 70,993,261 Ltd. 70,993,261 Ltd. 70,993,261 Ltd. 10,187,486 32,249,291 Ltd. 31,0005 1,792,598 Infosys Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,252,188 326,410 Navin Fluorine International Ltd. 12,461,770 2,518,842 Network Detections of Progrings Ltd. 21,313,515 2,370,568 Sona Blw Precision Forgings Ltd. 21,313,515 2,370,568 Sona Blw Precision Forgings Ltd. 21,313,515 2,595,541 12,348,456 Sun Pharmaceutical Industries Ltd. 32,496,015 148,79,266 32,595,599 Tata Consumer Products Ltd. 34,028,485 22,4985,139 Zomato Ltd. 53,587,035 522,259,529 11 2,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,189 12,444,187 12,445,187 12,444,187 12,445,189 12,444,187 12,445,187 12,444,187 12,445,187 12,444,187 12,445,189 12,445,189 12,445,189 12,445,189 12,445,189 12,445,189 12,445,		s – (Continued)		
2,678,657 Axis Bank Ltd. 23,751,611 293,794 Bajaj Finance Ltd. 6,224,397 272,838 Coforge Ltd. 16,249,205 630,907 Computer Age Management Services Ltd. 26,285,304 131,063 Craftsman Automation Ltd. 6,641,892 1,124,157 Five-Star Business Finance Ltd. 10,187,486 952,323 Godrej Properties Ltd. 10,187,486 952,323 Godrej Properties Ltd. 10,187,486 1,792,598 Infosys Ltd. 31,707,561 2,223,91 Info Edge India Ltd. 15,180,005 1,792,598 Infosys Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 20,252,188 326,410 Navin Fluorine International Ltd. 12,461,770 518,824 Netweb Technologies India Ltd. 14,539,541 1,283,603 SBI Life Insurance Co. Ltd. <sup>(a)</sup> 21,313,515 2,370,588 Sona Biw Precision Forgings Ltd. <sup>(a)</sup> 18,479,266 1,858,456 Sun Pharmaceutical Industries Ltd. 32,496,015 2,679,559 Tata Consumer Products Ltd. 34,028,485 2,85,547 TeamLease Services Ltd. 9,971,588 24,985,139 Zomato Ltd. 34,028,485 24,985,139 Zomato Ltd. 53,587,035 522,259,529  Indonesia 75,085,100 Bank Central Asia Tbk PT 9,989,243 24,943,4000 Nusantara Sejahtera Raya Tbk PT <sup>(a)</sup> 9,989,243 260,926,500 Map Aktif Adjperkasa PT 12,444,187 432,434,000 Nusantara Sejahtera Raya Tbk PT <sup>(a)</sup> 7,612,984 78,666,025  Mexico 5,073,901 Alsea SAB de CV 20,514,787 7,612,984 78,666,025  Mexico 5,073,901 Alsea SAB de CV 30,989,932 2,917,000 Banco del Bajio SA <sup>(a)</sup> 9,979,893 315,3550 Jentera SAB de CV 14,998,932 2,917,000 Banco del Bajio SA <sup>(a)</sup> 9,979,843 326,874 GCC SAB de CV 30,28,661 3,667,356 Wal-Mart de Mexico SAB de CV 13,649,389 100,600,902  Peru 130,764 Credicorp Ltd. 21,336,762  Philippines 6,781,920 BDO Unibank, Inc. 15,065,783 3,153,350 Jolilibee Foods Corp. 11,665,902 116,221,200 Monde Nissin Corp. <sup>(a)</sup> 22,243,292 48,974,977  Poland 780,368 Allegro.eu SA <sup>(a)</sup> 7,411,711 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Russia 12,186,652 Detsky Mir PJSC <sup>(a)</sup> ( <sup>(b)</sup> ) 0 Reading Plance Ltd. 10,000,000		Amber Enterprises India Ltd.	10,269,800	0.35
293,794 Bajaj Finance Ltd. 6,224,397 272,838 Cofroge Ltd. 6,224,397 272,838 Coforge Ltd. 16,249,205 630,907 Computer Age Management Services Ltd. 26,285,304 131,063 Craffsman Automation Ltd. 6,641,892 1,124,157 Five-Star Business Finance Ltd. 31,707,561 5,296,229 ICICI Bank Ltd. 70,999,261 5,296,229 ICICI Bank Ltd. 70,999,261 1,792,598 Infosys Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 30,183,734 4,910,435 Jio Financial Services Ltd. 12,461,770 518,824 Netweb Technologies India Ltd. 12,461,770 518,824 Netweb Technologies India Ltd. 14,539,541 1,283,603 SBI Life Insurance Co. Ltd. 18,295,611 2,270,568 Sona Blw Precision Forgings Ltd. 18,479,266 1,558,456 Sun Pharmaceutical Industries Ltd. 34,028,485 24,995,139 Zomato Ltd. 9,971,588 24,995,139 Sank Central Asia Tbk PT 42,767,120 159,326,300 BFI Finance Indonesia Tbk PT 9,989,243 260,926,500 Map Aktif Adiperkasa PT 12,444,187 432,434,000 Nusantara Sejahtera Raya Tbk PT 12,444,187 432,434,000 Nusantara Sejahtera Raya Tbk PT 7,612,984 78,668,025  Mexico 5,073,901 Alsea SAB de CV 20,514,787 17,245,500 America Movil SAB de CV 39,029,601 10,699,350 Gentera SAB de CV 14,999,932 2,917,000 Banco del Bajio SA(a) 9,879,843 828,874 GCC SAB de CV 9,029,601 10,699,350 Gentera SAB de CV 13,649,389  Peru 130,764 Credicorp Ltd. 21,336,762  Philippines 6,781,920 BnO Unibank, Inc. 15,065,783 3,163,350 Jolilibee Foods Corp. 13,649,389  Poland 780,368 Allegro.eu SA(a) 7,411,711 19,490,212 2,6901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	291,200	Apollo Hospitals Enterprise Ltd.	20,370,216	0.69
S97,842   Cartrade Tech Ltd.	2,678,657	Axis Bank Ltd.	37,275,161	1.27
272,838   Coforge Ltd.   16,249,205	293,794	Bajaj Finance Ltd.	23,562,104	0.80
Computer Age Management				0.21
Services Ltd.		•	16,249,205	0.55
1,124,157   Five-Star Business Finance Ltd.   31,707,561   5296,229   ICICI Bank Ltd.   70,993,261   10,223,391   Info Edge India Ltd.   15,180,005   1,792,598   Info Sys Ltd.   30,183,734   4,910,435   Jio Financial Services Ltd.   20,252,188   326,410   Navin Fluorine International Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   12,479,266   1,858,466   Sun Pharmaceutical Industries Ltd.   32,496,015   2,679,559   Tata Consumer Products Ltd.   34,028,485   24,985,139   Zomato Ltd.   34,028,485   24,985,139   Zomato Ltd.   39,71,588   24,985,139   Zomato Ltd.   522,259,529   See See See See See See See See See S	630,907		26,285,304	0.89
S2,2323   Godrej Properties Ltd.   31,707,561     5,296,229   IciCi Bank Ltd.   70,993,261     1,792,598   Infoesys Ltd.   30,183,734     4,910,435   Jio Financial Services Ltd.   20,252,188     326,410   Navin Fluorine International Ltd.   12,461,770     518,824   Netweb Technologies India Ltd.   14,539,541     1,283,603   SBI Life Insurance Co. Ltd.   14,539,541     1,283,603   SBI Life Insurance Co. Ltd.   14,539,541     1,283,605   Sona Blw Precision Forgings Ltd.   18,479,266     1,858,456   Sun Pharmaceutical Industries Ltd.   32,496,015     2,679,559   Tata Consumer Products Ltd.   32,496,015     2,679,559   Tata Consumer Products Ltd.   9,971,588     24,985,139   Zomato Ltd.   53,587,035     159,926,300   Bank Central Asia Tbk PT   42,767,120     159,926,300   BFI Finance Indonesia Tbk PT   9,989,243     260,926,500   Map Aktif Adiperkasa PT   12,444,187     432,434,00   Nusantara Sejahtera Raya Tbk PT   7,612,984     78,668,005   Mexico   7,612,984     17,245,500   America Movil SAB de   CV   20,514,787     17,245,500   America Movil SAB de   CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,698,350   Gentera SAB de CV   9,029,601     10,699,350   Gentera SAB de CV   9,029,601     10,600,902   Peru   130,764   Credicorp Ltd.   21,336,762     Philippines   6,781,920   BDO Unibank, Inc.   15,065,783     3,153,350   Jollibee Foods Corp.   11,665,902     116,221,200   Monde Nissin Corp.   (a)   19,490,212     26,901,923   Renaissance Insurance Group   JSC   (b)   0     2,480,907   Sberbank of Russia PJSC   0   0	131,063	Craftsman Automation Ltd.	6,641,892	0.23
5,296,229   IclCl Bank Ltd.   70,993,261   222,391   Info Edge India Ltd.   1,180,005   1,792,598   Infosys Ltd.   30,183,734   4,910,435   Jio Financial Services Ltd.   20,252,188   326,410   Navin Fluorine International Ltd.   12,461,770   518,824   Netweb Technologies India Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   21,313,515   2,370,568   Sona Blw Precision Forgings Ltd.   34,792,66   1,858,456   Sun Pharmaceutical Industries Ltd.   34,028,485   285,547   TeamLease Services Ltd.   39,971,588   24,985,139   Zomato Ltd.   53,587,035   522,259,529	1,124,157	Five-Star Business Finance Ltd.	10,187,486	0.35
1792,598   Info Edge India Ltd.	952,323	Godrej Properties Ltd.	31,707,561	1.08
1,792,598   Infosys Ltd.   30,183,734   4,910,435   Jio Financial Services Ltd.   20,252,188   326,410   Navin Fluorine International Ltd.   12,461,770   518,824   Netweb Technologies India Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   18,479,266   1,858,456   Sun Pharmaceutical Industries Ltd.   32,496,015   34,028,485   24,979,579   Tata Consumer Products Ltd.   34,028,485   24,985,139   Zomato Ltd.   32,295,547   TeamLease Services Ltd.   9,971,588   24,985,139   Zomato Ltd.   53,587,035   522,259,529   Indonesia			70,993,261	2.41
4,910,435   Jio Financial Services Ltd.   20,252,188   326,410   Navin Fluorine International Ltd.   12,461,770   1518,824   Netweb Technologies India Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   14,539,541   1,283,603   SBI Life Insurance Co. Ltd.   12,313,515   18,479,266   18,479,279   12,444,87   12,444,8		-		0.52
326,410				1.03
518,824       Netweb Technologies India Ltd.       14,539,541         1,283,603       SBI Life Insurance Co. Ltd. (a)       21,313,515         2,370,568       Sona Blw Precision Forgings Ltd. (a)       18,479,266         1,858,456       Sun Pharmaceutical Industries Ltd.       32,496,015         2,679,559       Tata Consumer Products Ltd.       34,028,485         24,985,139       Zomato Ltd.       53,587,035         Indonesia         75,085,100       Bank Central Asia Tbk PT       42,767,120         159,926,300       BFI Finance Indonesia Tbk PT       9,989,243         260,926,500       Map Aktif Adiperkasa PT       12,444,187         432,434,000       Nusantara Sejahtera Raya Tbk PT (a)       5,854,491         313,668,600       Pakuwon Jati Tbk PT       7,612,984         Mexico         5,073,901       Alsea SAB de CV       20,514,787         17,245,500       America Movil SAB de CV       20,514,787         17,245,500       America Movil SAB de CV       14,998,932         2,917,000       Banco del Bajio SA de CV       19,369,932         10,698,350       Gentera SAB de CV       13,649,389         10,698,350       Wal-Mart de Mexico SAB de CV       13,649,389         116,221				0.69
1,283,603 SBI Life Insurance Co. Ltd. (a) 21,313,515 2,370,568 Sona Blw Precision Forgings Ltd. (a) 18,479,266 18,479,266 18,485,465 Sun Pharmaceutical Industries Ltd. 32,466,015 26,79,559 Tata Consumer Products Ltd. 34,028,485 24,985,139 Zomato Ltd. 53,587,035 522,259,529				0.42
2,370,568 Sona Blw Precision Forgings Ltd. (a) 1,858,456 Sun Pharmaceutical Industries Ltd. 32,496,015 2,679,559 Tata Consumer Products Ltd. 32,496,015 285,547 TeamLease Services Ltd. 9,971,588 24,985,139 Zomato Ltd. 53,587,035			14,539,541	0.49
1,858,456 Sun Pharmaceutical Industries Ltd. 2,679,559 Tata Consumer Products Ltd. 34,028,485 285,547 TeamLease Services Ltd. 9,971,588 24,985,139 Zomato Ltd. 53,587,035 522,259,529 Indonesia 75,085,100 Bank Central Asia Tbk PT 42,767,120 BFI Finance Indonesia Tbk PT 9,989,243 260,926,500 Map Aktif Adiperkasa PT 12,444,187 A32,434,000 Nusantara Sejahtera Raya Tbk PT 5,854,491 7,612,984 78,668,002 Pakuwon Jati Tbk PT 7,612,984 78,668,025			21,313,515	0.72
2,679,559 Tata Consumer Products Ltd. 34,028,485 285,547 TeamLease Services Ltd. 9,971,588 53,587,035 522,259,529			18,479,266	0.63
285,547   TeamLease Services Ltd.   9,971,588   53,587,035			32,496,015	1.11
Didonesia			34,028,485	1.16
S22,259,529   Section			9,971,588	0.34
Indonesia	24,985,139	Zomato Ltd.	53,587,035	1.82
75,085,100       Bank Central Asia Tbk PT       42,767,120         159,926,300       BFI Finance Indonesia Tbk PT       9,989,243         260,926,500       Map Aktif Adiperkasa PT       12,444,187         432,434,000       Nusantara Sejahtera Raya Tbk PT <sup>(a)</sup> 5,854,491         313,668,600       Pakuwon Jati Tbk PT       7,612,984         Mexico         5,073,901       Alsea SAB de CV       20,514,787         17,245,500       America Movil SAB de CV       14,998,932         2,917,000       Arca Continental SAB de CV       14,998,932         2,917,000       Banco del Bajio SA <sup>(a)</sup> 9,879,843         826,874       GCC SAB de CV       9,029,601         10,698,350       Gentera SAB de CV       16,370,368         3,667,356       Wal-Mart de Mexico SAB de CV       13,649,389         100,600,902         Peru         130,764       Credicorp Ltd.       21,336,762         Philippines         6,781,920       BDO Unibank, Inc.       15,065,783         3,153,350       Jollibee Foods Corp.       11,665,902         116,221,200       Monde Nissin Corp. <sup>(a)</sup> 22,243,292         48,974,977       Poland       7,411,711			522,259,529	17.76
159,926,300   BFI Finance Indonesia Tbk PT   9,989,243   260,926,500   Map Aktif Adiperkasa PT   12,444,187   432,434,000   Nusantara Sejahtera Raya Tbk PT   5,854,491   7,612,984   78,668,025		D	10 707 100	
260,926,500				1.45
Mexico				0.34
Mexico				0.42
Mexico				0.20
Mexico           5,073,901         Alsea SAB de CV         20,514,787           17,245,500         America Movil SAB de CV—Series B         16,157,982           1,557,599         Arca Continental SAB de CV         14,998,932           2,917,000         Banco del Bajio SA <sup>(a)</sup> 9,879,843           826,874         GCC SAB de CV         9,029,601           10,698,350         Gentera SAB de CV         16,370,368           3,667,356         Wal-Mart de Mexico SAB de CV         13,649,389           Peru         130,764         Credicorp Ltd.         21,336,762           Philippines         6,781,920         BDO Unibank, Inc.         15,065,783           3,153,350         Jollibee Foods Corp.         11,665,902           116,221,200         Monde Nissin Corp. (a)         22,243,292           48,974,977         48,974,977           Poland         7,411,711         19,490,212         26,901,923           Romania         540,355         Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA         15,778,425           Russia         12,186,652         Detsky Mir PJSC (a)(b)         0           3,030,992         Renaissance Insurance Group JSC (b)         0 <td>313,000,000</td> <td>Pakuwon Jali TDK PT</td> <td></td> <td>0.26</td>	313,000,000	Pakuwon Jali TDK PT		0.26
5,073,901       Alsea SAB de CV       20,514,787         17,245,500       America Movil SAB de CV—Series B       16,157,982         1,557,599       Arca Continental SAB de CV       14,998,932         2,917,000       Banco del Bajio SA <sup>(a)</sup> 9,879,843         826,874       GCC SAB de CV       9,029,601         10,698,350       Gentera SAB de CV       16,370,368         3,667,356       Wal-Mart de Mexico SAB de CV       13,649,389         Peru         130,764       Credicorp Ltd.       21,336,762         Philippines         6,781,920       BDO Unibank, Inc.       15,065,783         3,153,350       Jollibee Foods Corp.       11,665,902         116,221,200       Monde Nissin Corp. <sup>(a)</sup> 22,243,292         48,974,977       Poland       7,411,711         193,916       Dino Polska SA <sup>(a)</sup> 7,411,711         193,916       Dino Polska SA <sup>(a)</sup> 19,490,212         26,901,923         Romania         540,355       Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA       15,778,425         Russia         12,186,652       Detsky Mir PJSC <sup>(a)</sup> (b)       0         3,030,992	Movico		78,008,025	2.67
17,245,500 America Movil SAB de CV—Series B 16,157,982 1,557,599 Arca Continental SAB de CV 14,998,932 2,917,000 Banco del Bajio SA <sup>(a)</sup> 9,879,843 826,874 GCC SAB de CV 9,029,601 10,698,350 Gentera SAB de CV 16,370,368 3,667,356 Wal-Mart de Mexico SAB de CV 13,649,389  Peru 130,764 Credicorp Ltd. 21,336,762  Philippines 6,781,920 BDO Unibank, Inc. 15,065,783 3,153,350 Jollibee Foods Corp. 11,665,902 116,221,200 Monde Nissin Corp. 22,243,292 48,974,977  Poland 780,368 Allegro.eu SA <sup>(a)</sup> 7,411,711 193,916 Dino Polska SA <sup>(a)</sup> 7,411,711 193,916 Dino Polska SA <sup>(a)</sup> 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC <sup>(a)</sup> (b) 0 2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0		Alsea SAB de CV	20 514 787	0.70
1,557,599 Arca Continental SAB de CV 2,917,000 Banco del Bajio SA <sup>(a)</sup> 826,874 GCC SAB de CV 9,029,601 10,698,350 Gentera SAB de CV 16,370,368 3,667,356 Wal-Mart de Mexico SAB de CV 13,649,389    100,600,902		America Movil SAB de		
2,917,000 Banco del Bajio SA <sup>(a)</sup> 9,879,843 826,874 GCC SAB de CV 9,029,601 10,698,350 Gentera SAB de CV 16,370,368 3,667,356 Wal-Mart de Mexico SAB de CV 13,649,389    100,600,902	4 557 500			0.55
826,874   GCC SAB de CV   9,029,601   10,698,350   Gentera SAB de CV   16,370,368   3,667,356   Wal-Mart de Mexico SAB de CV   13,649,389   100,600,902				0.51
10,698,350 Gentera SAB de CV 16,370,368 13,649,389 100,600,902  Peru 130,764 Credicorp Ltd. 21,336,762  Philippines 6,781,920 BDO Unibank, Inc. 15,065,783 3,153,350 Jollibee Foods Corp. 11,665,902 116,221,200 Monde Nissin Corp. 22,243,292 48,974,977  Poland 780,368 Allegro.eu SA(a) 7,411,711 193,916 Dino Polska SA(a) 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC(a)(b) 0 2,480,907 Sberbank of Russia PJSC(b) 0		•		0.33
3,667,356   Wal-Mart de Mexico SAB de CV				0.31
Peru				0.56
Peru	3,007,330	vval-iviart de iviexico SAB de CV		0.46
130,764   Credicorp Ltd.   21,336,762	Down		100,600,902	3.42
6,781,920 BDO Unibank, Inc. 15,065,783 3,153,350 Jollibee Foods Corp. 11,665,902 116,221,200 Monde Nissin Corp.(a) 22,243,292 48,974,977  Poland 780,368 Allegro.eu SA(a) 7,411,711 193,916 Dino Polska SA(a) 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC(a)(b) 0 Senaissance Insurance Group JSC(b) 0 Serbank of Russia PJSC(b) 0		Credicorp Ltd.	21,336,762	0.72
6,781,920 BDO Unibank, Inc. 15,065,783 3,153,350 Jollibee Foods Corp. 11,665,902 116,221,200 Monde Nissin Corp. 22,243,292 48,974,977  Poland 780,368 Allegro.eu SA <sup>(a)</sup> 7,411,711 193,916 Dino Polska SA <sup>(a)</sup> 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC <sup>(a)</sup> (b) 0 Renaissance Insurance Group JSC <sup>(b)</sup> 0 Sberbank of Russia PJSC <sup>(b)</sup> 0	Philippines			
3,153,350 Jollibee Foods Corp. 116,221,200 Monde Nissin Corp.  Monde Nissin Corp.  48,974,977  Poland 780,368 Allegro.eu SA <sup>(a)</sup> 193,916 Dino Polska SA <sup>(a)</sup> 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC <sup>(a)(b)</sup> 3,030,992 Renaissance Insurance Group JSC <sup>(b)</sup> 0 Sberbank of Russia PJSC <sup>(b)</sup> 0	• • •	BDO Unibank, Inc.	15.065.783	0.51
116,221,200   Monde Nissin Corp.(a)   22,243,292     48,974,977		•		0.40
Poland 780,368 Allegro.eu SA <sup>(a)</sup> 193,916 Dino Polska SA <sup>(a)</sup> 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC <sup>(a)(b)</sup> 3,030,992 Renaissance Insurance Group JSC <sup>(b)</sup> 0 2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0			00 040 000	0.75
Poland   780,368   Allegro.eu SA <sup>(a)</sup>   7,411,711   193,916   Dino Polska SA <sup>(a)</sup>   19,490,212   26,901,923	., ,			1.66
780,368 Allegro.eu SA <sup>(a)</sup> 7,411,711 19,490,212 26,901,923  Romania 540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425  Russia 12,186,652 Detsky Mir PJSC <sup>(a)(b)</sup> 0 Renaissance Insurance Group JSC <sup>(b)</sup> 0 2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0	Poland		.0,017,011	1.00
193,916   Dino Polska SA <sup>(a)</sup>   19,490,212   26,901,923		Allegro eu SA <sup>(a)</sup>	7 411 711	0.25
26,901,923				0.66
Romania	.00,0.0	Sillo i dicita co		
540,355 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA 15,778,425   Russia  12,186,652 Detsky Mir PJSC <sup>(a)(b)</sup> 0  3,030,992 Renaissance Insurance Group JSC <sup>(b)</sup> 0  2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0	Pomania		20,901,923	0.91
Electrice in Hidrocentrale   Hidrocelectrica SA   15,778,425		Societatea De Producere A Energiei		
Russia           12,186,652         Detsky Mir PJSC <sup>(a)(b)</sup> 0           3,030,992         Renaissance Insurance Group JSC <sup>(b)</sup> 0           2,480,907         Sberbank of Russia PJSC <sup>(b)</sup> 0			15 770 105	0.54
12,186,652       Detsky Mir PJSC <sup>(a)(b)</sup> 0         3,030,992       Renaissance Insurance Group JSC <sup>(b)</sup> 0         2,480,907       Sberbank of Russia PJSC <sup>(b)</sup> 0	Puecia	THUROEIGUHUA OA	13,770,423	0.54
3,030,992 Renaissance Insurance Group  JSC <sup>(b)</sup> 0  2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0		Detsky Mir PJSC <sup>(a)(b)</sup>	0	0.00
JSC <sup>(b)</sup> 0 2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0		•	Ü	3.00
2,480,907 Sberbank of Russia PJSC <sup>(b)</sup> 0	5,000,002		n	0.00
	2,480.907			0.00
0	_, .50,007			
			0	0.00

# Goldman Sachs Funds—Emerging Markets Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Saudi Arabia	· (••••••••		
1,617,238	Alinma Bank	13,178,142	0.45
	Co for Cooperative Insurance	12,603,883	0.43
71,312	Dr. Soliman Abdel Kader Fakeeh		
2 500 220	Hospital Co. <sup>(b)</sup>	1,093,247	0.04
	Saudi Arabian Oil Co. (a) Saudi National Bank	27,759,186 11,898,673	0.94 0.40
1,517,510	Gaddi National Bank	66,533,131	2.26
		00,555,151	2.20
Singapore	Nanctina Tankanianian latawatianal		
7,900,625	Nanofilm Technologies International Ltd.	4,510,469	0.15
555,854	TDCX, Inc. ADR	3,935,446	0.14
	•	8,445,915	0.29
Clavenia		0,110,010	
<b>Slovenia</b> 924,386	Nova Ljubljanska Banka dd GDR	23,207,856	0.79
South Africa			
1,287,830	Clicks Group Ltd.	20,580,449	0.70
1,673,441	JSE Ltd.	8,249,234	0.28
22,383,547	Old Mutual Ltd.	12,905,343	0.44
		41,735,026	1.42
South Korea			
42,531	HD Hyundai Marine Solution Co.		
404.004	Ltd.	4,024,095	0.14
	Hyundai Motor Co.	24,603,362	0.84
	JYP Entertainment Corp. KB Financial Group, Inc.	11,131,212 28,198,362	0.38 0.96
	LG Electronics, Inc.	22,144,473	0.90
	NCSoft Corp.	7,402,104	0.25
	Samsung Biologics Co. Ltd.	15,649,616	0.53
	Samsung E&A Co. Ltd.	8,563,384	0.29
3,430,722	Samsung Electronics Co. Ltd.	182,670,039	6.21
57,308	Samsung SDI Co. Ltd.	15,580,148	0.53
		319,966,795	10.88
Taiwan			
	Chailease Holding Co. Ltd.	15,642,903	0.53
	Chroma ATE, Inc.	12,196,022	0.41
	Delta Electronics, Inc.  Jentech Precision Industrial Co. Ltd.	24,162,509	0.82 0.55
	MediaTek, Inc.	16,298,326 40,446,102	1.38
	Merida Industry Co. Ltd.	7,385,144	0.25
	Nien Made Enterprise Co. Ltd.	14,641,372	0.50
11,063,444	•	***	
	Manufacturing Co. Ltd.	283,685,118	9.65
2,850,000	Unimicron Technology Corp.	16,142,805	0.55
14,027,000	United Microelectronics Corp.	23,889,290	0.81
		454,489,591	15.45
Thailand 4,485,700	PTT Exploration & Production PCL	18,788,880	0.64
United Arab Emir	ates Abu Dhabi Islamic Bank PJSC	8,807,895	0.30
	7.00 Dilabi isiamic Dalik FUSC	0,007,000	0.30
5,917,500	Samsonite International SA <sup>(a)</sup>	18,859,522	0.64
Uruguay 21,346	MercadoLibre, Inc.	36,128,318	1.23
TOTAL COMMON	STOCKS		
(cost USD 2,489,	541,689)	2,890,700,972	98.28

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inve	estment Trusts – 0.79%		
Mexico			
5,902,062	Prologis Property Mexico SA de CV	23,262,283	0.79
TOTAL REAL ES (cost USD 15,540	TATE INVESTMENT TRUSTS 1,673)	23,262,283	0.79
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 2,505,	082,362)	2,913,963,255	99.07
MARKET VALUE (cost USD 2,505,	OF INVESTMENTS 082,362)	2,913,963,255	99.07
OTHER ASSETS	AND LIABILITIES	27,304,825	0.93
SHAREHOLDER	S' EQUITY	2,941,268,080	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 2,505,082,362)	2,913,963,255	99.07
Other Assets and Lia	abilities	27,304,825	0.93
Shareholders' Ed	quity	2,941,268,080	100.00
placements, ar 1933.	curity is issued to qualified institutional nd is transferable as stated in rule 144 is security is determined by the Value	A of the US Sec	ant to private urities Act of
	,		% of
Allocation of Portfo	olio as at 31 May 2024		Shareholders' Equity
Common Stock	s		
Semiconductors			18.58
Internet			15.93
Banks			14.37

Allocation of Portfolio as at 31 May 2024	% oʻ Shareholders Equity
Anocation of Fortiono as at 51 may 2024	Equity
Common Stocks	
Semiconductors	18.58
Internet	15.93
Banks	14.37
Food, Beverages & Tobacco	5.45
Diversified Financial Services	5.28
Retail	4.52
Auto Parts & Equipment	3.44
Insurance	3.09
Electronics	2.24
Computers	2.21
Others	23.17
TOTAL COMMON STOCKS	98.28
Real Estate Investment Trusts	0.79
Other Assets and Liabilities	0.93
TOTAL	100.00

# Goldman Sachs Funds—Emerging Markets Ex-China Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% o Shareholder Equi
Transfei	rahle se	curities admitted to an official ex	change listing			s – (Continued)		
		s – 100.67%	onange noting		Indonesia – (Con	tinued) Nusantara Sejahtera Raya Tbk PT <sup>(a)</sup>	9,168	0.1
Brazil						Pakuwon Jati Tbk PT	14,283	0.1
		Caixa Seguridade Participacoes SA	28,659	0.50				
		Fleury SA	22,497	0.39			215,458	3.7
	7,100	Itau Unibanco Holding SA—Preferred	42,309	0.73	Mexico			
	14.760	Marcopolo SA—Preferred	18,600	0.32	· ·	Alsea SAB de CV	59,031	1.0
		NU Holdings Ltd. Class A	48,989	0.85	46,800	America Movil SAB de	42.040	0.
	1,258	Odontoprev SA	2,698	0.05	3 700	CV—Series B Arca Continental SAB de CV	43,849 35,629	0. 0.
		PRIO SA	21,693	0.38		Bolsa Mexicana de Valores SAB de	33,023	0.
		Raia Drogasil SA	33,305	0.58	,	CV	35,132	0.
	,	Rumo SA Sao Martinho SA	28,963 19,699	0.50 0.34	, .	GCC SAB de CV	23,631	0.
	-	Sendas Distribuidora SA	40,346	0.70	6,700	Grupo Financiero Banorte SAB de	00.050	
		TIM SA	30,450	0.53	10.900	CV Class O Wal-Mart de Mexico SAB de CV	60,953 40,569	1. 0.
	8,400	TOTVS SA	46,319	0.80	10,900	Wal-Mai t de Mexico SAB de CV	40,309	0.
	1,981	Vivara Participacoes SA	8,420	0.15			298,794	5.
			392,947	6.82	Peru			
Egypt					320	Credicorp Ltd.	52,214	0.0
-gypt	20.772	Commercial International Bank			Philippines			
		Egypt GDR	33,401	0.58	14,190	BDO Unibank, Inc.	31,522	0.9
Greece					6,440		23,825	0.4
Greece	1.631	Hellenic Telecommunications			256,300	Monde Nissin Corp. (a)	49,053	0.0
	.,	Organization SA	24,019	0.42			104,400	1.8
	1,365	JUMBO SA	39,314	0.68	B. L. J.			
		Mytilineos SA	28,035	0.48	Poland	Allegro.eu SA <sup>(a)</sup>	15,538	0.
		National Bank of Greece SA	89,214	1.55		Dino Polska SA <sup>(a)</sup>	44,425	0.
	6,286	Piraeus Financial Holdings SA	24,643	0.43		Billo I diska di		
			205,225	3.56			59,963	1.0
India					Romania			
	636	Amber Enterprises India Ltd.	27,428	0.48	1,516	Societatea De Producere A Energiei		
	787	Apollo Hospitals Enterprise Ltd.	55,053	0.95		Electrice in Hidrocentrale Hidroelectrica SA	44,267	0.7
		Axis Bank Ltd.	84,663	1.47		Tildioelectrica 3A	44,207	
		Bajaj Finance Ltd.	52,851	0.92	Saudi Arabia			
	-	Bharti Airtel Ltd. CMS Info Systems Ltd.	76,575 19,755	1.33 0.34		Alinma Bank	38,771 42,320	0. 0.
		Coforge Ltd.	40,498	0.70		Co for Cooperative Insurance Saudi Arabian Oil Co. (a)	83,783	1.
		Computer Age Management	,			Saudi National Bank	35,122	0.
		Services Ltd.	37,497	0.65	-,			
		Craftsman Automation Ltd.	21,538	0.37			199,996	3.
	-	Five-Star Business Finance Ltd.	26,317	0.46	Singapore			
		Godrej Consumer Products Ltd. Godrej Properties Ltd.	59,322 55,902	1.03 0.97	16,200	Nanofilm Technologies International		
		Gokaldas Exports Ltd.	32,864	0.57	4.007	Ltd.	9,249	0.
	-	Hindalco Industries Ltd.	72,364	1.26	1,027	TDCX, Inc. ADR	7,271	0.
	1,830	Home First Finance Co. India Ltd. (a)	17,930	0.31			16,520	0.:
		ICICI Bank Ltd.	156,109	2.71	Clavania			
		Info Edge India Ltd.	29,078	0.50	Slovenia	Nova Ljubljanska Banka dd GDR	46,924	0.
		Infosys Ltd. Jio Financial Services Ltd.	71,191	1.24		Nova Ejabijanska Banka da OBIK	70,02-7	
		Kfin Technologies Ltd.	39,643 27,362	0.69 0.47	South Africa	Olieles Oceans Ltd	04.070	4
		Navin Fluorine International Ltd.	30,924	0.54		Clicks Group Ltd.	61,670	1.
			36,123	0.63	3,824 45,243	JSE Ltd. Old Mutual Ltd.	18,850 26,085	0. 0.
	1,430	Reliance Industries Ltd.	48,976	0.85	75,245	O.G. Mataur Eta.		
		SBI Life Insurance Co. Ltd. <sup>(a)</sup>	36,463	0.63			106,605	1.
		Sona Blw Precision Forgings Ltd. (a)	34,120	0.59	South Korea			
		Sun Pharmaceutical Industries Ltd.	73,754	1.28		F&F Co. Ltd.	18,878	0.
		Suven Pharmaceuticals Ltd. Tata Consumer Products Ltd.	23,857 71,878	0.41 1.25	106	HD Hyundai Marine Solution Co.		
	556	TeamLease Services Ltd.	19,416	0.34	<u>.</u>	Ltd.	10,029	0.
		Zomato Ltd.	126,258	2.19		Hyundai Motor Co.	53,496	0.
	, - 00		-		591	'	24,891	0.4
			1,505,709	26.13		KB Financial Group, Inc. Kia Corp.	61,733 44,349	1. 0.
ndonesia	a					LG Electronics, Inc.	55,528	0.
		Bank Central Asia Tbk PT	145,130	2.52		NCSoft Corp.	17,243	0.
	-	BFI Finance Indonesia Tbk PT	20,331	0.35	60	Samsung Biologics Co. Ltd.	31,740	0.8
	556,600	Map Aktif Adiperkasa PT	26,546	0.46	1,503		25,495	0.4

# Goldman Sachs Funds—Emerging Markets Ex-China Equity Portfolio Schedule of Investments As at 31 May 2024

4,000   E link Holdings, Inc.   27,145   0.4:     1,000   Jentech Precision Industrial Co. Ltd.   32,147   0.5:     3,000   Media Industry Co. Ltd.   21,262   0.3:     4,000   Media Industry Co. Ltd.   43,414   0.7:     22,300   Taiwan Semiconductor   Manufacturing Co. Ltd.   571,809   9.9:     10,000   Unimicron Technology Corp.   56,642   0.9:     14,000   Unimicron Technology Corp.   74,936   1.3:     2,000   Yageo Corp.   41,011   0.7:     1,134,522   19,6:     16,400   Airports of Thailand PCL   28,989   0.5:     45,500   Bangkok Dusit Medical Services   PCL Class F   33,408   0.5:     12,500   PTT Exploration & Production PCL   52,358   0.9:     114,755   1.9:     United Arab Emirates   9,625   Abu Dhabi Islamic Bank PJSC   29,401   0.5:     44,899   ADNOC Drilling Co. PJSC   48,919   0.8:     34,925   Emirates Central Cooling Systems   Corp.   23,868   1.6:     Uruguay   55   MercadoLibre, Inc.   93,088   1.6:     TOTAL COMMON STOCKS (cost USD 5,127,410)   5,800,479   100.6:     TOTAL TRANSFERABLE SECURITIES ADMITTED   TO AN OFFICIAL EXCHANGE LISTING (cost USD 33,118)   46,063   0.8:     TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528)   5,846,542   101.4:     TOTAL INVESTMENTS (cost USD 5,160,528)   1.6:	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
170   Samsung SDI Co. Ltd.   46,217   229,936   3.98		,		
1,677 SK Hynix, Inc.   229,936   3,98	•	*	10.017	0.00
1,082,823   18.75				
Name	1,077	SK Hyffix, Iffe.		
9,537 Chailease Holding Co. Ltd. 44,869 0.76 4,000 Chroma ATE, Inc. 35,376 0.6 7,000 Delta Electronics, Inc. 70,680 1.2 4,000 E Ink Holdings, Inc. 27,145 0.4 1,000 Jentech Precision Industrial Co. Ltd. 32,147 0.56 1,000 Media Industry Co. Ltd. 32,147 0.51 3,000 Media Industry Co. Ltd. 21,262 0.3 4,000 Nien Made Enterprise Co. Ltd. 43,414 0.75 22,300 Taiwan Semiconductor Manufacturing Co. Ltd. 571,809 9.93 10,000 Unimicron Technology Corp. 56,642 0.99 44,000 United Microelectronics Corp. 74,936 1.30 2,000 Yageo Corp. 41,011 0.7 1,134,522 19,68  Thailand 16,400 Airports of Thailand PCL 28,989 0.55 45,500 Bangkok Dusit Medical Services PCL Class F 33,408 0.51 12,500 PTT Exploration & Production PCL 52,358 0.9 114,755 1.99  United Arab Emirates 9,625 Abu Dhabi Islamic Bank PJSC 29,401 0.5 44,899 ADNOC Drilling Co. PJSC 48,919 0.88 34,925 Emirates Central Cooling Systems Corp. 14,548 0.2  Uruguay 55 MercadoLibre, Inc. 93,088 1.66  TOTAL COMMON STOCKS (cost USD 5,127,410) 5,800,479 100.66  Real Estate Investment Trusts — 0.80% Mexico 1,1,687 Prologis Property Mexico SA de CV 46,063 0.80  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528) 5,846,542 101.47  SHAREHOLDERS' EQUITY 5,761,631 100.00  TOTAL INVESTMENTS (cost USD 5,160,528) 5,846,542 101.47  SHAREHOLDERS' EQUITY 5,761,631 100.00  TOTAL Investments (cost USD 5,160,528) 5,846,542 101.47  SHAREHOLDERS' EQUITY 5,761,631 100.00			1,082,823	18.79
4,000   Chroma ATE, Inc.   7,0680   1.25		Chaileana Halding Co. Ltd	44.960	0.70
7,000   Delta Electronics, Inc.   70,680   1.2:				
4,000   E link Holdings, Inc.   27,145   0.4     1,000   Jentech Precision Industrial Co. Ltd.   32,147   0.5     3,000   Media Industry Co. Ltd.   21,262   0.3     4,000   Media Industry Co. Ltd.   21,262   0.3     4,000   Mien Made Enterprise Co. Ltd.   43,414   0.7     22,300   Taiwan Semiconductor   Manufacturing Co. Ltd.   571,809   9.9     10,000   Unimicron Technology Corp.   74,936   1.3     2,000   Yageo Corp.   41,011   0.7     1,134,522   19,61     16,400   Airports of Thailand PCL   28,989   0.5     45,500   Bangkok Dusit Medical Services   PCL Class F   33,408   0.5     12,500   PTT Exploration & Production PCL   52,358   0.9     114,755   1.9     United Arab Emirates   9,625   Abu Dhabi Islamic Bank PJSC   29,401   0.5     44,899   ADNOC Drilling Co. PJSC   48,919   0.8     34,925   Emirates Central Cooling Systems   Corp.   23,868   1.6     Uruguay   55   MercadoLibre, Inc.   93,088   1.6     TOTAL COMMON STOCKS (cost USD 5,127,410)   5,800,479   100.6     TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 33,118)   46,063   0.8     TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528)   5,846,542   101.4     SHAREHOLDERS' EQUITY   5,761,631   100.0     TOTAL INVESTMENTS (cost USD 5,160,528)   5,846,542   101.4     COTAL Investments (cost USD 5,160,528)   101.4     COTAL Investments				1.23
1,000   Jentech Precision Industrial Co. Ltd.   32,147   3,000   MediaTek, Inc.   115,231   2,001   3,000   MediaTek, Inc.   115,231   2,001   3,000   Merida Industry Co. Ltd.   21,262   0,301   4,000   Merida Industry Co. Ltd.   43,414   0,731   22,300   Taiwan Semiconductor Manufacturing Co. Ltd.   571,809   9,93   41,000   Unimicron Technology Corp.   56,642   0,94   44,000   Unimicron Technology Corp.   74,936   1,331   1,34,522   19,63   1,331   1,34,522   19,63   1,331   1,334,522   19,63   1,331   1,334,522   19,63   1,331   1,334,522   1,334   1,334,522   1,334,520   1,334,520   1,334,520   1,334,520   1,334,520   1,334,535   1,334,08   0,534   1,334,535   1,334,08   0,534   1,334,535   1,334,08   0,534   1,334,535   1,334,08   0,534   1,334,535   1,334,08   0,				0.47
3,000   MediaTek, Inc.   115,231   2,00     3,000   Merida Industry Co. Ltd.   21,262   0.3     4,000   Nien Made Enterprise Co. Ltd.   43,414   0.7     22,300   Taiwan Semiconductor   Manufacturing Co. Ltd.   571,809   9.93     10,000   Unimicron Technology Corp.   56,642   0.99     44,000   United Microelectronics Corp.   74,936   1.3     2,000   Yageo Corp.   41,011   0.7     1,134,522   19,68     16,400   Airports of Thailand PCL   28,989   0.5     45,500   Bangkok Dusit Medical Services   PCL Class F   33,408   0.5     12,500   PTT Exploration & Production PCL   52,358   0.9     114,755   1.98     United Arab Emirates   9,625   Abu Dhabi Islamic Bank PJSC   29,401   0.5     44,899   ADNOC Drilling Co. PJSC   48,919   0.8     34,925   Emirates Central Cooling Systems   Corp.   14,548   0.28     Uruguay   55   MercadoLibre, Inc.   93,088   1.6     Uruguay   55   MercadoLibre, Inc.   93,088   1.6     TOTAL COMMON STOCKS (cost USD 5,127,410)   5,800,479   100.6     TOTAL COMMON STOCKS (cost USD 5,127,410)   5,846,542   101.4     TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528)   5,846,542   101.4     MARKET VALUE OF INVESTMENTS (cost USD 5,160,528)   5,846,542   101.4     MARKET VALUE OF INVESTMENTS (cost USD 5,160,528)   5,846,542   101.4     TOTAL Investments (cost USD 5,160,528)   5,			,	0.56
A,000   Nien Made Enterprise Co. Ltd.   43,414   0.75				2.00
22,300	3,000	Merida Industry Co. Ltd.	21,262	0.37
Manufacturing Co. Ltd.   571,809   9.95     10,000   Unlimicron Technology Corp.   56,642   0.99     44,000   Unlimicron Technology Corp.   74,936   1.30     2,000   Yageo Corp.   41,011   0.7     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,134,522   19.69     1,14,755   1.99     1,14,75   1.99     1,14,755   1.99     1,14,755   1.99     1,14,755   1	4,000	Nien Made Enterprise Co. Ltd.	43,414	0.75
10,000   Unimicron Technology Corp.   56,642   0.96	22,300	Taiwan Semiconductor		
1.30		-	571,809	9.93
2,000 Yageo Corp.				0.98
1,134,522   19.68				1.30
Thailand	2,000	Yageo Corp.	41,011	0.71
16,400			1,134,522	19.69
45,500   Bangkok Dusit Medical Services   33,408   0.5i     12,500   PTT Exploration & Production PCL   52,358   0.9i     114,755   1.9i     114	Thailand	Almost of Theilerd DO	00.000	0.50
PCL Class F   33,408   0.56     12,500   PTT Exploration & Production PCL   52,358   0.9     114,755   1.99     114,755   1.99     114,755   1.99     114,755   1.99     114,755   1.99     14,899   ADNOC Drilling Co. PJSC   48,919   0.86     34,925   Emirates Central Cooling Systems Corp.   14,548   0.26     92,868   1.60     14,548   0.26     92,868   1.60     14,548   0.26     92,868   1.60     16,542   100,60     17,687   Prologis Property Mexico SA de CV   46,063   0.80     17,687   Prologis Property Mexico SA de CV   46,06			28,989	0.50
12,500 PTT Exploration & Production PCL   52,358   0.9	45,500		22 400	0.50
114,755   1.99	12 500			
United Arab Emirates	12,300	TTT Exploration & Froduction FOE		
9,625			114,755	1.99
Adv.			20.404	0.54
34,925   Emirates Central Cooling Systems   14,548   0.25				
92,868   1.62		Emirates Central Cooling Systems		
Uruguay		Corp.	14,548	0.25
TOTAL COMMON STOCKS (cost USD 5,127,410)   5,800,479   100.65			92,868	1.61
TOTAL COMMON STOCKS	Uruguay 55	MercadoLibre, Inc.	93.088	1.62
Coost USD 5,127,410    5,800,479   100.61				
Mexico			5,800,479	100.67
11,687   Prologis Property Mexico SA de CV   46,063   0.86     TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 33,118)   46,063   0.86     TOTAL TRANSFERABLE SECURITIES ADMITTED     TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528)   5,846,542   101.4:     MARKET VALUE OF INVESTMENTS (cost USD 5,160,528)   5,846,542   101.4:     OTHER ASSETS AND LIABILITIES (84,911) (1.47     SHAREHOLDERS' EQUITY   5,761,631   100.06     TOTAL INVESTMENTS   Warket Value   Vso Shareholders     Equity   TOTAL INVESTMENTS (00,528)   5,846,542   101.4:     TOTAL INVESTMENTS   10.40   10.40     TOTAL INVESTMENTS   10.40	Real Estate Inve	estment Trusts – 0.80%		
TOTAL REAL ESTATE INVESTMENT TRUSTS	Mexico	Prologio Proporty Movice CA do CV	46.063	0.00
(cost USD 33,118)         46,063         0.86           TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528)         5,846,542         101.47           MARKET VALUE OF INVESTMENTS (cost USD 5,160,528)         5,846,542         101.47           OTHER ASSETS AND LIABILITIES         (84,911)         (1.47           SHAREHOLDERS' EQUITY         5,761,631         100.00           Market Value USD 5,160,528         Shareholders Equity           TOTAL INVESTMENTS         Shareholders Equity           Total Investments (cost USD 5,160,528)         5,846,542         101.47           Other Assets and Liabilities         (84,911)         (1.47			40,003	0.60
TO AN OFFICIAL EXCHANGE LISTING (cost USD 5,160,528) 5,846,542 101.47  MARKET VALUE OF INVESTMENTS (cost USD 5,160,528) 5,846,542 101.47  OTHER ASSETS AND LIABILITIES (84,911) (1.47  SHAREHOLDERS' EQUITY 5,761,631 100.00  Market Value USD 5,160,528) 5,846,542 5,846,542 101.47  Total Investments (cost USD 5,160,528) 5,846,542 101.47  Other Assets and Liabilities (84,911) (1.47)			46,063	0.80
MARKET VALUE OF INVESTMENTS	TOTAL TRANSFE	ERABLE SECURITIES ADMITTED		
(cost USD 5,160,528)         5,846,542         101.4°           OTHER ASSETS AND LIABILITIES         (84,911)         (1.47)           SHAREHOLDERS' EQUITY         5,761,631         100.00           Market Value         % o Shareholders Equity           TOTAL INVESTMENTS         USD         5,846,542         101.4°           Total Investments (cost USD 5,160,528)         5,846,542         101.4°           Other Assets and Liabilities         (84,911)         (1.47)			5,846,542	101.47
SHAREHOLDERS' EQUITY         5,761,631         100.00           Market Value TOTAL INVESTMENTS         Market Value USD         Shareholders Equit           Total Investments (cost USD 5,160,528)         5,846,542         101.4           Other Assets and Liabilities         (84,911)         (1.47)			5,846,542	101.47
TOTAL INVESTMENTS         Market Value USD (Shareholders Equity)           Total Investments (cost USD 5,160,528)         5,846,542         101.4           Other Assets and Liabilities         (84,911)         (1.47)	OTHER ASSETS	AND LIABILITIES	(84,911)	(1.47)
Market Value USD         Shareholders Equity           Total Investments (cost USD 5,160,528)         5,846,542         101.4*           Other Assets and Liabilities         (84,911)         (1.47)	SHAREHOLDERS	S' EQUITY	5,761,631	100.00
Other Assets and Liabilities (84,911) (1.47	TOTAL INVESTM	IENTS		% of Shareholders' Equity
Shareholders' Equity 5,761,631 100.00				101.47 (1.47)
	Shareholders' Ed	quity	5,761,631	100.00

(84,911)	(1.47)
5,761,631	100.00
Market Value USD	% of Shareholders' Equity
5,846,542	101.47
(84,911)	(1.47)
5.761.631	100.00
	5,761,631  Market Value USD  5,846,542 (84,911)

<sup>144</sup>A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Semiconductors	25.26
Banks	15.96
Diversified Financial Services	7.09
Retail	5.41
Internet	5.22
Oil & Gas	4.44
Food, Beverages & Tobacco	3.49
Electronics	3.33
Telecommunications	3.04
Computers	2.70
Others	24.73
TOTAL COMMON STOCKS	100.67
Real Estate Investment Trusts	0.80
Other Assets and Liabilities	(1.47)
TOTAL	100.00

### Goldman Sachs Funds—Global Environmental Impact Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	<b>s</b>	Security Description	Market Value USD	% o Shareholders Equity
Commo	on Stock	curities admitted to an official exc s – 99.27%	change listing	
Belgium		Umicore SA	5,225,854	0.83
Canada				
	90,002	Waste Connections, Inc.	14,619,925	2.34
China		BYD Co. Ltd. Class A Contemporary Amperex Technology	6,487,152	1.04
g	760 076	Co. Ltd. Class A Xinyi Solar Holdings Ltd.	17,988,028 5,791,444	2.88 0.92
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Allyl Goldi Flordings Etd.	30,266,624	4.84
Denmar	ı,		30,200,024	4.04
Denmar		Novonesis Class B	23,864,602	3.8
		Orsted AS <sup>(a)</sup>	12,746,557	2.04
		Vestas Wind Systems A/S	6,060,426	0.97
		•	42,671,585	6.82
France			42,071,000	0.02
riance	398,334	Dassault Systemes SE	16,022,717	2.56
	193,704	Imerys SA	7,494,769	1.20
	108,928	Schneider Electric SE	27,028,076	4.32
			50,545,562	8.08
German	-	Infiness Technologies AC	22 520 244	2.60
lastes d	559,635	Infineon Technologies AG	22,538,311	3.60
Ireland	116,230	Aptiv PLC	9,619,195	1.54
	18,866	Carbon Revolution PLC	173,567	0.03
	157,551	Kingspan Group PLC	15,188,486	2.43
	41,581	Trane Technologies PLC	13,548,753	2.16
			38,530,001	6.16
Israel	127 844	SolarEdge Technologies, Inc.	6,360,239	1.02
 Italy	127,044	Solar Luge Technologies, Inc.	0,300,239	1.02
-	,346,658	Enel SpA	23,999,010	3.83
Japan				
	120,500	Horiba Ltd.	9,605,678	1.54
		Keyence Corp.	15,445,625	2.47
		Kurita Water Industries Ltd.	15,522,924	2.48
	169,100	NIDEC Corp.	8,470,699	1.35
			49,044,926	7.84
Netherla		Aalberts NV	13,212,454	2.1
Norway				
-	,839,099	Aker Carbon Capture ASA	3,447,406	0.5
Spain 1	951 330	Iberdrola SA	25,492,057	4.07
	,551,550	iberarola OA	20,402,007	4.0
Sweden 1	,745,127	Oatly Group AB ADR	1,893,463	0.30
		Re:NewCell AB <sup>(b)</sup>	0	0.00
	,		1,893,463	0.30
Switzerl	and		.,550,400	0.00
J		ABB Ltd.	13,927,183	2.22
	-	DSM-Firmenich AG	26,534,245	4.24
		SIG Group AG	5,965,998	0.9
		Sika AG	13,373,108	2.14
			59,800,534	9.55
Taiwan				
1	,195,000	Delta Electronics, Inc.	12,066,109	1.93

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United Kingdom			
4,344,618	DS Smith PLC	20,940,109	3.35
United States			
43,004	Albemarle Corp.	5,355,288	0.86
306,261	Ball Corp.	21,024,818	3.36
702,890	Bloom Energy Corp. Class A	11,752,321	1.88
275,263	Darling Ingredients, Inc.	11,029,788	1.76
277,995	DocuSign, Inc.	15,070,109	2.41
29,447	Ecolab, Inc.	6,723,634	1.07
334,577	Energy Recovery, Inc.	4,560,285	0.73
139,154	Itron, Inc.	15,020,283	2.40
399,688	NextEra Energy, Inc.	31,531,386	5.04
570,025	Shoals Technologies Group, Inc.		
	Class A	4,605,802	0.74
76,191	Veralto Corp.	7,589,385	1.21
137,863	Waste Management, Inc.	28,442,516	4.54
379,872	Westrock Co.	20,440,912	3.27
111,544	Wolfspeed, Inc.	2,891,220	0.46
103,994	Xylem, Inc.	14,517,562	2.32
		200,555,309	32.05
TOTAL COMMON	STOCKS		
(cost USD 715,23	3,460)	621,209,478	99.27
TOTAL TRANSFE	RABLE SECURITIES ADMITTED		
	EXCHANGE LISTING		
(cost USD 715,23	3,460)	621,209,478	99.27
MARKET VALUE	OF INVESTMENTS		
(cost USD 715,23	3,460)	621,209,478	99.27
	AND LIABILITIES	4,595,491	0.73
OTHER ASSETS	AND LIABILITIES	4,555,451	
OTHER ASSETS SHAREHOLDERS		625,804,969	100.00
			% of
	S' EQUITY	625,804,969	% of
SHAREHOLDERS TOTAL INVESTM	S' EQUITY	625,804,969 Market Value	% of Shareholders Equity
SHAREHOLDERS TOTAL INVESTM	ENTS st USD 715,233,460)	625,804,969 Market Value USD	100.00 % of Shareholders' Equity 99.27
SHAREHOLDERS  TOTAL INVESTM  Total Investments (co	ENTS set USD 715,233,460) bilities	625,804,969  Market Value USD  621,209,478	% of Shareholders Equity 99.27
TOTAL INVESTM Total Investments (cc Other Assets and Lia Shareholders' Ec	ENTS st USD 715,233,460) bilities	625,804,969  Market Value USD 621,209,478 4,595,491 625,804,969	% o' Shareholders Equity 99.27 0.73
TOTAL INVESTM Total Investments (cc Other Assets and Lia Shareholders' Ec  (a) 144A: This sec	ENTS sit USD 715,233,460) bilities	625,804,969  Market Value USD 621,209,478 4,595,491 625,804,969	% o Shareholders Equity 99.27 0.77 100.00 ant to private

Allocation of Portfolio as at 31 May 2024	% of Shareholders Equity
Common Stocks	
Electric	14.98
Environmental Control	11.30
Packaging & Containers	10.93
Chemicals	10.81
Building Materials	7.93
Electronics	7.51
Electrical Components & Equipment	6.25
Software	4.97
Machinery—Diversified	4.79
Auto Parts & Equipment	4.45
Others	15.35
TOTAL COMMON STOCKS	99.27
Other Assets and Liabilities	0.73
TOTAL	100.00

### Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2024

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Transferable	e se	curities admitted to an official ex	change listing	
Common St	ock	s – 94.90%		
Australia	704	Transcription Cross	700 440	1.70
91,	701	Transurban Group	766,116	1.72
France		DND D II OA	005.470	4.00
		BNP Paribas SA LVMH Moet Hennessy Louis Vuitton	885,170	1.98
,	500	SE	638,807	1.43
5,0	078	Sanofi SA	491,469	1.10
. ,		Schneider Electric SE	749,595	1.68
-		TotalEnergies SE	744,090	1.67
8,0	069	Vinci SA	1,004,580	2.25
			4,513,711	10.11
Ireland				
	784	Accenture PLC Class A	789,180	1.77
Italy				
-	163	Enel SpA	374,063	0.84
		-	690,907	1.55
			1 064 070	2 20
			1,064,970	2.39
Japan		T	454.000	4.04
		Takeda Pharmaceutical Co. Ltd.	451,203	1.01
۷,۰	200	Tokyo Electron Ltd.	473,158	1.06
			924,361	2.07
Netherlands				
21,	526	Koninklijke Ahold Delhaize NV	668,410	1.50
201,8	825	Koninklijke KPN NV	759,183	1.70
			1,427,593	3.20
0			, , , ,	
Singapore 75.3	300	Singapore Exchange Ltd.	534,018	1.20
		Olingapore Exoriarige Eta.	004,010	1.20
Spain 64,3	391	Iberdrola SA	841,200	1.88
		ibordroid 67 (	0+1,200	1.00
Switzerland	150	Nestle SA	758,950	1.70
		Swiss Re AG	683,440	1.53
-		Zurich Insurance Group AG	924,745	2.07
			2 267 125	5.30
			2,367,135	5.30
Taiwan	200	Taliana Organia and destan		
32,0	JUU	Taiwan Semiconductor Manufacturing Co. Ltd.	820,533	1.84
			,	
United Kingdo		AstraZeneca PLC	1,288,029	2.88
		BP PLC	1,288,875	2.89
		DS Smith PLC	480,908	1.08
146,0	036	HSBC Holdings PLC	1,290,724	2.89
		National Grid PLC	498,925	1.12
		Rio Tinto PLC	973,339	2.18
47,0	554	Shell PLC	1,717,831	3.85
			7,538,631	16.89
United States				
8,	573	Ameren Corp.	621,114	1.39
		Amgen, Inc.	585,444	1.31
		AT&T, Inc.	797,464	1.79
		Blackstone, Inc. Bristol-Myers Squibb Co.	586,707 670,930	1.31 1.50
		Cisco Systems, Inc.	819,107	1.84
		Coca-Cola Co.	1,158,529	2.60
9,6	630	CVS Health Corp.	543,132	1.22
		Danaher Corp.	711,437	1.59
		Eaton Corp. PLC	690,176	1.55
8,	1 56	Fidelity National Information Services, Inc.	654,423	1.47
2.2	237	Home Depot, Inc.	737,136	1.65
_,-		• •	. ,	

ks – (Continued) (Continued)		
,		
(		
8 Honeywell International, Inc.	1,027,190	2.30
1 Illinois Tool Works, Inc.	631,283	1.41
2 Johnson & Johnson	875,107	1.96
0 JPMorgan Chase & Co.	1,402,766	3.14
6 KLA Corp.	433,765	0.97
•		1.32
		3.48
		1.23 2.03
		2.30
		1.64
-		1.87
		2.01
-	735,790	1.65
	20 772 591	46.53
ON STOCKS	20,772,001	
	42,360,039	94.90
vestment Trusts – 4.47%		
8 Gecina SA	390,366	0.88
O Assessing Transport	700 440	4 77
•		1.77
•		0.77 1.05
5 Frologis, Inc.	400,000	1.00
	1,603,523	3.59
	1,993,889	4.47
	32,257	0.07
)	32,257	0.07
- 0.20%		
		0.00
Class)(=/	90,890	0.20
L FUNDS		
90)	90,890	0.20
FERABLE SECURITIES ADMITTED		
94,722)	44,477,075	99.64
	44.477.075	99.64
· ,		
		0.36
RS' EQUITY	44,638,375	100.00
		% of
MENTS	Market Value USD	Shareholders Equity
		99.64
Liabilities	161,300	0.36
	8 McDonald's Corp. 6 Microsoft Corp. 1 Northern Trust Corp. 1 Procter & Gamble Co. 6 Texas Instruments, Inc. 8 United Parcel Service, Inc. Class B 2 Walmart, Inc. 2 Waste Management, Inc. 8 Xcel Energy, Inc.  ON STOCKS 43,040)  vestment Trusts – 4.47% 8 Gecina SA 6 American Tower Corp. 4 AvalonBay Communities, Inc. 5 Prologis, Inc.  STATE INVESTMENT TRUSTS 0,792) 6 1 0 National Grid PLC 6 1 O Oclowed	8 McDonald's Corp. 588,471 6 Microsoft Corp. 1,553,475 6 Microsoft Corp. 1,553,475 1 Northern Trust Corp. 550,009 1 Procter & Gamble Co. 905,182 6 Texas Instruments, Inc. 1,028,179 8 United Parcel Service, Inc. Class B 733,183 2 Walmart, Inc. 836,794 2 Waste Management, Inc. 835,798 8 Xcel Energy, Inc. 735,790  20,772,591  DN STOCKS 43,040) 42,360,039  vestment Trusts – 4.47% 8 Gecina SA 390,366 6 American Tower Corp. 789,440 4 AvalonBay Communities, Inc. 346,075 5 Prologis, Inc. 468,008  1,603,523  ESTATE INVESTMENT TRUSTS 0,792) 1,993,889 6 10 National Grid PLC 32,257  - 0.20% 0 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(a) 90,890  LE FUNDS 90) 90,890  FERABLE SECURITIES ADMITTED LEXCHANGE LISTING 94,722) 44,477,075 S AND LIABILITIES 161,300  RS' EQUITY 44,638,375

 $<sup>^{\</sup>rm (a)}\,$  A related party to Goldman Sachs Funds.

### Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2024

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Banks	10.79
Pharmaceuticals	9.67
Oil & Gas	8.41
Electric	6.88
Semiconductors	6.17
Food, Beverages & Tobacco	5.80
Telecommunications	5.33
Software	4.95
Retail	4.84
Insurance	3.60
Others	28.46
TOTAL COMMON STOCKS	94.90
Real Estate Investment Trusts	4.47
Mutual Funds	0.20
Rights	
Electric	0.07
TOTAL RIGHTS	0.07
Other Assets and Liabilities	0.36
TOTAL	100.00

#### Goldman Sachs Funds—Global Equity Partners ESG Portfolio Schedule of Investments As at 31 May 2024

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official ex	change listing	
Comme Finland		s – 93.80%		
1	1,067,745	Neste Oyj	22,304,404	1.60
Ireland	133,165	Accenture PLC Class A	37,748,283	2.72
Japan				
		Hoya Corp. Keyence Corp.	38,218,878 40,375,406	2.75 2.90
	00,100	тоуолог согр.	78,594,284	5.65
Spain			7 0,00 1,20 1	0.00
-	2,238,713	Banco Bilbao Vizcaya Argentaria SA	24,234,131	1.74
Sweden				
		Hexagon AB Class B	44,193,261	3.18
Switzer		DSM-Firmenich AG	52,287,649	3.76
		Nestle SA	29,025,624	2.08
		UBS Group AG	28,056,896	2.02
			109,370,169	7.86
Taiwan				
	283,165	Taiwan Semiconductor Manufacturing Co. Ltd. ADR	42,981,615	3.09
United I	Kingdom	Astro-Zanasa DI C	F2 700 270	2.07
		AstraZeneca PLC Compass Group PLC	53,788,270 27,291,946	3.87 1.96
		Ferguson PLC	30,517,184	2.20
6	5,543,598	Rentokil Initial PLC	34,652,512	2.49
			146,249,912	10.52
United \$				
		Alphabet, Inc. Class A	76,992,867	5.54
		Amazon.com, Inc. Ball Corp.	61,089,160 40,425,376	4.39 2.91
		Boston Scientific Corp.	41,456,684	2.98
		Costco Wholesale Corp.	25,914,983	1.86
		Danaher Corp.	45,411,002	3.26
	312,250	Estee Lauder Cos., Inc. Class A	38,019,560	2.73
		Intuit, Inc.	36,828,326	2.65
		Marsh & McLennan Cos., Inc.	27,933,840	2.01
		Martin Marietta Materials, Inc.	31,132,260	2.24 7.05
		Microsoft Corp. NIKE, Inc. Class B	98,089,613 28,536,555	2.05
		Northern Trust Corp.	29,291,208	2.11
		NVIDIA Corp.	44,231,656	3.18
	328,143	Procter & Gamble Co.	53,221,513	3.83
	92,243	S&P Global, Inc.	38,950,529	2.80
		Walt Disney Co.	38,531,382	2.77
	207,656	Waste Management, Inc.	42,841,509	3.08
			798,898,023	57.44
	COMMON SD 1,086,	I STOCKS 707,516)	1,304,574,082	93.80
Real Es		estment Trusts – 3.28%		
		American Tower Corp.	45,585,687	3.28
	REAL ES	TATE INVESTMENT TRUSTS ,143)	45,585,687	3.28

					0/ -4
Holdings	Security Description			Market Value USD	% of Shareholders Equity
Mutual Funds	- 2.47%				
Ireland	7 Goldman S	achs US\$ Trea	eur./		
34,432,70		erves Fund (X [			
	Class) <sup>(a)</sup>		_	34,452,767	2.47
				34,452,767	2.47
TOTAL MUTUA (cost USD 34,4				34,452,767	2.47
TOTAL TRANS			MITTED		
(cost USD 1,17		E LISTING	1,	384,612,536	99.55
MARKET VALU	E OF INVEST	MENTS EXCL	UDING		
(cost USD 1,17	2,051,426)		1,	384,612,536	99.55
Forward Curre	ency Contrac	cts - 0.04%			
				Unrealised	% of
Amou Currency Boug		Amount Sold	Maturity Date	Gain USD	Shareholders' Equity
EUR 78,528,8		84,727,478	30/07/2024	837,857	0.06
UNREALISED O			NCY		
CONTRACTS				837,857	0.06
				Unrealised	% of
Amou Currency Boug		Amount Sold	Maturity Date		Shareholders' Equity
USD 20,934,50		16,583,818	02/07/2024	,	(0.02)
USD 10,470,59		1,629,011,916	29/07/2024	,	(0.00)
USD 13,968,00 USD 3,589,25		12,879,793 3,231,675	30/07/2024 19/08/2024	(65,806) (24,049)	(0.00)
UNREALISED L	OSS ON FOR	WARD CURRI	ENCY		
CONTRACTS				(328,135)	(0.02)
MARKET VALU (cost USD 1,172		MENTS	1	,385,122,258	99.59
OTHER ASSET	S AND LIABIL	ITIES		5,709,980	0.41
SHAREHOLDE	RS' EQUITY		1	,390,832,238	100.00
					% of
TOTAL INVEST	MENTS		I	Market Value USD	Shareholders' Equity
Total Investments		ives (cost		1 204 640 520	00.55
USD 1,172,051,4 Unrealised gain on		v contracts		1,384,612,536 837,857	99.55 0.06
Unrealised loss on				(328,135)	(0.02)
Other Assets and I		· 		5,709,980	0.41
Shareholders' I	Equity		1,	390,832,238	100.00

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, HSBC Bank PLC, Merrill Lynch International, Morgan Stanley & Co. International PLC, Standard Chartered Bank, State Street Bank & Trust and Westpac Banking Corp.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

#### Goldman Sachs Funds—Global Equity Partners ESG Portfolio Schedule of Investments As at 31 May 2024

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	9.93
Software	9.70
Cosmetics/Personal Care	6.56
Semiconductors	6.27
Healthcare Products	6.24
Machinery—Diversified	6.08
Banks	5.87
Commercial Services	5.29
Food, Beverages & Tobacco	4.04
Pharmaceuticals	3.87
Others	29.95
TOTAL COMMON STOCKS	93.80
Real Estate Investment Trusts	3.28
Mutual Funds	2.47
Unrealised Gain on Forward Currency Contracts	0.06
Unrealised Loss on Forward Currency Contracts	(0.02)
Other Assets and Liabilities	0.41
TOTAL	100.00

### Goldman Sachs Funds—Global Future Health Care Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable s Common Stoc Australia	ecurities admitted to an official ks – 99.01%	l exchange listing	
	4 CSL Ltd.	5,337,622	3.08
<b>Canada</b> 21,29	3 Xenon Pharmaceuticals, Inc.	840,009	0.48
Denmark			
	Genmab A/S ADR Novo Nordisk A/S Class B	1,314,076 11,303,519	0.76 6.51
		12,617,595	7.27
France			
	3 Sartorius Stedim Biotech	1,104,847	0.64
Japan			
	Hoya Corp.	3,946,117	2.27 0.91
93,100	Kyowa Kirin Co. Ltd.	1,577,695	
		5,523,812	3.18
Netherlands	5 Argenx SE ADR	2,180,875	1.26
	Algelix SE ADIX	2,100,073	1.20
Switzerland 6,770	6 Lonza Group AG	3,642,058	2.10
	1 MoonLake Immunotherapeutics	810,621	0.46
		4,452,679	2.56
United Kingdom	<u> </u>		
	2 AstraZeneca PLC	11,207,489	6.46
United States			
	4 AbbVie, Inc.	6,906,237	3.98
	A Alien Technologies, Inc.	3,328,629	1.92
	Align Technology, Inc.     Alnylam Pharmaceuticals, Inc.	1,995,064 1,186,843	1.15 0.68
	1 Amgen, Inc.	7,745,903	4.46
	7 Biogen, Inc.	5,481,967	3.16
	BioMarin Pharmaceutical, Inc.	4,872,745	2.81
	7 Boston Scientific Corp.	10,884,569	6.27
	4 CG oncology, Inc.	1,123,435	0.65
	Cooper Cos., Inc.	6,180,525	3.56
	Danaher Corp.	6,514,490	3.75
	5 Dexcom, Inc. 1 Edwards Lifesciences Corp.	2,825,655	1.63 1.16
	Eli Lilly & Co.	2,007,724 17,054,340	9.83
	Humana, Inc.	5,263,430	3.03
	7 IDEXX Laboratories, Inc.	3,117,690	1.80
	3 Illumina, Inc.	725,078	0.42
31,639	9 Insulet Corp.	5,630,793	3.24
13,58	Intra-Cellular Therapies, Inc.	901,024	0.52
	9 Intuitive Surgical, Inc.	8,480,640	4.89
	1 iRhythm Technologies, Inc.	730,484	0.42
3,54		4,933,392	2.84
9,41		1,033,610	0.60
34,729	Neurocrine Biosciences, Inc. Roivant Sciences Ltd.	4,766,555	2.75
90,73	4-3	944,551 3,064,245	0.54 1.77
9,14 25,16		1,004,547	0.58
16,480	-	1,177,661	0.68
11,37	•	1,988,577	1.15

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	ks – (Continued)		
United States – (	Continued)		
	West Pharmaceutical Services, Inc.	1,185,903	0.68
48,047	Zimmer Biomet Holdings, Inc.	5,483,604	3.16
		128,539,910	74.08
TOTAL COMMO			
(cost USD 156,3	29,775)	171,804,838	99.01
	ERABLE SECURITIES ADMITTED L EXCHANGE LISTING		
(cost USD 156,3	29,775)	171,804,838	99.01
MARKET VALUE	E OF INVESTMENTS		
(cost USD 156,3	29,775)	171,804,838	99.01
OTHER ASSETS	S AND LIABILITIES	1,706,833	0.99
SHAREHOLDER	RS' EQUITY	173,511,671	100.00
			% of
TOTAL INVEST	MENTS	Market Value USD	Shareholders' Equity
	MENTS cost USD 156,329,775)		
	cost USD 156,329,775)	USD	Equity
Total Investments (c	cost USD 156,329,775) iabilities	USD 171,804,838	Equity 99.01
Total Investments (c Other Assets and Li Shareholders' E	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	99.01 0.99
Total Investments (c Other Assets and Li Shareholders' E	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00
Total Investments (c Other Assets and Li Shareholders' E	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00
Total Investments (c Other Assets and Li Shareholders' E	cost USD 156,329,775) iabilities  iquity his security is determined by the Valuer.  folio as at 31 May 2024	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00 % of Shareholders'
Total Investments (c Other Assets and Li Shareholders' E (a) Valuation of the Allocation of Port	cost USD 156,329,775) iabilities iquity his security is determined by the Valuer. folio as at 31 May 2024	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00 % of Shareholders'
Total Investments (c Other Assets and Li Shareholders' E (a) Valuation of the Allocation of Port Common Stock	cost USD 156,329,775) iabilities iquity his security is determined by the Valuer. folio as at 31 May 2024 ks	171,804,838 1,706,833 173,511,671	Equity 99.01 0.99 100.00 % of Shareholders' Equity
Total Investments (c Other Assets and Li Shareholders' E  (a) Valuation of the Allocation of Port Common Stocl Healthcare Produ	cost USD 156,329,775) iabilities iquity his security is determined by the Valuer. folio as at 31 May 2024 ks	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00 % of Shareholders' Equity 35.01
Total Investments (c) Other Assets and Li Shareholders' E  (a) Valuation of the Allocation of Port Common Stocl Healthcare Produ Pharmaceuticals Biotechnology	cost USD 156,329,775) iabilities  iquity his security is determined by the Valuer.  folio as at 31 May 2024  ks  ucts	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00 % of Shareholders' Equity 35.01 32.75
Total Investments (c) Other Assets and Li Shareholders' E  (a) Valuation of the Allocation of Port Common Stocl Healthcare Produ Pharmaceuticals Biotechnology	cost USD 156,329,775) iabilities  iquity his security is determined by the Valuer.  folio as at 31 May 2024  ks  ucts	171,804,838 1,706,833 173,511,671	99.01 0.99 100.00 % of Shareholders' Equity 35.01 32.75 19.86
Total Investments (c Other Assets and Li Shareholders' E  (a) Valuation of tot  Allocation of Port  Common Stocl Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi Electronics	cost USD 156,329,775) iabilities  iquity his security is determined by the Valuer.  folio as at 31 May 2024  ks  ucts	171,804,838 1,706,833 173,511,671	### Equity  99.01 0.99  100.00  % of Shareholders' Equity  35.01 32.75 19.86 5.13
Total Investments (c Other Assets and Li Shareholders' E  (a) Valuation of tt  Allocation of Port  Common Stoci Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi	cost USD 156,329,775) iabilities  iquity his security is determined by the Valuer.  folio as at 31 May 2024  ks ucts	171,804,838 1,706,833 173,511,671	### Equity  99.01 0.99  100.00  % of Shareholders' Equity  35.01 32.75 19.86 5.13 5.11
Total Investments (c Other Assets and Li Shareholders' E  (a) Valuation of tt  Allocation of Port  Common Stocl Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi Electronics Software	cost USD 156,329,775) iabilities iquity his security is determined by the Valuer. folio as at 31 May 2024 ks ucts ces	171,804,838 1,706,833 173,511,671	### Equity  99.01 0.99  100.00  % of Shareholders' Equity  35.01 32.75 19.86 5.13 5.11 1.15

### Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable sed	curities admitted to an official ex	change listing	
Common Stocks	s – 98.48%		
Canada			
328,186	Shopify, Inc. Class A	19,317,028	0.91
China			
	Baidu, Inc. Class A	16,510,437	0.78
20,813,000	Kingdee International Software Group Co. Ltd.	21,423,280	1.01
1.322.652	Sangfor Technologies, Inc. Class A	9,970,645	0.47
	Silergy Corp.	39,414,722	1.85
1,591,565	Tencent Music Entertainment Group		
500,000	ADR	23,451,710	1.10
	Trip.com Group Ltd. Venustech Group, Inc. Class A	30,239,364 18,049,619	1.42 0.85
7,103,307	venustech Group, Inc. Class A	10,049,019	0.00
		159,059,777	7.48
Germany			
788,445	Infineon Technologies AG	31,753,230	1.49
Hong Kong			
	ASMPT Ltd.	12,915,758	0.61
India			
	Coforge Ltd.	11,170,428	0.53
	Persistent Systems Ltd.	14,896,967	0.70
13,972,146	Zomato Ltd.	29,966,848	1.41
		56,034,243	2.64
		30,034,243	2.04
Israel		10 105 050	0.00
	Mobileye Global, Inc. Class A Monday.com Ltd.	19,135,252 36,703,709	0.90 1.73
101,703	Monday.com Etd.		1.73
		55,838,961	2.63
Japan			
	Advantest Corp.	20,576,776	0.97
	Capcom Co. Ltd.	13,976,423	0.66
	Daifuku Co. Ltd.	30,646,323	1.44
	Hamamatsu Photonics KK Horiba Ltd.	11,251,679 21,515,124	0.53 1.01
	Hoya Corp.	21,513,124	1.01
	Murata Manufacturing Co. Ltd.	27,063,354	1.28
208,800	Tokyo Electron Ltd.	44,907,009	2.11
513,900	Tokyo Seimitsu Co. Ltd.	36,743,829	1.73
		228,189,293	10.74
No the color of the		-, -, -,	
Netherlands	ASM International NV	42,712,719	2.01
	7 CON INCOMATION AT 144	42,712,710	2.01
Spain	Cellnex Telecom SA	22 024 200	1.60
921,104	Celinex Telecom SA	33,931,389	1.60
Taiwan			
	Chroma ATE, Inc.	25,639,063	1.21
	Delta Electronics, Inc. E Ink Holdings, Inc.	36,864,740 19,870,246	1.73 0.94
	Jentech Precision Industrial Co. Ltd.	50,759,482	2.39
	MediaTek, Inc.	23,545,546	1.11
	Unimicron Technology Corp.	24,514,407	1.15
31,098,000	United Microelectronics Corp.	52,962,796	2.49
		234,156,280	11.02
United States		<u> </u>	
	Analog Devices, Inc.	50,267,187	2.37
	AppLovin Corp. Class A	45,446,329	2.14
	Arista Networks, Inc.	33,241,494	1.56
110,272		FF 000 F7F	2.62
194,295	Cadence Design Systems, Inc.	55,663,575	2.02
194,295 73,905	CDW Corp.	16,477,859	0.78
194,295 73,905 136,288	CDW Corp. Crowdstrike Holdings, Inc. Class A	16,477,859 43,474,509	0.78 2.05
194,295 73,905 136,288 417,392	CDW Corp. Crowdstrike Holdings, Inc. Class A Datadog, Inc. Class A	16,477,859 43,474,509 46,960,774	0.78 2.05 2.21
194,295 73,905 136,288 417,392 149,139	CDW Corp. Crowdstrike Holdings, Inc. Class A	16,477,859 43,474,509	0.78 2.05 2.21 0.77 1.96

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (0			
	Entegris, Inc.	31,301,178	1.47
	Fidelity National Information	,,,,,	
	Services, Inc.	44,985,483	2.12
87,895	HubSpot, Inc.	53,793,498	2.53
	Jack Henry & Associates, Inc.	18,978,603	0.89
	Keysight Technologies, Inc.	18,804,161	0.88
	KLA Corp.	79,590,590	3.75
	Klaviyo, Inc. Class A	19,754,351	0.93
	Marvell Technology, Inc.	77,791,680	3.66
	Micron Technology, Inc.	70,813,645	3.33
	MKS Instruments, Inc.	33,247,352	1.56
	MongoDB, Inc.	22,520,683	1.06
	Motorola Solutions, Inc.	55,607,044	2.62
	Procore Technologies, Inc.	19,543,889	0.92
	Samsara, Inc. Class A	27,394,059	1.29
	Snap, Inc. Class A	36,153,083	1.70
	Snowflake, Inc. Class A	26,884,697	1.27
	Trade Desk, Inc. Class A	38,058,669	1.79
	Tyler Technologies, Inc.	36,881,624	1.74
	Workday, Inc. Class A	44,621,963	2.10
251,946	Zscaler, Inc.	43,029,857	2.03
		1,168,909,026	55.02
Uruguay 29,265	MercadoLibre, Inc.	49,531,305	2.33
TOTAL COMMON (cost USD 1,881,		2,092,349,009	98.48
Real Estate Inve	estment Trusts – 1.10%		
United States			
119,688	SBA Communications Corp.	23,292,482	1.10
TOTAL DEAL ES	TATE INVESTMENT TRUSTS		
(cost USD 35,654		23,292,482	1.10
	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 1,917,	EXCHANGE LISTING	2,115,641,491	99.58
(0031 000 1,517,	021,477)	2,113,041,431	33.30
MARKET VALUE (cost USD 1,917,	OF INVESTMENTS 621,477)	2,115,641,491	99.58
OTHER ASSETS	AND LIABILITIES	8,888,726	0.42
SHAREHOLDERS	S' EQUITY	2,124,530,217	100.00
			% of
TOTAL INVESTM	ENTS	Market Value USD	Shareholders' Equity
Total Investments (co	ost USD 1,917,621,477)	2,115,641,491	99.58
Other Assets and Lia	abilities	8,888,726	0.42
Shareholders' Ed	quity	2,124,530,217	100.00
_		_	_

### Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2024

	% of
Allocation of Portfolio as at 31 May 2024	Shareholders' Equity
Common Stocks	
Semiconductors	29.19
Software	27.18
Electronics	11.72
Internet	11.20
Computers	6.63
Telecommunications	4.18
Advertising	1.79
Electrical Components & Equipment	1.73
Construction & Engineering	1.60
Machinery—Diversified	1.44
Others	1.82
TOTAL COMMON STOCKS	98.48
Real Estate Investment Trusts	1.10
Other Assets and Liabilities	0.42
TOTAL	100.00

### Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2024

Holdin	gs	Security Description	Market Value USD	% of Shareholders' Equity
		curities admitted to an official exc	change listing	
		s – 97.96%		
Canad				
	385,074	Shopify, Inc. Class A	22,665,456	1.40
China				
		Kweichow Moutai Co. Ltd. Class A	33,402,386	2.07
		Meituan Class B <sup>(a)</sup>	25,783,998	1.59
	-	NetEase, Inc. Proya Cosmetics Co. Ltd. Class A	13,863,947 11,902,079	0.86 0.74
		Shenzhou International Group	11,902,079	0.74
	_,,	Holdings Ltd.	22,010,090	1.36
	881,200	Tencent Holdings Ltd.	40,708,492	2.52
	661,353	Tencent Music Entertainment Group		
		ADR	9,745,036	0.60
			157,416,028	9.74
France	9			
	53,434	LVMH Moet Hennessy Louis Vuitton		
		SE	42,667,521	2.64
Germa	any			
	-	CTS Eventim AG & Co. KGaA	23,245,273	1.44
	411,831	Infineon Technologies AG	16,585,766	1.03
			39,831,039	2.47
Hong		Budweiser Brewing Co. APAC Ltd. (a)	9,966,285	0.62
	7,047,000	Budweiser Brewling Co. AFAC Ltd.	9,900,203	0.02
India	E E 17 00E	lia Financial Comisso I td	22.754.245	1 11
	5,517,095	Jio Financial Services Ltd.	22,754,245	1.41
Ireland				
	1,022,968	Experian PLC	47,255,890	2.92
Israel				
	113,956	Oddity Tech Ltd. Class A	4,102,416	0.25
Italy				
+	2,701,804	Davide Campari-Milano NV	26,727,625	1.65
	513,031	Moncler SpA	34,079,769	2.11
			60,807,394	3.76
Nethe	rlands			
+		Basic-Fit NV <sup>(a)</sup>	5,266,313	0.33
Cinan				
Singa		Sea Ltd. ADR	12,154,238	0.75
	.01,000	554 214.71271	12,101,200	
Spain	1 245 170	EDP Renovaveis SA	20.015.622	1.24
		EDF Reliovavels SA	20,015,632	1.24
Switze		DOM Firms a pink AO	20 252 205	0.00
	280,300	DSM-Firmenich AG	32,353,205	2.00
Taiwaı				
	3,494,000		90 501 076	5.5/
		Manufacturing Co. Ltd.	89,591,976	5.54
United	States			
		Advanced Micro Devices, Inc.	20,406,350	1.26
		Alphabet, Inc. Class C Amazon.com, Inc.	125,560,842	7.77 8.18
		Apple, Inc.	132,201,689 65,324,587	4.04
		Ball Corp.	29,412,543	1.82
		Cava Group, Inc.	9,988,150	0.62
		Chipotle Mexican Grill, Inc.	15,899,294	0.98
		Electronic Arts, Inc.	30,629,014	1.90
		elf Beauty, Inc.	8,149,693	0.5
		Foot Locker, Inc.	10,199,483	0.63
		Illumina, Inc. Live Nation Entertainment, Inc.	11,652,478	0.72
		LIVE MAUON ENJERSAMMENT INC.	37,825,262	2.34
	138,256	Mastercard, Inc. Class A	60,898,312	3.77
	138,256 199,550			3.77 5.71 2.74

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States - (0	Continued)		
	NVIDIA Corp.	116,664,134	7.22
	Samsonite International SA <sup>(a)</sup>	19,077,518	1.18
	TJX Cos., Inc.	15,416,365	0.95 1.79
	T-Mobile US, Inc. Ulta Beauty, Inc.	28,974,838 25,025,219	1.79
	Walt Disney Co.	38,698,965	2.40
		975,796,895	60.38
Uruguay			
	MercadoLibre, Inc.	40,505,149	2.51
TOTAL COMMON (cost USD 1,377,		1,583,149,682	97.96
Real Estate Inve	estment Trusts – 1.65%		
	American Tower Corp.	26,754,180	1.65
TOTAL REAL ES	TATE INVESTMENT TRUSTS		
(cost USD 31,578	3,510)	26,754,180	1.65
Mutual Funds – Ireland	0.58%		
9,320,652	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribut Class) <sup>(b)</sup>	9,320,652	0.58
		9,320,652	0.58
TOTAL MUTUAL		0.220.652	0.50
(cost USD 9,320,	002)	9,320,652	0.58
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 1,418,		1,619,224,514	100.19
MARKET VALUE	OF INVESTMENTS		
(cost USD 1,418,	663,125)	1,619,224,514	100.19
OTHER ASSETS	AND LIABILITIES	(3,067,359)	(0.19)
SHAREHOLDERS	S' EQUITY	1,616,157,155	100.00
			% of
TOTAL INVESTM	ENTS	Market Value USD	Shareholders' Equity
	ost USD 1,418,663,125)	1,619,224,514	100.19
Other Assets and Lia	abilities	(3,067,359)	(0.19)
Shareholders' Ed		1,616,157,155	100.00

A portion of these securities were on loan at 31 May 2024. See Note 6.
 (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

## Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2024

	% of Shareholders
Allocation of Portfolio as at 31 May 2024	Equity
Common Stocks	
Internet	31.03
Semiconductors	15.05
Apparel	7.48
Retail	6.84
Diversified Financial Services	5.18
Food, Beverages & Tobacco	4.34
Computers	4.04
Electric	3.98
Entertainment	3.78
Software	3.01
Others	13.23
TOTAL COMMON STOCKS	97.96
Real Estate Investment Trusts	1.65
Mutual Funds	0.58
Other Assets and Liabilities	(0.19)
TOTAL	100.00

#### Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	change listing		Common Stock	,		
Common Stock	s – 99.58%			•	Maruti Suzuki India Ltd.	70,058,805	1.94
India				2,336,070			
, ,	360 ONE WAM Ltd.	16,587,966	0.46		Ltd. <sup>(a)</sup>	13,763,425	0.38
	Aether Industries Ltd.	13,116,669	0.36		Medplus Health Services Ltd.	10,817,183	0.30
	Amber Enterprises India Ltd.	21,993,901	0.61	1,309,109		17,809,230	0.49
	Angel One Ltd.	29,427,969	0.82	435,935		16,643,245	0.46
	APL Apollo Tubes Ltd.	40,641,189	1.13		Netweb Technologies India Ltd.	26,380,284	0.73
	Apollo Hospitals Enterprise Ltd.  Archean Chemical Industries Ltd.	45,793,464 15,946,744	1.27 0.44		Newgen Software Technologies Ltd		1.36
	ASK Automotive Ltd.	11,732,416	0.33	19,121,633	Oberoi Realty Ltd.	24,553,623	0.68 0.57
	AU Small Finance Bank Ltd.	26,930,743	0.75		-	20,704,251	0.57
	AurionPro Solutions Ltd.	14,024,384	0.39		PB Fintech Ltd. Persistent Systems Ltd.	21,362,763 30,925,921	0.39
	Awfis Space Solutions Ltd.	7,536,061	0.21		Pfizer Ltd.	18,977,988	0.53
	Axis Bank Ltd.	115,193,952	3.20		PNC Infratech Ltd.	34,108,445	0.95
	Bajaj Consumer Care Ltd.	11,317,103	0.31		Praj Industries Ltd.	17,989,885	0.50
	Bajaj Finance Ltd.	99,927,334	2.77		PRAVEG Ltd.	5,207,881	0.14
14,762,953	Bank of Baroda	46,831,774	1.30		PRICOL Ltd.	23,420,147	0.65
	Bharat Petroleum Corp. Ltd.	39,226,692	1.09		PVR Inox Ltd.	16,009,508	0.44
6,786,314	Bharti Airtel Ltd.	111,587,827	3.10		Rategain Travel Technologies Ltd.	21,045,388	0.58
2,235,144	Bikaji Foods International Ltd.	15,898,188	0.44	8,201,385	-	52,796,467	1.46
1,969,883	Brigade Enterprises Ltd.	30,256,986	0.84	3,002,423	Reliance Industries Ltd.	102,829,956	2.85
630,370	Cartrade Tech Ltd.	6,563,060	0.18	11,012,628	Restaurant Brands Asia Ltd.	13,484,583	0.37
1,874,271	Cello World Ltd.	19,012,031	0.53	19,706,673	Samvardhana Motherson		
927,635	Century Textiles & Industries Ltd.	22,438,162	0.62		International Ltd.	35,722,940	0.99
2,698,213	Cholamandalam Investment and			3,195,192	SBI Life Insurance Co. Ltd. (a)	53,054,390	1.47
	Finance Co. Ltd.	40,094,959	1.11	70,035	Shree Cement Ltd.	20,700,344	0.57
	CMS Info Systems Ltd.	21,442,580	0.59	542,532	Siemens Ltd.	45,290,571	1.26
	Coforge Ltd.	50,956,258	1.41	1,311,167	SJS Enterprises Ltd.	11,447,996	0.32
	Colgate-Palmolive India Ltd.	35,257,744	0.98		Sona Blw Precision Forgings Ltd. (a)	22,635,006	0.63
457,098	Computer Age Management	10.010.017	0.50		Spandana Sphoorty Financial Ltd.	13,155,728	0.36
000 444	Services Ltd.	19,043,947	0.53		Sterling and Wilson Renewable	25,854,740	0.72
	Craftsman Automation Ltd.	19,669,858	0.55		Sterlite Technologies Ltd.	14,751,848	0.41
	Devyani International Ltd.	13,337,718	0.37	3,012,838		18,830,805	0.52
	Dixon Technologies India Ltd.  Doms Industries Ltd.	38,580,248 12,606,668	1.07 0.35		Sun Pharmaceutical Industries Ltd.	73,551,808	2.04
	Emami Ltd.	23,529,332	0.65		Suven Pharmaceuticals Ltd.	20,933,086	0.58
	Ethos Ltd.	9,061,704	0.25	58,540,029	0,	33,412,234	0.93
	Eureka Forbes Ltd.	15,481,867	0.43		Tata Consumer Products Ltd.	50,655,278	1.41
	Five-Star Business Finance Ltd.	22,559,385	0.63		Tatva Chintan Pharma Chem Ltd. Tbo Tek Ltd.	6,671,923	0.19 0.41
	Ganesha Ecosphere Ltd.	9,534,799	0.26	•	TD Power Systems Ltd.	14,684,999 17,047,793	0.41
	Gland Pharma Ltd. <sup>(a)</sup>	21,835,941	0.61		TeamLease Services Ltd.	11,581,936	0.32
	Go Digit General Insurance Ltd.	17,933,890	0.50		Torrent Pharmaceuticals Ltd.	33,402,254	0.93
	Godrej Consumer Products Ltd.	53,194,349	1.48		Trent Ltd.	54,069,869	1.50
	Godrej Properties Ltd.	50,838,515	1.41	522,048		22,360,314	0.62
	Gokaldas Exports Ltd.	39,480,916	1.10		Vedanta Ltd.	36,722,197	1.02
1,295,989	Gravita India Ltd.	16,708,509	0.46		Vinati Organics Ltd.	17,021,971	0.47
938,702	Grindwell Norton Ltd.	28,820,767	0.80		Zensar Technologies Ltd.	28,339,732	0.79
6,001,500	Hindalco Industries Ltd.	49,537,460	1.37		Zomato Ltd.	80,850,553	2.24
1,982,170	Home First Finance Co. India Ltd. (a)	19,420,382	0.54				
16,223,509	ICICI Bank Ltd.	217,467,903	6.03			3,561,282,429	98.80
	ideaForge Technology Ltd.	4,779,085	0.13	United States			
	IDFC First Bank Ltd.	25,464,623	0.71		Cognizant Technology Solutions		
	India Shelter Finance Corp. Ltd.	7,878,416	0.22	100,111	Corp. Class A	28,337,214	0.78
	Info Edge India Ltd.	27,469,003	0.76				
	Infosys Ltd.	130,060,519	3.61	TOTAL COMMON		0 500 010 010	
	Infosys Ltd. ADR	18,128,029	0.50	(cost USD 2,894,	062,489)	3,589,619,643	99.58
	INOX India Ltd.	15,217,162	0.42	Mutual Funds –	2 48%		
	ISGEC Heavy Engineering Ltd.	15,526,829	0.43	Ireland	2.40 /0		
	Jammu & Kashmir Bank Ltd.	9,527,443	0.26		Goldman Sachs US\$ Treasury		
	Jio Financial Services Ltd.	48,890,331	1.36	55,215,302	Liquid Reserves Fund (X Distributio	n	
	JK Lakshmi Cement Ltd.	24,412,313	0.68		Class) <sup>(b)</sup>	89,275,962	2.48
	JNK India Ltd.	4,293,499	0.12		· · · · · · · · · · · · · · · · · · ·	., -,	
	Jupiter Life Line Hospitals Ltd.	13,356,225	0.37	TOTAL MUTUAL		00.077.057	
	Kajaria Ceramics Ltd.	20,482,430	0.57	(cost USD 89,275	,962)	89,275,962	2.48
	Kalyan Jewellers India Ltd.	27,638,311	0.77	TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
	KEI Industries Ltd. Kfin Technologies Ltd.	45,120,027	1.25 0.50		EXCHANGE LISTING		
	Landmark Cars Ltd.	17,896,100 12,857,266	0.50	(cost USD 2,983,		3,678,895,605	102.06
	Mahindra & Mahindra Ltd.	85,683,960	2.38		·		
	Mahindra Lifespace Developers Ltd.	13,894,903	0.39				
	Mankind Pharma Ltd.	13,741,681	0.38				

#### Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2024

MARKET	VALUE OF	INVESTMENT	S EXCLUDING
DERIVAT	IVES		

(cost USD 2,9	83,338,451)	3,678,895,605	102.06	
Futures Con	tracts - (0.05%)			
	· · · · · ·	ommitment		
		Market	Unrealised	% of
Number of		Value	Loss	Shareholders'
Contracts	Security Description	USD	USD	Equity
	USD			
2,150	Nifty 50 Index Futures Long 27/06/2024	97,558,400	(1,754,384)	(0.05)
UNREALISED	LOSS ON FUTURES CONT	RACTS	(1,754,384)	(0.05)
MARKET VAL (cost USD 2,9	UE OF INVESTMENTS 83,338,451)		3,677,141,221	102.01
OTHER ASSE	TS AND LIABILITIES		(72,545,704)	(2.01)
SHAREHOLD	ERS' EQUITY		3,604,595,517	100.00
				% of
TOTAL INVES	STMENTS		Market Value USD	Shareholders' Equity
Total Investments	s excluding derivatives (cost			
USD 2,983,33	8,451)		3,678,895,605	102.06
Unrealised loss of	on futures contracts		(1,754,384)	(0.05)
Other Assets and	d Liabilities		(72,545,704)	(2.01)
Shareholders	' Equity		3,604,595,517	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Banks	12.25
Diversified Financial Services	10.76
Computers	8.02
Pharmaceuticals	4.53
Automobile Manufacturers	4.32
Oil & Gas	3.94
Electrical Components & Equipment	3.91
Internet	3.91
Software	3.71
Retail	3.55
Others	40.68
TOTAL COMMON STOCKS	99.58
Mutual Funds	2.48
Unrealised Loss on Futures Contracts	(0.05)
Other Assets and Liabilities	(2.01)
TOTAL	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

### Goldman Sachs Funds—Japan Equity Partners Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description			Market Value ('000) JPY	% o Shareholders Equit
Transferable se	curities ad	mitted to an of	fficial excl	hange listing	
Common Stock	s – 97.50%				
Japan		_			
	Advantest (			14,146,352	2.4
	Ajinomoto (			10,002,692	1.7
	Asahi Intec			7,869,719	1.3
	Asics Corp.			16,703,120	2.8
8,503,000	Capcom Co	o. Ltd.		24,686,046	4.2
6,378,300	Daifuku Co.	. Ltd.		17,509,400	3.0
	Daiichi San	•		14,541,341	2.4
	Disco Corp			23,672,725	4.0
	DMG Mori (			11,837,802	2.0
470,300	Fast Retaili	ng Co. Ltd.		18,925,967	3.2
2,186,800	Fuji Electric	Co. Ltd.		20,447,439	3.5
1,179,100	Hamamatsı	u Photonics KK		5,455,951	0.9
2,101,700	Hitachi Ltd.			33,953,290	5.8
387,400	Hoya Corp.			7,392,852	1.2
226,800	Keyence Co	orp.		16,049,070	2.7
3,838,100	Kyowa Kirir	Co. Ltd.		10,191,004	1.7
15,739,300	Mitsubishi l	JFJ Financial Gr	oup, Inc.	26,069,037	4.4
2,552,200	Mitsui Cher	nicals, Inc.		12,130,074	2.0
1,116,000	Nitori Holdii	ngs Co. Ltd.		19,398,606	3.3
1,819,700	Nomura Re	search Institute	Ltd.	7,658,663	1.3
653,600	Obic Co. Lt	d.		13,320,440	2.2
7,397,200	Olympus C	orp.		18,309,380	3.1
	ORIX Corp.			18,396,892	3.1
	Otsuka Cor			8,789,418	1.5
		International Ho	ldinas	-,,	
., ,	Corp.			19,147,188	3.2
3 467 000		dings Co. Ltd.		27,586,055	4.7
	Sanrio Co.			200,428	0.0
	SHIFT, Inc.			9,847,721	1.6
	Shimamura	Co. Ltd		6,381,675	1.0
		Chemical Co. Ltd		27,522,432	4.7
	SMC Corp.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		9,142,966	1.5
	Sony Group	Corn		30,823,322	5.2
	Terumo Co			7,842,313	1.3
		e Holdings, Inc.		35,371,620	6.0
	Unicharm C			18,478,560	3.1
3,030,400	Officialific		-		
				569,801,560	97.5
OTAL COMMOI cost ('000) JPY		1		569,801,560	97.5
/lutual Funds –	0.44%				
	Goldman S	achs Yen Liquid			
		und (X Accumul	ation	0.547.074	0.4
OTAL MUTUAL	Class) <sup>(a)</sup>			2,547,271	0.4
COTAL MUTUAL cost ('000) JPY				2,547,271	0.4
OTAL TRANSFI			ITTED		
cost ('000) JPY				572,348,831	97.9
MARKET VALUE	OF INVEST	MENTS EXCLU	DING		
DERIVATIVES cost ('000) JPY	470,561,338)	1		572,348,831	97.9
orward Currer	icy Contrac	ts – 0.14%			
				Unrealised	
				Gain	% 0
Amount Currency Bought		Amount Sold	Maturity Date	. ,	Shareholders Equit
BP 70,048,196	JPY	13,292,881,718	02/07/2024	4 649,657	0.1
2CD 2 028 640		330 620 084	05/07/2024		0.1

SGD

EUR

CONTRACTS

3,028,649

58,708,942

JPY

JPY

UNREALISED GAIN ON FORWARD CURRENCY

339,629,984

58,136,003

9,586,479,496

05/07/2024

30/07/2024

10,678

351,846

1,012,858

Forward	Currency	Contracts -	(Continued)	١
i oiwai a	Ouricity	OUTILI della -	Commuca	,

Curr	Amount ency Bought	Currer	Amount ncy Sold	Maturity Date	('000) JPY	Shareholders' Equity
JPY	2,216,180,925	GBP	11,608,002	02/07/2024	(94,299)	(0.01)
JPY	38,281,430	SGD	339,860	05/07/2024	(1,028)	(0.00)
JPY	2,614,506,357	USD	17,041,141	29/07/2024	(33,458)	(0.01)
USD	419,046,791	JPY	65,197,814,437	29/07/2024	(83,586)	(0.02)
JPY	136,649,967	EUR	837,202	30/07/2024	(5,072)	(0.00)
HKD	2,385,004	JPY	47,523,745	31/07/2024	(63)	(0.00)
JPY	623,806	HKD	32,169	31/07/2024	(16)	(0.00)
UNR	EALISED LOS	S ON F	ORWARD CURRE	NCY		
CON	ITRACTS				(217,522)	(0.04)
MARKET VALUE OF INVESTMENTS (cost ('000) JPY 470,561,338)				573,144,167	98.08	
ОТН	ER ASSETS A	ND LIA	BILITIES		11,256,378	1.92
SHA	REHOLDERS'	EQUIT	Y		584,400,545	100.00
тот	AL INVESTME	NTS		N	flarket Value ('000) JPY	% of Shareholders' Equity
	Investments exclu	uding deri	vatives (cost ('000) JF	PΥ	572,348,831	97.94
	alised gain on fon	ward curr	ency contracts		1.012.858	0.18
	alised gain on for				(217,522)	(0.04)
	Assets and Liab		only contidute		11,256,378	1.92
Shai	reholders' Equ	ıity			584,400,545	100.00

Unrealised

% of

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank and State Street Bank & Trust.

 $<sup>^{\</sup>rm (a)}\,$  A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Retail	10.93
Semiconductors	7.40
Machinery—Diversified	7.31
Chemicals	6.79
Computers	6.78
Insurance	6.05
Healthcare Products	5.82
Machinery—Construction & Mining	5.81
Hand/Machine Tools	5.53
Home Furnishings	5.27
Others	29.81
TOTAL COMMON STOCKS	97.50
Mutual Funds	0.44
Unrealised Gain on Forward Currency Contracts	0.18
Unrealised Loss on Forward Currency Contracts	(0.04)
Other Assets and Liabilities	1.92
TOTAL	100.00

0.00

0.06

0.00

0.18

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

#### Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2024

Holding	ıs	Security Description	Market Value ('000) JPY	% of Shareholders' Equity	Holdings	Security Description	Market Value ('000) JPY	% o Shareholders Equity
Transf	erable se	curities admitted to an official exc	hange listing		Common Stock	,		
		s – 96.59%	munge noung		Japan – (Continue	-	2 704 622	2.00
Japan	ion otook	30.3370			·	Shin-Etsu Chemical Co. Ltd. Shionogi & Co. Ltd.	3,781,623 2,115,600	2.05 1.14
	421,000	Advantest Corp.	2,232,825	1.21		SMC Corp.	1,774,950	0.96
		Ajinomoto Co., Inc.	903,118	0.49	·	SoftBank Group Corp.	988,596	0.5
+	384,600	Asahi Intecc Co. Ltd.	871,016	0.47		Sony Group Corp.	7,039,347	3.8
	159,000	Asics Corp.	1,384,236	0.75		Sumitomo Corp.	4,329,248	2.3
	1,069,300	Capcom Co. Ltd.	3,104,409	1.68		Sumitomo Electric Industries I		0.5
	596,900	Central Japan Railway Co.	2,095,031	1.13	475,600	Sumitomo Mitsui Financial Gr		
		Chugai Pharmaceutical Co. Ltd.	1,617,934	0.88		Inc.	4,883,426	2.6
		CKD Corp.	561,618	0.30	466,900	Sumitomo Realty & Developm	ient	
		Daifuku Co. Ltd.	2,386,360	1.29		Co. Ltd.	2,290,126	1.2
		Dai-ichi Life Holdings, Inc.	4,493,733	2.43		Suzuki Motor Corp.	1,902,120	1.0
		Daiichi Sankyo Co. Ltd.	3,577,229	1.94	·	T&D Holdings, Inc.	669,854	0.3
		Disco Corp.	3,255,000	1.76		Taiheiyo Cement Corp.	2,302,121	1.2
+		DMG Mori Co. Ltd.	1,699,991	0.92		Terumo Corp.	1,150,484	0.62
		Ebara Corp.	728,291	0.39		Toho Co. Ltd.	1,500,333	0.8
		Fanci Corp.	714,621	0.39 1.04		Tokio Marine Holdings, Inc.	4,124,969	2.23
		Fast Retailing Co. Ltd.	1,915,535			Tokyo Electron Ltd.	1,715,256	0.9
		Fuji Electric Co. Ltd.	1,749,458	0.95		Tokyo Seimitsu Co. Ltd.	692,344	0.3
		Fujitsu Ltd. GMO Payment Gateway, Inc.	1,111,014	0.60 0.57		Tomy Co. Ltd. Toyota Motor Corp.	1,434,327	0.7
		GS Yuasa Corp.	1,062,952 1,009,385	0.57	3,050,100	Tsumura & Co.	10,343,432 901,499	5.6 0.4
		Hamamatsu Photonics KK	805,598	0.44		Unicharm Corp.	3,290,218	1.78
	-	Hitachi Ltd.	5,946,713	3.22		Yokogawa Electric Corp.	913.270	0.49
	,	Hitachi Zosen Corp.	1,153,457	0.62	220,100	rokogawa Electric Corp.	913,270	0.43
		Honda Motor Co. Ltd.	2,106,573	1.14			178,502,271	96.59
		Horiba Ltd.	1,096,637	0.59				
		Hoya Corp.	1,711,768	0.93	TOTAL COMMON		470 500 074	00.5
		Inpex Corp.	1,924,389	1.04	(cost ('000) JPY 1	143,691,991)	178,502,271	96.5
	-	Internet Initiative Japan, Inc.	1,469,450	0.79	Mutual Funds –	1 46%		
		Isetan Mitsukoshi Holdings Ltd.	2,058,795	1.11	Ireland			
	-	ITOCHU Corp.	5,703,204	3.09		Goldman Sachs Yen Liquid		
	124,600	Iwatani Corp.	1,136,873	0.61	,	Reserves Fund (X Accumulati	ion	
	53,700	Kandenko Co. Ltd.	100,485	0.05		Class) <sup>(a)</sup>	2,705,967	1.46
	1,423,900	Kansai Electric Power Co., Inc.	4,040,747	2.19	TOTAL MUTUAL	FUNDO		
	63,700	Keyence Corp.	4,507,609	2.44	TOTAL MUTUAL		2,705,967	4.4
+	1,153,000	Kosaido Holdings Co. Ltd.	705,906	0.38	(cost ('000) JPY 2	2,705,970)	2,705,967	1.40
	788,000	Koshidaka Holdings Co. Ltd.	660,044	0.36	TOTAL TRANSFE	RABLE SECURITIES ADMIT	TED	
		Kyowa Kirin Co. Ltd.	1,913,618	1.04	TO AN OFFICIAL	EXCHANGE LISTING		
		Mitsubishi Corp.	727,197	0.39	(cost ('000) JPY 1	146,597,961)	181,208,238	98.0
		Mitsubishi UFJ Financial Group, Inc.	8,131,450	4.40	MARKET VALUE	OF INVESTMENTS EXCLUDI	NC	
		Mitsui Chemicals, Inc.	1,496,179	0.81	DERIVATIVES	OF INVESTMENTS EXCLUDI	NG	
		Miura Co. Ltd.	2,769,201	1.50	(cost ('000) JPY 1	146 597 961)	181,208,238	98.0
		Murata Manufacturing Co. Ltd.	1,959,746	1.06	(cost ( 000) 3F 1	140,351,501)	101,200,230	90.0
		Nifco, Inc.	902,025	0.49	Forward Curren	cy Contracts – 0.74%		
		Nippon Paint Holdings Co. Ltd.	1,183,641	0.64			Unrealised	
		Nippon Steel Corp.	626,074	0.34			Gain	% o
	8,703,799	Nippon Telegraph & Telephone Corp.	1,342,247	0.73	Amount	Amount	Maturity ('000)	Shareholders
	494 500	Nishi-Nippon Financial Holdings, Inc.	1,078,699	0.73	Currency Bought	Currency Sold	Date JPY	Equity
		Nissui Corp.	658.920	0.36				
		Nitori Holdings Co. Ltd.	1,755,609	0.95	GBP 37,318,809		02/07/2024 350,467	0.1
		NOF Corp.	905,122	0.49	SGD 2,168,596		05/07/2024 6,936	0.0
		Nomura Research Institute Ltd.	344,697	0.19	SEK 13,911,190		24/07/2024 10,092	0.0
	. ,	Obic Co. Ltd.	1,253,377	0.68	EUR 197,873,803	JPY 32,423,889,787	30/07/2024 1,072,439	0.5
		Olympus Corp.	2,043,259	1.11	UNREALISED GA	IN ON FORWARD CURRENC	·Y	
		Open Up Group, Inc.	455,827	0.25	CONTRACTS	an on rottinand dolutene	1,439,934	0.78
	-	ORIX Corp.	2,467,880	1.34			.,,	
+		OSAKA Titanium Technologies Co.	_,,				Unrealised	
	,	Ltd.	2,360,693	1.28			Loss	% o
	492,000	Otsuka Corp.	1,466,741	0.79	Amount	Amount	Maturity ('000)	Shareholders
	579,200	PAL GROUP Holdings Co. Ltd. Pan Pacific International Holdings	1,052,025	0.57	Currency Bought		Date JPY	Equity
		Corp.	3,242,930	1.75	JPY 886,658,011		02/07/2024 (40,334)	(0.01
	474,700	Recruit Holdings Co. Ltd.	3,777,069	2.04	JPY 16,331,380		05/07/2024 (365)	(0.00
	19,900	Rorze Corp.	603,700	0.33	JPY 6,018,398		24/07/2024 (193)	(0.00
	239,100	Sanrio Co. Ltd.	579,472	0.31	JPY 174,450,768		29/07/2024 (2,583)	(0.00
	61,000	SHIFT, Inc.	925,452	0.50	USD 67,692,407	JPY 10,525,779,685	29/07/2024 (7,290)	(0.01
	151,500	Shimamura Co. Ltd.	1,140,795	0.62				
+	398,800	Shin Nippon Biomedical						
		Laboratories Ltd.	542,087	0.29				

#### Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2024

#### Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss ('000) JPY	% of Shareholders' Equity
JPY 71	7,936,888	EUR	4,359,367	30/07/2024	(20,022)	(0.02)
HKD	964,763	JPY	19,236,823	31/07/2024	(38)	(0.00)
UNREAL		S ON FORW	VARD CURRE	ENCY	(70,825)	(0.04)
					(10,023)	(0.04)
		OF INVESTN 16,597,961)	IENTS		182,577,347	98.79
OTHER	ASSETS A	ND LIABILI	TIES		2,233,940	1.21
SHAREH	IOLDERS'	EQUITY		184,811,287	100.00	
TOTAL I	NVESTME	ENTS		,	Market Value ('000) JPY	% of Shareholders' Equity
		uding derivativ	es (cost ('000) JI	PΥ	101 000 000	20.05
146,597	. ,			181,208,238	98.05	
	0	ward currency		1,439,934	0.78	
		ward currency		(70,825)	(0.04)	
Other Ass	ets and Liab	ilities		2,233,940	1.21	
Shareho	Iders' Equ	iitv			184,811,287	100.00

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Automobile Manufacturers	7.77
Banks	7.62
Machinery—Diversified	7.50
Retail	6.65
Distribution/Wholesale	5.82
Pharmaceuticals	5.49
Semiconductors	5.04
Insurance	5.02
Chemicals	3.99
Home Furnishings	3.81
Others	37.88
TOTAL COMMON STOCKS	96.59
Mutual Funds	1.46
Unrealised Gain on Forward Currency Contracts	0.78
Unrealised Loss on Forward Currency Contracts	(0.04)
Other Assets and Liabilities	1.21
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

#### Goldman Sachs Funds—US Equity ESG Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock Ireland	s – 96.84%		
	Accenture PLC Class A	14,457,820	1.80
31,259	Linde PLC	13,433,868	1.68
		27,891,688	3.48
United States			
	Advanced Micro Devices, Inc.	8,539,240	1.07
	Alphabet, Inc. Class A	50,192,047	6.27
	Amazon.com, Inc.	35,237,381	4.40
	American Express Co. American Water Works Co., Inc.	20,213,159 11,313,466	2.52
	Apple, Inc.	41,400,413	1.41 5.17
	AT&T, Inc.	18,481,412	2.31
	BlackRock, Inc.	14,001,528	1.75
350,898	Bristol-Myers Squibb Co.	14,151,716	1.77
	Caterpillar, Inc.	12,448,106	1.55
	Cisco Systems, Inc.	20,330,079	2.54
	Cooper Cos., Inc.	11,762,184	1.47
	CVS Health Corp.	5,571,982	0.70 2.17
	Danaher Corp. Dexcom, Inc.	17,342,023 7,564,116	0.94
	Eaton Corp. PLC	13,492,021	1.69
	Eli Lilly & Co.	20,258,190	2.53
	GE Vernova, Inc.	13,552,803	1.69
22,017	Humana, Inc.	7,733,912	0.97
31,917	Intuitive Surgical, Inc.	12,914,576	1.61
	JPMorgan Chase & Co.	31,897,267	3.98
	Lowe's Cos., Inc.	15,296,548	1.91
	Marvell Technology, Inc.	6,523,635	0.82
	McDonald's Corp. Micron Technology, Inc.	19,376,374 7,939,258	2.42 0.99
	Microsoft Corp.	68,641,237	8.57
	Morgan Stanley	22,605,726	2.82
	NextEra Energy, Inc.	23,456,206	2.93
161,362	NIKE, Inc. Class B	15,067,984	1.88
38,006	NVIDIA Corp.	42,445,861	5.30
	Old Dominion Freight Line, Inc.	8,067,956	1.01
	Procter & Gamble Co.	22,609,124	2.82
	Rockwell Automation, Inc.	12,624,526	1.58
	Salesforce, Inc. Steel Dynamics, Inc.	12,182,183 16,478,874	1.52 2.06
	Texas Instruments, Inc.	16,106,960	2.01
	United Parcel Service, Inc. Class B	13,533,206	1.69
	Walmart, Inc.	15,730,527	1.96
146,840	Xylem, Inc.	20,498,864	2.56
		747,582,670	93.36
TOTAL COMMON	STOCKS		
(cost USD 611,49		775,474,358	96.84
Real Estate Inve	estment Trusts – 2.10%		
United States			
86,908	American Tower Corp.	16,832,341	2.10
TOTAL REAL ES (cost USD 23,042	TATE INVESTMENT TRUSTS 2,003)	16,832,341	2.10
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 634,54	EXCHANGE LISTING 11,567)	792,306,699	98.94
MARKET VALUE	OF INVESTMENTS EXCLUDING		
DERIVATIVES (cost USD 634,54		792,306,699	98.94

Forward	Currency	Contracts -	0.22%
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Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
EUR 16	6,835,152	USD	179,996,137	30/07/2024	1,788,076	0.22
UNREAL		N ON FORV	VARD CURRE	ENCY	1,788,076	0.22
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	6,697,646	EUR	6,175,211	30/07/2024	(30,887)	(0.00)
UNREAL		S ON FOR	WARD CURRI	ENCY	(30,887)	(0.00)
	VALUE ( D 634,541	OF INVESTN ,567)	MENTS		794,063,888	99.16
OTHER A	ASSETS A	ND LIABILI	TIES		6,728,349	0.84
SHAREH	OLDERS	EQUITY			800,792,237	100.00
TOTAL II	NVESTME	ENTS		N	larket Value USD	% of Shareholders Equity
		uding derivativ	es (cost USD		702 206 600	00.04
634,541,	,	word ourross:	contracto		792,306,699 1.788.076	98.94 0.22
Unrealised gain on forward currency contracts Unrealised loss on forward currency contracts					(30,887)	(0.00)
	ets and Liab	,		6,728,349	0.84	
Sharehol	lders' Equ	ıity		8	300,792,237	100.00
The cour	nternarties	for forward	L currency co	ntracte were	Australia and	l New Zealand

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Barclays Bank PLC, BNP Paribas SA, HSBC Bank PLC, Morgan Stanley & Co. International PLC, Royal Bank of Canada, UBS AG and Westpac Banking

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	10.67
Semiconductors	10.19
Software	10.09
Computers	6.97
Banks	6.80
Retail	6.29
Pharmaceuticals	5.94
Healthcare Products	5.25
Telecommunications	4.85
Diversified Financial Services	4.27
Others	25.52
TOTAL COMMON STOCKS	96.84
Real Estate Investment Trusts	2.10
Unrealised Gain on Forward Currency Contracts	0.22
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	0.84
TOTAL	100.00

#### Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description
					Common Stock	s – (Continued)
		curities admitted to an official ex	cnange listing		United States – (	
Commo France	on Stock	s – 96.41%				NMI Holdings, Inc. Class
rrance	71 560	Constellium SE	1,540,687	1.20		Noble Corp. PLC
	7 1,000	Constantin CE	1,040,007	1.20		Ollie's Bargain Outlet Hol ONE Gas, Inc.
Ireland	00.044	4.1. DI 0	700.004	2.52		Onto Innovation, Inc.
	30,841	Alkermes PLC	722,604	0.56		Pacific Premier Bancorp,
Israel						Patterson-UTI Energy, Inc
	6,335	CyberArk Software Ltd.	1,443,493	1.13	10,724	PennyMac Financial Serv
United S	itates					Perella Weinberg Partner
		Academy Sports & Outdoors, Inc.	453,679	0.35		Permian Resources Corp
		Acadia Healthcare Co., Inc.	1,328,295	1.03		Pinnacle Financial Partne
	26,441	Adient PLC	734,531	0.57		Piper Sandler Cos. PJT Partners, Inc. Class
		Alkami Technology, Inc.	795,849	0.62		RLI Corp.
		Allegro MicroSystems, Inc.	1,269,527	0.99		Saia, Inc.
		Ameris Bancorp	1,337,489	1.04		SeaWorld Entertainment
		Arcosa, Inc.	1,911,851	1.49	13,153	Shake Shack, Inc. Class
		ASGN, Inc.	1,260,862	0.98	26,240	Simply Good Foods Co.
		Ashland, Inc. Astera Labs, Inc.	1,325,276 353,586	1.03 0.28	41,232	Skyward Specialty Insura
		ATI, Inc.	1,593,320	1.24		Inc.
		Avient Corp.	1,547,586	1.20		SM Energy Co.
		Axcelis Technologies, Inc.	1,579,486	1.23		SPS Commerce, Inc.
	9,670	Badger Meter, Inc.	1,853,062	1.44		SPX Technologies, Inc. Standex International Co
	22,120	Banner Corp.	1,023,271	0.80		Stifel Financial Corp.
	12,713	Boot Barn Holdings, Inc.	1,488,438	1.16		Surgery Partners, Inc.
		Boyd Gaming Corp.	1,258,973	0.98		Tenable Holdings, Inc.
		Catalent, Inc.	748,486	0.58		Texas Roadhouse, Inc.
		Cava Group, Inc.	1,576,723	1.23	7,826	TransMedics Group, Inc.
		Chord Energy Corp.	1,673,998	1.30	64,382	Utz Brands, Inc.
	30,432	Clearwater Analytics Holdings, Inc. Class A	727,512	0.57	28,057	Vertex, Inc. Class A
	27 254	Cohu, Inc.	874,036	0.68	9,892	Watts Water Technologie
		Core & Main, Inc. Class A	2,562,530	2.00	0.000	Class A
		Crane Co.	1,869,832	1.46	6,309	Wingstop, Inc.
	14,703	Crocs, Inc.	2,292,345	1.78		
	24,053	DigitalOcean Holdings, Inc.	883,226	0.69	TOTAL COMMO	U OTOOKO
		Dynavax Technologies Corp.	522,138	0.41	TOTAL COMMOI (cost USD 101,10	
		Evolent Health, Inc. Class A	446,975	0.35	(0031 000 101,11	50,000)
		Federal Signal Corp.	3,035,718	2.36	Real Estate Inv	estment Trusts – 2.75%
		First Merchants Corp. FirstCash Holdings, Inc.	930,771	0.72 0.54	United States	
		Fortrea Holdings, Inc.	688,118 738,623	0.54	100,368	RLJ Lodging Trust
		Gates Industrial Corp. PLC	1,725,964	1.34		SITE Centers Corp.
	-	Glacier Bancorp, Inc.	960,132	0.75	24,090	Terreno Realty Corp.
		Graphic Packaging Holding Co.	1,061,000	0.83		
		Halozyme Therapeutics, Inc.	1,661,887	1.29		
	8,429	Hamilton Lane, Inc. Class A	1,058,598	0.82		TATE INVESTMENT TRU
		Herc Holdings, Inc.	1,313,741	1.02	(cost USD 3,958,	/51)
	10,733	ICF International, Inc.	1,505,947	1.17	Mutual Funds -	1.91%
		Immunovant, Inc.	560,726	0.44	Ireland	1.0170
		Impinj, Inc.	1,251,186	0.97		Goldman Sachs US\$ Tre
		Installed Building Products, Inc.	1,018,416	0.79	,,	Liquid Reserves Fund (X
	55,399 7,758	<u> </u>	1,231,520 944,769	0.96 0.74		Class) <sup>(a)</sup>
		iRhythm Technologies, Inc.	568,164	0.74	TOTAL MUTUAL	FLINDS
		Kratos Defense & Security	300,104	0.44	(cost USD 2,453,	
	,	Solutions, Inc.	892,685	0.69		,
	10,227	Loar Holdings, Inc.	574,246	0.45		ERABLE SECURITIES AD
	7,214	M/I Homes, Inc.	910,479	0.71		EXCHANGE LISTING
	21,071	MACOM Technology Solutions			(cost USD 107,58	01,010)
		Holdings, Inc.	2,125,010	1.65	MARKET VALUE	OF INVESTMENTS EXC
		Matador Resources Co.	1,660,031	1.29	DERIVATIVES	
		Medpace Holdings, Inc.	1,607,585	1.25	(cost USD 107,58	31,315)
		Merit Medical Systems, Inc.	1,542,694	1.20		•
	-	Meritage Homes Corp.	2,791,172	2.17		
		Moog, Inc. Class A	2,414,258	1.88		
		Mr. Cooper Group, Inc. MYR Group, Inc.	1,581,482 1,553,894	1.23 1.21		
		NeoGenomics, Inc.	871,091	0.68		
	62 132					

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,		
United States – (0		4 744 555	4.00
	NMI Holdings, Inc. Class A	1,711,555	1.33
	Noble Corp. PLC	881,801	0.69
	Ollie's Bargain Outlet Holdings, Inc. ONE Gas, Inc.	759,414 895,759	0.59 0.70
	Onto Innovation, Inc.	2,894,838	2.25
	Pacific Premier Bancorp, Inc.	792,962	0.62
	Patterson-UTI Energy, Inc.	543,622	0.42
	PennyMac Financial Services, Inc.	974,275	0.76
	Perella Weinberg Partners	1,345,105	1.05
	Permian Resources Corp.	1,826,286	1.42
10,018	Pinnacle Financial Partners, Inc.	786,814	0.61
7,748	Piper Sandler Cos.	1,632,426	1.27
9,102	PJT Partners, Inc. Class A	973,641	0.76
6,249	RLI Corp.	895,107	0.70
3,494	Saia, Inc.	1,414,616	1.10
27,662	SeaWorld Entertainment, Inc.	1,421,827	1.11
	Shake Shack, Inc. Class A	1,239,407	0.96
	Simply Good Foods Co.	997,120	0.78
41,232	Skyward Specialty Insurance Group,		
	Inc.	1,542,901	1.20
	SM Energy Co.	2,063,330	1.61
	SPS Commerce, Inc.	1,606,868	1.25
	SPX Technologies, Inc.	3,243,510	2.53
	Standex International Corp.	1,581,560	1.23
	Stifel Financial Corp.	793,529	0.62
	Surgery Partners, Inc.	817,916	0.64
	Tenable Holdings, Inc. Texas Roadhouse, Inc.	1,477,457	1.15
	TransMedics Group, Inc.	2,390,143	1.86 0.85
	Utz Brands, Inc.	1,089,223 1,178,834	0.63
	Vertex, Inc. Class A	921,392	0.92
	Watts Water Technologies, Inc.	321,332	0.72
3,032	Class A	1,961,782	1.53
6.309	Wingstop, Inc.	2,426,820	1.89
		120,119,703	93.52
TOTAL COMMON	N STOCKS	120,110,700	
(cost USD 101,16		123,826,487	96.41
	estment Trusts – 2.75%		
United States	D	000 000	
	RLJ Lodging Trust	990,632	0.77
	SITE Centers Corp.	1,188,236	0.92
24,090	Terreno Realty Corp.	1,357,231	1.06
		3,536,099	2.75
TOTAL REAL ES (cost USD 3,958,	TATE INVESTMENT TRUSTS 751)	3,536,099	2.75
Mutual Funds –	1.91%		
	Goldman Sachs US\$ Treasury		
2,400,700	Liquid Reserves Fund (X Distribution		
	Class) <sup>(a)</sup>	2,453,756	1.91
TOTAL MUTUAL (cost USD 2,453,		2,453,756	1.91
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 107,58	EXCHANGE LISTING 31,315)	129,816,342	101.07
MARKET VALUE	OF INVESTMENTS EXCLUDING		
DERIVATIVES	24.245)	400 040 040	404.0=
(cost USD 107,58	01,310)	129,816,342	101.07
·		· · ·	

#### Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2024

Forward Currence	y Contracts – 0.01%
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Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders Equity
EUR	788,862	USD	850,748	30/07/2024	8,800	0.01
UNREAL		N ON FORW	ARD CURRE	ENCY	8,800	0.01
Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders Equity
USD	28,721	EUR	26,492	30/07/2024	(145)	(0.00
UNREAL		S ON FORW	ARD CURRI	ENCY	(145)	(0.00)
	VALUE ( D 107,581	OF INVESTMI ,315)	ENTS		129,824,997	101.08
OTHER A	ASSETS A	ND LIABILIT	TES		(1,380,016)	(1.08)
SHAREH	OLDERS	EQUITY			128,444,981	100.00
TOTAL II	NVESTME	ENTS		ļ	Market Value USD	% of Shareholders Equity
Total Invest		uding derivative		129,816,342	101.07	
Unrealised gain on forward currency contracts					8.800	0.01
Unrealised loss on forward currency contracts					(145)	(0.00)
	ts and Liab	,			(1,380,016)	(1.08)
Sharehol	ders' Equ	uity			128,444,981	100.00

The counterparties for forward currency contracts were BNP Paribas SA, Deutsche Bank AG, HSBC Bank PLC, Morgan Stanley & Co. International PLC and State Street Bank & Trust.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Retail	8.58
Semiconductors	8.05
Diversified Financial Services	7.13
Oil & Gas	6.73
Software	5.16
Machinery—Diversified	4.33
Healthcare Services	4.08
Banks	3.92
Home Builders	3.67 3.26
Computers Others	3.26 41.50
Officis	41.30
TOTAL COMMON STOCKS	96.41
Real Estate Investment Trusts	2.75
Mutual Funds	1.91
Unrealised Gain on Forward Currency Contracts	0.01
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	(1.08)
TOTAL	100.00

### Goldman Sachs Funds—US Technology Opportunities Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se Common Stock	ecurities admitted to an official exe cs – 94.65%	change listing	
	Accenture PLC Class A	9,766,959	2.16
Netherlands 9,865	ASML Holding NV ADR	9,580,888	2.12
United States			
	Adobe, Inc.	11,297,404	2.50
	Advanced Micro Devices, Inc. Alphabet, Inc. Class C	12,211,366 43,803,470	2.70 9.68
	Amazon.com, Inc.	34,479,247	7.62
	Apple, Inc.	20,884,795	4.61
	Applied Materials, Inc.	11,477,537	2.53
	Autodesk, Inc.	3,705,621	0.82
	Cisco Systems, Inc.	6,401,145	1.41
	Datadog, Inc. Class A	8,201,079	1.81
	Dynatrace, Inc.	3,716,625	0.82
110,053	Fidelity National Information Services, Inc.	8,225,361	1.82
16 783	HubSpot, Inc.	10,271,532	2.27
	Intuit, Inc.	10,346,116	2.29
	KLA Corp.	16,033,993	3.54
263,162	Marvell Technology, Inc.	18,323,970	4.05
16,485	Mastercard, Inc. Class A	7,261,230	1.60
	Micron Technology, Inc.	9,492,819	2.10
	Microsoft Corp.	42,805,125	9.46
	Motorola Solutions, Inc.	4,714,845	1.04
	NVIDIA Corp.	44,203,736	9.77
	Oracle Corp.	9,512,660	2.10 2.49
	Salesforce, Inc. Snap, Inc. Class A	11,273,192 5,126,930	1.13
	Snowflake, Inc. Class A	4,698,702	1.13
	Texas Instruments, Inc.	15,310,395	3.38
	Visa, Inc. Class A	11,786,954	2.60
	Workday, Inc. Class A	8,672,681	1.92
	Zscaler, Inc.	9,138,802	2.02
		403,377,332	89.12
Uruguay 3,337	MercadoLibre, Inc.	5,647,906	1.25
TOTAL COMMON		0,011,000	20
(cost USD 317,75		428,373,085	94.65
Real Estate Inv	estment Trusts – 4.76%		
45,518	American Tower Corp.	8,815,926	1.95
16,636	Equinix, Inc.	12,728,204	2.81
		21,544,130	4.76
(cost USD 23,128	TATE INVESTMENT TRUSTS 3,304)	21,544,130	4.76
Mutual Funds –	0.09%		
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(a)</sup>	412,428	0.09
TOTAL MUTUAL	FUNDS		
(cost USD 412,42	·	412,428	0.09
	ERABLE SECURITIES ADMITTED  . EXCHANGE LISTING 32,499)	450,329,643	99.50
MARKET VALUE (cost USD 341,29	OF INVESTMENTS 92,499)	450,329,643	99.50
OTHER ASSETS	AND LIABILITIES	2,277,970	0.50
SHAREHOLDER	S' EQUITY	452,607,613	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost USD 341,292,499) Other Assets and Liabilities	450,329,643 2,277,970	99.50 0.50
Shareholders' Equity	452,607,613	100.00
(a) A related party to Goldman Sachs Funds.		
Allocation of Portfolio as at 31 May 2024		% of Shareholders' Equity
Common Stocks		
Semiconductors		30.19
Software		29.34
Internet		19.68
Computers		8.79
Diversified Financial Services		4.20
Telecommunications		2.45
TOTAL COMMON STOCKS		94.65
Real Estate Investment Trusts		4.76
Mutual Funds		0.09
Other Assets and Liabilities		0.50
TOTAL		100.00

### Goldman Sachs Funds—Global Clean Energy Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings		Security Description	Market Value USD	% of Shareholders Equity
Transfer	able se	curities admitted to an official exc	change listing	
	n Stock	s – 101.22%		
Austria	204	Verbund AG	22.011	0.40
	204	verbund AG	23,011	0.49
Canada				
		5N Plus, Inc.	61,570	1.32
		Boralex, Inc. Class A Brookfield Renewable Corp. Class A	156,216 68,537	3.36 1.47
		Hydro One Ltd.	57,289	1.47
		Innergex Renewable Energy, Inc.	49,161	1.06
		Northland Power, Inc.	142,146	3.05
			534,919	11.49
			004,010	11.40
Denmark	3 207	Orsted AS <sup>(a)</sup>	194,733	4.18
		Vestas Wind Systems A/S	164,727	3.54
	,,,,,,			
			359,460	7.72
France	4,837	Engie SA	81,222	1.74
	4,037	Lilgie 3A	01,222	1.74
Germany	1 666	Encavis AG	30,601	0.66
		RWE AG	297,948	6.40
	,			
			328,549	7.06
Israel	577	SolarEdge Technologies, Inc.	28,706	0.62
	311	Solar Luge Technologies, Inc.	20,700	0.02
Italy	22 000	Engl SnA	164 969	3.54
		Enel SpA Terna Rete Elettrica Nazionale SpA	164,862 90,928	1.96
	10,010	ioma note Eletanda nazionale opi		
			255,790	5.50
Portugal	10 166	EDP - Energias de Portugal SA	200,156	4.30
	43,400	EDF - Ellergias de Fortugal SA	200,130	4.50
Spain	205	Acciona SA	26,737	0.57
		EDP Renovaveis SA	97,106	2.09
		Iberdrola SA	330,374	7.10
			454,217	9.76
			434,217	9.70
United Ki	•	Dray Croup BLC	82,492	1 77
		Drax Group PLC National Grid PLC	107,098	1.77 2.30
	.,	SSE PLC	261,994	5.63
				0.70
			451,584	9.70
United St		AFO 0	007.407	4.00
		AES Corp.	227,107	4.88
		Array Technologies, Inc. Clearway Energy, Inc. Class A	14,340 33,284	0.31 0.71
		CMS Energy Corp.	41,297	0.89
		Darling Ingredients, Inc.	76,614	1.65
	2,347	Edison International	177,034	3.80
	1,169	Enphase Energy, Inc.	152,742	3.28
		Eversource Energy	135,222	2.91
		First Solar, Inc.	270,521	5.81
		Green Plains, Inc.	48,257	1.04
		NextEra Energy, Inc.	406,520 55,242	8.73
		NEXTracker, Inc. Class A	110,237	1.19 2.37
		Ormat Technologies, Inc. Plug Power, Inc.	13,174	0.28
		PNM Resources, Inc.	44,095	0.26
		Portland General Electric Co.	39,183	0.84
			,	3.0
	5,312	Shoals Technologies Group, Inc.		
		Class A Sunnova Energy International, Inc.	42,921 30,304	0.92 0.65

			% of
Holdings	Security Description	Market Value USD	Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C	•		
	Sunrun, Inc.	12,841	0.28
1,145	Xcel Energy, Inc.	62,975	1.35
		1,993,910	42.84
TOTAL COMMON (cost USD 5,345,		4,711,524	101.22
Real Estate Inve	estment Trusts – 0.91%		
1,280	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	42,291	0.91
TOTAL REAL ES (cost USD 47,621	TATE INVESTMENT TRUSTS	42,291	0.91
Rights – 0.15% United Kingdom			
•	National Grid PLC	6,922	0.15
TOTAL RIGHTS (cost USD nil)		6,922	0.15
TO AN OFFICIAL	ERABLE SECURITIES ADMITTED EXCHANGE LISTING	4 700 707	400.00
(cost USD 5,393,	-	4,760,737	102.28
(cost USD 5,393,	OF INVESTMENTS 549)	4,760,737	102.28
OTHER ASSETS	AND LIABILITIES	(106,184)	(2.28)
SHAREHOLDER	S' EQUITY	4,654,553	100.00
		Market Value	% of Shareholders'
TOTAL INVESTM	ENTS	USD	Equity
Total Investments (co	ost USD 5,393,549)	4,760,737	102.28
Other Assets and Lia	abilities	(106,184)	(2.28)
Shareholders' Ed		4,654,553	100.00
(a) 144A: This sec placements, au 1933.	curity is issued to qualified institution and is transferable as stated in rule 14	al investors, pursua 14A of the US Sec	ant to private urities Act of
			% of
Allocation of Portfo	olio as at 31 May 2024		Shareholders' Equity
Common Stock	s		
Electric			77.33
Energy Sources			17.39
Holding Companie	es—Diversified		1.77
Agriculture			1.65
Mining			1.32
Electronics			1.19

### Goldman Sachs Funds—Global Future Economic Security Equity Portfolio Schedule of Investments As at 31 May 2024

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
		curities admitted to an official ex	change listing	
France	OII STOCK	3 - 30.07 /6		
	106,864	Dassault Systemes SE	4,298,532	0.78
	31,607	Schneider Electric SE	7,842,579	1.42
	46,953	Vinci SA	5,845,587	1.06
			17,986,698	3.26
Ireland				
	30,855	Linde PLC	13,260,245	2.41
Japan	235 300	Daifuku Co. Ltd.	4,122,502	0.75
		Hoya Corp.	4,859,570	0.88
		Keyence Corp.	7,993,788	1.45
		Tokyo Electron Ltd.	5,097,204	0.93
			22,073,064	4.01
Netherl	ands			
		ASM International NV	5,713,463	1.04
	5,545	ASML Holding NV	5,382,342	0.97
			11,095,805	2.01
Taiwan				
	312,000	Taiwan Semiconductor	0.000.400	4.45
		Manufacturing Co. Ltd.	8,000,199	1.45
United :		Advanced Micro Devices, Inc.	0.402.015	1.72
		AECOM	9,492,915 13,450,263	2.44
		Booz Allen Hamilton Holding Corp.	13,122,268	2.38
		CACI International, Inc. Class A	10,044,827	1.82
		Cadence Design Systems, Inc.	7,133,028	1.30
		Caterpillar, Inc.	5,054,326	0.92
		Chesapeake Energy Corp.	5,834,339	1.06
		Cognex Corp.	5,470,713	0.99
		Crowdstrike Holdings, Inc. Class A	5,039,404	0.91
	54,688	Curtiss-Wright Corp.	15,369,516	2.79
		Diamondback Energy, Inc.	13,467,262	2.44
	115,502	Dominion Energy, Inc.	6,143,551	1.12
	243,702	DT Midstream LLC	16,175,720	2.94
		Eaton Corp. PLC	11,391,238	2.07
		Emerson Electric Co.	13,601,627	2.47
		EOG Resources, Inc.	10,055,891	1.83
		Fastenal Co.	10,170,101	1.85
		Freeport-McMoRan, Inc.	9,290,317	1.69
		Honeywell International, Inc. Hubbell, Inc.	15,263,021 7,104,196	2.77 1.29
		KBR, Inc.	14,222,180	2.58
		KLA Corp.	13,199,190	2.40
		Lam Research Corp.	5,507,235	1.00
		Lincoln Electric Holdings, Inc.	8,851,474	1.61
		Marathon Oil Corp.	12,246,314	2.22
		Martin Marietta Materials, Inc.	11,183,682	2.03
	250,961	Marvell Technology, Inc.	17,474,414	3.17
	58,158	Micron Technology, Inc.	7,331,979	1.33
		MKS Instruments, Inc.	5,812,434	1.06
		Moog, Inc. Class A	6,761,761	1.23
		Motorola Solutions, Inc.	8,603,195	1.56
		NextEra Energy, Inc.	13,469,126	2.45
		NiSource, Inc.	5,783,416	1.05
		NVIDIA Corp. ONEOK, Inc.	12,174,455 14,157,215	2.21 2.57
		Phillips 66	5,228,380	0.95
		Quanta Services, Inc.	9,872,300	1.79
		Rockwell Automation, Inc.	12,118,083	2.20
		Saia, Inc.	8,661,789	1.57
		Steel Dynamics, Inc.	10,320,301	1.87
		Targa Resources Corp.	8,560,094	1.55
		Texas Instruments, Inc.	15,607,346	2.83
	11,694	United Rentals, Inc.	7,683,894	1.39
	395,696	Williams Cos., Inc.	16,160,225	2.93

% of Shareholders' Equity	Market Value USD	Security Holdings Description
		Common Stocks – (Continued)
		United States – (Continued)
2.14	11,798,852	84,519 Xylem, Inc.
1.24	6,816,229	39,910 Zscaler, Inc.
85.73	472,280,086	
98.87	544,696,097	TOTAL COMMON STOCKS (cost USD 473,781,842)
		TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING
98.87	544,696,097	(cost USD 473,781,842)
		MARKET VALUE OF INVESTMENTS
98.87	544,696,097	(cost USD 473,781,842)
1.13	6,193,995	OTHER ASSETS AND LIABILITIES
100.00	550,890,092	SHAREHOLDERS' EQUITY
% of		
Shareholders' Equity	Market Value USD	TOTAL INVESTMENTS
98.87	544,696,097	Total Investments (cost USD 473,781,842)
1.13	6,193,995	Other Assets and Liabilities
100.00	550,890,092	Shareholders' Equity
% of Shareholders' Equity		Allocation of Portfolio as at 31 May 2024
		Common Stocks
20.11		Semiconductors
9.99		Pipelines
8.50		Oil & Gas
7.53 6.55		Machinery—Diversified
5.96		Computers Electrical Components & Equipment
3.90		
		Commercial Services
5.56		Commercial Services Flectronics
5.56 4.94		Electronics
5.56 4.94 4.02		Electronics Aerospace & Defence
5.56 4.94		Electronics
5.56 4.94 4.02 3.57 22.14		Electronics Aerospace & Defence Electric
5.56 4.94 4.02 3.57		Electronics Aerospace & Defence Electric Others

#### Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	s	Security Description	Market Value USD	% o Shareholders Equity
Transfe	erable se	curities admitted to an official ex	change listing	
Common Stocks – 91.86% Australia				
	121,196	Transurban Group	1,012,532	4.80
Canada				
		Canadian National Railway Co.	204,717	0.97
		Enbridge, Inc. Hydro One Ltd.	770,069	3.65 1.0
		Northland Power, Inc.	214,328 137,486	0.6
		Pembina Pipeline Corp.	108,991	0.5
		TC Energy Corp.	92,262	0.4
			1,527,853	7.24
China				
	174,000	Jiangsu Expressway Co. Ltd. Class H	181,279	0.86
France				
	12,399	Getlink SE	215,883	1.03
	6,633	Veolia Environnement SA	221,463	1.0
	2,089	Vinci SA	260,078	1.23
			697,424	3.3
Hong K		China Merchants Port Holdings Co.		
	32,000	Ltd.	130,857	0.63
	53,300	China Resources Gas Group Ltd.	185,686	0.8
	668,100	Hutchison Port Holdings Trust	82,845	0.39
	46,000	Power Assets Holdings Ltd.	255,402	1.2
			654,790	3.10
Ireland	255	Linde PLC	109,589	0.52
 Italy	200	Linde F LO	103,303	0.52
italy	58.637	Enav SpA <sup>(a)</sup>	240,261	1.14
		Snam SpA	286,509	1.36
			526,770	2.50
 Japan				
	9,700	Central Japan Railway Co.	217,287	1.03
	12,700	Osaka Gas Co. Ltd.	289,487	1.37
	40,100	Tokyo Electric Power Co Holdings, Inc.	240,806	1.1.
		IIIC.		1.14
Mavias			747,580	3.54
Mexico	21,600	Grupo Aeroportuario del Pacifico		
		SAB de CV Class B	397,321	1.88
Spain	3 655	Aena SME SA <sup>(a)</sup>	713,847	3.38
		Cellnex Telecom SA	410,234	1.9
		Ferrovial SE	247,355	1.17
		Iberdrola SA	157,407	0.75
			1,528,843	7.25
Thailan				
		Airports of Thailand PCL	326,303	1.55
United I	<b>Kingdom</b> 57.113	National Grid PLC	641,767	3.04
		Severn Trent PLC	281,403	1.34
			923,170	4.38
United S	States			
		AES Corp.	249,454	1.18
		Ameren Corp.	316,606	1.50
		American Electric Power Co., Inc.	279,318	1.32
		American Water Works Co., Inc.	143,143	0.68
		Atmos Energy Corp.	279,142	1.32
	13,220	CenterPoint Energy, Inc.	398,367	1.89

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock United States – (C	•		
	Cheniere Energy, Inc.	515,523	2.44
	CMS Energy Corp.	433,334	2.06
	CSX Corp.	386,299	1.83
8,545	Dominion Energy, Inc.	454,508	2.16
4,165	DT Midstream LLC	276,452	1.31
3,662	Duke Energy Corp.	374,110	1.77
	Eversource Energy	366,151	1.74
	Exelon Corp.	202,339	0.96
	Kodiak Gas Services, Inc.	105,579	0.50
	NextEra Energy, Inc.	1,513,031	7.17
	NiSource, Inc.	253,823	1.20
	Norfolk Southern Corp.	329,296	1.56
	ONE Gas, Inc. ONEOK, Inc.	150,035 126,216	0.71 0.60
	PG&E Corp.	409,895	1.94
	PPL Corp.	305,233	1.45
	Sempra	628,483	2.98
	Southern Co.	496,660	2.36
	Targa Resources Corp.	391,482	1.86
	Union Pacific Corp.	356,202	1.69
	WEC Energy Group, Inc.	324,455	1.54
3,455	Williams Cos., Inc.	141,102	0.67
9,740	Xcel Energy, Inc.	535,700	2.54
		10,741,938	50.93
TOTAL COMMON		40 275 202	04.96
(cost USD 19,177	•	19,375,392	91.86
Real Estate Inve United States	estment Trusts – 7.05%		
4,472	American Tower Corp.	866,137	4.11
1,492	Prologis, Inc.	161,449	0.76
2,358	SBA Communications Corp.	458,891	2.18
		1,486,477	7.05
TOTAL REAL ES (cost USD 1,886,0	TATE INVESTMENT TRUSTS 063)	1,486,477	7.05
Rights – 0.20% United Kingdom			
	National Grid PLC	41,491	0.20
TOTAL RIGHTS (cost USD nil)		41,491	0.20
Mutual Funds –	0.40%		
Ireland 83,566	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) <sup>(b)</sup>	83,566	0.40
TOTAL MUTUAL	,		0.40
(cost USD 83,566		83,566	0.40
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 21,147		20,986,926	99.51
MARKET VALUE (cost USD 21,147	OF INVESTMENTS (,082)	20,986,926	99.51
	AND LIABILITIES	104,198	0.49
SHAREHOLDERS	S' EQUITY	21,091,124	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
		00 000 000	00.51
Total Investments (co Other Assets and Lia		20,986,926 104,198	99.51 0.49

### Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Electric	42.36
Construction & Engineering	12.30
Pipelines	11.49
Transportation	8.11
Gas	6.84
Commercial Services	6.67
Water	3.07
Chemicals	0.52
Oil & Gas Services	0.50
TOTAL COMMON STOCKS	91.86
Real Estate Investment Trusts	7.05
Mutual Funds	0.40
Rights	
Electric	0.20
TOTAL RIGHTS	0.20
Other Assets and Liabilities	0.49
TOTAL	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

### Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official e	xchange listing	
Common Stock Germany	s – 14.91%		
	Instone Real Estate Group SE <sup>(a)</sup>	47,269	0.42
7,377	Vonovia SE	227,542	2.01
		274,811	2.43
Hong Kong	CK Asset Holdings Ltd	40 500	0.44
	CK Asset Holdings Ltd. Sino Land Co. Ltd.	49,508 144,039	0.44 1.28
	Sun Hung Kai Properties Ltd.	159,532	1.41
	g	353,079	3.13
Japan		333,013	0.10
27,400	Mitsui Fudosan Co. Ltd.	251,996	2.23
6,400	Sumitomo Realty & Development Co. Ltd.	200,349	1.78
		452,345	4.01
Netherlands			
3,898	CTP NV <sup>(a)</sup>	70,073	0.62
Singapore	Capitaland India Trust	117 606	1.04
	Capitaland India Trust	117,686	1.04
<b>Spain</b> 3,251	Cellnex Telecom SA	118,897	1.05
Sweden			
	Castellum AB	121,780	1.08
United States 658	CBRE Group, Inc. Class A	57,141	0.50
	Hilton Worldwide Holdings, Inc.	63,279	0.56
375	Hyatt Hotels Corp. Class A	55,117	0.49
		175,537	1.55
TOTAL COMMON		1,684,208	14.91
•	estment Trusts – 84.77%	.,,	
Australia	estment trusts – 64.77%		
21,774	Dexus	98,703	0.87
	Goodman Group	226,243	2.00
	Stockland	92,156	0.82
114,808	Vicinity Ltd.	149,707	1.33
		-	
	·	566,809	5.02
	Canadian Anartment Properties	566,809	
1,307	Canadian Apartment Properties Dream Industrial	566,809	0.37
1,307 7,455	Canadian Apartment Properties Dream Industrial InterRent	566,809 42,169 66,925	0.37 0.59
1,307 7,455 6,829	Dream Industrial	566,809	0.37 0.59 0.53
1,307 7,455 6,829	Dream Industrial InterRent	566,809 42,169 66,925 59,252	5.02 0.37 0.59 0.53 0.85
1,307 7,455 6,829 7,669	Dream Industrial InterRent RioCan	566,809 42,169 66,925 59,252 96,351 264,697	0.37 0.59 0.53 0.85 2.34
1,307 7,455 6,829 7,669 France	Dream Industrial InterRent	42,169 66,925 59,252 96,351	0.37 0.59 0.53 0.85
1,307 7,455 6,829 7,669 France	Dream Industrial InterRent RioCan  Gecina SA	566,809 42,169 66,925 59,252 96,351 264,697	0.37 0.59 0.53 0.85 2.34
1,307 7,455 6,829 7,669 France 1,497 Japan	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp.	566,809  42,169 66,925 59,252 96,351  264,697  161,075	0.37 0.59 0.53 0.85 2.34 1.43
1,307 7,455 6,829 7,669 France 1,497 Japan	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest	566,809 42,169 66,925 59,252 96,351 264,697	0.37 0.59 0.53 0.85 2.34 1.43
1,307 7,455 6,829 7,669 France 1,497 Japan 358 191	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp.	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813	0.37 0.59 0.53 0.85 2.34 1.43 1.00 0.97
1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813 109,309	0.37 0.59 0.53 0.85 2.34 1.43 1.00 0.97
1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813 109,309 112,404	0.37 0.59 0.53 0.85 2.34 1.43 1.98 1.00 0.97 0.99
7,455 6,829 7,669 France 1,497 Japan 358 191 113 30 79 Singapore	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc. Nippon Prologis, Inc.	1566,809 42,169 66,925 59,252 96,351 264,697 161,075 156,065 112,813 109,309 112,404 130,814 621,405	0.37 0.59 0.53 0.85 2.34 1.43 1.38 1.00 0.97 0.99 1.16
1,307 7,455 6,829 7,669  France 1,497  Japan 358 191 113 30 79  Singapore 41,052	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc. Nippon Prologis, Inc.  CapitaLand Ascendas	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813 109,309 112,404 130,814 621,405	0.37 0.59 0.53 0.85 2.34 1.43 1.38 1.00 0.97 0.99 1.16
1,307 7,455 6,829 7,669  France 1,497  Japan 358 191 113 30 79  Singapore 41,052 125,400	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc. Nippon Prologis, Inc.  CapitaLand Ascendas Far East Hospitality Trust	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813 109,309 112,404 130,814  621,405  79,566 58,498	0.37 0.59 0.53 0.85 2.34 1.43 1.38 1.00 0.97 0.99 1.16 5.50
1,307 7,455 6,829 7,669  France 1,497  Japan 358 191 113 30 79  Singapore 41,052 125,400	Dream Industrial InterRent RioCan  Gecina SA  Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc. Nippon Prologis, Inc.  CapitaLand Ascendas	566,809  42,169 66,925 59,252 96,351  264,697  161,075  156,065 112,813 109,309 112,404 130,814 621,405	0.37 0.59 0.53 0.85 2.34 1.43 1.38 1.00 0.97 0.99 1.16

	Security Description	Market Value USD	% of Shareholders Equity
	tment Trusts – (Continued)		
<b>Spain</b> 7,552 M	Merlin Properties Socimi SA	89,794	0.80
United Kingdom	<u> </u>		
-	Big Yellow Group PLC	139,206	1.23
	Derwent London PLC	85,654	0.76
	Segro PLC	229,573	2.03
	Shaftesbury Capital PLC	147,465	1.31
8,776 C	JNITE Group PLC	104,347	0.92 6.25
United States		706,245	0.23
	Alexandria Real Estate Equities, Inc.	253,476	2.24
	American Homes 4 Rent Class A	149,901	1.33
	American Tower Corp.	123,568	1.09
	Americold Realty Trust, Inc.	179,650	1.59
	AvalonBay Communities, Inc.	338,444	3.00
	Boston Properties, Inc.	124,585	1.10
	Cousins Properties, Inc. Digital Realty Trust, Inc.	59,251 195,153	0.53 1.73
	EastGroup Properties, Inc.	145,926	1.29
	Equinix, Inc.	641,154	5.68
3,190 E	Equity LifeStyle Properties, Inc.	200,779	1.78
	Equity Residential	113,033	1.00
	Essex Property Trust, Inc.	195,147	1.73
	Extra Space Storage, Inc.	287,789	2.55 1.49
	Federal Realty Investment Trust nvitation Homes, Inc.	167,918 272,412	2.41
	Kimco Realty Corp.	160,501	1.42
	Prologis, Inc.	878,016	7.7
1,137 P	Public Storage	307,695	2.73
3,175 R	Realty Income Corp.	166,338	1.47
	Regency Centers Corp.	192,344	1.70
	Ryman Hospitality Properties, Inc.	117,807	1.04
	SBA Communications Corp.	169,116	1.50
	Simon Property Group, Inc. Sun Communities, Inc.	227,027 76,930	2.01 0.68
4,583 L		175,162	1.55
	/entas, Inc.	240,789	2.13
10,787 V	/ICI Properties, Inc.	306,459	2.7
4,549 V	Velltower, Inc.	466,500	4.13
		6,932,870	61.38
TOTAL REAL ESTA (cost USD 9,489,27	ATE INVESTMENT TRUSTS 9)	9,574,755	84.77
Mutual Funds – 0.	•		
Ireland	. 12 /0		
	Goldman Sachs US\$ Treasury		
	iquid Reserves Fund (X Distribution Class) <sup>(b)</sup>	13,868	0.12
TOTAL MUTUAL FU	UNDS	13,868	0.12
	ABLE SECURITIES ADMITTED	13,000	0.12
TO AN OFFICIAL E	XCHANGE LISTING	44.070.004	00.00
(cost USD 11,038,8		11,272,831	99.80
MARKET VALUE O (cost USD 11,038,8		11,272,831	99.80
OTHER ASSETS A	ND LIABILITIES	22,721	0.20
SHAREHOLDERS'	EQUITY	11,295,552	100.00
			% o
TOTAL INVESTMEN	NTS	Market Value USD	Shareholders Equity
Total Investments (cost Other Assets and Liabil		11,272,831 22,721	99.80 0.20
Shareholders' Equi	ity	11,295,552	100.00

### Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2024

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Real Estate Investment Trusts	84.77
Common Stocks	
Real Estate	12.81
Construction & Engineering	1.05
Lodging	1.05
TOTAL COMMON STOCKS	14.91
Mutual Funds	0.12
Other Assets and Liabilities	0.20
TOTAL	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

# Goldman Sachs Funds—Global Future Real Estate And Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	<b>:</b>	Security Description	Market Value USD	% of Shareholders' Equity			
Transferable securities admitted to an official exchange listing Common Stocks – 46.62% Australia							
Austran		Transurban Group	1,860,789	3.27			
Canada	111 990	Chartwell Retirement Residences	1,008,645	1.77			
France	,000		1,000,010				
	51,690	Engie SA	867,970	1.53			
		Veolia Environnement SA	883,581	1.55			
	8,019	Vinci SA	998,355	1.75			
Cormon			2,749,906	4.83			
German	-	Vonovia SE	1,063,837	1.87			
Ireland	4 505	Linds DLO	055.004	4.45			
ltele.	1,525	Linde PLC	655,384	1.15			
Italy	270,479	Enav SpA <sup>(a)</sup>	1,108,268	1.94			
Netherla		CTD NIV(a)	F60 604	1.00			
	31,687	CTP NV <sup>(a)</sup>	569,621	1.00			
Spain	33,756	Cellnex Telecom SA	1,234,542	2.17			
	25,484	Ferrovial SE	1,008,735	1.77			
			2,243,277	3.94			
United F	(ingdom	National Crid DLC	4 620 000	2.07			
		National Grid PLC Severn Trent PLC	1,638,089 848,004	2.87 1.49			
			2,486,093	4.36			
United S	States		2,100,000				
		AES Corp.	1,082,552	1.90			
		Ameren Corp.	850,128	1.49			
		American Water Works Co., Inc.	881,031	1.54			
		Cheniere Energy, Inc. CMS Energy Corp.	1,291,376	2.27			
		Eversource Energy	1,172,200 1,188,931	2.06 2.09			
		NextEra Energy, Inc.	3,033,557	5.32			
		Norfolk Southern Corp.	1,026,266	1.80			
		WEC Energy Group, Inc.	1,190,717	2.09			
		Xcel Energy, Inc.	1,100,275	1.93			
			12,817,033	22.49			
	COMMON SD 26,067	N STOCKS (7,283)	26,562,853	46.62			
Real Es	state Inve	estment Trusts – 51.66%					
Australi	a 33,031	Goodman Group	740,051	1.30			
 Japan		•					
-	157	Hoshino Resorts, Inc.	520,108	0.91			
	460	Nippon Prologis, Inc.	761,703	1.34			
			1,281,811	2.25			
United F	72,941	Big Yellow Group PLC	1,152,014	2.02			
	107,433		1,252,158	2.20			
	100,500	~	1,194,944	2.10			
			3,599,116	6.32			
United S	States						
	11,000	Alexandria Real Estate Equities, Inc.	1,287,275	2.26			
		American Homes 4 Rent Class A	938,974	1.65			
		American Tower Corp.	1,775,271	3.11			
		Americold Realty Trust, Inc.	1,118,182	1.96			
	8,389 9,959	AvalonBay Communities, Inc.  Digital Realty Trust, Inc.	1,600,453 1,442,860	2.81 2.53			
	0,009	and round truck inc.	1,+2,000	2.00			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inv	estment Trusts – (Continued)		
United States - (0			
	Equinix, Inc.	1,999,971	3.51
	Equity LifeStyle Properties, Inc.	1,308,586	2.30
	Extra Space Storage, Inc.	1,522,031	2.67
	Invitation Homes, Inc.	1,176,661	2.06 5.51
	Prologis, Inc. SBA Communications Corp.	3,137,982 1,445,174	2.54
	Terreno Realty Corp.	774,168	1.36
	Ventas, Inc.	1,134,279	1.99
	VICI Properties, Inc.	1,360,896	2.39
	Welltower, Inc.	1,791,549	3.14
		23,814,312	41.79
	TATE INVESTMENT TRUSTS		
(cost USD 28,638	3,793)	29,435,290	51.66
Rights - 0.18%			
United Kingdom			
42,518	National Grid PLC	105,908	0.18
TOTAL RIGHTS (cost USD nil)		105,908	0.18
Mutual Funds -	1.29%		
Ireland 733,823	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) <sup>(b)</sup>	733,823	1.29
TOTAL MUTUAL	FINDS	<u> </u>	
(cost USD 733,82		733,823	1.29
	ERABLE SECURITIES ADMITTED		
(cost USD 55,439	. EXCHANGE LISTING 9,899)	56,837,874	99.75
MARKET VALUE (cost USD 55,439	OF INVESTMENTS 0.899)	56,837,874	99.75
	AND LIABILITIES	142,271	0.25
SHAREHOLDER		56,980,145	100.00
	2 240111	00,000,140	100.00
		Market Value	% of Shareholders'
TOTAL INVESTM	IENTS	USD	Equity
Total Investments (co	ost USD 55,439,899)	56,837,874	99.75
Other Assets and Lia		142,271	0.25

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

# Goldman Sachs Funds—Global Future Real Estate And Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Real Estate Investment Trusts	51.66
Common Stocks	
Electric	21.28
Construction & Engineering	7.63
Water	4.58
Commercial Services	3.27
Real Estate	2.87
Pipelines	2.27
Transportation	1.80
Healthcare Services	1.77
Chemicals	1.15
TOTAL COMMON STOCKS	46.62
Mutual Funds	1.29
Rights	
Electric	0.18
TOTAL RIGHTS	0.18
Other Assets and Liabilities	0.25
TOTAL	100.00

# Goldman Sachs Funds—North America Energy & Energy Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exc	hange listing	ı
Common Stock	s – 93.28%		
Canada	Estables Inc.	0.007.000	4.54
	Enbridge, Inc. Gibson Energy, Inc.	3,067,833 701,436	4.54 1.04
	Keyera Corp.	1,970,486	2.91
	Pembina Pipeline Corp.	1,992,292	2.95
	TC Energy Corp.	1,443,729	2.14
		9,175,776	13.58
France		-,,	
	TotalEnergies SE ADR	342,587	0.5
Italy			
10,497	Eni SpA ADR	330,131	0.49
United Kingdom			
	BP PLC ADR	325,130	0.48
4,760	Shell PLC ADR	343,101	0.51
		668,231	0.99
United States			
	Antero Midstream Corp.	1,246,820	1.85
	APA Corp.	303,752	0.4
	Baker Hughes Co.	155,702	0.23
	Cheniere Energy, Inc.	2,543,671	3.77
	Chevron Corp.	5,099,625	7.5
	ConocoPhillips Devon Energy Corp.	1,491,909 770,352	2.2 <sup>-</sup> 1.1 <sup>4</sup>
	Diamondback Energy, Inc.	823,697	1.22
	DT Midstream LLC	2,178,892	3.22
	EnLink Midstream LLC	940,605	1.39
	EOG Resources, Inc.	733,732	1.09
148,673	Equitrans Midstream Corp.	2,139,405	3.17
6,445	Excelerate Energy, Inc. Class A	112,659	0.17
56,028	Exxon Mobil Corp.	6,430,053	9.52
	Halliburton Co.	168,035	0.2
	Hess Corp.	3,424,359	5.07
	Hess Midstream LP Class A	1,161,565	1.72
	Kinder Morgan, Inc.	1,988,582	2.94
	Kinetik Holdings, Inc.	351,736 837,992	0.52 1.24
	Marathon Oil Corp.  Marathon Petroleum Corp.	1,839,186	2.72
	NextDecade Corp.	168,127	0.25
	Occidental Petroleum Corp.	1,076,726	1.59
	ONEOK, Inc.	2,801,158	4.1
	Phillips 66	1,313,445	1.94
191,613	Plains GP Holdings LP Class A	3,422,208	5.07
	Schlumberger NV	984,613	1.46
	Targa Resources Corp.	3,858,924	5.7
	Valero Energy Corp. Williams Cos., Inc.	1,194,121 2,928,636	1.77 4.33
,			
TOTAL COMMO	N STOCKS	52,490,287	77.71
cost USD 49,994		63,007,012	93.28
Mutual Funds – Ireland	6.54%		
276,332	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	0=	
	Class) <sup>(a)</sup>	276,332	0.41
United States	Alexino MID Index 571	0.505.045	
	Alerian MLP Index ETN ClearBridge Energy Midstream	3,535,816	5.23
.,504	Opportunity Fund, Inc.	202,246	0.30

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Mutual Funds - United States - (			
	Inc. ClearBridge MLP & Midstream Total	199,347	0.30
.,	Return Fund, Inc.	200,903	0.30
		4,138,312	6.13
TOTAL MUTUAL (cost USD 3,163		4,414,644	6.54
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 53,15	7,845)	67,421,656	99.82
MARKET VALUE (cost USD 53,15	OF INVESTMENTS 7,845)	67,421,656	99.82
OTHER ASSETS	AND LIABILITIES	123,294	0.18
SHAREHOLDER	S' EQUITY	67,544,950	100.00
TOTAL INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
TOTAL INVESTM	<b>IENTS</b> ost USD 53,157,845)	Market Value	% of Shareholders' Equity
TOTAL INVESTM	IENTS ost USD 53,157,845) abilities	Market Value USD 67,421,656	% of Shareholders' Equity 99.82 0.18
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E	IENTS ost USD 53,157,845) abilities	Market Value USD 67,421,656 123,294	99.82 0.18
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E  (a) A related part	IENTS ost USD 53,157,845) abilities quity	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E  (a) A related part	nest USD 53,157,845) abilities quity y to Goldman Sachs Funds.	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00 % of Shareholders' Equity
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E  (a) A related part Allocation of Ports Common Stock Pipelines	nENTS  ost USD 53,157,845) abilities  quity y to Goldman Sachs Funds.  folio as at 31 May 2024	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00 % of Shareholders'
TOTAL INVESTM  Total Investments (c Other Assets and Li Shareholders' E  (a) A related part  Allocation of Porti Common Stock Pipelines Oil & Gas	nents  ost USD 53,157,845) abilities  quity y to Goldman Sachs Funds.  folio as at 31 May 2024	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00 % of Shareholders' Equity 51.84 39.50
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E (a) A related part Allocation of Porti Common Stock Pipelines Oil & Gas Oil & Gas Service	nents  ost USD 53,157,845) abilities  quity y to Goldman Sachs Funds.  folio as at 31 May 2024	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00 % of Shareholders' Equity 51.84 39.50 1.94
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E  (a) A related part Allocation of Porte Common Stock Pipelines Oil & Gas Oil & Gas Service TOTAL COMMO	MENTS  ost USD 53,157,845) abilities  quity  y to Goldman Sachs Funds.  folio as at 31 May 2024  SS  N STOCKS	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00 % of Shareholders' Equity 51.84 39.50 1.94

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	change listing		Common Stock China – (Continue	,		
Common Stock	s – 98.46%				Great Wall Motor Co. Ltd. Class A	522,880	0.02
Brazil					Greentown China Holdings Ltd.	944,746	0.02
	Banco Bradesco SA ADR	1.479.383	0.06		H World Group Ltd.	1,043,401	0.04
,	Banco BTG Pactual SA	2,246,804	0.08		H World Group Ltd. ADR	3,570,983	0.13
	BB Seguridade Participacoes SA	5,974,029	0.22		•		0.13
	Companhia Energetica de Minas	0,011,020	0.22		Industrial Bank Co. Ltd. Class A	423,518	1.18
201,000	Gerais ADR	433,781	0.02		JD.com, Inc. Class A	31,182,558	1.10
341 400	CPFL Energia SA	2,211,076	0.08	130,000	Jiangsu Expressway Co. Ltd. Class H	125 120	0.00
	Embraer SA ADR	2,553,477	0.10	160 900	Kanzhun Ltd. ADR	135,438	0.00
	Gerdau SA—Preferred	1,422,007	0.05		Kuaishou Technology <sup>(a)</sup>	3,396,096	0.13
	Itau Unibanco Holding	1,422,007	0.00		Lenovo Group Ltd.	6,984,999	
1,042,100	SA—Preferred	47,331,055	1.79		•	8,365,084	0.32
5 906 400	Itausa SA—Preferred	11,063,082	0.42		Li Auto, Inc. Class A	13,662,033	0.52
	Metalurgica Gerdau SA—Preferred	319,601	0.01		Longfor Group Holdings Ltd. <sup>(a)</sup>	824,632	0.03
	Petroleo Brasileiro SA ADR	25,884,441	0.98		Meituan Class B <sup>(a)</sup>	29,962,145	1.13
					NetEase, Inc.	18,518,088	0.70
	Petroleo Brasileiro SA—Preferred	31,804,983	1.20	478,700	New Oriental Education &		
1,418,300	Randon SA Implementos e	0.007.000	0.40		Technology Group, Inc.	3,839,844	0.14
000 500	Participacoes—Preferred	2,607,826	0.10		Nongfu Spring Co. Ltd. Class H <sup>(a)</sup>	652,498	0.02
	Santos Brasil Participacoes SA	2,041,671	0.08	589,700	Offshore Oil Engineering Co. Ltd.		
	Telefonica Brasil SA	597,502	0.02		Class A	498,169	0.02
69,600	WEG SA	500,066	0.02	29,258,000	People's Insurance Co. Group of		
		400 470 704	5.00		China Ltd. Class H	10,197,386	0.38
		138,470,784	5.23	222,900	SDIC Power Holdings Co. Ltd.		
Chile					Class A	544,014	0.02
	Banco de Chile	14,180,703	0.53	9,309,130	Shandong Nanshan Aluminum Co.		
.,,	Banco de Credito e Inversiones SA	1,842,122	0.07		Ltd. Class A	4,936,437	0.19
	Cia Sud Americana de Vapores SA	4,197,615	0.16	3,512,700	Shanghai Construction Group Co.		
	Colbun SA	1,235,318	0.05	.,. ,	Ltd. Class A	1,126,873	0.04
				1,503,161	Shanghai International Port Group		
34,282	Empresas Copec SA	279,573	0.01	.,,	Co. Ltd. Class A	1,178,024	0.04
		21,735,331	0.82	3 224 200	Shenergy Co. Ltd. Class A	3,886,864	0.15
		21,700,001			Shenzhen Energy Group Co. Ltd.	0,000,001	00
China				0,000,007	Class A	5,024,421	0.19
1,032,500	3SBio, Inc. <sup>(a)</sup>	806,589	0.03	375,051		0,021,121	0.10
	Alibaba Group Holding Ltd.	54,445,039	2.06	373,031	Ltd. Class A	3,193,665	0.12
854.000	Aluminum Corp. of China Ltd.			08 700	Shenzhen SC New Energy	3,133,003	0.12
,,,,,	Class H	639,757	0.02	30,700	Technology Corp. Class A	878,434	0.03
104.200	BYD Co. Ltd. Class A	3,282,481	0.12	1 104 000	Shenzhou International Group	070,434	0.03
	BYD Co. Ltd. Class H	1,350,188	0.05	1,194,000	Holdings Ltd.	12,026,381	0.45
	China BlueChemical Ltd. Class H	1,634,748	0.06	667 500	Sinopec Engineering Group Co. Ltd.	12,020,301	0.43
	China CITIC Bank Corp. Ltd.	1,001,110	0.00	007,300	Class H	449,098	0.02
13,030,000	Class H	7,980,281	0.30	F 000 000			
8 588 000	China Communications Services	7,500,201	0.50		Sinotruk Hong Kong Ltd.	12,348,565	0.47
0,000,000	Corp. Ltd. Class H	4,141,310	0.16		Tencent Holdings Ltd.	123,326,588	4.66
2 220 000	China Feihe Ltd. (a)		0.04		Tongcheng Travel Holdings Ltd.	1,519,258	0.06
, .,		1,105,447		3,352,000	Topsports International Holdings		
	China Hongqiao Group Ltd.	13,690,317	0.52		Ltd. <sup>(a)</sup>	2,196,370	0.08
	China Lesso Group Holdings Ltd.	1,248,905	0.05	7,156,000	Uni-President China Holdings Ltd.	6,279,120	0.24
	China Nonferrous Mining Corp. Ltd.	2,393,334	0.09	1,815,600	Vipshop Holdings Ltd. ADR	29,031,444	1.10
	China Oilfield Services Ltd. Class H	1,432,057	0.05	6,764,500	Weichai Power Co. Ltd. Class A	14,826,073	0.56
1,918,400	China Pacific Insurance Group Co.			5,582,000	Weichai Power Co. Ltd. Class H	9,994,672	0.38
	Ltd. Class H	5,028,493	0.19	4,002,238	Western Mining Co. Ltd. Class A	10,260,718	0.39
1,369,500	China Yangtze Power Co. Ltd.				Xiamen Tungsten Co. Ltd. Class A	1,990,834	0.07
	Class A	5,019,303	0.19		Xiaomi Corp. Class B <sup>(a)</sup>	9,688,700	0.37
	CITIC Ltd.	460,737	0.02		Xinyi Solar Holdings Ltd.	1,019,339	0.04
2,876,500	CMOC Group Ltd. Class A	3,306,163	0.12		Xtep International Holdings Ltd.	890,604	0.04
11.781.000	CMOC Group Ltd. Class H	10,905,369	0.41		Yunnan Aluminium Co. Ltd. Class A	785,581	0.03
	Contemporary Amperex Technology	.,,			Yutong Bus Co. Ltd. Class A		
,	Co. Ltd. Class A	8,624,777	0.33	.,,	3	11,930,110	0.45
1 230 500	COSCO SHIPPING Holdings Co.	-,,		366,900	Zhejiang Chint Electrics Co. Ltd.	4 070 004	0.04
1,200,000	Ltd. Class H	2,059,339	0.08		Class A	1,079,801	0.04
5 750 000	CSPC Pharmaceutical Group Ltd.	4,897,356	0.18		Zhejiang NHU Co. Ltd. Class A	1,330,002	0.05
	Dong-E-E-Jiao Co. Ltd. Class A	2,399,546	0.09		Zhongjin Gold Corp. Ltd. Class A	7,556,769	0.29
	Dongfeng Motor Group Co. Ltd.	2,333,340	0.09	650,700	Zhuzhou CRRC Times Electric Co.		
092,000	Class H	289,069	0.01		Ltd. Class H	2,546,938	0.10
264 500	Eastroc Beverage Group Co. Ltd.	209,009	0.01			E74 447 040	21.5-
301,588		10 SEC 224	0.40			571,117,316	21.57
	Class A	10,656,224	0.40	Czech Republic			
4,214,112	Fangda Carbon New Material Co.			•	CEZ AS	947,911	0.04
	Ltd. Class A	2,814,469	0.11				
977,200	GD Power Development Co. Ltd.			130,485	Komercni Banka AS	4,647,021	0.17
	Class A	722,760	0.03			5,594,932	0.21
	Goldwind Science & Technology Co.					0,007,002	0.21

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock Greece	s – (Continued)		
25,700	Star Bulk Carriers Corp.	698,269	0.03
Hong Kong			
	Bosideng International Holdings Ltd.	7,570,335	0.29
	China Gas Holdings Ltd.	9,640,721	0.36
	China Medical System Holdings Ltd. China Overseas Land & Investment	876,558	0.03
0,000,000	Ltd.	6,410,761	0.24
	China Resources Land Ltd.	21,727,301	0.82
	China Resources Power Holdings Co. Ltd.	3,974,341	0.15
3,048,000	China Taiping Insurance Holdings Co. Ltd.	3,307,183	0.13
16.529.000	Geely Automobile Holdings Ltd.	20,126,910	0.76
	Kunlun Energy Co. Ltd.	8,056,777	0.30
12,588,000	Shougang Fushan Resources Group Ltd.	5,748,166	0.22
21,292,000	Sino Biopharmaceutical Ltd.	7,783,582	0.29
	United Laboratories International	,,	
	Holdings Ltd.	485,802	0.02
1,020,000	Wasion Holdings Ltd.	959,060	0.04
		96,667,497	3.65
India 320.817	ABB India Ltd.	31,954,254	1.21
	Action Construction Equipment Ltd.	380,063	0.0
	Adani Ports & Special Economic	,	
100 100	Zone Ltd.	13,434,175	0.5
	Adani Power Ltd. Ajanta Pharma Ltd.	1,710,559 2,005,766	0.00
	Alkem Laboratories Ltd.	786,970	0.00
	Ashoka Buildcon Ltd.	1,092,351	0.04
985,867	Axis Bank Ltd.	13,718,946	0.52
	Bank of Baroda	15,570,950	0.59
	Bharat Petroleum Corp. Ltd.	21,959,517	0.83
	Ceat Ltd. Cipla Ltd.	2,411,587 8,067,929	0.09
	Cochin Shipyard Ltd. <sup>(a)</sup>	1,870,836	0.0
	Cummins India Ltd.	18,446,280	0.70
	Dr Reddy's Laboratories Ltd. ADR	13,288,297	0.50
	Eicher Motors Ltd.	5,652,589	0.2
	Federal Bank Ltd. Finolex Cables Ltd.	541,539	0.02
	Force Motors Ltd.	1,420,582 1,469,624	0.0
	Garden Reach Shipbuilders &		
389 220	Engineers Ltd.  General Insurance Corp. of India <sup>(a)</sup>	2,096,434 1,659,886	0.08
	Global Health Ltd.	158,129	0.0
	Godawari Power and Ispat Ltd.	3,078,504	0.12
	Great Eastern Shipping Co. Ltd.	3,492,693	0.13
	Gujarat Pipavav Port Ltd.	310,129	0.0
	Havells India Ltd. Hindalco Industries Ltd.	11,622,053 3,499,615	0.4
	Hindustan Zinc Ltd.	10,882,596	0.1
	ICICI Bank Ltd. ADR	29,594,545	1.13
32,185	ICICI Lombard General Insurance		
4 004 064	Co. Ltd.	609,615	0.0
	IDBI Bank Ltd. IDFC Ltd.	2,032,372 282,747	0.0
	IndiaMart InterMesh Ltd. (a)	5,032,852	0.19
492,384	Indian Bank	3,345,807	0.1
	IRB Infrastructure Developers Ltd.	165,636	0.0
	ITD Cementation India Ltd.	4,613,474	0.1
	Jaiprakash Power Ventures Ltd. Jamna Auto Industries Ltd.	1,480,495 4,965,325	0.0 0.1
	Jindal Saw Ltd.	3,138,298	0.1
	JK Tyre & Industries Ltd.	940,648	0.0
	JM Financial Ltd.	102,541	0.0
1,217,099	JSW Steel Ltd. KNR Constructions Ltd.	12,836,075 2,686,356	0.48

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock India – (Continue	s – (Continued)		
	Mahanagar Gas Ltd.	2,705,124	0.10
	Maharashtra Seamless Ltd.	339,948	0.01
109,269	Mazagon Dock Shipbuilders Ltd.	4,168,847	0.16
40,348	Narayana Hrudayalaya Ltd.	575,015	0.02
31,160	Nava Ltd.	181,448	0.01
3,364,966	NCC Ltd.	11,568,115	0.44
73,031	Nippon Life India Asset		
	Management Ltd. (a)	523,467	0.02
	NTPC Ltd.	11,738,974	0.44
	Petronet LNG Ltd.	12,282,957	0.46
	Piramal Enterprises Ltd.	393,720	0.01
	Polycab India Ltd.	651,550	0.02
	Power Finance Corp. Ltd.	9,793,010	0.37
	Power Grid Corp. of India Ltd.	4,196,960	0.16
	Praj Industries Ltd. PTC India Ltd.	376,785	0.01 0.23
		6,082,057	
	Shree Cement Ltd.	6,894,794	0.26
	SKF India Ltd.	1,429,205	0.05
	State Bank of India	53,134,181	2.01
	Supreme Industries Ltd.	1,372,534	0.05 0.27
	Tata Consultancy Services Ltd.	7,054,400	0.27
	Tata Motors Ltd. Tata Motors Ltd. Class A	7,986,774	
		14,267,086	0.54
	Torrent Pharmaceuticals Ltd.	7,306,455	0.28
	Triveni Turbine Ltd.	497,503	0.02
	UltraTech Cement Ltd.	4,322,172	0.16
	Varun Beverages Ltd.	2,787,602	0.11
	Welspun Corp. Ltd.	3,580,033	0.14
1,030,942	Zydus Lifesciences Ltd.	12,344,267	0.47
		463,921,470	17.52
Indonesia			
	Aneka Tambang Tbk	2,416,400	0.09
48,726,600	Bank Central Asia Tbk PT	27,753,794	1.05
	Bank Mandiri Persero Tbk PT	24,226,179	0.91
12,067,400	Bank Pembangunan Daerah Jawa		
	Barat Dan Banten Tbk PT	750,035	0.03
6,371,400	Bank Pembangunan Daerah Jawa Timur Tbk PT	196,043	0.01
44,058,200	Bank Rakyat Indonesia Persero Tbk	130,043	0.01
	PT	11,794,004	0.45
26,000	Perusahaan Gas Negara Tbk PT	2,528	0.00
		67,138,983	2.54
Ireland 256,000	PDD Holdings, Inc.	38,446,080	1.45
	T DD Troidings, inc.	00,110,000	1.40
Kuwait			_
	Agility Public Warehousing Co. KSC	151,204	0.01
	Boubyan Bank KSCP	585,483	0.02
	Kuwait Finance House KSCP	2,261,349	0.09
	National Bank of Kuwait SAKP	3,252,271	0.12
302,061	National Investments Co. KSCP	244,129	0.01
		6,494,436	0.25
Mexico			
847.556	Arca Continental SAB de CV	8,161,558	0.31
296,897		28,122,084	1.06
	Gruma SAB de CV Class B	1,999,766	0.08
2,138,338	Grupo Financiero Banorte SAB de	10 452 509	0.72
575,903		19,453,508	0.73
19,577	CV Class A Promotora y Operadora de	1,214,069	0.05
, -, .	Infraestructura SAB de CV	217,229	0.01
		59,168,214	2.24
	Credicorp Ltd.	1,386,945	0.05

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)			Common Stock	s – (Continued)		
Philippines 52 860	Ayala Corp.	537,452	0.02		Chong Kun Dang Pharmaceutical		
	Bank of the Philippine Islands	1,430,160	0.06	21,714	Corp.	1,643,231	0.06
	BDO Unibank, Inc.	2,659,047	0.10	10,814	Daewoong Pharmaceutical Co. Ltd.	836,893	0.03
1,850,550	International Container Terminal			37,142	DB HiTek Co. Ltd.	1,090,908	0.04
	Services, Inc.	10,802,254	0.41	·	DB Insurance Co. Ltd.	23,751,204	0.90
	Jollibee Foods Corp.	1,611,847	0.06		DGB Financial Group, Inc.	260,749	0.01
	Manila Electric Co.	597,798	0.02	56,976	GS Engineering & Construction	640 460	0.00
4,038,530	Metropolitan Bank & Trust Co.	4,282,139	0.16	209 700	Corp.	618,162	0.02 0.25
		21,920,697	0.83		GS Holdings Corp. HAESUNG DS Co. Ltd.	6,594,097 1,977,378	0.23
					Hana Financial Group, Inc.	4,323,400	0.16
Poland	Bank Polska Kasa Opieki SA	15,575,520	0.59		Hankook Tire & Technology Co. Ltd.	6,217,941	0.23
	Budimex SA	1,559,990	0.06	51,867	0,	1,184,365	0.04
	Grupa Kety SA	3,512,112	0.13	7,379	Hanmi Semiconductor Co. Ltd.	865,265	0.03
	KGHM Polska Miedz SA	3,131,547	0.12	83,635	Hanwha General Insurance Co. Ltd.	293,024	0.01
	Powszechny Zaklad Ubezpieczen	0,101,011	02	296,895	Hanwha Life Insurance Co. Ltd.	602,176	0.02
_,-,-,-,	SA	29,608,212	1.12	17,311	HD Hyundai Electric Co. Ltd.	3,765,843	0.14
				235,075	HDC Hyundai Development		
		53,387,381	2.02		Company Class E	2,983,924	0.11
Qatar				·	Hyosung Advanced Materials Corp.	831,143	0.03
	Qatar Aluminum Manufacturing Co.	841,747	0.03		Hyosung TNC Corp.  Hyundai Engineering & Construction	1,246,314	0.05
683,631	Qatar Gas Transport Co. Ltd.	743,901	0.03	155,132	Co. Ltd.	3,730,066	0.14
1,804,143	Qatar National Bank QPSC	6,689,352	0.25	24 214	Hyundai Glovis Co. Ltd.	3,149,763	0.12
		8,275,000	0.31		Hyundai Marine & Fire Insurance	-,,.	
		6,275,000	0.31	,	Co. Ltd.	5,047,694	0.19
Russia				426,697	Industrial Bank of Korea	4,245,798	0.16
151,935	PhosAgro PJSC GDR <sup>(b)</sup>	0	0.00	72,713	Innox Advanced Materials Co. Ltd.	1,736,122	0.07
16,268	Polyus PJSC GDR <sup>(b)</sup>	0	0.00	565,392	JB Financial Group Co. Ltd.	5,993,716	0.23
	Sberbank of Russia PJSC <sup>(b)</sup>	0	0.00	·	JW Pharmaceutical Corp.	672,893	0.03
1,136,300,000	VTB Bank PJSC <sup>(b)</sup>	0	0.00		KB Financial Group, Inc.	7,130,831	0.27
		0	0.00		Kia Corp.	18,809,260	0.71
				8,228		412,522	0.02
Saudi Arabia		4.075.004	0.45	107,855	Korea Investment Holdings Co. Ltd. Korea Zinc Co. Ltd.	5,099,617 7,342,071	0.19 0.28
	Al Massas Al Kahas Mining Co	4,075,261	0.15	158,514		925,061	0.03
	Al Baibi Bank	515,981	0.02 0.34	11,207		423,607	0.02
	Al Rajhi Bank Al Rajhi Co for Co-operative	8,901,714	0.34		LEENO Industrial, Inc.	143,367	0.01
21,400	Insurance	865,669	0.03		LG Chem Ltd.	2,420,341	0.09
2,014,887	Alinma Bank	16,418,403	0.62	8,541	LX Semicon Co. Ltd.	439,713	0.02
1,880,586	Arab National Bank	9,893,838	0.37	260,133	Meritz Financial Group, Inc.	14,487,638	0.55
13,408	Astra Industrial Group	546,944	0.02		NAVER Corp.	10,326,548	0.39
259,212	Banque Saudi Fransi	2,315,195	0.09	13,939	Orion Corp.	926,014	0.04
283,490	Bawan Co.	3,234,962	0.12		Samsung Card Co. Ltd.	261,750	0.01
47,282	Bupa Arabia for Cooperative				Samsung Electronics Co. Ltd.	138,641,022	5.24
	Insurance Co.	2,912,028	0.11	309,343	Samsung Electronics Co. Ltd.—Preferred	12 400 604	0.54
	Mouwasat Medical Services Co.	1,557,458	0.06	88 003	Samsung Fire & Marine Insurance	13,499,604	0.51
	National Medical Care Co. Riyad Bank	1,902,764 10,607,244	0.07 0.40	00,093	Co. Ltd.	21,718,543	0.82
	Saudi Arabian Mining Co.	5,056,330	0.40	12,732	Samsung Fire & Marine Insurance	,0,0 .0	3.02
	Saudi Arabian Oil Co. <sup>(a)</sup>	1,738,918	0.19	,. 02	Co. Ltd.—Preferred	2,440,058	0.09
	Saudi Awwal Bank	13,233,764	0.50	135,739	Samsung Securities Co. Ltd.	3,549,115	0.13
	Saudi Cement Co.	95,590	0.00	47,189		332,168	0.01
	Saudi Chemical Co. Holding	1,457,201	0.05		Shinhan Financial Group Co. Ltd.	5,263,569	0.20
71,384	· ·	679,449	0.03		Shinsung E&G Co. Ltd.	430,233	0.02
	Saudi National Bank	2,269,044	0.09		SK Hynix, Inc.	7,427,318	0.28
26,059	Saudi Steel Pipe Co.	506,051	0.02	13,701	,	317,703	0.01
		88,783,808	3.35	179,366	Worldex Industry & Trading Co. Ltd.	2,788,838	0.11
Singapore	DOO A : 11   111   (2)	0		 Taiwan		349,218,580	13.19
32,000	BOC Aviation Ltd. <sup>(a)</sup>	237,443	0.01		Accton Technology Corp.	1,254,306	0.05
South Africa					Advancetek Enterprise Co. Ltd.	1,029,820	0.03
	FirstRand Ltd.	30,945,977	1.17		Advantech Co. Ltd.	5,753,545	0.04
	Investec Ltd.	2,243,419	0.08		Airtac International Group	1,645,060	0.06
81,199	Naspers Ltd. Class N	16,237,017	0.61		AP Memory Technology Corp.	1,307,989	0.05
937,458	Netcare Ltd.	563,341	0.02		Ardentec Corp.	2,727,856	0.10
277,006	Old Mutual Ltd.	159,709	0.01		Asia Vital Components Co. Ltd.	478,614	0.02
		50 140 463	1 00	172,000	ASRock, Inc.	1,243,070	0.05
		50,149,463	1.89	408 000	Asustek Computer, Inc.	6,483,520	0.25

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Common Stock	s – (Continued)		
Taiwan – (Continu				Thailand – (Conti	nued)		
106,000	Brighton-Best International Taiwan,				PTT Exploration & Production PCL	4,141,286	0.16
444.000	Inc.	120,090	0.00	7,436,300		6,622,930	0.25
	Catcher Technology Co. Ltd. Chang Wah Technology Co. Ltd.	3,062,532 308,354	0.12 0.01		SCB X PCL	2,527,748	0.10 0.03
	Chenbro Micom Co. Ltd.	1,933,309	0.07	1,720,400	Supalai PCL	869,632	0.03
	Cheng Shin Rubber Industry Co.	1,000,000	0.01			28,640,477	1.08
	Ltd.	619,192	0.02	Turkey			
	Chicony Electronics Co. Ltd.	14,184,862	0.54	330,415	Aygaz AS	1,933,781	0.08
	Chicony Power Technology Co. Ltd.	286,797 2,861,959	0.01 0.11		KOC Holding AS	609,673	0.02
	Chong Hong Construction Co. Ltd. Compal Electronics, Inc.	16,678,281	0.63	3,224,415	ODAS Elektrik Uretim ve Sanayi		
	CTBC Financial Holding Co. Ltd.	35,862,628	1.35	105.022	Ticaret AS Selcuk Ecza Deposu Ticaret ve	873,980	0.03
	Da-Li Development Co. Ltd.	1,425,058	0.05	195,932	Sanayi AS	291,027	0.01
465,000	Darfon Electronics Corp.	978,302	0.04	1.303.160	Turk Hava Yollari AO	12,249,494	0.46
737,000	Delta Electronics, Inc.	7,441,609	0.28		Turkiye Is Bankasi AS	3,843,608	0.15
103,000	Dynapack International Technology	222 224	2.24	3,017,504	Turkiye Petrol Rafinerileri AS	16,854,476	0.64
159 000	Corp. Elan Microelectronics Corp.	300,891 797,430	0.01 0.03			36,656,039	1.39
	Elite Semiconductor	191,430	0.03			30,030,039	1.59
100,000	Microelectronics Technology, Inc.	1,161,688	0.04	United Arab Emir			
414,000	Evergreen International Storage &			· ·	Abu Dhabi Commercial Bank PJSC	247,794	0.01
	Transport Corp.	429,542	0.02		Abu Dhabi Islamic Bank PJSC	357,835	0.01
	FocalTech Systems Co. Ltd.	1,694,571	0.06		Agility Global PLC Air Arabia PJSC	108,641 286,915	0.00 0.01
106,000	Foxsemicon Integrated Technology,	007.000	0.04		Dubai Electricity & Water Authority	200,913	0.01
622 000	Inc. Genesys Logic, Inc.	967,880 1,907,760	0.04 0.07	220,000	PJSC	139,636	0.01
	Global Mixed Mode Technology, Inc.	5,330,553	0.20	576,948	Dubai Islamic Bank PJSC	867,059	0.03
	Global Unichip Corp.	3,169,515	0.12	3,354,490	Emirates NBD Bank PJSC	14,201,364	0.54
	Goldsun Building Materials Co. Ltd.	618,420	0.02			16,209,244	0.61
1,164,000	ITE Technology, Inc.	6,307,198	0.24			10,209,244	0.01
2,917,000	King Yuan Electronics Co. Ltd.	7,980,236	0.30	United Kingdom			
	Largan Precision Co. Ltd.	1,268,129	0.05	170,056	Anglogold Ashanti PLC	4,158,670	0.16
	MediaTek, Inc.	49,203,662	1.86	TOTAL COMMON	NSTOCKS		
	Micro-Star International Co. Ltd.	1,187,373	0.05 0.25	(cost USD 2,476,		2,606,630,552	98.46
	MPI Corp. Nichidenbo Corp.	6,590,406 404,895	0.02	TOTAL TRANSE	ERABLE SECURITIES ADMITTED		
	Orient Semiconductor Electronics Ltd.	1,345,335	0.05		EXCHANGE LISTING	2,606,630,552	98.46
1,935,000	Pegatron Corp.	6,351,540	0.24	(0001 000 2,470,		2,000,000,002	50.40
454,000	Pixart Imaging, Inc.	2,299,644	0.09				% of
2,267,000	Powertech Technology, Inc.	12,520,642	0.47		Security	Market Value	Shareholders'
	Primax Electronics Ltd.	899,317	0.03	Holdings	Description	USD	Equity
	Quanta Computer, Inc.	26,798,362	1.01	Other Transfera	able Securities		
	Radiant Opto-Electronics Corp. Rechi Precision Co. Ltd.	1,349,209 349,867	0.05 0.01	Common Stock			
	Rexon Industrial Corp. Ltd.	292,700	0.01	Russia	3 - 0.00 /6		
	Run Long Construction Co. Ltd.	1,235,352	0.05		PhosAgro PJSC GDR <sup>(b)</sup>	0	0.00
	Sinbon Electronics Co. Ltd.	2,303,851	0.09				
441,000	Sincere Navigation Corp.	445,166	0.02	TOTAL COMMON (cost USD 22,150		0	0.00
	Sitronix Technology Corp.	522,660	0.02	(0031 000 22,130	·)		0.00
	Sunplus Technology Co. Ltd.	1,148,121	0.04		RANSFERABLE SECURITIES		
	Syncmold Enterprise Corp.	1,815,050	0.07	(cost USD 22,150	0)	0	0.00
	Taishin Financial Holding Co. Ltd. Taiwan Semiconductor	1,004,987	0.04	MARKET VALUE	OF INVESTMENTS EXCLUDING		
1,002,000	Manufacturing Co. Ltd.	193,902,266	7.32	DERIVATIVES			
84,000	Taiwan Surface Mounting			(cost USD 2,476,	703,300)	2,606,630,552	98.46
	Technology Corp.	296,336	0.01				
	Test Research, Inc.	2,755,268	0.10	Futures Contra	cts – (0.00%)		
	Tripod Technology Corp.	671,267	0.03		Commitmen		
	Ultra Chip, Inc. U-Ming Marine Transport Corp.	657,353	0.02	N	Marke		% of
	Visual Photonics Epitaxy Co. Ltd.	4,723,023 1,296,815	0.18 0.05	Number of Contracts Se	Value ecurity Description USE		Shareholders' Equity
	Wistron Corp.	3,434,424	0.13				
,	Wiwynn Corp.	12,728,036	0.48		SD		
		478,153,493	18.06	Ma	SCI Emerging Long 15,184,800 arkets Index Futures /06/2024	) (25,068)	(0.00)
Thailand						10=	
1 007 100	Bumrungrad Hospital PCL	7,222,110	0.27	UNKEALISED LC	OSS ON FUTURES CONTRACTS	(25,068)	(0.00)
	Carabaa Craup DCI Class F						
1,012,800	Carabao Group PCL Class F Com7 PCL Class F	1,936,327 992,028	0.07 0.04				

Forward Currency C	ontracts - (	0.00%
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		0.0070	,		
Unrealised Gain USD	Maturity Date	Amount Sold	Currency	Amount Bought	Currency
11,557	20/06/2024	5,740,331	USD	5,288,662	EUR 5
789	20/06/2024	113,416	USD	448,110	PLN
	NCY	RD CURRE	N ON FORWA	ISED GAII	UNREALI
12,346				CTS	CONTRA
Unrealised Loss USD	Maturity Date	Amount Sold	Currency	Amount Bought	Currency
(3,305)	03/06/2024	723,000	GBP	919,062	USD
(1,270)	20/06/2024	40,200	USD	35,058	CHF
(2,161)	20/06/2024	329,765	EUR	356,487	USD
(350)	20/06/2024	46,374	PLN	11,468	USD
	NCY	ARD CURRE	S ON FORW	ISED LOS	UNREALI
(7,086)				CTS	CONTRA
		NTS	F INVESTME	VALUE C	MARKET
606,610,744	2,6		3,300)	D 2,476,70	(cost USI
40,854,357		ES	ND LIABILITI	SSETS A	OTHER A
47.465.101	2.6	SHAREHOLDERS' EQUITY			
	Gain USD  11,557 789  12,346  Unrealised Loss USD (3,305) (1,270) (2,161) (350)  (7,086)  606,610,744  40,854,357	Maturity Date USD  20/06/2024 11,557 20/06/2024 789  NCY 12,346  Maturity Date Loss USD  03/06/2024 (3,305) 20/06/2024 (1,270) 20/06/2024 (2,161) 20/06/2024 (3,50) ENCY (7,086)	Amount Sold Maturity Date USD  5,740,331 20/06/2024 11,557 113,416 20/06/2024 789  RD CURRENCY 12,346  Amount Sold Date Usrealised Loss USD  723,000 03/06/2024 (3,305) 40,200 20/06/2024 (1,270) 329,765 20/06/2024 (2,161) 46,374 20/06/2024 (350)  ARD CURRENCY (7,086)  NTS 2,606,610,744  ES 40,854,357	Currency   Sold   Date   USD	Amount Bought   Currency   Amount Sold   Currency   Sold   Currency   Curre

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost		
USD 2,476,703,300)	2,606,630,552	98.46
Unrealised loss on futures contracts	(25,068)	(0.00)
Unrealised gain on forward currency contracts	12,346	0.00
Unrealised loss on forward currency contracts	(7,086)	(0.00)
Other Assets and Liabilities	40,854,357	1.54
Shareholders' Equity	2,647,465,101	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	_
Semiconductors	17.79
Banks	17.13
Internet	13.22
Oil & Gas	4.52
Insurance	4.32
Computers	4.02
Automobile Manufacturers	4.01
Mining	3.43
Diversified Financial Services	3.38
Pharmaceuticals	2.96
Others	23.68
TOTAL COMMON STOCKS	98.46
Unrealised Loss on Futures Contracts	(0.00)
Unrealised Gain on Forward Currency Contracts	0.00
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	1.54
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

 <sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% o Shareholders Equity
Transf	erable se	curities admitted to an official ex	change listing		Common Stock	,		
Comm	on Stock	s – 97.96%			,	JSW Energy Ltd.	60,594	0.0
Belgiun						JSW Steel Ltd.	538.228	0.69
		Cenergy Holdings SA	91,382	0.12		Kirloskar Brothers Ltd.	30,307	0.04
	-,	3, 1, 3, 1	. ,		,	KNR Constructions Ltd.	363,426	0.40
Brazil						Lupin Ltd.	527,502	0.67
		Banco Bradesco SA ADR	13,284	0.02		Max Healthcare Institute Ltd.	44,772	0.0
		Banco do Brasil SA	70,176	0.09		NCC Ltd.	380,242	0.49
	.,	Banco Santander Brasil SA ADR	46,728	0.06		NTPC Ltd.	710,794	0.9
		BB Seguridade Participacoes SA	328,171	0.42		Oil & Natural Gas Corp. Ltd.	59,925	0.0
		Bradespar SA—Preferred	8,402	0.01		Petronet LNG Ltd.	297,520	0.3
	25,500	Companhia Energetica de Minas				Polycab India Ltd.	201,673	0.20
	00.400	Gerais	58,609	0.07		Power Finance Corp. Ltd.	589,692	0.7
		CPFL Energia SA	169,337	0.22	29,793	Power Grid Corp. of India Ltd.	110,647	0.14
		CSN Mineracao SA	161,288	0.21		PTC India Ltd.	387,463	0.49
		Embraer SA ADR	70,864	0.09	26,653	REC Ltd.	171,708	0.2
		Fras-Le SA	9,661	0.01	10,965	Reliance Industries Ltd.	375,802	0.48
		Gerdau SA—Preferred	33,010	0.04	1,640	Shree Cement Ltd.	484,912	0.62
		Itau Unibanco Holding SA	21,023	0.03	4,785	SKF India Ltd.	343,246	0.4
	252,300	Itau Unibanco Holding	4 400 FE2	1.00		Sun Pharmaceutical Industries Ltd.	43,232	0.00
	100 005	SA—Preferred Itausa SA—Preferred	1,489,553 756,920	1.90 0.97	19,292	Tata Consultancy Services Ltd.	848,435	1.08
		Petroleo Brasileiro SA ADR	755,920 765,060	0.97	19,878	Tata Motors Ltd.	219,805	0.28
		Petroleo Brasileiro SA ADR  Petroleo Brasileiro SA—Preferred	1,073,103	1.37	114,442	Tata Motors Ltd. Class A	847,917	1.08
		Santos Brasil Participacoes SA	128,550	0.16	22,549	Torrent Pharmaceuticals Ltd.	728,313	0.93
		WEG SA	285,062	0.36	293	Trent Ltd.	16.003	0.02
	33,300	WEGGA			3,612	UltraTech Cement Ltd.	429,067	0.55
			5,488,801	7.01		Varun Beverages Ltd.	215,136	0.27
					50,901	Vedanta Ltd.	274,411	0.35
Chile					33,182	Zydus Lifesciences Ltd.	397,586	0.5
		Banco de Chile	312,133	0.40		,		
		Banco Itau Chile SA	127,271	0.16			19,000,631	24.28
		Cencosud Shopping SA	22,073	0.03	Indonesia			
	2,584,373	Cia Sud Americana de Vapores SA	167,286	0.21	118,000	AKR Corporindo Tbk PT	11,618	0.01
			628,763	0.80	143,400	Bank Central Asia Tbk PT	81,628	0.10
			,		2,360,400		246,934	0.32
Greece						Bank Mandiri Persero Tbk PT	788,349	1.01
		Holding Co. ADMIE IPTO SA	26,314	0.03	142,900	Bank Pan Indonesia Tbk PT	10,377	0.0
	2,900	Star Bulk Carriers Corp.	78,532	0.10	526,700	Bank Rakyat Indonesia Persero Tbk	10,011	0.0
			104,846	0.13	020,700	PT PT	140,669	0.18
			104,040	0.13	109,100	Bank Syariah Indonesia Tbk PT	14,771	0.02
India					1,334,900	Mayora Indah Tbk PT	186,475	0.24
	12,843	ABB India Ltd.	1,279,811	1.64	4,014,400	Perusahaan Gas Negara Tbk PT	390,323	0.50
	28,767	Adani Ports & Special Economic				•		
		Zone Ltd.	495,376	0.63			1,871,144	2.39
	.,	Adani Power Ltd.	79,998	0.10	Kuwait			
		Ajanta Pharma Ltd.	250,110	0.32	19,898	Boubyan Bank KSCP	37,534	0.05
		Alkem Laboratories Ltd.	24,378	0.03		Humansoft Holding Co KSC	11,398	0.01
		Axis Bank Ltd.	428,375	0.55	131.440	Kuwait Finance House KSCP	312,596	0.40
		Balkrishna Industries Ltd.	40,925	0.05		National Bank of Kuwait SAKP	25,510	0.03
	,	Bank of Baroda	545,647	0.70	-,			
		Bharat Petroleum Corp. Ltd.	976,983	1.25			387,038	0.49
		Bharti Airtel Ltd.	38,319	0.05	Mayina			
		Canara Bank	12,553	0.02	Mexico	Anna Cantinantal SAR da CV	200.254	0.5
		Cipla Ltd.	321,354	0.41		Arca Continental SAB de CV	390,254	0.50
		Cummins India Ltd.	1,096,390	1.40		Coca-Cola Femsa SAB de CV ADR	980,339	1.2
		Dr Reddy's Laboratories Ltd. ADR	223,073	0.28		Gruna SAB de CV Class B	118,659	0.15
		GE T&D INDIA Ltd.	96,610	0.12	102,000	Grupo Financiero Banorte SAB de CV Class O	972,752	1.2
		Great Eastern Shipping Co. Ltd.	52,335	0.07	420.070		912,132	1.24
		Grindwell Norton Ltd.	33,650	0.04	139,276	Kimberly-Clark de Mexico SAB de CV Class A	290,668	0.37
		Havells India Ltd.	268,119	0.34	0.800	Wal-Mart de Mexico SAB de CV		0.0
		Hindalco Industries Ltd.	544,642	0.70	9,000	Trai-Iviai t de Iviexico SAD de CV	36,658	U.U:
		Hindustan Zinc Ltd.	295,949	0.38			2,789,330	3.56
		ICICI Bank Ltd. ADR	1,442,890	1.84				
		IDFC Ltd.	15,231	0.02	Peru	0 " 111		
		Indian Bank	36,931	0.05	1,200	Credicorp Ltd.	198,384	0.2
		Indian Oil Corp. Ltd.	9,559	0.01	Philippines			
		ITD Cementation India Ltd.	289,076	0.37		Aboitiz Power Corp.	310,233	0.40
		Jamna Auto Industries Ltd.	139,418	0.18		GT Capital Holdings, Inc.	18,311	0.02
		JB Chemicals & Pharmaceuticals				International Container Terminal	10,011	0.02
	4,290							
		Ltd.	91,067	0.12	77,210		450.700	0.58
	24,640		91,067 158,754 14,750	0.12 0.20 0.02	77,210	Services, Inc.	450,700	0.58

Holdings		Security Description	Market Value USD	Shareholders' Equity	Holdings	Security Description	Market Value USD	Shareholders Equity
Commo	n Stock	s – (Continued)			Common Stock	s – (Continued)		
Poland		(			South Korea – (C	,		
	12,049	Bank Polska Kasa Opieki SA	489,673	0.62	2,245	Samsung Fire & Marine Insurance		
		Grupa Kety SA	130,206	0.17		Co. Ltd.	565,081	0.7
		KGHM Polska Miedz SA	132,010	0.17	1,303	Samsung Life Insurance Co. Ltd.	79,335	0.10
	57,048	Powszechny Zaklad Ubezpieczen SA	724,511	0.93	10,265 6,485	Samsung Securities Co. Ltd. Shinhan Financial Group Co. Ltd.	267,644 220,843	0.34
		SA	724,511	0.93		SK Hynix, Inc.	789,159	1.0
			1,476,400	1.89		SOOP Co. Ltd.	70,035	0.09
Qatar					4,101	Worldex Industry & Trading Co. Ltd.	63,534	0.08
	10,349	Qatar Electricity & Water Co. QSC	42,436	0.06			40.705.007	40.00
	23,631		111,633	0.14			12,795,297	16.3
	82,914	Qatar National Bank QPSC	307,426	0.39	Taiwan			
			461,495	0.59	12,000	Advantech Co. Ltd.	130,765	0.17
			401,493	0.59	120,000	AMPOC Far-East Co. Ltd.	338,211	0.43
Saudi Ar					63,000	ASE Technology Holding Co. Ltd.	305,334	0.39 0.5
		Al Hammadi Holding	138,304	0.18	25,000	Asustek Computer, Inc. Chang Wah Technology Co. Ltd.	395,907 139,864	0.18
		Al Rajhi Bank	588,762	0.75		Chicony Electronics Co. Ltd.	403,007	0.52
		Alinma Bank Almarai Co. JSC	557,575 60,155	0.71 0.08		Chicony Power Technology Co. Ltd.	28,616	0.04
		Arab National Bank	309,983	0.40	507,000	Compal Electronics, Inc.	579,871	0.74
	-	Astra Industrial Group	174,550	0.40	1,227,000	CTBC Financial Holding Co. Ltd.	1,340,859	1.7
		Bank AlBilad	39,253	0.05	54,000	Darfon Electronics Corp.	113,354	0.15
		Bupa Arabia for Cooperative	,		57,000	Delta Electronics, Inc.	571,865	0.73
		Insurance Co.	80,742	0.10	67,000	E.Sun Financial Holding Co. Ltd.	59,153	0.08
	932	Etihad Etisalat Co.	11,617	0.01	91,000	FSP Technology Inc.	175,292	0.22
	9,747	Jarir Marketing Co.	33,056	0.04	119,000	Fubon Financial Holding Co. Ltd.	269,636	0.34
		Kingdom Holding Co.	29,514	0.04	31,000	Global Mixed Mode Technology, Inc.	291,875	0.37
		National Medical Care Co.	97,345	0.12	61,000	Goldsun Building Materials Co. Ltd.	87,845	0.1
		Riyad Bank	342,323	0.44	3,200 133,000	Himax Technologies Inc. ADR Hon Hai Precision Industry Co. Ltd.	20,800 706,180	0.03
	35,460	Saudi Arabian Mining Co.	436,786	0.56		ITE Technology, Inc.	189,078	0.30
		Saudi Awwal Bank Saudi National Bank	568,889	0.73 0.52	25,000	King Yuan Electronics Co. Ltd.	68,068	0.09
	44,022	Saudi National Bank	404,518	0.52	14,000	Kung Long Batteries Industrial Co.	00,000	0.00
			3,873,372	4.95		Ltd.	63,746	0.08
South Af	rica			_	1,000	Largan Precision Co. Ltd.	70,229	0.09
ooutii Ai		Bidvest Group Ltd.	15,251	0.02	49,000	MediaTek, Inc.	1,868,093	2.39
		FirstRand Ltd.	1,046,725	1.34	12,000	MPI Corp.	178,552	0.23
		Investec Ltd.	196,962	0.25	98,000	Nak Sealing Technologies Corp.	387,232	0.49
	5,584	Naspers Ltd. Class N	1,105,776	1.41	2,000 94,000	Novatek Microelectronics Corp.  Pegatron Corp.	36,612 307,588	0.08
	269,131	Netcare Ltd.	160,957	0.21	19,000	Pixart Imaging, Inc.	95,897	0.33
		Pan African Resources PLC	299,370	0.38	63,000	Powertech Technology, Inc.	346,175	0.44
	49,617	Reunert Ltd.	180,258	0.23	101,000	Quanta Computer, Inc.	854,294	1.09
			3,005,299	3.84	25,000	Radiant Opto-Electronics Corp.	151,649	0.19
			0,000,200		102,000	Ruentex Development Co. Ltd.	140,433	0.18
South Ko		D : 1 : 0 : W : 0 ! ! !	0.4.500	0.44	52,000	Run Long Construction Co. Ltd.	171,760	0.22
		Daishin Securities Co. Ltd.	84,586	0.11	11,000	ShunSin Technology Holding Ltd.	63,330	0.08
		DB Insurance Co. Ltd. Hana Financial Group, Inc.	651,028 194.028	0.83 0.25	5,000	Sinbon Electronics Co. Ltd.	45,379	0.00
	-	Hankook Tire & Technology Co. Ltd.	253,051	0.32	122,000	Taiwan FU Hsing Industrial Co. Ltd.	212,786	0.27
		Hyundai Engineering & Construction	250,001	0.02	289,000	Taiwan Semiconductor Manufacturing Co. Ltd.	7,324,474	9.36
	-,002	Co. Ltd.	139,126	0.18	7 000	Topco Scientific Co. Ltd.	56,615	0.07
	1,457	Hyundai Glovis Co. Ltd.	188,893	0.24		Uni-President Enterprises Corp.	111,132	0.14
	2,582	Hyundai Marine & Fire Insurance				Voltronic Power Technology Corp.	52,325	0.07
		Co. Ltd.	61,168	0.08		Wistron Corp.	269,680	0.34
		JB Financial Group Co. Ltd.	161,611	0.21	5,000	Wiwynn Corp.	381,244	0.49
		KB Financial Group, Inc.	324,699	0.42			10 101 005	
	-	Kia Corp.  Korea Investment Holdings Co. Ltd.	793,479 36,025	1.01 0.05			19,404,805	24.79
		Korea Zinc Co. Ltd.	463,226	0.59	Thailand			
		KT Corp.	261,226	0.33		Bumrungrad Hospital PCL	135,504	0.17
	-	Kyung Dong Navien Co. Ltd.	57,832	0.08		Krung Thai Bank PCL	43,105	0.06
		LG Chem Ltd.	234,325	0.30		PTT Exploration & Production PCL	264,550	0.34
		LG Electronics, Inc.—Preferred	13,903	0.02		PTT PCL	470,286	0.60
		LX Hausys Ltd.	24,877	0.03		SCB X PCL	113,232	0.1
		LX Holdings Corp.	9,614	0.01		SCG Packaging PCL Supalai PCL	195,849 47,520	0.2
		Meritz Financial Group, Inc.	535,087	0.68		TMBThanachart Bank PCL	47,520 33,106	0.0
		NAVER Corp.	884,836	1.13	120,100	I ME I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I A I I	33,100	
	91,820	Samsung Electronics Co. Ltd.	4,874,342	6.23			1,303,152	1.67
	11 242	Sameuna Electronica Ca						
	11,313	Samsung Electronics Co. Ltd.—Preferred	492,704	0.63	Turkey			

209,149   Turkiye Is Bankasi AS   104,609   743,211   0   1   1   1   1   1   1   1   1	Holdings	Security Description			Market Value USD	% of Shareholders' Equity
1,347   Migros Ticaret AS   19,875   209,149   Turkiye Is Bankasi AS   104,609   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Common Sto	ocks – (Continued)				
209,149   Turkiye Is Bankasi AS   104,609   743,211   0   1   1   1   1   1   1   1   1	- '		_			
135,474   Turkiye Petrol Rafinerileri AS						0.03
United Arab Emirates		•		Δς		0.13 0.95
United Arab Emirates	100,-	14 Turkiye Fellor Ka	michich	70		1.37
118,427   Abu Dhabi Commercial Bank PJSC   648,966   Dubai Electricity & Water Authority PJSC   404,617   0   0   0   0   0   0   0   0   0	Ilnited Arah F	mirates			1,000,330	1.57
PJSC	118,4	127 Abu Dhabi Comn			251,489	0.32
226,115	648,9		& Water	Authority	404 617	0.52
R,532	226 1		ts P.ISC			0.32
132,351						0.02
United Kingdom		•		С		0.72
18,521   Anglogold Ashanti PLC					1,365,951	1.75
18,521   Anglogold Ashanti PLC	United Kingdo	om				
1,111   Southern Copper Corp.   131,798   0			ti PLC		440,117	0.56
TOTAL COMMON STOCKS (cost USD 71,035,035) 76,665,585 97  Mutual Funds - 0.21% Ireland  167,834 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(a) 167,834 00  TOTAL MUTUAL FUNDS (cost USD 167,834) 167,834 00  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 71,202,869) 76,833,419 98  MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 71,202,869) 76,833,419 98  Futures Contracts - (0.01%)  Commitment Market Value Gain Contracts  KRW  6 KOSPI 200 Index Futures 13/06/2024  ZAR 3 FTSE/JSE Top 40 Index Futures 20/ 06/2024  UNREALISED GAIN ON FUTURES CONTRACTS  Number of Contracts  Commitment Market Value Loss Value Value Loss Value Valu		111 Southorn Connor	Corp		131 709	0.17
Mutual Funds - 0.21%   Ireland			Согр.		131,790	0.17
Ireland					76,665,585	97.96
TOTAL MUTUAL FUNDS (cost USD 167,834) 167,834 0  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 71,202,869) 76,833,419 98  MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 71,202,869) 76,833,419 98  Futures Contracts – (0.01%)  Commitment Market Value Contracts Security Description USD USD Shareholde Equivariance  KRW 6 KOSPI 200 Index Futures 13/06/2024  ZAR 3 FTSE/JSE Top 40 Index Futures 20/ 06/2024  UNREALISED GAIN ON FUTURES CONTRACTS 8,441 0  Commitment Market Value Loss Shareholde Contracts  Commitment Market Value Loss Shareholde Contracts  Commitment Market Value Loss Shareholde Contracts  Futures 27/06/2024  UND FTSE Taiwan Index Futures 20/06/2024  COMMITMENT  Commitment Market Value Loss Shareholde Contracts Commitment Commitment Market Value Loss Shareholde Contracts Commitment Commitment Commitment Market Value Loss Shareholde Contracts Commitment Commitment Commitment Market Value Loss Shareholde Contracts Commitment Commitment Commitment Commitment Market Value Loss Shareholde Contracts Commitment	Ireland	334 Goldman Sachs Liquid Reserves				
Cost USD 167,834   167,834   0   167,834   0   167,834   0   167,834   0   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,834   167,833,419   167,833,4					167,834	0.21
TO AN OFFICIAL EXCHANGE LISTING (cost USD 71,202,869) 76,833,419 98  MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 71,202,869) 76,833,419 98  Futures Contracts - (0.01%) Commitment Market Value Gain Shareholde Contracts Security Description USD USD USD Equivalent Security Description USD USD Shareholde Contracts Security Description USD USD USD Equivalent Security Description USD					167,834	0.21
DERIVATIVES (cost USD 71,202,869)   76,833,419   98	TO AN OFFIC	IAL EXCHANGE LIST		MITTED	76,833,419	98.17
Number of Contracts	DERIVATIVES	5	rs excl	LUDING	76,833,419	98.17
Number of Contracts						
KRW   6   KOSPI 200 Index   Long   390,072   1,571   Commitment   Loss   Shareholde Contracts   Security Description   USD   TSE Taiwan Index   Long   503,300   (5,250)   Commitment   Loss   Futures 27/06/2024   Commitment   Loss   Commitment   Loss   Commitment   Loss   Commitment   Commitment   Loss   Commitment	Number of			Market Value	Gain	% of Shareholders' Equity
6 KOSPI 200 Index Futures 13/06/2024 Long 390,072 1,571 0  ZAR 3 FTSE/JSE Top Long 113,697 6,870 0 40 Index Futures 20/ 06/2024 Long 123,697 6,870 0  UNREALISED GAIN ON FUTURES CONTRACTS 8,441 0  Commitment Market Unrealised Value Loss Shareholde Contracts Security Description USD USD Equal USD Equal Contracts Futures 27/06/2024 Long 503,300 (5,250) (0						
3   FTSE/JSE Top   Long   113,697   6,870   0	6	KOSPI 200 Index	Long	390,072	1,571	0.00
Commitment   Market   Unrealised   %	3	FTSE/JSE Top 40 Index Futures 20/	Long	113,697	6,870	0.01
Number of Contracts         Security Description         Market Value USD         Unrealised Loss USD         %           7         FTSE Taiwan Index Futures 27/06/2024         Long S03,300         (5,250)         (0	UNREALISED	GAIN ON FUTURES	CONTR	RACTS	8,441	0.01
USD 7 FTSE Taiwan Index Long 503,300 (5,250) (0 Futures 27/06/2024		Security Description		Market Value	Loss	% of Shareholders' Equity
Futures 27/06/2024	7	USD		503,300	(5,250)	(0.01)
10 Thirty 00 index 1 didico Long 400,100 (1,040) (0	10	Futures 27/06/2024 Nifty 50 Index Futures	Long	453,760	(7,640)	(0.01)

957,060

(12,890)

(12,890)

27/06/2024

UNREALISED LOSS ON FUTURES CONTRACTS

Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
USD	357,727	EUR	330,000	04/06/2024	(933)	(0.00)
UNREAL		S ON FORW	ARD CURRE	ENCY	(933)	(0.00)
	VALUE ( D 71,202,	OF INVESTM	ENTS		76,828,037	98.16
OTHER A	ASSETS A	ND LIABILIT	TES		1,438,453	1.84
SHAREH	OLDERS'	EQUITY			78,266,490	100.00
TOTAL IN	NVESTME	ENTS		ı	Market Value USD	% of Shareholders' Equity
Unrealised Unrealised Unrealised	gain on futi	uding derivative ures contracts ures contracts ward currency c ilities		,202,869)	76,833,419 8,441 (12,890) (933) 1,438,453	98.17 0.01 (0.02) (0.00) 1.84
Sharehol	ders' Equ	ıity			78,266,490	100.00

The Futures Commission Merchant was Bank of America NA.

The counterparty for forward currency contracts was Bank of America NA.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

	% of
	Shareholders'
Allocation of Portfolio as at 31 May 2024	Equity
Common Stocks	
Semiconductors	22.23
Banks	17.47
Oil & Gas	6.06
Diversified Financial Services	5.20
Computers	4.94
Mining	3.47
Pharmaceuticals	3.33
Insurance	3.18
Electric	3.14
Electrical Components & Equipment	2.93
Others	26.01
TOTAL COMMON STOCKS	97.96
Mutual Funds	0.21
Unrealised Gain on Futures Contracts	0.01
Unrealised Loss on Futures Contracts	(0.02)
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	1.84
TOTAL	100.00

(0.02)

(0.02)

Holdings	Security Description	Market Value EUR	% of Shareholders' Equity	Holdings	Security Description
				Common Stock	s – (Continue
	curities admitted to an official ex	change listing		Germany – (Conti	
Common Stock	s – 96.55%			211,411	Porsche Autor
Austria 60 110	BAWAG Group AG <sup>(a)</sup>	4,156,967	0.26	E4 004	SE—Preferred
	Raiffeisen Bank International AG	1,345,133	0.20		Puma SE RWE AG
70,000	Traineleen Bank mernational / C	1,040,100			SAP SE
		5,502,100	0.35		Scout24 SE
Belgium					Siemens Ener
-	Groupe Bruxelles Lambert NV	1,509,998	0.09		TeamViewer S
	KBC Group NV	9,701,316	0.61		
•	·				
		11,211,314	0.70	Ireland	
Bermuda				258,068	CRH PLC
115,955	Conduit Holdings Ltd.	725,458	0.04	Israel	
Denmark					Plus500 Ltd.
	Genmab AS	18,130,408	1.14	100,720	T Idoooo Eta.
	Novo Nordisk A/S Class B	83,891,996	5.27	Italy	
	Pandora A/S	16,013,057	1.00		Banca Genera
	Sydbank AS	763,076	0.05		Banca Mediola
	,,,,,				Banco BPM S
		118,798,537	7.46		FinecoBank B Prysmian SpA
Finland					Unipol Gruppo
	Cargotec Oyj Class B	652,605	0.04	1,232,339	отпрог Огаррс
	Kesko Oyj Class B	1,931,997	0.12		
15,364	Konecranes Oyj	808,146	0.05	Luxembourg	
1,040,564	Nordea Bank Abp	11,721,954	0.74		Tenaris SA
13,671	Wartsila Oyj Abp	265,628	0.02		Toridrio O/ (
		15,380,330	0.97	Netherlands	
		13,300,330	0.91		ABN AMRO B
France				.,	Airbus SE
	Air Liquide SA	8,982,931	0.56		ASM Internation
	Compagnie de Saint-Gobain SA	2,626,445	0.17		ASML Holding BE Semicondu
	Dassault Aviation SA	13,978,867	0.88		Euronext NV <sup>(a)</sup>
	Dassault Systemes SE	10,240,482	0.64		ING Groep N\
	Eiffage SA	15,405,100	0.97		Koninklijke Ah
	EssilorLuxottica SA Gaztransport Et Technigaz SA	4,083,507 2,756,444	0.26 0.17		Koninklijke Voj
	Hermes International SCA	6,038,496	0.17		Prosus NV
	Ipsen SA	1,999,186	0.13	116,612	Signify NV <sup>(a)</sup>
	Legrand SA	19,091,486	1.20	18,041	Van Lanschot
	LVMH Moet Hennessy Louis Vuitton	,,,,,			
	SE	4,306,811	0.27		
37,813	Nexans SA	4,216,150	0.26	Norway	
388,626	Rexel SA	10,893,187	0.68	230,405	Kongsberg Gr
	Safran SA	26,590,627	1.67	481,884	Norsk Hydro A
	Sanofi SA	23,451,941	1.47		Orkla ASA
	Schneider Electric SE	32,324,312	2.03	22,648	Salmar ASA
	Thales SA	16,879,925	1.06		
	TotalEnergies SE	1,404,061	0.09		
	Valeo SE Verallia SA <sup>(a)</sup>	10,751,430 3,280,421	0.68 0.21	Portugal	
67,000	verallia SA	3,200,421	0.21	115,729	Galp Energia
		219,301,809	13.78	Singapore	
Germany					Hafnia Ltd.
•	adidas AG	21,437,326	1.35	Carrella Africa	
	Bechtle AG	153,428	0.01	South Africa	Investec PLC
	Beiersdorf AG	13,844,598	0.87	229,303	IIIVestec FLC
	Commerzbank AG	15,950,429	1.00	Spain	
553,565	Deutsche Telekom AG	12,344,499	0.78	8,332,312	Banco de Sab
	GEA Group AG	7,757,743	0.49		Bankinter SA
	Hannover Rueck SE	18,175,902	1.14		CaixaBank SA
13,677	Henkel AG & Co. KGaA	1,006,627	0.06		Industria de D
220,259	Henkel AG & Co. KGaA—Preferred	18,312,333	1.15	5,714,953	Unicaja Banco
	Knorr-Bremse AG	5,948,856	0.37		
	Merck KGaA	9,996,847	0.63		
	MTU Aero Engines AG	1,458,451	0.09	Sweden	
56,799	Muenchener				AAK AB
	Rueckversicherungs-Gesellschaft	00.000.00			Alfa Laval AB
	AG	26,099,140	1.64	775,580	Atlas Copco A
	Nemetschek SE	4,515,993	0.28		Atlas Copco A

Holdin	gs	Security Description	Market Value EUR	% of Shareholders' Equity
Comr	non Stock	s – (Continued)		
	any – (Conti	nued)		
	211,411	Porsche Automobil Holding		
	E4 004	SE—Preferred	10,638,201	0.67
		Puma SE RWE AG	2,421,713 14,880,383	0.15 0.94
		SAP SE	19,300,265	1.21
		Scout24 SE	2,215,386	0.14
	85,538	Siemens Energy AG	2,166,678	0.14
	206,786	TeamViewer SE	2,398,718	0.15
			211,023,516	13.26
Ireland		CRITRIC	10 704 226	1.18
Israel	236,006	CRH PLC	18,784,336	1.10
israei	156,720	Plus500 Ltd.	4,091,975	0.26
Italy				
,	33,056	Banca Generali SpA	1,271,995	0.08
	804,482	Banca Mediolanum SpA	8,471,195	0.53
	2,668,866	Banco BPM SpA	17,641,204	1.11
		FinecoBank Banca Fineco SpA	5,585,701	0.35
		Prysmian SpA	16,948,655	1.07
	1,232,359	Unipol Gruppo SpA	11,664,278	0.73
			61,583,028	3.87
Luxen	97,406	Tenaris SA	1,465,960	0.09
Nethe	rlands			
+	889,758	ABN AMRO Bank NV <sup>(a)</sup>	13,853,532	0.87
		Airbus SE	11,808,954	0.74
		ASM International NV	22,742,258	1.43
		ASML Holding NV	78,930,392	4.96
		BE Semiconductor Industries NV	17,502,303	1.10
		Euronext NV <sup>(a)</sup> ING Groep NV	1,766,882	0.11 1.54
+		Koninklijke Ahold Delhaize NV	24,508,766 6,547,616	0.41
		Koninklijke Vopak NV	2,788,749	0.18
		Prosus NV	6,972,426	0.44
		Signify NV <sup>(a)</sup>	2,924,629	0.18
		Van Lanschot Kempen NV ADR	673,831	0.04
			191,020,338	12.00
Norwa	ny			
	230,405	Kongsberg Gruppen ASA	18,311,326	1.15
	481,884	Norsk Hydro ASA	3,020,612	0.19
		Orkla ASA	3,452,192	0.22
	22,648	Salmar ASA	1,253,689	0.08
			26,037,819	1.64
Portug	-	Galp Energia SGPS SA	2,224,890	0.14
Singa		Hafnia Ltd.	2,587,790	0.16
0 . 11		nailia Liu.	2,367,790	0.16
South	<b>Africa</b> 229,363	Investec PLC	1,394,597	0.09
Spain	0 333 343	Ranco do Sahadell SA	16 202 104	1.00
		Banco de Sabadell SA Bankinter SA	16,202,181 16,029,305	1.02 1.01
		CaixaBank SA	776,931	0.05
		Industria de Diseno Textil SA	22,960,716	1.44
		Unicaja Banco SA <sup>(a)</sup>	7,686,612	0.48
			63,655,745	4.00
Swede				
		AAK AB	187,394	0.01
		Alfa Laval AB	10,836,534	0.68
		Atlas Copco AB Class A	13,619,007	0.86
	91,596	Atlas Copco AB Class B	1,474,247	0.09

Holdings	Security Description	Market Value EUR	% of Shareholders Equity
Common Stock	s – (Continued)		
Sweden – (Contin	ued)		
	Essity AB Class B	14,606,806	0.92
	Evolution AB <sup>(a)</sup>	530,573	0.03
	Hexpol AB	281,794	0.02
	Investor AB Class B	23,783,161	1.49
15,327	Mycronic AB	552,492	0.04
		65,872,008	4.14
Switzerland	ADDIA	00 000 440	4.00
	ABB Ltd. Coca-Cola HBC AG	28,632,143 2,622,199	1.80 0.16
	Glencore PLC	19,328,248	1.2
	Holcim AG	8,269,358	0.52
	Julius Baer Group Ltd.	306,002	
	Logitech International SA	4,447,659	0.02 0.28
	-		1.30
	Lonza Group AG	20,757,438	
	Nestle SA	36,713,593	2.3
	Novartis AG	45,177,770	2.84
	Roche Holding AG	41,893,361	2.63
	Sika AG	21,830,273	1.37
	Sonova Holding AG	3,456,365	0.22
	UBS Group AG Zurich Insurance Group AG	30,661,397 1,770,593	1.93 0.11
.,.		265,866,399	16.70
		200,000,000	10.70
United Kingdom 150.703	Anglo American PLC	4,411,782	0.28
	AstraZeneca PLC ADR	22,349,499	1.40
	Auto Trader Group PLC <sup>(a)</sup>	841,771	0.05
	Aviva PLC	12,775,084	0.80
	B&M European Value Retail SA	1,639,486	0.10
	Bank of Georgia Group PLC	337,774	0.02
1,647,408	Beazley PLC	13,391,112	0.84
	Bellway PLC	3,292,754	0.2
825,917	BP PLC ADR	28,314,544	1.78
36,608	Britvic PLC	414,667	0.03
1,375,295	Centrica PLC	2,317,367	0.1
111,703	Close Brothers Group PLC	622,808	0.04
300,309	Compass Group PLC	7,705,737	0.48
88,112	Diageo PLC	2,699,425	0.17
59,974	Ferguson PLC	11,302,357	0.7
276,867	Kingfisher PLC	855,368	0.05
383,492	Lloyds Banking Group PLC	249,576	0.02
3,002,251	M&G PLC	7,058,682	0.44
1,121,378	Man Group PLC	3,480,104	0.22
1,465,052	National Grid PLC	15,146,979	0.9
2,091,454	NatWest Group PLC	7,762,576	0.49
42,180	Next PLC	4,635,226	0.29
503,577	Pearson PLC	5,598,907	0.3
118,020	Redrow PLC	988,428	0.06
342,462	Rio Tinto PLC ADR	22,066,163	1.39
	Rolls-Royce Holdings PLC	14,237,314	0.90
	Shell PLC	11,799,557	0.74
	Smiths Group PLC	4,576,258	0.29
	Spirax-Sarco Engineering PLC	1,087,662	0.07
	SSE PLC	4,979,151	0.3
	Standard Chartered PLC	800,894	0.05
	Taylor Wimpey PLC	8,019,018	0.50
	Tesco PLC	5,999,196	0.38
	Unilever PLC	17,666,464	1.1
	Whitbread PLC	749,678	0.05
		250,173,368	15.72
TOTAL COMMON	ISTOCKS		

						0/ -6
Holding	s	Security Description			Market Value EUR	% of Shareholders' Equity
	Funds –	0.74%				
Ireland	1.136	Goldman Sa	chs Euro Lia	uid		
	,,	Reserves Fu Class) <sup>(b)</sup>			11 7/0 770	0.74
TOTAL	MUTUAL	/			11,748,773	0.74
	UR 11,738				11,748,773	0.74
TO AN		RABLE SEC EXCHANGE 213.120)			548,450,090	97.29
		OF INVESTI	IENTS EXCI			
DERIVA			LIVIO EXOL		548,450,090	97.29
Future	s Contrac	cts – (0.03%)	)			
		(		mmitment	Ummaliaad	0/ -4
Number Contrac		curity Descri	ption	Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
	El	JR				
		ro STOXX 50 Ir tures 21/06/202	•	21,904,380	(394,529)	(0.02)
	<b>GI</b> 67 FT	SE 100 Index	Long	6,508,257	(120,000)	(0.01)
		tures 21/06/202	Long 24	0,500,257	(139,980)	(0.01)
UNREA	LISED LO	SS ON FUTU	RES CONTI	RACTS	(534,509)	(0.03)
Forwar	rd Curren	cy Contract	s – 0.01%			
	Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
Currenc	y Bought	Currency	Sold	Date	EUR	Equity
CHF	3,296		3,629	20/06/2024	30	0.00
EUR EUR	20,428,820 6,850,650		19,644,488 77,702,482	20/06/2024 20/06/2024	364,728 51,420	0.02 0.01
GBP	706,270		827,845	20/06/2024	526	0.00
GBP	10,969		13,865	20/06/2024	120	0.00
NOK	500,235		42,697	20/06/2024	1,240	0.00
PLN	84,346	CHF	18,628	20/06/2024	743	0.00
PLN	355,438	EUR	82,246	20/06/2024	1,042	0.00
PLN	138,990	GBP	27,623	20/06/2024	165	0.00
PLN	5,307	NOK	14,066	20/06/2024	8	0.00
PLN	27,871	SEK	72,277	20/06/2024	206	0.00
PLN	1,598	USD	405	20/06/2024	2	0.00
SEK	2,963,524	EUR	257,004	20/06/2024	2,314	0.00
USD	444,005	CHF	397,939	20/06/2024	1,924	0.00
	JISED GA	IN ON FORW	IARD CURR	ENCY		0.02
CONTR					424,468	0.03
	ACTS			Maturity	Unrealised	% of
CONTR		Currency	Amount Sold	Maturity Date		% of
Currenc	Amount y Bought	EUR	Amount Sold 324,708	Date 04/06/2024	Unrealised Loss EUR (836)	% of Shareholders Equity (0.00)
Currenc USD CHF	Amount Bought 352,000 616,255	EUR EUR	Amount Sold 324,708 634,744	04/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331)	% of Shareholders' Equity (0.00) (0.00)
Currenc USD CHF	Amount Bought 352,000 616,255 6,878	EUR EUR GBP	Amount Sold 324,708 634,744 6,185	04/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233)	% of Shareholders Equity (0.00) (0.00) (0.00)
Currenc USD CHF CHF CHF	Amount Bought 352,000 616,255 6,878 289	EUR EUR GBP NOK	Amount Sold 324,708 634,744 6,185 3,470	04/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9)	% of Shareholders' Equity (0.00) (0.00) (0.00) (0.00)
Currence USD CHF CHF CHF CHF	Amount Bought 352,000 616,255 6,878 289 1,518	EUR EUR GBP NOK SEK	Amount Sold 324,708 634,744 6,185 3,470 17,832	04/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9) (10)	% of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
Currenc USD CHF CHF CHF CHF	Amount Bought  352,000 616,255 6,878 289 1,518 31,905,404	EUR EUR GBP NOK SEK GBP	Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956	04/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873)	% of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
CURRENCE USD CHF CHF CHF EUR EUR	Amount Bought  352,000 616,255 6,878 289 1,518 31,905,404 1,279,919	EUR EUR GBP NOK SEK GBP NOK	Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956 14,743,361	04/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873) (15,024)	% of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.02) (0.02) (0.02) (0.02)
Currenc USD CHF CHF CHF CHF EUR EUR EUR	Amount y Bought 352,000 616,255 6,878 289 1,518 31,905,404 1,279,919 460,398	EUR EUR GBP NOK SEK GBP NOK USD	Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956 14,743,361 502,084	04/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873) (15,024) (1,163)	% of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.02) (0.00) (0.00)
Currenc USD CHF CHF CHF CHF EUR EUR	Amount Bought  352,000 616,255 6,878 289 1,518 31,905,404 1,279,919	EUR EUR GBP NOK SEK GBP NOK	Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956 14,743,361	04/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873) (15,024)	0.03 % of Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

#### Forward Currency Contracts - (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders Equity
USD	25,164	NOK	270,879	20/06/2024	(656)	(0.00)
USD	146,088	SEK	1,562,858	20/06/2024	(2,430)	(0.00)
UNREAL		S ON FORW	ARD CURRE	ENCY	(278,271)	(0.02)
	VALUE ( R 1,353,2	OF INVESTM 13,120)	ENTS	1,5	548,061,778	97.27
OTHER A	ASSETS A	ND LIABILIT	ΓIES		43,518,004	2.73
SHAREH	OLDERS'	EQUITY		1,5	591,579,782	100.00
TOTAL IN	NVESTME	NTS		М	arket Value EUR	% of Shareholders Equity
	tments exclu	uding derivative	es (cost	1	.548.450.090	97.29
		res contracts		1,	(534.509)	(0.03)
		ward currency	contracts		424,468	0.03
	-	vard currency o			(278,271)	(0.02)
Other Asse	ts and Liab	ilities			43,518,004	2.73
Sharehol	ders' Equ	iity		1,5	91,579,782	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Pharmaceuticals	14.37
Banks	12.31
Semiconductors	7.49
Insurance	5.74
Aerospace & Defence	5.34
Food, Beverages & Tobacco	4.37
Electrical Components & Equipment	3.67
Building Materials	3.24
Mining	3.07
Cosmetics/Personal Care	2.90
Others	34.05
TOTAL COMMON STOCKS	96.55
Mutual Funds	0.74
Unrealised Loss on Futures Contracts	(0.03)
Unrealised Gain on Forward Currency Contracts	0.03
Unrealised Loss on Forward Currency Contracts	(0.02)
Other Assets and Liabilities	2.73
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings		Security Description	Market Value EUR	% of Shareholders' Equity	Holdings	Security Description	Market Value EUR	% o Shareholders Equity
					Common Stock	s – (Continued)		
		curities admitted to an official e	xchange listing		Germany – (Cont	•		
Common Austria	Stock	s – 98.84%				Deutsche Boerse AG	31,156	0.60
Austria	222	BAWAG Group AG <sup>(a)</sup>	14,015	0.27	4,152	Deutsche Telekom AG	92,590	1.78
		Erste Group Bank AG	2,759	0.27	683	E.ON SE	8,346	0.10
		-	22,366	0.43	700 965	Fresenius SE & Co. KGaA FUCHS SE	20,426 33,196	0.39
		Strabag SE	3,444	0.07	174		7,726	0.0
		Verbund AG	3,802	0.07	939	GEA Group AG	35,889	0.69
					270	Hannover Rueck SE	61,614	1.19
			46,386	0.89	256	Heidelberg Materials AG	24,704	0.48
Belgium					10	Hella GmbH & Co. KGaA	844	0.02
-	34	D'ieteren Group	6,820	0.13	355	Henkel AG & Co. KGaA	26,128	0.50
	676	KBC Ancora	30,961	0.60	642	Henkel AG & Co. KGaA—Preferred	53,376	1.03
			07.704	0.70	1,528	Indus Holding AG	40,950	0.79
			37,781	0.73	304	Knorr-Bremse AG	21,721	0.42
Finland					1,603	Mercedes-Benz Group AG	106,407	2.0
	211	Kamux Corp.	1,270	0.02	439	Merck KGaA	72,742	1.40
	56	Konecranes Oyj	2,946	0.06	67	MTU Aero Engines AG	15,350	0.29
		Nokia Oyj	3,587	0.07	250	Muenchener Rueckversicherungs-Gesellschaft		
		Nordea Bank Abp	87,946	1.69		AG	114,875	2.21
		Puuilo Oyj	7,034	0.14	124	Nemetschek SE	10,397	0.20
		Sampo Oyj Class A	2,283	0.04		Porsche Automobil Holding	. 5,001	3.20
	155	Wartsila Oyj Abp	3,012	0.06		SE—Preferred	37,488	0.72
			108,078	2.08	422	Puma SE	20,003	0.38
						RWE AG	73,988	1.42
France			00.000	4.00	38	SAF-Holland SE	665	0.01
		Air Liquide SA	98,690	1.90	1,209	SAP SE	202,242	3.89
	138	Alstom SA BioMerieux	2,490 954	0.05 0.02	573		39,451	0.76
	10 31	Bouygues SA	1,117	0.02	299	Siemens AG	52,690	1.01
	29		20,343	0.39	249	STO SE & Co. KGaA—Preferred	42,380	0.82
	773	Compagnie de Saint-Gobain SA	62,335	1.20	42	Stroeer SE & Co. KGaA	2,753	0.05
		Danone SA	74,685	1.44	123 75	TeamViewer SE Uniper SE	1,427 3,967	0.03 0.00
	195	Dassault Aviation SA	38,688	0.74	62	Vossloh AG	2,960	0.06
	1,931	Dassault Systemes SE	71,466	1.37	10	Wacker Chemie AG	1,020	0.02
	129	-	669	0.01	10	Wacker Offerfile AG	1,020	0.02
	512	Edenred SE	22,164	0.43			1,503,579	28.95
	481	Eiffage SA	48,870	0.94	Italy			
		Engie SA	52,932	1.02	•	Avio SpA	966	0.02
	544	EssilorLuxottica SA	111,411	2.14	33	•	804	0.02
		Eurazeo SE	51,065	0.98	132	Banca Generali SpA	5,079	0.10
		Fnac Darty SA	10,760	0.21	4,315	Banca Mediolanum SpA	45,437	0.87
	23 191	Hermes International SCA Ipsen SA	49,887 23,035	0.96 0.44	9,707	Banco BPM SpA	64,163	1.24
	161	•	3,497	0.44	1,365	Cementir Holding NV	13,786	0.27
	779	Legrand SA	77,464	1.49	2,477	Credito Emiliano SpA	23,655	0.46
		L'Oreal SA	19,760	0.38		Ferrari NV	6,781	0.13
		LVMH Moet Hennessy Louis Vuitton	.0,700	0.00	1,300		78,182	1.50
		SE	125,634	2.42	1,971	-	71,390	1.37
	222	Nexans SA	24,753	0.48	2,388	Unipol Gruppo SpA	22,602	0.43
		Rexel SA	1,177	0.02			332,845	6.41
		Safran SA	125,520	2.42			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
		Sanofi SA	151,029	2.91	Luxembourg			
		Schneider Electric SE	177,617	3.42	639	d'Amico International Shipping SA	4,384	0.08
		SEB SA	23,256	0.45	Netherlands			
		Thales SA	73,467	1.41		Aalberts NV	1,179	0.02
		TotalEnergies SE	139,068	2.68	3,837	ABN AMRO Bank NV <sup>(a)</sup>	59,742	1.15
	-	Valeo SE	18,533	0.36		Adyen NV <sup>(a)</sup>	31,070	0.60
		Veolia Environnement SA Verallia SA <sup>(a)</sup>	51,825	1.00		Airbus SE	126,099	2.43
		Vicat SACA	10,739 2,928	0.21 0.06		ASM International NV	87,615	1.69
		Vical SACA Vinci SA	2,928 1,604	0.08		ASML Holding NV	412,612	7.94
		Worldline SA <sup>(a)</sup>	744	0.03		BE Semiconductor Industries NV	47,877	0.92
	01					Euronext NV <sup>(a)</sup>	11,513	0.22
			1,770,176	34.08		ING Groep NV	108,617	2.09
Germany						Koninklijke Ahold Delhaize NV	65,454	1.26
Germany	363	adidas AG	83,926	1.62		Prosus NV	77,576	1.49
		Allianz SE	25,422	0.49	117	Stellantis NV	2,375	0.0
		Beiersdorf AG	61,696	1.19			1,031,729	19.86
		Brenntag SE	2,563	0.05				
		Commerzbank AG	70,501	1.36				

Holdings	Security Description	Market Value EUR	% of Shareholders' Equity
	s – (Continued)		
Portugal	o (continuou)		
	Galp Energia SGPS SA	5,075	0.10
1,023	Semapa-Sociedade de Investimento e Gestao	15,693	0.30
	e Gestao	15,095	0.30
		20,768	0.40
Spain			
	Acerinox SA	1,430	0.03
	Banco Bilbao Vizcaya Argentaria SA	6,295	0.12 1.02
	Banco de Sabadell SA Bankinter SA	52,926 33,903	0.65
	CaixaBank SA	64,465	1.24
	Global Dominion Access SA <sup>(a)</sup>	846	0.02
	Iberdrola SA	17,549	0.34
2,283	Industria de Diseno Textil SA	100,041	1.92
56	Redeia Corp SA	921	0.02
		278,376	5.36
TOTAL COMMON	N STOCKS		
(cost EUR 4,407,		5,134,102	98.84
Pool Estate Inve	estment Trusts – 0.24%		
France	estinent Trusts – 0.24/6		
128	Gecina SA	12,672	0.24
TOTAL REAL ES (cost EUR 12,649	TATE INVESTMENT TRUSTS	12,672	0.24
Rights – 0.00%	·		
France	Alstom SA	148	0.00
TOTAL RIGHTS	AISTON OA		
(cost EUR nil)		148	0.00
Mutual Funds – Ireland	1.37%		
7	Goldman Sachs Euro Liquid		
	Reserves Fund (X Accumulation	70.057	4.07
	Class) <sup>(b)</sup>	70,957	1.37
TOTAL MUTUAL (cost EUR 70,712		70,957	1.37
	ERABLE SECURITIES ADMITTED		
(cost EUR 4,491,	. EXCHANGE LISTING 094)	5,217,879	100.45
MARKET VALUE	OF INVESTMENTS EXCLUDING		
DERIVATIVES	OF INVESTMENTS EXCESSING		
(cost EUR 4,491,	094)	5,217,879	100.45
Futures Contra	cts - 0.02%		
	Commitment		
Normalis and 15	Market	Unrealised	% of
Number of Contracts Se	Value ecurity Description EUR	Gain EUR	Shareholders' Equity
		LUK	Equity
1 Eu	JR iro STOXX 50 Index Long 50,010 itures 21/06/2024	1,127	0.02
UNREALISED GA	AIN ON FUTURES CONTRACTS	1,127	0.02
	OF INVESTMENTS	5,219,006	100.47
· · · ·	,		
OTHER ASSETS	AND LIABILITIES	(24,573)	(0.47)
SHAREHOLDERS	S' EQUITY	5,194,433	100.00

TOTAL INVESTMENTS	Market Value EUR	% of Shareholders' Equity
Total Investments excluding derivatives (cost EUR 4,491,094)	5,217,879	100.45
Unrealised gain on futures contracts	1,127	0.02
Other Assets and Liabilities	(24,573)	(0.47)
Shareholders' Equity	5,194,433	100.00

The Futures Commission Merchant was Barclays Capital, Inc.

- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) A related party to Goldman Sachs Funds.

	% of
Allocation of Portfolio as at 31 May 2024	Shareholders' Equity
- Allocation of Fortiono as at 51 may 2024	Equity
Common Stocks	
Banks	14.61
Semiconductors	10.55
Aerospace & Defence	7.31
Apparel	5.77
Software	5.49
Electrical Components & Equipment	5.45
Pharmaceuticals	4.75
Insurance	4.36
Electric	3.11
Automobile Manufacturers	2.95
Others	34.49
TOTAL COMMON STOCKS	98.84
Mutual Funds	1.37
Real Estate Investment Trusts	0.24
Rights	
Miscellaneous Manufacturing	0.00
TOTAL RIGHTS	0.00
Unrealised Gain on Futures Contracts	0.02
Other Assets and Liabilities	(0.47)
TOTAL	100.00

Holdings		Security Description	Market Value USD	% o Shareholders Equity
Common		curities admitted to an official ex s – 95.57%	change listing	
Australia 1	163,280	BHP Group Ltd.	4,852,128	0.12
Austria	59,091	Raiffeisen Bank International AG	1,084,085	0.03
Bermuda				
	18,931	Arch Capital Group Ltd.	1,937,115	0.05
	37,363	Axis Capital Holdings Ltd.	2,753,653	0.07
			4,690,768	0.12
Canada				
1	195,000	AtkinsRealis Group, Inc.	7,681,580	0.19
		Capital Power Corp.	1,689,803	0.04
		Capstone Copper Corp.	6,780,916	0.17
		Celestica, Inc.	7,545,205	0.19
a		Centerra Gold, Inc. Colliers International Group, Inc.	3,746,468 1,179,339	0.09
		Definity Financial Corp.	607,541	0.02
1		Dollarama, Inc.	9,660,518	0.24
		Fairfax Financial Holdings Ltd.	8,358,557	0.2
7	722,500	Fortuna Silver Mines, Inc.	4,498,900	0.11
		Gibson Energy, Inc.	879,703	0.02
3		Hudbay Minerals, Inc.	3,533,568	0.09
		Lundin Gold, Inc.	550,933	0.01
		Manulife Financial Corp. PrairieSky Royalty Ltd.	10,520,895 1,046,307	0.26
		Royal Bank of Canada	18,657,670	0.47
		Russel Metals, Inc.	633,977	0.02
		Stantec, Inc.	12,988,665	0.33
		Thomson Reuters Corp.	24,194,135	0.6
	41,900	WSP Global, Inc.	6,256,804	0.16
			131,011,484	3.29
China				
5,0	)24,100	Yangzijiang Shipbuilding Holdings Ltd.	8,493,153	0.2
Denmark				
	3,238	AP Moller - Maersk AS Class A	5,761,163	0.15
	66,379	Genmab AS	18,760,229	0.47
4		Novo Nordisk A/S Class B	65,549,379	1.64
	32,023	Pandora A/S	5,235,673	0.13
			95,306,444	2.39
France				
		Dassault Systemes SE	1,102,710	0.03
		Eiffage SA Legrand SA	12,669,385 41,594,493	0.32 1.04
		Rexel SA	7,741,829	0.19
		Safran SA	21,071,830	0.53
		Schneider Electric SE	22,150,130	0.56
		Thales SA	23,675,344	0.59
			130,005,721	3.26
Germany				
	28,057	GEA Group AG	1,165,472	0.03
		Henkel AG & Co. KGaA—Preferred	10,775,155	0.27
		MTU Aero Engines AG	4,460,788	0.11
	73,180	Muenchener Rueckversicherungs-Gesellschaft		
		AG	36,546,653	0.92
2	232,566	TeamViewer SE	2,932,067	0.07
			55,880,135	1.40
Ireland				
		Aptiv PLC CRH PLC	1,370,092	0.03
			1,563,214	0.04 0.29
	26,563	Linde PLC	11,415,715	0.

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock	s – (Continued)		
Ireland – (Contin	•		
	Medtronic PLC	4,200,109	0.11
13,816	Trane Technologies PLC	4,501,805	0.11
		23,050,935	0.58
Italy	Davida DDM Ov A	7 400 000	0.46
	Banco BPM SpA	7,460,228 3,893,488	0.18 0.10
	Prysmian SpA Unipol Gruppo SpA	4,322,603	0.10
,		15,676,319	0.39
 Japan		,	
	Daiwa Securities Group, Inc.	1,003,651	0.03
1,940,300	Honda Motor Co. Ltd.	21,807,917	0.58
446,100	IHI Corp.	11,530,971	0.29
456,600	JFE Holdings, Inc.	6,931,443	0.17
	Kawasaki Kisen Kaisha Ltd.	4,088,969	0.10
	Komatsu Ltd.	889,815	0.02
	Konica Minolta, Inc.	647,988	0.02
	Mazda Motor Corp.	11,725,591	0.29
	Mitsubishi Electric Corp.	1,462,343	0.04
	Mitsubishi HC Capital, Inc.	27,428,290	0.69
	Mitsui OSK Lines Ltd. MS&AD Insurance Group Holdings,	3,123,014	0.08
	Inc.	17,024,626	0.43
	NEC Corp.	980,969	0.0
	NGK Insulators Ltd.	4,719,064	0.12
	Nippon Yusen KK	13,089,914	0.3
	Nomura Real Estate Holdings, Inc. ORIX Corp.	14,179,598 26,669,442	0.30
	Otsuka Holdings Co. Ltd.	2,598,184	0.0
	Panasonic Holdings Corp.	10,708,390	0.0
	SCSK Corp.	1,669,339	0.04
	Sekisui House Ltd.	2,567,215	0.00
	Sojitz Corp.	3,061,970	0.08
	Sompo Holdings, Inc.	3,201,728	0.0
47,000	Sumitomo Corp.	1,224,422	0.0
255,300	Sumitomo Electric Industries Ltd.	4,147,994	0.10
	Tokyu Fudosan Holdings Corp.	5,962,726	0.1
	Toyo Tire Corp.	812,398	0.0
20,000	Toyota Tsusho Corp.	1,218,418	0.0
		204,476,389	5.13
Netherlands	ASM International NV	31,950,954	0.00
	ASML Holding NV	84,192,649	0.80 2.1
	BE Semiconductor Industries NV	9,805,163	0.2
	NXP Semiconductors NV	3,737,803	0.09
		129,686,569	3.25
Norway			
251,828	Hoegh Autoliners ASA	3,027,742	0.0
67,080	Kongsberg Gruppen ASA	5,794,162	0.14
		8,821,904	0.22
Singapore	Hafnia Ltd.	6,919,260	0.1
	Hailila Liu.	0,919,200	0.1
Spain 3,818,082	Banco de Sabadell SA	8,069,059	0.20
	Bankinter SA	654,535	0.0
12,690	Industria de Diseno Textil SA	604,371	0.0
		9,327,965	0.2
Sweden	Alfa Laval AB	2,485,833	0.0
	Investor AB Class B	30,561,643	0.0
	Saab AB Class B	15,760,241	0.7
	SSAB AB Class A	3,106,057	0.0
00.,240			
		51,913,774	1.3

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks Switzerland	s – (Continued)			Common Stock United States – (0	,		
822,956	ABB Ltd.	45,218,565	1.13	21,022	Cullen / Frost Bankers, Inc.	2,126,375	0.05
1,490,574	Glencore PLC	9,151,445	0.23	85,734	Darden Restaurants, Inc.	12,730,642	0.32
27,276	Lonza Group AG	14,660,680	0.37	24,113	Deckers Outdoor Corp.	26,022,508	0.65
34,385	Roche Holding AG	8,758,713	0.22		Devon Energy Corp.	24,311,904	0.61
		77,789,403	1.95		Dexcom, Inc.	401,506	0.01
		77,700,400	1.55		Dick's Sporting Goods, Inc.	4,042,656	0.10
United Kingdom					Discover Financial Services	5,740,756	0.14
	AstraZeneca PLC ADR	4,823,907	0.12	·	DocuSign, Inc. DR Horton, Inc.	2,959,378 14,645,386	0.07 0.37
236,124	B&M European Value Retail SA	1,639,924	0.04	26,576	•	2,173,917	0.05
	Beazley PLC	1,481,972	0.04	·	Eaton Corp. PLC	8,066,688	0.20
	Bellway PLC	1,075,113 14,426,997	0.03		Ecolab, Inc.	3,482,946	0.09
1,630,128	BP PLC ADR Centrica PLC	2,985,316	0.36 0.08		Edwards Lifesciences Corp.	416,034	0.01
	Ferguson PLC	11,293,656	0.08		Elevance Health, Inc.	10,636,218	0.27
	Ferguson PLC	4,521,430	0.11		Eli Lilly & Co.	11,989,793	0.30
	HSBC Holdings PLC	2,756,836	0.07		Encompass Health Corp.	7,648,548	0.19
	IG Group Holdings PLC	1,608,844	0.04	11,820		1,298,309	0.03
	M&G PLC	2,797,239	0.07	263,026	Equitable Holdings, Inc.	10,876,125	0.27
355,468	National Grid PLC	3,994,323	0.10	10,774	Exxon Mobil Corp.	1,236,478	0.03
	Pearson PLC	3,295,738	0.08	10,172	First Citizens BancShares, Inc.		
	Rolls-Royce Holdings PLC	21,695,103	0.55		Class A	17,549,040	0.44
148,091	, ,	3,249,545	0.08	180,968	Fiserv, Inc.	26,792,312	0.67
	Taylor Wimpey PLC	2,867,402	0.07	·	Five Below, Inc.	2,011,001	0.05
	TechnipFMC PLC	4,204,174	0.11		Ford Motor Co.	15,671,720	0.39
	·			81,251	•	4,287,615	0.11
		88,717,519	2.23		FTI Consulting, Inc.	4,678,766	0.12
United States					Gartner, Inc.	7,978,207	0.20
	Adobe, Inc.	12,412,490	0.31	103,571	General Mills, Inc.	6,962,043	0.17
	AECOM	1.920.665	0.05	259,035		16,381,373	0.41
74,360	AES Corp.	1,630,715	0.04	·	H&R Block, Inc.	3,238,276	0.08
38,636	Air Products & Chemicals, Inc.	10,153,154	0.25		HCA Healthcare, Inc.	4,098,240	0.10
51,441	Airbnb, Inc. Class A	7,437,340	0.19		Hologic, Inc. Home Depot, Inc.	878,976 24,722,568	0.02 0.62
123,962	Ally Financial, Inc.	4,761,380	0.12		Howmet Aerospace, Inc.	2,528,006	0.02
12,932	Alnylam Pharmaceuticals, Inc.	1,946,266	0.05		Hubbell, Inc.	805,923	0.00
297,683	Alphabet, Inc. Class A	51,052,634	1.28	·	HubSpot, Inc.	5,749,928	0.02
483,101	Alphabet, Inc. Class C	83,518,501	2.09	36,989	•	8,808,191	0.22
	Amazon.com, Inc.	101,743,578	2.55		Incyte Corp.	518,999	0.01
	American Express Co.	22,549,386	0.57	209,073		6,304,596	0.16
	Ameriprise Financial, Inc.	11,424,225	0.29	71,545	-	0,001,000	00
	AMETEK, Inc.	35,106,606	0.88	,,	Corp.	11,781,315	0.30
	Antero Midstream Corp.	6,318,980	0.16	32,022	Intuit, Inc.	17,910,225	0.45
	Apple, Inc.	221,265,079	5.55	67,057	IQVIA Holdings, Inc.	14,780,033	0.37
	Applied Materials, Inc.	10,844,445	0.27	106,692	Jabil, Inc.	12,656,872	0.32
	Atmos Energy Corp.	8,558,376	0.21	148,915	Johnson & Johnson	21,676,067	0.54
	Axalta Coating Systems Ltd.	7,091,057	0.18	153,727	Kimberly-Clark Corp.	19,950,690	0.50
	Ball Corp.	6,397,974	0.16	18,911	Kinsale Capital Group, Inc.	7,341,818	0.18
	Bank of America Corp.  Berkshire Hathaway, Inc. Class B	13,266,596 73,035,051	0.33 1.83		KLA Corp.	26,914,914	0.68
	BioMarin Pharmaceutical, Inc.	876,175	0.02		Lear Corp.	20,341,639	0.51
	Broadcom, Inc.	29,207,993	0.73		Lincoln Electric Holdings, Inc.	2,489,126	0.06
	Bruker Corp.	4,796,542	0.12		LKQ Corp.	742,519	0.02
	Burlington Stores, Inc.	3,400,373	0.09		Lowe's Cos., Inc.	2,764,721	0.07
	Capital One Financial Corp.	1,154,211	0.03		Macy's, Inc.	2,839,354	0.07
	CarMax, Inc.	3,231,988	0.08	3,916	-	845,699	0.02
	Carnival Corp.	8,768,499	0.22	364,058 17 582	Maplebear, Inc. MasTec, Inc.	11,085,566 1,974,459	0.28 0.05
	Carrier Global Corp.	1,233,496	0.03	·	Mattel, Inc.	3,599,389	0.05
	Cheniere Energy, Inc.	13,671,394	0.34	·	Medpace Holdings, Inc.	19,328,885	0.09
8,954	Chipotle Mexican Grill, Inc.	27,991,010	0.70	131,119		60,674,006	1.52
42,723	Cintas Corp.	28,537,682	0.72	64,720		4,619,714	0.12
52,973	Cisco Systems, Inc.	2,448,677	0.06		Mettler-Toledo International, Inc.	21,617,202	0.54
	Citigroup, Inc.	26,515,486	0.67		MGM Resorts International	2,106,618	0.05
5,650		1,213,338	0.03	464,511		191,610,787	4.80
	CME Group, Inc.	41,017,171	1.03		Moderna, Inc.	2,692,390	0.07
	Coinbase Global, Inc. Class A	934,157	0.02		Molina Healthcare, Inc.	1,123,413	0.03
13,744	-	1,157,932	0.03	6,302		4,689,255	0.12
	ConocoPhillips	29,996,493	0.75		Monster Beverage Corp.	34,501,787	0.87
	Corning, Inc.	1,516,168	0.04	136,471		13,286,817	0.33
	Costco Wholesale Corp.	61,870,622	1.55	24,725	•	8,915,835	0.22
	Crocs, Inc.	6,009,863	0.15	24,287	Natera, Inc.	2,667,441	0.07
73,393	Crowdstrike Holdings, Inc. Class A	23,411,633	0.59	70,802	Netflix, Inc.	45,692,071	1.15

Common Stocks	Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD
United States - (Continued) 36,668 Neurorine Biosciences, Inc. 401,483 News Corp. Class A 10,823,982 0.27 105,917 Northern Trust Corp. 8,879,022 0.22 137,834 NVIDIA Corp. 136,517 Olas Workwide Corp. 136,637 Olas Workwide Corp. 2,482,911 0.06 141,907 Parker-Hannifin Corp. 2,482,911 0.06 141,907 Parker-Hannifin Corp. 2,561,616 Payel Holdings, Inc. 3,554,352 0.09 1,737 Parker-Hannifin Corp. 2,217,05 Pinterest, Inc. Class A 8,600 Pinterest, Inc. Class A 9,601,408 1,7389 Raiph Lauren Corp. 2,482,911 0.06 1,7389 Raiph Lauren Corp. 2,482,912 0.06 1,139,952 Pinterest, Inc. Class A 9,601,408 1,7389 Raiph Lauren Corp. 3,485 Neuron	Common Stocks	s – (Continued)			Common Sto	ocks – (Continued)	
401,483   Novs Corp. Class A   10,823,982   0.27   15,971,404   36,59   37,974,404   36,59						,	
19,917 Northern Trust Corp. 13,736,3712,049 3,85 99,053 Oracle Corp. 11,366,332 0,29 15,671 Oil Wordswide Corp. 2,248,2911 0,06 15,905 Ovintik, Inc. 809,724 0,02 236,350 Paramount Global Class B 4,362,600 0,11 241,907 Parker-Hannifin Corp. 22,018,357 0,55 66,616 PayPal Holdings, Inc. 3,554,352 0,09 7,371 Panaska Automotive Group, Inc. 1,116,465 0,33 7,371 Panaska Automotive Group, Inc. 1,116,465 0,33 7,372 Pharester, Inc. Class A 8,061,408 0,24 231,004 Progressive Corp. 44,861,364 0,11 232,707 Parter-Hannifin Corp. 44,861,364 0,11 232,707 Parter-Hannifin Corp. 44,861,364 0,11 232,707 Panaska Automotive Group, Inc. 5,959,000 0,66 3,9403 Reparamon Pharemouniculais, Inc. 5,959,000 0,66 3,9403 Reparamon Pharemouniculais, Inc. 2,958,000 0,66 3,979 Reparamon Pharemouniculais, Inc. 2,958,000 0,66 3,			5,032,683	0.13	15,1	90 Zoom Video Communications, Inc.	
137/834 NVIDIA Corp. 1386.393	401,483	News Corp. Class A	10,823,982	0.27			922,793
99,053 Oracle Corp. 11,366,332 0.29 15,505 Ovintly, Inc. 809,724 0.02 141,907 Parker-Hannfilm Corp. 22,018,357 0.05 15,606 Paramount (fobtal Cliass B 4,362,000 0.01 141,907 Parker-Hannfilm Corp. 22,018,357 0.05 1,3731 Pensike Automotive Group, Inc. 1,116,485 0.03 1,399,952 Pitzer, Inc. 39,098,630 1.00 1,399,952 Pitzer, Inc. Class A 3,001,408 0.24 1,390,952 Pitzer, Inc. Class A 3,001,408 0.24 1,710,009 Quest Diagnostics, Inc. 24,538,683 1.12 1,710,009 Quest Diagnostics, Inc. 1,211,473 0.28 1,311,11 Southendo Markets, Inc. Class A 4,238,683 1.12 1,911,11 Southendo Markets, Inc. Class A 1,705,100 0.05 1,911,11 Southendo Markets, Inc. Class A 1,705,100 0.05 1,911,11 Southendo Markets, Inc. Class A 1,705,100 0.05 1,912,100 Southendo Markets, Inc. Class A 1,705,100 0.05 1,913,11 Southendo Markets, Inc. Class A 1,705,100 0.05 1,914,100 Southend			- , , -		43,3	34 Zscaler, Inc.	7,401,014
2,5,671 Ols Worldwide Corp. 15,905 Owntry, Inc. 363,559 Paramount Global Class B 4,362,600 111 14,907 Parker-Hanniff Corp. 2,2018,357 5,66,616 Pay/Pall Foldings, Inc. 3,554,352 5,737 Pensike Automotive Group, Inc. 1,116,468 1,399,522 Pitzer, Inc. 1,399,522 Pitzer, Inc. 1,316,2632 1,309,400 Penumbra, Inc. 1,309,500 Pitzer, Inc. 1,309,500 Pitzer, Inc. 1,309,500 Pitzer, Inc. 1,317,47 Aghip Laurier Corp. 1,37,400 Quest Diagnostics, Inc. 2,4338,693 1,374 Regeneron Pharmaceuticals, Inc. 2,4338,693 1,374 Regeneron Pharmaceuticals, Inc. 3,554,147 Penumbra, Inc. 1,317,47 Aghip Laurier Corp. 9,483 Regeneron Pharmaceuticals, Inc. 1,317,47 Aghip Laurier Corp. 9,483 Regeneron Pharmaceuticals, Inc. 1,317,47 Aghip Laurier Corp. 1,317,47 Aghip Laurier Corp. 1,317,47 Aghip Laurier Corp. 1,317,47 Aghip Laurier Corp. 1,320,40 Aghip Laurier Corp. 1,420,40 Aghip Lau							2,763,730,798
15,905   Ovintiv, Inc.   809,724   0.02     383,559   Partamount Global Class B   4,382,600   0.11     41,907   Partamount Global Class B   4,382,600   0.05     7,371   Penske Automotive Group, Inc.   1,116,485   0.03     8,280   Penumbra, Inc.   0.35,943,520   0.09     7,371   Penske Automotive Group, Inc.   1,152,632   0.04     1,399,952   Pitzer, Inc.   0.39,968,630   0.00     232,705   Pinterest, Inc. Class A   9,601,400   0.24     213,004   Progressive Corp.   44,861,844   1.12     1,706   Raigh Lauren Corp.   2,559,000   0.06     3,493   Regeneron Pharmaceuticals, Inc.   24,338,639   0.61     1,374   Raigh Lauren Corp.   2,559,000   0.06     3,493   Regeneron Pharmaceuticals, Inc.   2,533,0781   0.64     4,999   Rose Stores, Inc.   2,533,0781   0.64     4,991   Robinhood Markets, Inc. Class A   11,211,475   0.28     4,990   Rose Stores, Inc.   2,533,0781   0.64     4,981   Samerar, Inc. Class A   1,705,130   0.04     6,379   Seagate Technology Holdings PLC   1,786,877   0.16     1,086   Samerar Start Start Steet Corp.   4,707,825   0.12     1,193   Samerar Start Start Steet Corp.   4,707,825   0.12     1,193   Samerar Start Start Steet Corp.   4,709,428   0.05     1,223   Samerar Start Start Steet Corp.   4,709,428   0.05     1,230   Samerar Start Start Steet Corp.   4,709,428   0.05     1,230   Samerar Start Start Steet Corp.   4,709,428   0.05     1,240   Samerar Start Start Start Steet Corp.   4,709,428   0.05     1,240   Samerar S							2,1 00,1 00,1 00
14,997 Parter-Hanniff Corp.   2,018,357   0.55		-					0.044.404.750
41,907   Parker-Hamilin Corp.   22,018,357   0.55     56,616   PayPal Holdings, Inc.   3,354,352   0.09     7,371   Penske Automotive Group, Inc.   1,116,485   0.03     1,399,952   Pizzer, Inc.   39,986,830   1.00     232,705   Pitzers, Inc. Class A   9,601,408   0.24     213,084   Progressive Corp.   44,861,584   1.12     1,730,960   Quest Diagnostics, Inc.   24,338,693   0.61     1,3724   Raiph Lauren Corp.   2,559,000   0.06     9,493   Regeneron Pharmaceuticals, Inc.   0,555,232   0.23     8,850   Roper Technologies, Inc.   0,255,523   0.23     8,850   Roper Technologies, Inc.   0,255,330,781   0.24     1,89,960   Ross Stores, Inc.   0,253,307,81   0.64     1,89,960   Ross Stores, Inc.   0,213,81,800   0.04     4,9611   Samsara, Inc. Class A   1,705,130   0.04     4,9611   Samsara, Inc. Class A   1,705,130   0.04     4,9611   Samsara Inc. Class A   1,705,130   0.14     4,9611   Samsara Inc. Class A   1,705,130   0.14     4,9611   Sherwin-Williams Co.   4,773,605   0.16     1,522   Saropia Therapeutics, Inc.   8,182,085   0.21     1,523   Sherwin-Williams Co.   4,773,605   0.15     1,523   Sherwin-Williams Co.   4,783,879   0.05     2,240   Sherwin-Williams Corp.   4,280,879   0.11     1,40,937   Synchrony Financial   6,113,227   0.15     1,606   Torado Lesk, Inc. Class A   7,954,824   0.20     1,766   Testa, Inc.   0,046   0.20     1,766   Testa, Inc.   0,046   0.20     1,766   Testa, Inc.   0,046   0.20     1,767   Test Industrial Corp.   4,280,879   0.15     1,767   Testa Markinar Corp.   5,783,390   0.19     1,767   Testa Markinar Corp.   1,758,650   0.16     1,767   Testa Markinar Corp.   1,758,650   0.16     1,768   Testa, Inc.   0,046   0.20     1,769   T	.,				(cost USD 3,1	50,238,023)	3,811,434,753
5.616   PayPal Holdings, Inc.   3.554.352   0.09   Canada   51.900   Boardwalk   8.260   Penumbra, Inc.   1.552.632   0.04   42,300   Canadian Apartment Properties   1.399.68   2.004   42,300   Canadian Apartment Properties   1.399.68   2.004   42,300   Canadian Apartment Properties   4.2700   Canadian Apartment Properties   4.2701   Canadian Apartment Properti					Real Estate I	nvestment Trusts – 1.73%	
7.371   Penske Automotive Group, Inc.   1.116.485   0.03   1.399.952   Pitzer, Inc.   3.998.8.30   1.00   2.24   1.399.952   Pitzer, Inc.   3.998.8.30   1.00   2.24   1.399.952   Pitzer, Inc.   2.391.489   0.01   1.379.84   Progressive Corp.   4.481.584   1.12   1.309.961   0.01		-					
1,399,952   Pilace Inc.   39,968,630   1.00					51,9	00 Boardwalk	2,656,951
232,706   Pinterest, Inc. Class A   9,801,408   0.24	8,260	Penumbra, Inc.	1,552,632	0.04	42,3	00 Canadian Apartment Properties	1,364,757
13,084   Progressive Corp.   44,881,584   1.12	1,399,952	Pfizer, Inc.	39,968,630	1.00			4 004 700
13,78 A Raiph Lauren Corp. 2,559,000 0,68			9,601,408				4,021,708
13,784   Ralph Lauren Corp.   2,559,000   0.06   22,675   Avalanchay Communities, Inc.   9,685,023   0.23   78,120   Camder Property Trust   2,231   Equity Residential   12,214.75   0.28   2,2381   Equity Residential   12,227   12,237					United States		
9.493   Regeneron Pharmaceuticals, Inc.   9.258,523   0.23   78,120   Camden Property Trust					37,4	35 American Homes 4 Rent Class A	1,340,547
Security   Robinhood Markets, Inc. Class A   12,211,475   0.28   22,381   Equity Residential   12,211,475   0.28   22,381   Equity Residential   12,217							4,325,937
18.950   Roper Technologies, Inc.   25.330,781   0.64   122,077   First industrial Reality Trust, Inc.   18.959,337   0.47   1.512,137   Host Holies & Resorts, Inc.   29.758,000   0.42   1.512,137   Host Holies & Resorts, Inc.   29.758,000   0.42   0.4715,000   0.4715,000   0.47		-					7,933,867
180,960   Ross Stores, Inc.   25,30,781   0.64   1,512,137   Host Hotels & Resorts, Inc.   18,998,337   1,000   1,00							1,438,203
18.992 RPM International, Inc.   18.599,337   0.47   22,148 Invitation Homes, Inc.   97.830   Salesforce, Inc.   21,361,180   0.54   834,458   Park Hotels & Resorts, Inc.   834,458   Park Hotels & Resorts, Inc.   87.928   UDR, Inc.   87.9							5,722,882
97.830 Salesforce, Inc. 98.61 Samsara, Inc. Class A 1,705,130 0.4 98.611 Samsara, Inc. Class A 1,705,130 0.04 83.723 Sarepta Therapeutics, Inc. 98.780 Salesforce, Inc. 98.780 Salesforce, Inc. 98.781 Samsara, Inc. Class A 1,705,130 0.04 83.723 Sarepta Therapeutics, Inc. 98.780 Salesforce, Inc. 98.780 Salesforce, Inc. 98.781 Samsara, Inc. Class A 1,261,662 0.03 12,767 Sempra 1,261,662 0.03 12,767 Sempra 1,261,662 0.03 12,767 ServiceNow, Inc. 15,088 Sherwin-Williams Co. 15,088 Sherwin-Williams Co. 16,080 Sherwin-Williams Co. 16,080 Sherwin-Williams Co. 16,080 Sherwin-Williams Co. 17,080 Sherwin-Williams Co. 18,736,255 0.12 18,121 Skechers USA, Inc. Class A 7,951,422 19,00 Canada 1,227 0.15 18,190 Salesforce, Inc. 19,190 Constellation Software, Inc., exp. 03/440 Salesforce, Inc. 19,190 Constellation Software, Inc., exp. 03/40 Salesforce, Inc. 19,190 Constellation Software, Inc., exp. 19,190 Constellation Software, Inc., exp. 19,190 Constellation S		•			, , ,		26,931,160
49.611   Samsara, Inc. Class A   1.705,130   0.04   87,928   UDR, Inc.   1.605,130   1.6						· ·	759,012
36.723   Sarepta Therapeutics, Inc.   4.715.600   0.12     69.296   Schlumberger NV   3,168,906   0.08     66.379   Seagate Technology Holdings PLC   6,178,557   0.16     16,666   Sempra   1,261,662   0.03     12,757   ServiceNov, Inc.   8,182,085   0.21     15,088   Shervin-Williams Co.   4,573,625   0.12     12,134   Skechers USA, Inc. Class A   7,951,422   0.20     39,327   Snap-on, Inc.   37,93,308   0.09     3,275   Snap-on, Inc.   37,93,308   0.09     253,001   Target Corp.   4,280,879   0.02     253,001   Target Corp.   3,7934,970   0.95     268,871   TE Connectivity Ltd.   3,982,820   0.10     46,089   Tenet Healthcare Corp.   6,165,326   0.15     167,669   Testa, Inc.   30,019,458   0.75     122,400   Texas Instruments, Inc.   23,943,888   0.60     100,759   Textron, Inc.   8,715,654   0.22     17,900   Constellation Software, Inc., exp.   0.340(bii)     16,848   Ubre Technologies, Inc.   12,275,4401   0.57     10,046   Universal Display Corp.   1,758,050   0.04     46,277   UnitedHealth Group, Inc.   22,754,401   0.57     10,046   Universal Display Corp.   1,758,050   0.04     235,793   Visa, Inc. Class A   63,723,058   0.16     39,914   Vulcan Materials Co.   1,565,8329   0.34     12,880   W Re Berkley Corp.   1,025,119   0.03     235,779   Vise Individual Relation Services, Inc.   1,829,320   0.05     19,443   WEC Energy Group, Inc.   1,565,745   0.04     19,443   WEC Energy Group, Inc.   1,565,745   0.04     19,443   Welc Energy Group, Inc.   1,565,745   0.04     19,443   Welc Energy Group, Inc.   1,565,745   0.04     19,443   Wootward, Inc.   6,163,792   0.15     19,443   Wootward, Inc.   6,163,792   0.15     19,443   Wootward, Inc.   6,163,792   0.15     16,024   Wingstop, Inc.   6,163,792   0.15     16,024   Wingstop, Inc.   6,163,792   0.15     16,024   Wingstop, Inc.   7,765,600   0.18     16,024   Wingstop		·					13,000,856
68.298   Schlumberger NV   3.168.906   0.08					67,9	20 ODR, IIIC.	3,360,608
16.660   Sempra							64,813,072
12,757   ServiceNow, Inc.   1,261,662   0.03   1,275   ServiceNow, Inc.   8,182,085   0.21   15,088   Sherwin-Williams Co.   4,573,625   0.12   12,134   Skechers USA, Inc. Class A   7,951,422   0.20   13,327   Shap-on, Inc.   878,879   0.02   14,1937   Synchrony Financial   6,113,227   0.15   14,1937   Synchrony Financial   6,113,227   0.15   14,1937   Synchrony Financial   6,113,227   0.15   16,7669   Tesla, Inc.   3,982,820   0.10   16,7669   Tesla, Inc.   3,092,820   0.10   16,7669   Tesla, Inc.   3,019,458   0.05   0.15	66,379	Seagate Technology Holdings PLC	6,178,557	0.16	TOTAL DEAL	FOTATE INVESTMENT TOLICTS	
12,757 ServiceNow, Inc. 15,088 Sherwin-Williams Co. 4,573,625 0,12 112,134 Skechers USA, Inc. Class A 7,951,422 0,20 33,275 Snap-on, Inc. 878,879 0,02 57,231 State Street Corp. 4,280,879 0,01 141,937 Synchrony Financial 6,113,227 0,15 253,001 Target Corp. 37,934,970 0,95 167,669 Tesla, Inc. 167,669 Tesla, Inc. 167,669 Tesla, Inc. 167,669 Tesla, Inc. 176,692 Tesla, Inc. 176,693 Tesla Proceedings Inc. 176,694 Tesla Proceedings Inc. 176,695 Tesla, Inc. 176,696 Tesla, Inc. 176,697 Tesla, Inc. 177,67,697 Tesla, Inc. 177,67,67	16,660	Sempra	1,261,662	0.03			68,834,780
112,134 Skechers USA, Inc. Class A 7,951,422 0.20 TO AN OFFICIAL EXCHANGE LISTING (cost USD 3,217,171,674) 39,327 Snap-on, Inc. 878,879 0.02 57,231 State Street Corp. 4,280,879 0.11 141,937 Synchrony Financial 6,113,227 0.15 253,001 Target Corp. 37,934,970 0.95 26,871 TE Connectivity Ltd. 3,982,820 0.10 46,089 Tenet Healthcare Corp. 6,185,326 0.15 167,669 Tesla, Inc. 30,019,458 0.75 167,669 Tesla, Inc. 23,943,888 0.60 100,759 Textron, Inc. 8,715,664 0.22 17avelers Cos., Inc. 16,277,578 0.41 116,848 Uber Technologies, Inc. 16,277,578 0.41 144,813 United Parcel Service, Inc. Class B 6,109,356 0.15 10,046 Universal Display Corp. 1,758,050 0.04 46,879 Vertloc Corp. 5,873,902 0.15 0,046 Versign, Inc. Class A 63,723,058 0.15 0,056 Versign, Inc. Class A 63,723,058 0.16 0,39,124 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 120,400 Warner Bros Discovery, Inc. 1,565,745 0.04 12,890 W R Berkley Corp. 1,025,119 0.03 14,004 Warner Bros Discovery, Inc. 1,565,745 0.04 12,890 W R Berkley Corp. 1,025,119 0.03 14,004 Warner Bros Discovery, Inc. 1,565,745 0.04 12,890 W R Berkley Corp. 1,025,119 0.03 17,931 Woodward, Inc. 6,6163,792 0.15 18,993 WWinn Resorts Ltd. 5,532,445 0.14 18,990 Xeel Energy, Inc. 2,752,816 0.07	12,757	ServiceNow, Inc.	8,182,085	0.21	(COST OSD 00,	933,031)	00,034,700
39,327 Skyworks Solutions, Inc. 3,593,308 3,275 Snap-on, Inc. 878,879 0.02 141,937 Synchrony Financial 6,113,227 253,001 Target Corp. 3,934,970 26,871 TE Connectivity Ltd. 3,932,820 0.10 46,099 Tenet Healthcare Corp. 6,165,326 167,669 Tesla, Inc. 30,019,458 122,400 Texas Instruments, Inc. 23,943,888 0.60 100,759 Textron, Inc. 13,503 Trade Desk, Inc. Class A 1,266,446 0.03 76,622 Travelers Cos., Inc. 11,6848 Uber Technologies, Inc. 10,046 Universal Display Corp. 10,046 Universal Display Corp. 10,046 Universal Display Corp. 10,056 VerliSign, Inc. 23,843,888 3,511 Voya Financial, Inc. 15,421,492 235,793 Visa, Inc. Class A 12,264,492 235,793 Visa, Inc. Class A 1,266,466 15,401 16,277,578 16,202 Travelers Cos., Inc. 16,277,578 16,202 Travelers Cos., Inc. 16,277,578 16,202 Travelers Cos., Inc. 16,277,578 17,004 18,286,404 19,8344 Universal Display Corp. 1,758,050 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,903 1,5421,492 1,904 1,9	15,088	Sherwin-Williams Co.	4,573,625	0.12	TOTAL TRANS	SFERABLE SECURITIES ADMITTED	
State Street Corp.   4,280,879   0.11							
State Street Corp.   4,280,879   0.11   141,937   Synchrony Financial   6,113,227   0.15   Specurity   Specurity   Synchrony Financial   6,113,227   0.15   Specurity   S					(cost USD 3,2	17,171,674)	3,880,269,533
141,937   Synchrony Financial   6,113,227   0.15   253,010   Target Corp.   37,934,970   0.95   1 arget Corp.   37,934,970   0.95   1 arget Corp.   37,934,970   0.95   1 arget Corp.   6,165,326   0.15   1		•					
Description   Commitment   Co						Security	Market Value
TE Connectivity Ltd.   3,982,820   0.10					Holdings		USD
46,089   Tenet Healthcare Corp.   6,165,326   0.15   Other Transferable Securities						·	
167,669 Tesla, Inc. 30,019,458 0.75 Warrants - 0.00% Canada 122,400 Texas Instruments, Inc. 23,943,888 0.60 Canada 100,759 Textron, Inc. 8,715,654 0.22 1,900 Constellation Software, Inc., exp. 03/40 <sup>(a)</sup> Trade Desk, Inc. Class A 1,266,446 0.03 Trade Desk, Inc. Class B 6,109,356 0.15 (cost USD nil) TOTAL WARRANTS (cost USD nil) TOTAL OTHER TRANSFERABLE SECURITIES (cost USD nil) MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 3,217,171,674) (cost USD 3,217,171,674) (cost USD 3,217,171,674) Total Class A 63,723,058 1.60 Futures Contracts - 0.00% Futures 21/06/2024 Vingstop, Inc. 1,565,745 0.04 Futures 21/06/2024 Vingstop, Inc. 6,163,792 0.15 Futures 21/06/2024 Futures 21/06/2024 Proposite Ltd. 5,532,445 0.14 September 1,756,816 0.07 Futures 21/06/2024 Proposite Ltd. 5,532,445 0.14 September 1,756,816 0.07 Futures 21/06/2024 Proposite Ltd. 5,532,445 0.14 September 1,756,816 0.07 Futures 21/06/2024 Proposite Ltd. 5,532,445 0.14 September 1,756,816 0.07 Futures 21/06/2024 Proposite Ltd. 5,532,445 0.14 September 1,756,816 0.07 Futures 21/06/2024 Proposition P		-			Other Transf	erable Securities	
122,400   Texas Instruments, Inc.   23,943,888   0.60   Canada     100,759   Textron, Inc.   8,715,654   0.22   1,900   Constellation Software, Inc., exp.     13,503   Trade Desk, Inc. Class A   1,266,446   0.03     76,622   Travelers Cos., Inc.   16,277,578   0.41     116,848   Uber Technologies, Inc.   7,472,430   0.19     44,813   United Parcel Service, Inc. Class B   6,109,356   0.15     46,277   United-lealth Group, Inc.   22,754,401   0.57     10,046   Universal Display Corp.   1,758,050   0.04     98,314   Universal Health Services, Inc.   Class B   18,286,404   0.46     58,969   Veralto Corp.   5,873,902   0.15     90,656   VeriSign, Inc.   15,421,492   0.39     25,842   Vertex Pharmaceuticals, Inc.   11,604,609   0.29     235,793   Visa, Inc. Class A   63,723,058   1.60     83,511   Voya Financial, Inc.   6,261,655   0.16     53,912   Vulcan Materials Co.   13,558,329   0.34     12,880   W R Berkley Corp.   1,025,119   0.03     19,443   WEC Energy Group, Inc.   1,829,320   0.05     19,443   WEC Energy Group, Inc.   1,565,745   0.04     16,024   Wingstop, Inc.   6,163,792   0.15		•			Warrants - 0	.00%	
13,503   Trade Desk, Inc. Class A   1,266,446   0.03   03/40 <sup>(a)</sup>     76,622   Travelers Cos., Inc.   16,277,578   0.41     116,848   Uber Technologies, Inc.   7,472,430   0.19     44,813   United Parcel Service, Inc. Class B   6,109,356   0.15     46,277   UnitedHealth Group, Inc.   22,754,401   0.57   TOTAL OTHER TRANSFERABLE SECURITIES (cost USD nill)     98,314   Universal Display Corp.   1,758,050   0.04   Universal Health Services, Inc. Class B   18,286,404   0.46   DERIVATIVES (cost USD nill)     99,314   Universal Health Services, Inc. Class B   18,286,404   0.46   DERIVATIVES (cost USD nill)     99,656   Veristo Corp.   5,873,902   0.15   DERIVATIVES (cost USD nill)     90,656   Veristo, Inc.   11,604,609   0.29   DERIVATIVES (cost USD 3,217,171,674)     235,793   Visa, Inc. Class A   63,723,058   1.60   DERIVATIVES (cost USD 3,217,171,674)     235,791   Voya Financial, Inc.   6,261,655   0.16   DERIVATIVES (cost USD 3,217,171,674)     12,880   W R Berkley Corp.   1,025,119   0.03   DERIVATIVES (cost USD 3,217,171,674)     12,20,400   Warner Bros Discovery, Inc.   1,829,320   0.05   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,565,745   0.04   DERIVATIVES (cost USD nill)     19,443   Werth Paramaceuticals, Inc.   1,604,609   0.29   DERIVATIVES (cost USD nill)     19,443   Werth Paramaceuticals, Inc.   1,604,609   0.29   DERIVATIVES (cost USD nill)     19,443   Werth Paramaceuticals, Inc.   1,604,609   0.29   DERIVATIVES (cost USD nill)     19,443   WEC Energy Group, Inc.   1,629,320   0.35   DERIVATIVES (cost USD nill)     19,445   Werth Paramaceuticals, Inc.					Canada		
76,622 Travelers Cos., Inc. 116,848 Uber Technologies, Inc. 1178 United Parcel Service, Inc. 118,286,404 Universal Display Corp. 118,286,404 Universal Health Services, Inc. 118,286,404 Univ				0.22	1,9		
116,848   Uber Technologies, Inc.	13,503	Trade Desk, Inc. Class A	1,266,446	0.03		03/40 <sup>(a)</sup>	0
116,848   Uber Technologies, Inc.	76,622	Travelers Cos., Inc.	16,277,578	0.41	TOTAL WARR	PANTS	
44,813 United Pearlel Service, Inc. Class B 6,109,356 0.15 46,277 UnitedHealth Group, Inc. 22,754,401 0.57 10,046 Universal Display Corp. 1,758,050 0.04  98,314 Universal Health Services, Inc. Class B 18,286,404 0.46 58,969 Veralto Corp. 5,873,902 0.15 90,656 VeriSign, Inc. 15,421,492 0.39 258,793 Visa, Inc. Class A 63,723,058 1.60 83,511 Voya Financial, Inc. 6,261,655 0.16 53,912 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 19,443 WEC Energy Group, Inc. 1,565,745 0.04 52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 16,024 Wingstop, Inc. 7,055,609 0.18 59,361 Wynn Resorts Ltd. 5,532,445 0.14 68,691 Xcel Energy, Inc. 3,778,005 0.10 24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07			7,472,430	0.19			0
10,046   Universal Display Corp.   1,758,050   0.04					<u> </u>		
98,314 Universal Health Services, Inc. Class B 18,286,404 58,969 Veralto Corp. 90,656 VeriSign, Inc. 15,421,492 25,842 Vertex Pharmaceuticals, Inc. 11,604,609 235,793 Visa, Inc. Class A 63,723,058 63,721 Voya Financial, Inc. 6,261,655 6,16 53,912 Vulcan Materials Co. 13,558,329 12,2880 W R Berkley Corp. 1,025,119 220,400 Warner Bros Discovery, Inc. 15,2877 Westinghouse Air Brake Technologies Corp. 16,024 Wingstop, Inc. 16,024 Wingstop, Inc. 17,055,609 18,976,400 19,433 WCC Energy Group, Inc. 17,055,609 18,979,361 Wynn Resorts Ltd. 19,9361 Wynn Resorts Ltd. 19,9361 Wynn Resorts Ltd. 19,836 Westinghouse Air Brake Technologies Corp. 10,025,119 16,024 Wingstop, Inc. 17,055,609 17,913 Woodward, Inc. 18,968,307 Futures 21/06/2024  18,968,307 Futures 21/06/2024  18,968,307 Futures 21/06/2024  19,143 FTSE 100 Index Long 3,272,814  10,144 Street Corp. Long 3,272,814  10,145 Survey Alve Corp. Long 1,250,400  10,145 Survey Alve Corp. Lo		•					_
Class B   18,286,404   0.46   DERIVATIVES   SECUDING DERIVATIVES   DER			1,758,050	0.04	(cost USD nil)	<u> </u>	0
Second	98,314		10 206 404	0.46	MARKET VAI	UE OF INVESTMENTS EXCLUDING	
90,656 VerlSign, Inc. 15,421,492 25,842 Vertex Pharmaceuticals, Inc. 11,604,609 235,793 Visa, Inc. Class A 83,511 Voya Financial, Inc. 6,261,655 0.16 53,912 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 19,443 WEC Energy Group, Inc. 1,565,745 0.04 12,877 Westinghouse Air Brake Technologies Corp. 8,976,400 16,024 Wingstop, Inc. 16,024 Wingstop, Inc. 17,055,609 16,024 Wingstop, Inc. 17,055,609 17,913 Woodward, Inc. 18,993,200 18,976,400 19,443 WEC Energy Group, Inc. 18,976,400 18,976,400 19,404 Wingstop, Inc. 18,976,400 18,976,400 19,404 Wingstop, Inc. 18,976,400 18,976,400 19,404 Wingstop, Inc. 19,505,745 Undex Long 8,968,307 Futures 21/06/2024  10,505,745 Undex Long 3,272,814 10,505,745 Undex Long 4,275,275 10,505,745	58 060						
25,842 Vertex Pharmaceuticals, Inc.  11,604,609 235,793 Visa, Inc. Class A 63,723,058 83,511 Voya Financial, Inc. 6,261,655 0.16 53,912 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 Vulcan Materials Co. 1,829,320 0.05 19,443 WEC Energy Group, Inc. 1,565,745 0.04  EUR  220,400 Wingstop, Inc. 4,569,745 0.04  EUR  165 Euro STOXX 50 Index Long 8,968,307 Futures 21/06/2024  Futures 21/06/2024  Futures Contracts - 0.00%  Commitment Market Value Commitment Commitment Market Value Contracts Security Description USD  6,163,792 0.15 16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024							3,880,269,533
235,793 Visa, Inc. Class A 63,723,058 1.60 Futures Contracts - 0.00% 83,511 Voya Financial, Inc. 6,261,655 0.16 53,912 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 Number of 20,400 Warner Bros Discovery, Inc. 1,829,320 0.05 Contracts Security Description USD 19,443 WEC Energy Group, Inc. 1,565,745 0.04 52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 EUR 16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 GBP 59,361 Wynn Resorts Ltd. 5,532,445 0.14 31 FTSE 100 Index Long 3,272,814 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024					· · · · · ·	• •	
83,511 Voya Financial, Inc. 6,261,655 0.16 53,912 Vulcan Materials Co. 13,558,329 0.34 12,880 W R Berkley Corp. 1,025,119 0.03 Number of 220,400 Warner Bros Discovery, Inc. 1,829,320 0.05 19,443 WEC Energy Group, Inc. 1,565,745 0.04 52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 59,361 Wynn Resorts Ltd. 5,532,445 0.14 68,691 Xcel Energy, Inc. 3,778,005 0.10 EUR  6,163,792 0.15 6BP 6BP 6BP 7,055,609 0.18 6BP 7,055,609 0.10 Futures 21/06/2024  68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024					Futures Cont	tracts - 0.00%	
Sage							it
12,880 W R Berkley Corp. 1,025,119 0.03 Number of Contracts Security Description USD Contracts Security Description USD USD 19,443 WEC Energy Group, Inc. 1,565,745 0.04      52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23		•					
19,443 WEC Energy Group, Inc. 1,565,745 0.04  52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 165 Euro STOXX 50 Index Long 8,968,307 Futures 21/06/2024  16,024 Wingstop, Inc. 6,163,792 0.15 17,055,609 0.18 GBP  59,361 Wynn Resorts Ltd. 5,532,445 0.14 31 FTSE 100 Index Long 3,272,814 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024  24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07							
52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 69,961 Wynn Resorts Ltd. 68,691 Xcel Energy, Inc. 3,778,005 0.10 Euro STOXX 50 Index Long 8,968,307 Futures 21/06/2024  68,910 Agreement Company Com	220,400	Warner Bros Discovery, Inc.	1,829,320	0.05	Contracts	Security Description US	D USD
52,877 Westinghouse Air Brake Technologies Corp. 8,976,400 0.23 165 Euro STOXX 50 Index Long 8,968,307 Futures 21/06/2024  16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 59,361 Wynn Resorts Ltd. 5,532,445 0.14 31 FTSE 100 Index Long 3,272,814 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024 24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07			1,565,745	0.04		EUR	
16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 59,361 Wynn Resorts Ltd. 5,532,445 0.14 31 FTSE 100 Index Long 3,272,814 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024 24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07	52,877				165		7 1,706
16,024 Wingstop, Inc. 6,163,792 0.15 37,913 Woodward, Inc. 7,055,609 0.18 59,361 Wynn Resorts Ltd. 5,532,445 0.14 31 FTSE 100 Index Long 3,272,814 68,691 Xcel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024 24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07					100		. 1,700
59,361       Wynn Resorts Ltd.       5,532,445       0.14       31       FTSE 100 Index       Long       3,272,814         68,691       Xcel Energy, Inc.       3,778,005       0.10       Futures 21/06/2024         24,120       Zimmer Biomet Holdings, Inc.       2,752,816       0.07		0 11					
68,691 Xel Energy, Inc. 3,778,005 0.10 Futures 21/06/2024 24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07							
24,120 Zimmer Biomet Holdings, Inc. 2,752,816 0.07		•			31		4 122,549
IDV		67.				Futures 21/06/2024	
60,311 Zoetis, Inc. 10,247,442 0.26 JPY						JPY	
50,311 Zuetis, Inc. 10,247,442 0.20 26 TOPIX Index Futures Long 4,599,802	00,511	20003, 1110.	10,247,442	0.20	26		2 113,827

% of Shareholders'

Equity

0.02

0.19

69.30

95.57

0.07

0.03

0.10

0.03 0.11 0.20

0.04

0.14

0.68 0.02

0.33

1.63

1.73

97.30

% of

0.00

0.00

0.00

97.30

Equity

0.00

0.00

0.00

% of Shareholders'

Shareholders' Equity

Futures Contract	ts – (Continued)	
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Number of Contracts	Security Description		ommitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
140	USD E-Mini S&P 500 Index Futures 21/06/2024	Long	36,774,500	34,350	0.00
UNREALISED	GAIN ON FUTURES	CONT	RACTS	272,432	0.00
Number of Contracts	Security Description		ommitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
11	AUD SPI 200 Index Futures 20/06/2024	Long	1,414,902	(31,894)	(0.00)
10	CAD S&P TSX 60 Index Futures 20/06/2024	Long	1,943,892	(13,730)	(0.00)
9	HKD Hang Seng Index Futures 27/06/2024	Long	1,036,589	(37,644)	(0.00)
UNREALISED	LOSS ON FUTURES	CONT	RACTS	(83,268)	(0.00)

#### Forward Currency Contracts - 0.00%

	Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	Equity
AUD	142,619	CAD	126,978	20/06/2024	1,946	0.00
AUD	123,688	CHF	71,899	20/06/2024	2,640	0.00
AUD	944,711	EUR	573,201	20/06/2024	6,578	0.00
AUD	182,371	GBP	94,512	20/06/2024	1,032	0.00
AUD	2,057	ILS	4,841	20/06/2024	68	0.00
AUD	309,809	JPY	30,257,120	20/06/2024	13,022	0.00
AUD	3,172	NOK	21,878	20/06/2024	26	0.00
AUD	1,013	NZD	1,089	20/06/2024	5	0.00
AUD	41,042	SEK	280,619	20/06/2024	663	0.00
AUD	11,428	SGD	10,038	20/06/2024	180	0.00
AUD	3,806,814	USD	2,507,244	20/06/2024	31,355	0.00
CHF	91	ILS	373	20/06/2024	1	0.00
CHF	5,664	JPY	954,027	20/06/2024	185	0.00
EUR	2,069,255	CAD	3,055,364	20/06/2024	8,859	0.00
EUR	1,749,881	CHF	1,678,475	20/06/2024	39,252	0.00
EUR	61,445	ILS	240,575	20/06/2024	1,991	0.00
EUR	4,517,506	JPY	731,650,009	20/06/2024	232,308	0.01
EUR	641,882	SEK	7,266,568	20/06/2024	6,573	0.00
EUR	215,913	SGD	314,862	20/06/2024	1,441	0.00
GBP	362,670	EUR	423,872	20/06/2024	1,715	0.00
NOK	147,691	EUR	12,681	20/06/2024	317	0.00
NZD	6,072	EUR	3,405	20/06/2024	35	0.00
SEK	659,082	CHF	56,057	20/06/2024	473	0.00
SEK	25,531	ILS	8,887	20/06/2024	34	0.00
SEK	1,876,984	JPY	26,897,852	20/06/2024	6,542	0.00
SGD	81,337	CHF	53,343	20/06/2024	1,053	0.00
SGD	2,963	ILS	7,927	20/06/2024	60	0.00
SGD	221,941	JPY	24,558,277	20/06/2024	7,391	0.00
SGD	28,143	SEK	217,701	20/06/2024	143	0.00

#### UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS

CHF

CHF

2,708

332,327

CAD

% of Amount Sold Maturity Date Loss USD Amount Shareholders' Currency Bought Currency Equity CAD 64,299 AUD 71,405 20/06/2024 (442) (0.00)CAD 544,431 **EUR** 368,610 20/06/2024 (1,462)(0.00)CAD 4 309 34.244 20/06/2024 (97) (0.00)SFK 67,531 (542) CHF 40,065 AUD 20/06/2024 (0.00)

4,191

340,107

20/06/2024

365,888

(67)

#### Forward Currency Contracts - (Continued)

	Amount	-	Amount	Maturity	Unrealised Loss	% of Shareholders'
Curre	ncy Bought	Currency	Sold	Date	USD	Equity
CHF	3,339	GBP	3,003	20/06/2024	(123)	(0.00)
CHF	140	NOK	1,685	20/06/2024	(5)	(0.00)
CHF	45	NZD	84	20/06/2024	(2)	(0.00)
CHF	4,273	SEK	51,402	20/06/2024	(147)	(0.00)
CHF	267 65,782	SGD USD	407 75,314	20/06/2024 20/06/2024	(6) (2,265)	(0.00)
EUR	1,475,320	AUD	2,441,987	20/06/2024	(23,914)	(0.00)
EUR	2,633,127	GBP	2,260,638	20/06/2024	(20,485)	(0.00)
EUR	100,466	NOK	1,153,668	20/06/2024	(949)	(0.00)
EUR	30,056	NZD	53,620	20/06/2024	(328)	(0.00)
EUR	49,480,463	USD	54,063,985	20/06/2024	(249,593)	(0.01)
GBP	47,285	AUD	90,877	20/06/2024	(273)	(0.00)
GBP	2,589	SEK	35,019	20/06/2024	(29)	(0.00)
ILS	40,548	EUR	10,136	20/06/2024	(96)	(0.00)
JPY	16,439,789	AUD	162,910	20/06/2024	(3,460)	(0.00)
JPY	166,361,904	EUR	1,003,850	20/06/2024	(27,442)	(0.00)
JPY	4,729,604	SEK	334,649	20/06/2024	(1,589)	(0.00)
JPY	1,677,563	SGD	15,024	20/06/2024	(403)	(0.00)
SEK	591,379	AUD	87,073	20/06/2024	(1,785)	(0.00)
SEK	793,246	CAD	104,293	20/06/2024	(1,026)	(0.00)
SEK	4,377,788	EUR	385,072	20/06/2024	(2,183)	(0.00)
SEK SEK	1,009,687 39,357	GBP NOK	77,092 40,168	20/06/2024 20/06/2024	(2,270)	(0.00)
SEK	12,569	NZD	2,000	20/06/2024	(92) (35)	(0.00)
SEK	74,538	SGD	9,695	20/06/2024	(92)	(0.00)
SEK	21,364,913	USD	2,073,835	20/06/2024	(40,619)	(0.00)
SGD	59,947	AUD	68,138	20/06/2024	(1,004)	(0.00)
SGD	103,074	CAD	104,309	20/06/2024	(127)	(0.00)
SGD	383,118	EUR	262,673	20/06/2024	(1,705)	(0.00)
SGD	133,625	GBP	78,669	20/06/2024	(1,323)	(0.00)
SGD	4,565	NOK	35,826	20/06/2024	(38)	(0.00)
SGD	1,458	NZD	1,784	20/06/2024	(17)	(0.00)
SGD	2,651,057	USD	1,985,440	20/06/2024	(20,404)	(0.00)
USD	1,428,296	AUD	2,160,496	20/06/2024	(12,445)	(0.00)
USD	3,488	CHF	3,161	20/06/2024	(22)	(0.00)
USD	9,999,464	EUR	9,248,863	20/06/2024	(59,495)	(0.00)
USD	341,439	SEK	3,658,891	20/06/2024	(6,763)	(0.00)
USD	206,846	SGD	279,262	20/06/2024	(152)	(0.00)
	EALISED LOS	S ON FORV	VARD CURRE	ENCY	(406 472)	(0.04)
					(486,173)	(0.01)
	KET VALUE ( USD 3,217,17		IENTS	3,8	380,338,412	97.30
ОТНЕ	ER ASSETS A	ND LIABILI	TIES	1	107,709,489	2.70
SHAF	REHOLDERS'	EQUITY		3,9	988,047,901	100.00
						% of
TOTA	AL INVESTME	NTS		М	arket Value USD	Shareholders' Equity
	nvestments exclu		es (cost			Equity
	3,217,171,674)		0001	3,	,880,269,533	97.30
	lised gain on futu				272,432	0.00
Unreal	lised loss on futu	ires contracts			(83,268)	(0.00)
Unreal	lised gain on fon	ward currency	contracts		365,888	0.01
	lised loss on forv		contracts		(486,173)	(0.01)
	Assets and Liab				107,709,489	2.70
Share	eholders' Equ	iity		3,9	88,047,901	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

0.01

(0.00)

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

 $<sup>^{\</sup>rm (a)}$  Valuation of this security is determined by the Valuer. See Note 4.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	10.16
Semiconductors	9.75
Software	7.78
Computers	6.85
Insurance	6.22
Retail	5.84
Diversified Financial Services	5.54
Pharmaceuticals	4.28
Healthcare Services	3.60
Banks	3.12
Others	32.43
TOTAL COMMON STOCKS	95.57
Real Estate Investment Trusts	1.73
Warrants	
Software	0.00
TOTAL WARRANTS	0.00
Unrealised Gain on Futures Contracts	0.00
Unrealised Loss on Futures Contracts	(0.00)
Unrealised Gain on Forward Currency Contracts	0.01
Unrealised Loss on Forward Currency Contracts	(0.01)
Other Assets and Liabilities	2.70
TOTAL	100.00

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock Australia	s – 90.37%		
	Deterra Royalties Ltd.	652,794	0.07
	Emerald Resources NL	700,444	0.07
	Helia Group Ltd.	100,975	0.0
353,008	Infomedia Ltd.	391,092	0.04
730,440	Metals X Ltd.	229,372	0.02
61,906	NRW Holdings Ltd.	127,357	0.0
	OFX Group Ltd.	831,756	0.08
2,385,465	Perenti Ltd.	1,600,279	0.16
736,352	Praemium Ltd.	218,413	0.02
444,798	Resolute Mining Ltd.	167,341	0.02
	Service Stream Ltd.	181,058	0.02
38,298	Temple & Webster Group Ltd.	250,026	0.03
585,077	Westgold Resources Ltd.	904,045	0.09
		6,354,952	0.64
Austria			
	Porr AG	652,677	0.06
121,484	UNIQA Insurance Group AG	1,086,647	0.11
		1,739,324	0.17
Bahamas		1,100,021	
	OneSpaWorld Holdings Ltd.	131,928	0.0
Belgium			
	Bekaert SA	71,155	0.0
14,216	Exmar NV	115,880	0.0
29,092	Fagron	594,431	0.06
15,392	Gimv NV	772,034	0.08
16,716	KBC Ancora	832,085	0.08
286,416	X-Fab Silicon Foundries SE <sup>(a)</sup>	2,051,409	0.2
		4,436,994	0.45
Bermuda			
5,236	Assured Guaranty Ltd.	400,659	0.04
	Axis Capital Holdings Ltd.	534,914	0.05
492,179	DHT Holdings, Inc.	6,014,427	0.60
211,368	James River Group Holdings Ltd.	1,652,898	0.17
		8,602,898	0.86
Canada			
23,700	Aris Mining Corp.	106,380	0.0
	AtkinsRealis Group, Inc.	1,619,041	0.16
	Aurinia Pharmaceuticals, Inc.	2,972,348	0.30
	Bird Construction, Inc.	1,302,138	0.13
	Capstone Copper Corp.	450,363	0.05
	Centerra Gold, Inc.	1,396,927	0.14
415,700	CES Energy Solutions Corp.	2,155,560	0.22
	Ensign Energy Services, Inc.	1,086,830	0.11
	Fortuna Silver Mines, Inc.	4,908,627	0.49
	Lundin Gold, Inc.	1,616,574	0.16
	Martinrea International, Inc.	590,178	0.06
	Mattr Corp.	820,166	0.08
	Teekay Tankers Ltd. Class A	167,156	0.02
	Torex Gold Resources, Inc.	3,127,199	0.3
	Total Energy Services, Inc.	712,980	0.07
	TransAlta Corp.	281,882	0.03
	Trisura Group Ltd. Westshore Terminals Investment	186,997	0.02
	Corp.	1,980,681	0.20
		25,482,027	2.56
Cayman Islands			
1,991	Tecnoglass, Inc.	104,109	0.0
Denmark 4 128	NKT A/S	360,617	0.04
7,120			0.52
31 721			
	Pandora A/S Per Aarsleff Holding AS	5,196,107 1,937,923	0.19

Holdings	<b>s</b>	Security Description	Market Value USD	% of Shareholders' Equity
Commo	on Stock	s – (Continued)		
	k – (Conti			
		Spar Nord Bank AS	195,846	0.02
	22,065	Sydbank AS	1,184,517	0.12
			10,603,768	1.06
Finland				
		Cargotec Oyj Class B	1,783,512	0.18
		Konecranes Oyj	2,412,389	0.24
		Lindex Group Oyj	1,317,517	0.13
	47,534	Puuilo Oyj	548,138	0.06
			6,061,556	0.61
France				
		Alstom SA	171,077	0.02
+		Catana Group	438,971	0.04
		Coface SA	289,238	0.03
		Compagnie des Alpes Eiffage SA	1,554,001 5,639,794	0.16 0.57
		Eurazeo SE	240,612	0.02
	,	Jacquet Metals SACA	1,542,341	0.02
		Lectra	76,342	0.01
		Mersen SA	1,868,921	0.19
		Nexans SA	158,872	0.02
	, .	Quadient SA	1,427,308	0.14
		Rexel SA	3,999,398	0.40
		SEB SA	1,742,171	0.18
		Valeo SE	1,178,105	0.12
		Vicat SACA	245,678	0.02
			20,572,829	2.07
German	у			
	7,952	2G Energy AG	220,819	0.02
		Atoss Software AG	2,539,162	0.25
		Bechtle AG	656,969	0.07
		Deutsche Beteiligungs AG	904,886	0.09
		Deutz AG	2,435,747	0.24
		Eckert & Ziegler SE	329,977	0.03
		Energiekontor AG	289,481	0.03
		FUCHS SE—Preferred	1,142,006	0.11
		GEA Group AG	366,795 3,058,630	0.04 0.31
		HOCHTIEF AG	500,722	0.05
		Hornbach Holding AG & Co. KGaA	194,727	0.03
		Indus Holding AG	411,427	0.04
		JOST Werke SE <sup>(a)</sup>	757,736	0.08
		Kloeckner & Co. SE	15,672	0.00
		Nemetschek SE	2,283,140	0.23
		SAF-Holland SE	389,147	0.04
	8,948	Scout24 SE	669,576	0.07
+	38,093	SGL Carbon SE	289,810	0.03
	521	STO SE & Co. KGaA—Preferred	96,375	0.01
	349,236	TeamViewer SE	4,402,980	0.44
			21,955,784	2.20
Hong Ko		Johnson Floatric Haldings 144	604.000	0.00
	408,500	Johnson Electric Holdings Ltd.	624,689	0.06
Ireland	1 //10	Cimpress PLC	116,744	0.01
		Dole PLC	60,484	0.01
		Greencore Group PLC	327,314	0.03
		Kenmare Resources PLC	470,614	0.05
		nVent Electric PLC	1,346,681	0.13
			2,321,837	0.23
Isle Of N	/lan			
	14,017	Playtech PLC	86,013	0.01
Italy	44	4:04		
	44,432 95,118	Avio SpA Azimut Holding SpA	575,628 2,517,279	0.06 0.25
	55,110	Azimut Holding SPA	2,511,219	0.25

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Comm	on Stock	s – (Continued)			Common Stock	s – (Continued)		
Italy – (	Continued	•			Japan – (Continu	•		
		Banca Popolare di Sondrio SpA	208,502	0.02		Nippon Seisen Co. Ltd.	388,904	0.04
		Banco BPM SpA	4,401,980	0.44		Nippon Sheet Glass Co. Ltd.	171,025	0.02
		BFF Bank SpA <sup>(a)</sup>	2,066,075	0.21	,	Nishimoto Co. Ltd.	188,167	0.02
		Cementir Holding NV	405,464	0.04		Nisshin Oillio Group Ltd.	719,169	0.07
		Credito Emiliano SpA	2,390,256	0.24		Nittoku Co. Ltd.	376,343	0.04
		Ferretti SpA	66,769	0.01		Noritake Co. Ltd.	163,485	0.02
		Fila SpA	638,202	0.06		NPC, Inc.	5,549,575	0.56
	259,468	Unipol Gruppo SpA	2,669,157	0.27		NS United Kaiun Kaisha Ltd.	2,181,010	0.22
			15,939,312	1.60		NSW, Inc.	972,139	0.10
			10,000,012	1.00		Okamura Corp.	97,062	0.01
Japan						Okasan Securities Group, Inc.	187,727	0.02
	41,300	Aichi Steel Corp.	983,779	0.10		Oki Electric Industry Co. Ltd.	510,261	0.05
	184,400	Aisan Industry Co. Ltd.	1,606,046	0.16		Optorun Co. Ltd.	89,816	0.01
	17,200	Argo Graphics, Inc.	458,949	0.05		Oyo Corp.	263,647	0.03
+	90,300	Aval Data Corp.	2,571,915	0.26		Pacific Metals Co. Ltd.	327,884	0.03
	38,000	CAC Holdings Corp.	466,940	0.05		PS Mitsubishi Construction Co. Ltd.	525,095	0.05
	8,100	Central Glass Co. Ltd.	185,792	0.02		Riken Technos Corp.	1,162,835	0.12
	111,600	Computer Engineering & Consulting				Riken Vitamin Co. Ltd.	114,912	0.01
		Ltd.	1,234,014	0.12		Sac's Bar Holdings, Inc.	346,865	0.03
	32,100	Daiichi Jitsugyo Co. Ltd.	485,754	0.05	16,400	Sakata INX Corp.	199,756	0.02
	59,300	Eagle Industry Co. Ltd.	713,094	0.07		Sato Holdings Corp.	180,520	0.02
		Feed One Co. Ltd.	141,127	0.01	10,500	Shibaura Mechatronics Corp.	476,785	0.05
	48,300	Foster Electric Co. Ltd.	540,245	0.05	49,600	Shikoku Electric Power Co., Inc.	477,679	0.05
	3.300	Fuji Oil Holdings, Inc.	52,023	0.00	17,800	Shinagawa Refractories Co. Ltd.	229,703	0.02
		Fukuda Denshi Co. Ltd.	2,047,455	0.21	71,300	Shizuoka Gas Co. Ltd.	439,670	0.04
		Furukawa Co. Ltd.	131,612	0.01	68,400	Shofu, Inc.	1,665,936	0.17
		Futaba Industrial Co. Ltd.	551,252	0.05	34,100	Siix Corp.	293,489	0.03
	21,900		732,397	0.07		Sintokogio Ltd.	984,126	0.10
		GSI Creos Corp.	169,890	0.02	22,800	-	105,093	0.01
		G-Tekt Corp.	529,682	0.02	61,700		1,590,918	0.16
		-		0.03		Sumida Corp.	257,597	0.03
		Hagihara Industries, Inc.	114,569		5,800	•	134,969	0.01
	54,300	•	287,359	0.03	870,200		104,000	0.01
	49,400		606,983	0.06	070,200	Ltd.	2,182,092	0.22
		I-Net Corp.	436,514	0.04	50.600		629,774	0.06
	266,600	•	2,606,317	0.26	11,900		84,254	0.00
	53,800		766,277	0.08	13,600		71,907	0.01
	13,700		040.005	0.00	8,700		116,561	0.01
		Ltd.	213,295	0.02	83,000		1,415,778	0.14
	31,300		404.000	0.04	299,700			0.14
	04.000	Inc.	124,332	0.01			1,568,508	0.08
	24,200		299,200	0.03	129,800	•	810,562	
	42,000	•	581,606	0.06	22,000		428,431	0.04
		Keiyo Bank Ltd.	317,445	0.03	68,100	•	912,714	0.09
		Kitz Corp.	309,599	0.03	341,300		1,246,421	0.12
	15,800		423,480	0.04	6,000		53,636	0.00
	91,300	Konica Minolta, Inc.	273,895	0.03	72,200	•	2,369,883	0.24
	118,700	Kyoei Steel Ltd.	1,618,777	0.16	166,000		2,595,236	0.26
	188,200	,	1,748,268	0.18	14,600	Torii Pharmaceutical Co. Ltd.	352,883	0.04
	36,200		387,998	0.04	340,900	, , , , ,	2,029,955	0.20
	321,300	Marusan Securities Co. Ltd.	2,084,683	0.21		Toyo Kanetsu KK	589,963	0.06
		Maxell Ltd.	1,096,501	0.11		Uchida Yoko Co. Ltd.	554,397	0.06
	18,900	Meiwa Corp.	86,946	0.01		VT Holdings Co. Ltd.	157,006	0.02
	7,400	MIMAKI ENGINEERING Co. Ltd.	85,651	0.01	+ 53,100	YAC Holdings Co. Ltd.	767,685	0.08
	58,400	Mimasu Semiconductor Industry Co.			27,000	Yamae Group Holdings Co. Ltd.	410,561	0.04
		Ltd.	1,378,567	0.14	30,600	Yondenko Corp.	714,872	0.07
	286,300	Mito Securities Co. Ltd.	994,447	0.10	14,600	Yurtec Corp.	153,289	0.01
	48,500	Mitsubishi Kakoki Kaisha Ltd.	1,268,056	0.13				
		Mitsubishi Logisnext Co. Ltd.	285,024	0.03			81,747,828	8.21
		Mitsubishi Pencil Co. Ltd.	1,772,020	0.18	Jersey			
		Mitsubishi Research Institute, Inc.	377,245	0.04	•	Arcadium Lithium PLC	229,244	0.02
		Mitsubishi Shokuhin Co. Ltd.	1,130,164	0.11	51,200	, Saddam Elallam I EO	223,244	
		Miyaji Engineering Group, Inc.	261,674	0.03	Luxembourg			
		Miyazaki Bank Ltd.	109,489	0.01	109,604	d'Amico International Shipping SA	817,185	0.08
+		Modec, Inc.	1,706,701	0.17				
-		Nagano Keiki Co. Ltd.	177,578	0.02	Marshall Islands			_
		-			3,344	Ardmore Shipping Corp.	75,942	0.01
	146,800	-	897,020	0.09	Monaco			
		Nanto Bank Ltd.	61,550	0.01		Scorpio Tankore Inc	8 304 063	0.04
		Nihon Parkerizing Co. Ltd.	72,458	0.01	101,992	Scorpio Tankers, Inc.	8,394,962	0.84
	41,400		588,611	0.06	Netherlands			
		Nippon Chemical Industrial Co. Ltd.	132,670	0.01	56,592	BE Semiconductor Industries NV	8,389,559	0.84
	/5,600	Nippon Road Co. Ltd.	874,363	0.09				

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Commo	n Stock	s – (Continued)			Common Stock	s – (Continued)		
Netherlar					South Korea – (C	•		
		Euronext NV <sup>(a)</sup>	1,153,443	0.12		Taihan Electric Wire Co. Ltd.	791,611	0.08
+		Koninklijke BAM Groep NV	71,437	0.01		TechWing, Inc.	333,640	0.03
		Koninklijke Heijmans NV ADR Signify NV <sup>(a)</sup>	36,582 3,259,372	0.00 0.33		TK Corp. Zeus Co. Ltd.	165,536 163,591	0.02 0.02
		Van Lanschot Kempen NV ADR	3,691,199	0.37	13,003	Zeus Go. Liu.		
			16,601,592	1.67			14,910,907	1.50
Norway			-,,	<u> </u>	Spain 1 3/1 502	Banco de Sabadell SA	2,835,294	0.29
-	132 955	2020 Bulkers Ltd.	2,082,272	0.21		Bankinter SA	458,926	0.25
	. ,	Atea ASA	1,238,134	0.12	165,875	Global Dominion Access SA <sup>(a)</sup>	638,196	0.06
	,	Belships ASA	1,162,569	0.12		Neinor Homes SA <sup>(a)</sup>	125,933	0.01
		Bonheur ASA	641,766	0.07	•			
;	393,600	Hoegh Autoliners ASA	4,732,274	0.48			4,058,349	0.41
	24,059	Klaveness Combination	000 007	0.00	Sweden			
4.0	004 075	Carriers ASA	238,027	0.02	189,439	AcadeMedia AB <sup>(a)</sup>	996,175	0.10
1,0		Nordic American Tankers Ltd.	7,515,234	0.76 0.02	20,185	Alimak Group AB <sup>(a)</sup>	215,743	0.02
		Pexip Holding ASA Protector Forsikring ASA	223,458 2,307,754	0.02		Ambea AB <sup>(a)</sup>	3,514,873	0.35
		Veidekke ASA	1,826,143	0.18		Autoliv, Inc.	876,728	0.09
	100,200	veidenne AOA	1,020,143	0.10	.,	Beijer Alma AB	116,773	0.01
			21,967,631	2.21		Betsson AB Class B	886,926	0.09
Puerto Ri	ico					BioGaia AB Class B Biotage AB	1,593,608 132.890	0.16 0.01
rueito Ki		OFG Bancorp	2,476,228	0.25		Bure Equity AB	1,299,967	0.01
	00,507	Of G Barleorp	2,470,220	0.25	8,871	Clas Ohlson AB Class B	128,389	0.10
South Ko					164,689	Fagerhult Group AB	1,097,801	0.11
		ABOV Semiconductor Co. Ltd.	124,767	0.01		Hexatronic Group AB	249,475	0.03
	-	Advanced Process Systems Corp.	444,250	0.04	120,850	Hoist Finance AB <sup>(a)</sup>	678,016	0.07
		Binggrae Co. Ltd.	150,134	0.02		Lagercrantz Group AB Class B	223,394	0.02
		CJ Logistics Corp. Cosmax, Inc.	178,149	0.02 0.10	6,824	Lindab International AB	147,431	0.01
		DB HiTek Co. Ltd.	979,615 296,151	0.10	13,346	Mycronic AB	522,865	0.05
	-	DGB Financial Group, Inc.	145,469	0.03	35,006	Proact IT Group AB	476,680	0.05
		Dongsuh Cos., Inc.	152,752	0.02		Ratos AB Class B	2,477,440	0.25
		Dongwon F&B Co. Ltd.	145,891	0.01		Resurs Holding AB <sup>(a)</sup>	430,902	0.04
		Doosan Infracore Co. Ltd.	367,721	0.04		Rvrc Holding AB	1,875,603	0.19
	2,102	Eo Technics Co. Ltd.	300,299	0.03		Synsam AB	265,605	0.03
	35,012	GS Engineering & Construction				Tobii AB Tobii Dynavox AB	73,403 1,062,791	0.01 0.11
		Corp.	379,863	0.04	100,112	TODII DYNAVOX AD	1,002,701	0.11
	-	HAESUNG DS Co. Ltd.	258,924	0.03			19,343,478	1.94
		Hanwha General Insurance Co. Ltd.	97,064	0.01 0.22	Switzerland			
		HD Hyundai Electric Co. Ltd. Hy-Lok Corp.	2,174,317 64,298	0.22		Basilea Pharmaceutica AG	88,287	0.01
		Hyosung Advanced Materials Corp.	450,090	0.05		Belimo Holding AG	606,302	0.06
		Hyosung Heavy Industries Corp.	338,912	0.03	539	Burckhardt Compression Holding	•	
	-	Hyosung TNC Corp.	482,435	0.05		AG	356,685	0.04
		Iljin Electric Co. Ltd.	182,208	0.02	7,643	CRISPR Therapeutics AG <sup>(a)</sup>	414,098	0.04
	20,037	Innox Advanced Materials Co. Ltd.	478,411	0.05	, ,	Huber & Suhner AG	343,051	0.04
	18,230	Interflex Co. Ltd.	206,980	0.02	19,133	Implenia AG	727,442	0.07
	6,579	JVM Co. Ltd.	129,960	0.01	308	Inficon Holding AG	488,894	0.05
	189,510	KEC Corp.	202,559	0.02		Julius Baer Group Ltd.	710,356	0.07
		KoMiCo Ltd.	207,513	0.02		Komax Holding AG  Logitech International SA	646,972	0.07
		Korea Electric Terminal Co. Ltd.	223,308	0.02		Meier Tobler Group AG	1,723,007 1,373,699	0.17 0.14
	22,319		470 405	0.00		Temenos AG	1,431,347	0.14
	102 254	Development Co. Ltd.	176,435	0.02		VAT Group AG <sup>(a)</sup>	2,392,094	0.14
		Korea Line Corp. Korean Reinsurance Co.	327,769 208,030	0.03 0.02	7,707	VIII GIOGPINO	2,002,004	0.2
		LOT Vacuum Co. Ltd.	128,066	0.01			11,302,234	1.14
	-	Lotte Chilsung Beverage Co. Ltd.	135,179	0.01	Thailand			
		LS Electric Co. Ltd.	1,268,997	0.13		Fabrinet	9,795,615	0.98
		LS Marine Solution Co. Ltd.	216,194	0.02			_,0,0.0	
		LX Semicon Co. Ltd.	387,664	0.04	United Kingdom	Pathora PLO	440.005	0.5
	8,393	MK Electron Co. Ltd.	72,713	0.01		Bellway PLC	413,286	0.04
		Ottogi Corp.	195,147	0.02		Birkenstock Holding PLC	178,376	0.02
	9,714	Sangsin Energy Display				Bodycote PLC Bytes Technology Group PLC	702,887	0.07
		Precision Co. Ltd.	101,817	0.01		Chemring Group PLC	314,259 1,147,683	0.03 0.12
		Seoul Semiconductor Co. Ltd.	123,008	0.01		Clarkson PLC	2,397,487	0.12
		SFA Semicon Co. Ltd.	124,792	0.01		DiscoverIE Group PLC	87,330	0.24
		SGC Energy Co. Ltd.	65,115 412,541	0.01 0.04		IG Group Holdings PLC	85,085	0.01
		SK Eternix Co. Ltd. SK Networks Co. Ltd.	206,335	0.04		Impax Asset Management Group	,	
			200,000	0.02		PLC	573,231	0.06

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
	s – (Continued)			Common Stock	,		
United Kingdom -	,	4 504 000	0.45	United States – (C	*	0.000.450	0.00
	International Game Technology PLC Ithaca Energy PLC	1,524,380 157,235	0.15 0.02		Black Hills Corp. Bloom Energy Corp. Class A	2,039,152 337,694	0.20 0.03
	Keller Group PLC	99,429	0.02		Blueprint Medicines Corp.	634,235	0.06
	Lancashire Holdings Ltd.	500,766	0.05		BOK Financial Corp.	213,022	0.02
	Man Group PLC	149,152	0.02		BorgWarner, Inc.	145,511	0.01
	Mears Group PLC	1,167,789	0.12		Boyd Gaming Corp.	295,783	0.03
	Paragon Group of Cos. PLC	281,904	0.03		Brighthouse Financial, Inc.	229,957	0.02
61,369	Redde Northgate PLC	341,742	0.03	3,131	Brightsphere Investment Group, Inc.	70,917	0.01
404,274	Senior PLC	816,952	0.08	4,134	Brinker International, Inc.	288,347	0.03
127,221	Stolt-Nielsen Ltd.	5,892,364	0.59	16,178	Brookdale Senior Living, Inc.	107,988	0.01
	TechnipFMC PLC	1,013,077	0.10		Bruker Corp.	3,195,274	0.32
	TP ICAP Group PLC	337,041	0.03		Buckle, Inc.	107,853	0.01
277,307	Vesuvius PLC	1,726,418	0.17		Burlington Stores, Inc.	1,390,976	0.14
		19,907,873	2.00		C4 Therapeutics, Inc.	182,010	0.02
		10,007,070			Cable One, Inc.	3,677,759	0.37
United States					Cabot Corp.	551,139	0.06
	10X Genomics, Inc. Class A	224,031	0.02	1,778 20,136	CACI International, Inc. Class A Caesars Entertainment, Inc.	753,161 653,010	0.08 0.07
	89bio, Inc.	66,953	0.01	12,020	•	62,624	0.07
	A. O. Smith Corp.	934,771	0.09	8,244	•	196,372	0.01
	Abercrombie & Fitch Co. Class A	846,449	0.08		CarMax, Inc.	1,021,758	0.02
.,	ABM Industries, Inc.	274,740	0.03	195,391	Carnival Corp.	2,995,344	0.30
	Acadia Healthcare Co., Inc.	608,465	0.06		Carpenter Technology Corp.	9,136,280	0.92
	ACADIA Pharmaceuticals, Inc. ACI Worldwide, Inc.	169,920 8,586,275	0.02 0.86		Carvana Co.	1,406,237	0.14
	ACM Research, Inc. Class A	94,171	0.01	2,828		70,559	0.01
	Addus HomeCare Corp.	132,301	0.01	4,558	Celldex Therapeutics, Inc.	154,744	0.02
	AECOM	1,094,898	0.11		Certara, Inc.	175,036	0.02
	AES Corp.	1,813,282	0.18		ChampionX Corp.	561,103	0.06
	agilon health, Inc.	375,704	0.04	2,109	Chart Industries, Inc.	329,911	0.03
	Agilysys, Inc.	377,559	0.04	4,375	Cheesecake Factory, Inc.	167,650	0.02
	Alarm.com Holdings, Inc.	1,972,630	0.20	1,344	Chemed Corp.	739,106	0.07
	Albertsons Cos., Inc. Class A	321,028	0.03	224,822	Chewy, Inc. Class A	4,748,241	0.48
	Alkami Technology, Inc.	107,341	0.01	2,775	Churchill Downs, Inc.	358,752	0.04
25,341	Ally Financial, Inc.	973,348	0.10	876	, ,	89,352	0.01
14,389	Altair Engineering, Inc. Class A	1,276,880	0.13	7,858	Civitas Resources, Inc.	576,777	0.06
12,014	A-Mark Precious Metals, Inc.	461,338	0.05		Clean Harbors, Inc.	1,011,902	0.10
61,075	American Airlines Group, Inc.	701,141	0.07	19,027	•	312,423	0.03
11,277	American Axle & Manufacturing			308,588	Clear Secure, Inc. Class A	5,171,935	0.52
	Holdings, Inc.	85,367	0.01	109,696	Clearwater Analytics Holdings, Inc. Class A	2.075.440	0.21
	American Eagle Outfitters, Inc.	196,535	0.02	2 507	CNA Financial Corp.	2,075,448 117,826	0.21
	American Financial Group, Inc.	769,252	0.08		CNO Financial Group, Inc.	271,521	0.03
	American States Water Co.	89,035	0.01	460		451,996	0.05
	American Superconductor Corp.	113,621	0.01		Coeur Mining, Inc.	199,285	0.02
	Ameris Bancorp	290,403	0.03 0.01		Cogent Communications Holdings,	100,200	0.02
	AMERISAFE, Inc. Amkor Technology, Inc.	78,203 305,664	0.01		Inc.	201,518	0.02
	Amphastar Pharmaceuticals, Inc.	148,096	0.03	29,493	Comfort Systems USA, Inc.	10,086,606	1.01
	•	2,229,846	0.01	5,732	Commerce Bancshares, Inc.	319,846	0.03
	Antero Resources Corp.	970.482	0.10	24,475	Community Health Systems, Inc.	96,554	0.01
	Aramark	778,356	0.08	1,308	Community Trust Bancorp, Inc.	54,740	0.01
	Archrock, Inc.	253,067	0.03		CommVault Systems, Inc.	1,407,965	0.14
	Ardelyx, Inc.	136,985	0.01		Conduent, Inc.	199,077	0.02
	Argan, Inc.	84,658	0.01		Confluent, Inc. Class A	513,851	0.05
	Astec Industries, Inc.	57,711	0.01		CONMED Corp.	220,317	0.02
55,753	ATI, Inc.	3,391,455	0.34	· ·	Consensus Cloud Solutions, Inc.	81,440	0.01
3,532	Atkore, Inc.	534,215	0.05		Construction Partners, Inc. Class A	217,563	0.02
3,435	AtriCure, Inc.	77,219	0.01		Corcept Therapeutics, Inc.	169,713	0.02
102,889	AvidXchange Holdings, Inc.	1,081,363	0.11		CorVel Corp.	158,260	0.02
	Avista Corp.	503,760	0.05		Coursera, Inc.	4,210,038	0.42
	Avnet, Inc.	541,325	0.05	2,073	Cracker Barrel Old Country Store, Inc.	96,208	0.01
	Axalta Coating Systems Ltd.	6,272,688	0.63	522	Credit Acceptance Corp.	254,997	0.03
	Axcelis Technologies, Inc.	333,286	0.03		Crocs, Inc.	3,522,786	0.35
	Axos Financial, Inc.	268,773	0.03		CTS Corp.	139,778	0.01
	AXT, Inc.	126,222	0.01		Cullen / Frost Bankers, Inc.	2,598,746	0.26
	Badger Meter, Inc.	3,467,545	0.35		Curtiss-Wright Corp.	271,204	0.20
	Baldwin Insurance Group, Inc.	207,560	0.02		CVB Financial Corp.	165,922	0.02
	BancFirst Corp.	656,962	0.07		Cytek Biosciences, Inc.	51,560	0.00
	Bancorp, Inc.	2,748,360	0.28		Darling Ingredients, Inc.	599,928	0.06
8,413 2,781	Bank OZK Banner Corp.	348,130	0.03 0.01		Deckers Outdoor Corp.	12,931,934	1.30
	Daille Our.	128,649	U.U I		Deluxe Corp.	109,298	0.01

oldings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
ommon Stock	cs – (Continued)			Common Stock United States – (0	,		
	Denali Therapeutics, Inc.	227,950	0.02		Gorman-Rupp Co.	55,672	0.01
	Denny's, Corp.	1,134,825	0.11	·	Graham Holdings Co. Class B	256,352	0.03
	Diamond Offshore Drilling, Inc.	147,165	0.01		Gray Television, Inc.	582,136	0.06
	Dick's Sporting Goods, Inc.	1,248,802	0.13	5,519	Green Brick Partners, Inc.	300,786	0.03
	DigitalOcean Holdings, Inc.	179,524	0.02	·	H&R Block, Inc.	663,721	0.07
1,485	Dillard's, Inc. Class A	661,954	0.07	7,500	Hancock Whitney Corp.	348,225	0.03
3,008	Dine Brands Global, Inc.	113,853	0.01	3,202	Hanover Insurance Group, Inc.	419,462	0.04
	DNOW, Inc.	117,739	0.01	2,469	Haverty Furniture Cos., Inc.	67,774	0.01
	DocuSign, Inc.	5,793,911	0.58		HB Fuller Co.	2,473,472	0.25
	Domino's Pizza, Inc.	589,496	0.06	33,226		355,684	0.04
	Donaldson Co., Inc.	794,371	0.08	·	HealthEquity, Inc.	655,295	0.07
	Dorian LPG Ltd.	1,475,834	0.15		Hecla Mining Co.	2,847,316	0.29
	Dorman Products, Inc.	193,402	0.02 0.01		Helios Technologies, Inc.	154,610	0.02 0.04
	Dril-Quip, Inc. DXP Enterprises, Inc.	57,995 60,957	0.01	1,209	Herbalife Ltd. Herc Holdings, Inc.	435,048	0.04
	Dycom Industries, Inc.	526,837	0.05	·	Hexcel Corp.	171,654 544,143	0.02
	E2open Parent Holdings, Inc.	78,969	0.03	4,332	Hilltop Holdings, Inc.	133,252	0.03
	Ecovyst, Inc.	84,934	0.01	291,272		5,822,527	0.58
	Elanco Animal Health, Inc.	821,507	0.08	15,606	Home BancShares, Inc.	365,024	0.04
	elf Beauty, Inc.	853,548	0.09	7,573	·	79,289	0.01
	Embecta Corp.	63,624	0.01	5,018	Hubbell, Inc.	1,953,683	0.20
	EMCOR Group, Inc.	1,479,435	0.15	15,180		374,794	0.04
33,421	Emergent BioSolutions, Inc.	175,794	0.02	6,123	I3 Verticals, Inc. Class A	120,072	0.01
60,210	Encompass Health Corp.	5,169,028	0.52	2,424	Ichor Holdings Ltd.	93,251	0.01
12,349	Encore Capital Group, Inc.	545,702	0.05	1,685	IDACORP, Inc.	159,030	0.02
48,869	Energizer Holdings, Inc.	1,391,789	0.14	714	IES Holdings, Inc.	111,534	0.01
54,217	Enhabit, Inc.	499,881	0.05	14,726	ImmunityBio, Inc.	101,536	0.01
	Enova International, Inc.	299,170	0.03	2,896	Ingevity Corp.	139,616	0.01
	Ensign Group, Inc.	654,189	0.07	54,287	•	6,884,134	0.69
	Envestnet, Inc.	319,751	0.03	14,945	Installed Building Products, Inc.	3,145,325	0.32
	Enviri Corp.	111,584	0.01	3,829	Intapp, Inc.	140,639	0.01
	Envista Holdings Corp.	278,611	0.03	5,074	0 ,	157,649	0.02
	Equitable Holdings, Inc.	1,410,738	0.14	8,788	Intellia Therapeutics, Inc.	195,006	0.02
	ESCO Technologies, Inc.	275,108	0.03	54,020	International Bancshares Corp.	3,084,002	0.31
	Essent Group Ltd.	562,737	0.06	3,372	International Money Express, Inc.	70,374	0.01
	Evercore, Inc. Class A Everi Holdings, Inc.	538,586 56,553	0.05 0.01	6,759 4,176	Intra-Cellular Therapies, Inc. Itron, Inc.	448,257 450,757	0.04 0.04
	Exact Sciences Corp.	791,745	0.01	52,211	•	6,193,791	0.62
	ExiService Holdings, Inc.	98,808	0.01	6,497		1,050,370	0.02
	Exponent, Inc.	461,218	0.05	5,502	Jack in the Box, Inc.	293,587	0.03
	Federal Signal Corp.	591,874	0.06	3,243	·	245,884	0.02
	Federated Hermes, Inc.	251,170	0.02	2,232	Janux Therapeutics, Inc.	116,734	0.01
	First Citizens BancShares, Inc.	,		15,909	Jefferies Financial Group, Inc.	732,609	0.07
	Class A	5,629,425	0.56	3,440	John Wiley & Sons, Inc. Class A	127,005	0.01
7,702	First Financial Bancorp	170,984	0.02	50,294	Joint Corp.	759,439	0.08
12,373	First Financial Bankshares, Inc.	372,427	0.04	4,465	Jones Lang LaSalle, Inc.	896,661	0.09
	Five Below, Inc.	705,684	0.07	12,633	KBR, Inc.	823,040	0.08
	Flowserve Corp.	591,891	0.06	5,777	•	147,082	0.01
	Fluence Energy, Inc.	143,060	0.01	2,521	Keros Therapeutics, Inc.	117,100	0.01
-	Fluor Corp.	685,283	0.07		Kinsale Capital Group, Inc.	4,788,429	0.48
	Flywire Corp.	1,410,207	0.14		Knife River Corp.	3,013,387	0.30
	FNB Corp. Foot Locker, Inc.	440,005 119,096	0.04 0.01	·	Knowles Corp.	152,762	0.02
	Forestar Group, Inc.	997,312	0.10	101,111 1,298	Kohl's Corp. Krystal Biotech, Inc.	2,177,931 211,548	0.22 0.02
	FormFactor, Inc.	412,264	0.04	21,519		567,671	0.02
	Fortrea Holdings, Inc.	185,564	0.02		Lancaster Colony Corp.	562,700	0.06
	Franklin Electric Co., Inc.	363,375	0.04		Landstar System, Inc.	503,979	0.05
	Frontdoor, Inc.	108,037	0.01			158,756	0.02
	Frontier Communications Parent,	-			Lear Corp.	8,689,091	0.87
	Inc.	556,886	0.06	1,649	LeMaitre Vascular, Inc.	131,920	0.01
15,746	FTAI Aviation Ltd.	1,321,562	0.13		Levi Strauss & Co. Class A	116,950	0.01
	FTI Consulting, Inc.	8,977,774	0.90		LGI Homes, Inc.	811,477	0.08
	fuboTV, Inc.	530,873	0.05	22,891	Liberty Broadband Corp. Class C	1,226,042	0.12
	GameStop Corp. Class A	438,223	0.04	9,647	Life Time Group Holdings, Inc.	163,710	0.02
	Gates Industrial Corp. PLC	212,438	0.02	5,352	Lincoln Electric Holdings, Inc.	1,053,274	0.11
	Genpact Ltd.	1,326,834	0.13	1,088		279,018	0.03
	Genworth Financial, Inc. Class A	1,033,637	0.10		LiveRamp Holdings, Inc.	179,820	0.02
	Gitlab, Inc. Class A	418,673	0.04		Loews Corp.	1,036,351	0.10
	Gogo, Inc.	61,367	0.01		Lumen Technologies, Inc.	124,927	0.01
446,829	•	5,390,992	0.54	68,809		8,684,384	0.87
64,407	Goosehead Insurance, Inc. Class A	4,160,692	0.42	50,084	Macy's, Inc.	961,613	0.10

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,				s – (Continued)		
United States – (C				United States – (0		100 705	2.22
88,942	Madison Square Garden Entertainment Corp.	3,135,205	0.31		Patterson Cos., Inc. Paymentus Holdings, Inc. Class A	186,705 956,184	0.02 0.10
8.118	Malibu Boats, Inc. Class A	306,942	0.03		Payoneer Global, Inc.	643,696	0.10
	Manhattan Associates, Inc.	1,855,096	0.19		PDF Solutions, Inc.	87,713	0.01
	MannKind Corp.	325,816	0.03	158,420	•	550,510	0.06
3,876	ManpowerGroup, Inc.	285,661	0.03	92,884	Pennant Group, Inc.	2,173,486	0.22
	Maplebear, Inc.	4,674,014	0.47	2,261		205,412	0.02
	Marathon Digital Holdings, Inc. Maravai LifeSciences Holdings, Inc.	429,705	0.04	3,443 9,190	Penske Automotive Group, Inc. Penumbra, Inc.	521,511 1,727,444	0.05 0.17
	Class A	96,724	0.01	4,340	Phinia, Inc.	193,564	0.02
	Marqeta, Inc. Class A	3,380,834	0.34	6,055	*	164,030	0.02
	MasTec, Inc.	4,833,953	0.49 0.01	3,951	•	140,853	0.01
	Matrix Service Co. Matson, Inc.	58,467 1,383,174	0.01	203,922		8,413,822	0.84
	Mattel, Inc.	1,479,935	0.14	15,540 2,167	Piper Sandler Cos. PJT Partners, Inc. Class A	3,274,123 231,804	0.33 0.02
	Matthews International Corp.	,,,		46,669	Plug Power, Inc.	154,241	0.02
	Class A	81,538	0.01	7,155	Portillo's, Inc. Class A	71,443	0.01
	MaxLinear, Inc.	129,182	0.01	9,742	Portland General Electric Co.	426,505	0.04
•	MDU Resources Group, Inc.	494,249	0.05	32,817	Powell Industries, Inc.	6,584,731	0.66
	Medpace Holdings, Inc.	9,060,329	0.91	3,757	• •	82,654	0.01
	Merchants Bancorp Mercury General Corp.	82,877	0.01 0.22	865	PriceSmart, Inc.	72,011	0.01
	Merit Medical Systems, Inc.	2,147,359 350,431	0.03	3,125	Primerica, Inc.	705,969	0.07
	Meritage Homes Corp.	628,067	0.06	210,200 5,447	Primo Water Corp. Primoris Services Corp.	4,751,450 304,814	0.48 0.03
	MGM Resorts International	972,550	0.10	8,736	Prosperity Bancshares, Inc.	544,690	0.05
1,160	MicroStrategy, Inc. Class A	1,836,976	0.18	5,523		156,743	0.02
1,834	Minerals Technologies, Inc.	158,641	0.02	6,404	PTC Therapeutics, Inc.	234,130	0.02
	Mister Car Wash, Inc.	1,164,523	0.12	14,821	PulteGroup, Inc.	1,728,129	0.17
	Modine Manufacturing Co.	8,448,307	0.85	5,698	-	344,843	0.03
	Moelis & Co. Class A	351,956	0.04	4,665	QuinStreet, Inc.	82,337	0.01
2,659	Molson Coors Beverage Co. Class B Montrose Environmental Group, Inc.	923,432 123,245	0.09 0.01	3,644		676,509	0.07
	Moog, Inc. Class A	473,187	0.05	2,722 28,785	-	795,641 1,273,161	0.08 0.13
	Morningstar, Inc.	689,397	0.07	4,505	Regal Rexnord Corp.	667,821	0.13
3,809	Morphic Holding, Inc.	118,498	0.01	6,227		1,309,663	0.13
	Mr. Cooper Group, Inc.	529,623	0.05	9,328	Relay Therapeutics, Inc.	60,539	0.01
	MRC Global, Inc.	721,579	0.07	7,559	Remitly Global, Inc.	98,645	0.01
	MSA Safety, Inc.	644,714	0.06	4,648	Renasant Corp.	139,812	0.01
	Mueller Industries, Inc. Mueller Water Products, Inc. Class A	694,443 8,837,708	0.07 0.89	7,054	Repay Holdings Corp.	68,777	0.01
	Nabors Industries Ltd.	154,581	0.02	2,856 3,844	Repligen Corp. Revolve Group, Inc.	429,914 71,844	0.04 0.01
	Natera, Inc.	1,199,673	0.12	1,391		373,094	0.04
2,826	National Bank Holdings Corp.			19,804		199,426	0.02
	Class A	102,753	0.01	3,582		513,086	0.05
	Navient Corp.	119,633	0.01	515,952	Robinhood Markets, Inc. Class A	11,273,551	1.13
1,173 6,604	Nelnet, Inc. Class A NetScout Systems, Inc.	121,546 136,108	0.01 0.01	6,147		787,000	0.08
	Neurocrine Biosciences, Inc.	1,309,777	0.13		RPM International, Inc.	8,678,157	0.87
	NewMarket Corp.	311,818	0.03	8,699 2,593	Ryan Specialty Holdings, Inc. Saia. Inc.	486,187 1,049,828	0.05 0.11
	News Corp. Class A	1,226,060	0.12	120,291		4,134,402	0.41
24,838	NEXTracker, Inc. Class A	1,390,183	0.14	5,420		372,137	0.04
	NMI Holdings, Inc. Class A	251,549	0.02		Sarepta Therapeutics, Inc.	2,167,818	0.22
	NOV, Inc.	647,888	0.06	13,428	Sealed Air Corp.	516,307	0.05
	Nutanix, Inc. Class A	1,320,232	0.13		Select Medical Holdings Corp.	1,715,993	0.17
	Nuvalent, Inc. Class A OGE Energy Corp.	372,622 667,323	0.04 0.07	5,670		547,268	0.05
	Okta, Inc.	1,385,650	0.14	18,689		305,378	0.03
	ONE Gas, Inc.	263,763	0.03	13,866 7,825	Service Corp. International Shake Shack, Inc. Class A	984,070 737,350	0.10 0.07
11,197	OneMain Holdings, Inc.	545,742	0.05	3,869	SharkNinja, Inc.	295,243	0.03
3,818	Onto Innovation, Inc.	843,702	0.08		•		
	Oportun Financial Corp.	63,460	0.01		Class A	131,769	0.01
	Option Care Health, Inc.	501,225	0.05		Shoe Carnival, Inc.	215,256	0.02
	Orion SA	81,764	0.01	4,236	SiteOne Landscape Supply, Inc.	658,020	0.07
2,539	Ormat Technologies, Inc. Ovintiv, Inc.	192,101 1,200,407	0.02 0.12		SiTime Corp.	202,041	0.02
	Oxford Industries, Inc.	152,637	0.02	3,526	Skechers USA, Inc. Class A Skyward Specialty Insurance Group,	1,583,349	0.16
	Packaging Corp. of America	1,510,446	0.15	3,320	Inc.	131,943	0.01
	Palomar Holdings, Inc.	172,975	0.02	1,472	SkyWest, Inc.	107,515	0.01
	Paramount Global Class B	8,871,132	0.89	10,977	•	164,106	0.02
	Park National Corp.	185,813	0.02	4,396	Smith & Wesson Brands, Inc.	73,237	0.01
4,014	Parsons Corp.	307,191	0.03	4,943	Snap-on, Inc.	1,326,503	0.13

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Common Stock					n Stock	s – (Continued)		
United States – (C	,					Continued)		
	Snapper Merger Sub I, Inc. Class A	176,736	0.02			Warner Music Group Corp. Class A	391,227	0.04
	SolarWinds Corp.	55,104	0.01		2,636	Watts Water Technologies, Inc.	500 770	0.05
	Sotera Health Co.	129,474	0.01		1 21/	Class A WD-40 Co.	522,772	0.05 0.03
	Southside Bancshares, Inc. Southwest Gas Holdings, Inc.	122,256 98,019	0.01 0.01			Wb-40 Co. Weis Markets, Inc.	270,710 100,205	0.03
	Spire, Inc.	129,819	0.01			Wendy's Co.	243,241	0.02
	SPX Technologies, Inc.	596,796	0.06			WesBanco, Inc.	127,600	0.01
2,763	St Joe Co.	154,037	0.02		3,812	WEX, Inc.	704,419	0.07
4,970	StepStone Group, Inc. Class A	219,525	0.02			Whirlpool Corp.	468,323	0.05
	Sterling Infrastructure, Inc.	10,095,164	1.01			Williams-Sonoma, Inc.	1,795,021	0.18
	Stifel Financial Corp.	693,873	0.07			Wingstop, Inc.	8,688,315	0.87
	Stock Yards Bancorp, Inc. StoneX Group, Inc.	99,361 400,778	0.01 0.04			Winmark Corp. Wolverine World Wide, Inc.	286,687 103,498	0.03 0.01
	Strategic Education, Inc.	379,767	0.04			Woodward, Inc.	6,032,245	0.61
	Summit Materials, Inc. Class A	137,336	0.01			Wynn Resorts Ltd.	2,973,266	0.30
	Sunrun, Inc.	4,726,328	0.47		4,291	•	104,615	0.01
1,535	Super Micro Computer, Inc.	1,222,520	0.12		7,722	YETI Holdings, Inc.	307,413	0.03
	Supernus Pharmaceuticals, Inc.	124,524	0.01		65,146	<b>o</b> .	804,227	0.08
	Taylor Morrison Home Corp.	551,643	0.06		12,924	•	126,009	0.01
	TechTarget, Inc.	529,395	0.05		7,911	Zurn Elkay Water Solutions Corp.	246,428	0.02
	Teladoc Health, Inc. Teleflex, Inc.	177,181 910,989	0.02 0.09				563,396,242	56.57
	Tenable Holdings, Inc.	162,590	0.03	TOTAL	COMMO	NSTOCKS		
	Tenet Healthcare Corp.	7,226,255	0.73	(cost US			900,043,330	90.37
	Teradata Corp.	245,693	0.02	(000.00	2 0 . 0 , 0	,		
191,108	Terawulf, Inc.	441,459	0.04	Real Est	tate Inve	estment Trusts – 6.66%		
	Tetra Tech, Inc.	1,054,053	0.11	Belgium				
	Texas Capital Bancshares, Inc.	3,120,347	0.31		9,410	Retail Estates NV	665,794	0.07
	Textron, Inc.	1,591,946	0.16	Canada				
	TG Therapeutics, Inc.	3,772,875 525,215	0.38 0.05		32,400	Boardwalk	1,658,675	0.17
	Thermon Group Holdings, Inc. Thor Industries, Inc.	488,840	0.05		3,600	Granite	177,485	0.02
	Tidewater, Inc.	5,137,340	0.52			Killam Apartment	566,087	0.06
	Timken Co.	528,167	0.05		11,100		120,407	0.01
88,088	Toast, Inc. Class A	2,103,541	0.21		5,400	Primaris	52,081	0.00
10,129	Toll Brothers, Inc.	1,229,863	0.12				2,574,735	0.26
	Travel & Leisure Co.	252,660	0.03	F				
	TrustCo Bank Corp.	221,502	0.02	France	34 345	Carmila SA	643,533	0.06
	TTM Technologies, Inc. Tutor Perini Corp.	178,473 95,910	0.02 0.01			Gecina SA	2,556,317	0.26
	Twist Bioscience Corp.	226,291	0.01			Klepierre SA	967,605	0.10
	UFP Technologies, Inc.	101,850	0.01				-	
	UGI Corp.	679,770	0.07				4,167,455	0.42
897	U-Haul Holding Co.	56,403	0.01	Japan				
	Ultragenyx Pharmaceutical, Inc.	321,635	0.03		1,336	Health Care & Medical Investment		
	UMB Financial Corp.	286,252	0.03			Corp.	1,094,835	0.11
	UniFirst Corp.	4,748,781	0.48			Tokyu, Inc.	177,467	0.02
	United States Lime & Minerals, Inc.	69,656	0.01		105	XYMAX Investment Corp.	80,234	0.01
	Universal Display Corp. Universal Health Services, Inc. Class B	740,600 5,760,048	0.07 0.58				1,352,536	0.14
74 209	Universal Insurance Holdings, Inc.	1,459,691	0.15	Netherlai		NOLANY	107.010	0.04
	Upbound Group, Inc.	103,087	0.01		5,017	NSI NV	107,310	0.01
	Upstart Holdings, Inc.	921,904	0.09	Spain				
11,741	Upwork, Inc.	127,155	0.01			Inmobiliaria Colonial Socimi SA	699,532	0.07
	Urban Outfitters, Inc.	216,807	0.02			Lar Espana Real Estate Socimi SA	658,267	0.07
	US Physical Therapy, Inc.	687,346	0.07		103,317	Merlin Properties Socimi SA	1,228,454	0.12
	Valmont Industries, Inc.	513,053	0.05				2,586,253	0.26
	Varonis Systems, Inc. Viad Corp.	441,957 66,812	0.04 0.01					
	Victoria's Secret & Co.	161,123	0.01	United K		Target Healthoure DLC	120 072	0.01
	Viemed Healthcare, Inc.	132,569	0.01			Target Healthcare PLC Warehouse PLC	138,873 74,330	0.01 0.01
	Viking Therapeutics, Inc.	6,727,987	0.68		,	774.0.00000 1 20		
	Vimeo, Inc.	661,323	0.07				213,203	0.02
	Virtu Financial, Inc. Class A	172,133	0.02	United St	tates			
	Virtus Investment Partners, Inc.	141,513	0.01			Agree Realty Corp.	565,301	0.06
	Vishay Precision Group, Inc.	84,380	0.01			Alexander & Baldwin, Inc.	115,895	0.01
	Visteon Corp. Voya Financial, Inc.	300,517 9,169,829	0.03 0.92			American Assets Trust, Inc.	121,019	0.01
	Wabash National Corp.	68,335	0.92			American Homes 4 Rent Class A	1,065,133	0.11
	Warby Parker, Inc. Class A	548,451	0.05	+	142,774	Arbor Realty Trust, Inc.	1,923,166	0.19

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
	vestment Trusts -	- (Con	tinued)		
United States -	· <b>(Continued)</b> 93    Armada Hoffler F	roporti	oo Ino	70 051	0.01
	74 BrightSpire Capit	•	es, IIIC.	72,851 62,229	0.01
	94 Camden Propert			3,137,595	0.32
	31 Chatham Lodging			1,936,832	0.19
20,58	34 Chimera Investm	ent Cor	ъ.	243,097	0.02
	85 Cousins Propertie			295,798	0.03
	85 EastGroup Prope		nc.	702,097	0.07
	13 Elme Communitie	es		94,234	0.01
	16 EPR Properties	te . T	and the s	296,737	0.03
	<ul><li>First Industrial Re</li><li>Four Corners Pro</li></ul>			7,814,948 183,378	0.78 0.02
	27 Host Hotels & Re			6,317,688	0.63
	22 Kimco Realty Co			97,984	0.01
	12 Lamar Advertisin		lass A	917,519	0.09
	37 LTC Properties, I			110,446	0.01
129,30	3 LXP Industrial Tr	ust		1,087,438	0.11
	88 NexPoint Resider	ntial Tru	ıst, Inc.	5,330,713	0.54
	NNN, Inc.			704,443	0.07
	61 Omega Healthca			1,321,904	0.13
	13 Park Hotels & Re			7,743,463	0.78
36,08	91 PennyMac Mortg Trust	age Inv	estment	498,597	0.05
19.68	Rexford Industria	l Realt	/ Inc	885,797	0.03
	13 RLJ Lodging Trus		, 1110.	7,039,708	0.71
	1 Service Propertie		:	1,929,220	0.19
	88 STAG Industrial,			576,713	0.06
23,40	2 TPG RE Finance	Trust,	Inc.	199,619	0.02
29,56	32 UDR, Inc.			1,129,860	0.11
5,33	37 UMH Properties,	Inc.		80,695	0.01
				54,602,117	5.48
TOTAL REAL I	ESTATE INVESTME 21,778)	NT TRI	JSTS	66,269,403	6.66
TOTAL TRANS	FERABLE SECURI	TIES A	DMITTED		
TO AN OFFICIA	AL EXCHANGE LIST			066 242 722	07.02
(cost USD 888	•			966,312,733	97.03
MARKET VALUE	JE OF INVESTMENT	rs exc	LUDING		
(cost USD 888	966,924)			966,312,733	97.03
Futures Cont	raota 0.02%				
rutures Cont	racis – 0.02%	C	ommitment		
		•	Market	Unrealised	% of
Number of			Value	Gain	Shareholders'
Contracts	Security Description	1	USD	USD	Equity
5	AUD SPI 200 Index Futures 20/06/2024	Long	643,137	267	0.00
4	CAD S&P TSX 60 Index	Long	777,557	3,746	0.00
	Futures 20/06/2024				
67	EUR Euro STOXX 50 Index Futures 21/06/2024	Long	3,641,677	8,543	0.00
11	GBP FTSE 100 Index Futures 21/06/2024	Long	1,161,321	4,215	0.00
11	JPY TOPIX Index Futures 13/06/2024	Long	1,946,070	19,689	0.00

E.utuwaa	Contracto	(Continued)
Futures	Contracts -	(Continued)

Futures Con	tracts – (Continu	ıed)			
Number of Contracts	Security Descript		ommitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
160	USD Mini-Russell 2000 Index Futures 21/06/2024	Long	16,580,800	201,104	0.02
UNREALISED	GAIN ON FUTUR	ES CONT	RACTS	237,564	0.02
Number of Contracts	Security Descrip		ommitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
3	HKD Hang Seng Index Futures 27/06/2024	Long	345,530	(8,244)	(0.00)
5	KRW KOSPI 200 Index Futures 13/06/2024	Long	325,060	(180)	(0.00)
UNREALISED	LOSS ON FUTUR	ES CONT	RACTS	(8,424)	(0.00)
Forward Cur	rency Contracts	- 0.00%			
Amo Currency Bou		Amount Solo			% of Shareholders Equity
USD 6,492,	,205 EUR	5,989,000	04/06/2024	(16,941)	(0.00)
UNREALISED CONTRACTS	LOSS ON FORW	ARD CUR	RENCY	(16,941)	(0.00)
MARKET VAL (cost USD 888	UE OF INVESTME 8,966,924)	ENTS		966,524,932	97.05
OTHER ASSE	TS AND LIABILIT	IES		29,388,772	2.95
SHAREHOLD	ERS' EQUITY			995,913,704	100.00
TOTAL INVES	STMENTS			Market Value USD	% of Shareholders Equity
888,966,924) Unrealised gain of Unrealised loss of	s excluding derivatives on futures contracts on futures contracts on forward currency co d Liabilities			966,312,733 237,564 (8,424) (16,941) 29,388,772	97.03 0.02 (0.00 (0.00 2.95
Shareholders	' Equity			995,913,704	100.00
	. ,			,,	

The Futures Commission Merchant was Bank of America NA.

The counterparty for forward currency contracts was Bank of America NA.

 $<sup>^{\</sup>mbox{\tiny $^+$}}$  A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Construction & Engineering	5.43
Software	5.43
Diversified Financial Services	4.84
Transportation	4.83
Commercial Services	4.09
Healthcare Services	4.08
Internet	4.08
Banks	3.91
Retail	3.66
Insurance	3.30
Others	46.72
TOTAL COMMON STOCKS	90.37
Real Estate Investment Trusts	6.66
Unrealised Gain on Futures Contracts	0.02
Unrealised Loss on Futures Contracts	(0.00)
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	2.95
TOTAL	100.00

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
		curities admitted to an official ex	change listing		Common Stock United States – (0	,		
Commo Ireland	n Stock	s – 96.67%				Lincoln Electric Holdings, Inc.	816,326	0.05
ireiand	11 /07	Linde PLC	4,940,951	0.30		Lowe's Cos., Inc.	3,712,837	0.23
	11,431	Lilide F LC	4,940,931	0.50	·	Manhattan Associates, Inc.	1,422,744	0.09
Jnited St					237,566 6,039	Maplebear, Inc.	7,233,885	0.45 0.04
		3M Co.	331,951	0.02	·	MasTec, Inc. Mattel, Inc.	678,180 644,550	0.04
	-	Adobe, Inc.	2,252,616	0.14	30,030	Medpace Holdings, Inc.	11,723,111	0.02
		Air Products & Chemicals, Inc.	11,010,375	0.68		Meta Platforms, Inc. Class A	29,821,279	1.84
		Airbnb, Inc. Class A	3,663,223	0.23	150,000	MetLife, Inc.	10,707,000	0.66
	-	Ally Financial, Inc. Alnylam Pharmaceuticals, Inc.	792,053 2,858,748	0.05 0.18		Mettler-Toledo International, Inc.	11,025,943	0.68
		Alphabet, Inc. Class A	21,534,569	1.33	301,326	Microsoft Corp.	124,296,975	7.69
		Alphabet, Inc. Class C	59,379,439	3.67	6,019	Moderna, Inc.	923,495	0.06
		Amazon.com, Inc.	65,571,407	4.05	258,543	Monster Beverage Corp.	13,281,354	0.82
		American Express Co.	16,834,087	1.04	172,358	Morgan Stanley	16,780,775	1.04
		Ameriprise Financial, Inc.	13,526,719	0.84	12,429	Motorola Solutions, Inc.	4,481,897	0.28
		AMETEK, Inc.	13,417,271	0.83	13,533	Natera, Inc.	1,486,329	0.09
:	-	Antero Midstream Corp.	3,661,085	0.23	36,878	Netflix, Inc.	23,799,217	1.47
		Apple, Inc.	116,281,007	7.19	83,134	NVIDIA Corp.	92,845,714	5.74
		Applied Materials, Inc.	6,785,981	0.42		Oracle Corp.	14,393,207	0.89
		Atmos Energy Corp.	8,510,756	0.53	312,476	Paramount Global Class B	3,749,712	0.23
		Bank of America Corp.	5,505,760	0.34	·	Parker-Hannifin Corp.	14,791,868	0.91
	97,862	Berkshire Hathaway, Inc. Class B	39,936,504	2.47	24,838	PayPal Holdings, Inc.	1,559,330	0.10
	9,651	Broadcom, Inc.	13,001,538	0.80		Penumbra, Inc.	1,141,918	0.07
:	256,723	Carnival Corp.	3,935,564	0.24	·	Pfizer, Inc.	18,163,853	1.12
	3,426	Cheniere Energy, Inc.	533,428	0.03	151,051		6,232,364	0.39
	4,743	Chipotle Mexican Grill, Inc.	14,827,045	0.92		Progressive Corp.	16,814,202	1.04
	21,847	Cintas Corp.	14,593,141	0.90		Quest Diagnostics, Inc.	13,669,236	0.85
:	282,959	Citigroup, Inc.	17,495,355	1.08	12,051	Regeneron Pharmaceuticals, Inc. Robinhood Markets, Inc. Class A	11,753,340	0.73 0.07
		CME Group, Inc.	14,766,671	0.91	50,697 44,937	Ross Stores, Inc.	1,107,729	0.07
		ConocoPhillips	16,122,366	1.00	107,716	RPM International, Inc.	6,290,281 11,857,377	0.73
	73,928	Corning, Inc.	2,725,725	0.17	78,678	Salesforce, Inc.	17,179,341	1.06
		Costco Wholesale Corp.	26,519,727	1.64	14,752		9,461,638	0.59
		Crocs, Inc.	4,858,000	0.30	16,943	Skyworks Solutions, Inc.	1,548,082	0.10
	36,569	Crowdstrike Holdings, Inc. Class A	11,665,145	0.72	35,599	State Street Corp.	2,662,805	0.16
	17,548	Darden Restaurants, Inc.	2,605,703	0.16	101,572	·	15,229,706	0.94
		Darling Ingredients, Inc.	1,166,678	0.07 1.06	38,169	Tenet Healthcare Corp.	5,105,867	0.32
	15,846	Deckers Outdoor Corp.  Devon Energy Corp.	17,100,845	0.63	102,510	Tesla, Inc.	18,353,390	1.13
		Discover Financial Services	10,196,352 2,105,301	0.03	3,084	Tetra Tech, Inc.	646,776	0.04
	-		1,690,973	0.10	103,236	Texas Instruments, Inc.	20,195,026	1.25
	-	DR Horton, Inc.	9,181,962	0.10	37,066	Textron, Inc.	3,206,209	0.20
		Eaton Corp. PLC	12,778,240	0.79	67,256	Travelers Cos., Inc.	14,287,865	0.88
	35,129	Ecolab, Inc.	8,021,005	0.50	105,479	Uber Technologies, Inc.	6,745,382	0.42
	-	Elevance Health, Inc.	14,260,595	0.88	5,189	United Parcel Service, Inc. Class B	707,416	0.04
	-	Eli Lilly & Co.	6,932,639	0.43	13,752	UnitedHealth Group, Inc.	6,761,858	0.42
		Equitable Holdings, Inc.	6,429,512	0.40	33,160	Universal Health Services, Inc.		
	-	Eversource Energy	3,079,656	0.19		Class B	6,167,760	0.38
		Exxon Mobil Corp.	1,902,574	0.12		Veralto Corp.	2,424,707	0.15
	7,184	First Citizens BancShares, Inc.				VeriSign, Inc.	8,760,495	0.54
		Class A	12,394,052	0.77	· ·	Vertex Pharmaceuticals, Inc.	7,572,499	0.47
	105,405	Fiserv, Inc.	15,605,210	0.96		Visa, Inc. Class A	28,425,976	1.76
1,	107,102	Ford Motor Co.	13,091,481	0.81		Voya Financial, Inc.	225,990	0.01
	67,246	Freeport-McMoRan, Inc.	3,548,571	0.22		Warner Bros Discovery, Inc.	3,603,163	0.22
		FTI Consulting, Inc.	8,030,412	0.50	28,894	9	4 005 045	0.30
	25,186	Gartner, Inc.	10,478,132	0.65	12 105	Technologies Corp.	4,905,045	0.30 0.29
:		Gilead Sciences, Inc.	14,721,197	0.91		Wingstop, Inc. Woodward, Inc.	4,690,929	0.28
		HCA Healthcare, Inc.	12,923,142	0.80		Xcel Energy, Inc.	10,180,414 2,581,645	0.03
		Home Depot, Inc.	23,294,428	1.44		Zoetis, Inc.	14,490,604	0.90
		Howmet Aerospace, Inc.	955,564	0.06	00,204	2000, 110.	14,400,004	0.00
		HubSpot, Inc.	3,395,487	0.21			1,558,420,271	96.37
	-	Illinois Tool Works, Inc.	13,394,813	0.83	TOTAL COMMON	ISTOCKS		
	48,424		7 072 000	0.40	(cost USD 1,265,		1,563,361,222	96.67
	9 500	Corp. Intuit, Inc.	7,973,980 5,363,783	0.49 0.33	(0001 000 1,200,		.,000,001,222	30.07
		IQVIA Holdings, Inc.			Real Estate Inve	estment Trusts – 2.29%		
		Jabil, Inc.	13,371,834 11,451,828	0.83 0.71	United States			
		Johnson & Johnson	24,639,669	1.52		AvalonBay Communities, Inc.	5,691,540	0.35
		JPMorgan Chase & Co.	4,209,496	0.26	· ·	Camden Property Trust	9,324,325	0.58
		Kimberly-Clark Corp.	13,253,523	0.82		First Industrial Realty Trust, Inc.	341,478	0.02
		KLA Corp.	17,219,568	1.06		Host Hotels & Resorts, Inc.	4,153,755	0.26
		Lear Corp.	5,428,194	0.34		Omega Healthcare Investors, Inc.	2,149,644	0.13

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
Real Estate Inve		sts – (Contin	ued)		
738 234	,	& Resorts, Inc.		11,501,686	0.71
	UDR, Inc.	a 1 10001 10, 1110.		3,775,066	0.24
			_	36,937,494	2.29
TOTAL REAL ES	TATE INVES	TMENT TRUS	TS		
(cost USD 36,018	,454)			36,937,494	2.29
TOTAL TRANSFI			ITTED		
TO AN OFFICIAL (cost USD 1,302,		LISTING	1.	,600,298,716	98.96
MARKET VALUE		JENTS EXCLU		· , ,	
DERIVATIVES	OI INVESTI	MENTO EXOLO	, Dilito		
(cost USD 1,302,	010,941)		1,	,600,298,716	98.96
Forward Currer	cy Contrac	ts – (0.06%)			
				Unrealised	% of
Amount Currency Bought		Amount Sold	Maturity Date		Shareholders' Equity
EUR 155,698,029	USD	170,160,996	20/06/2024	(825,569)	(0.06)
USD 29,067,958	EUR	26,913,229	20/06/2024	(202,567)	(0.00)
UNREALISED LO	SS ON FOR	WARD CURRE	NCY		
CONTRACTS				(1,028,136)	(0.06)
MARKET VALUE (cost USD 1,302,		MENTS	1	,599,270,580	98.90
OTHER ASSETS		TIFS		17,875,838	1.10
SHAREHOLDER			1	,617,146,418	100.00
				, ,	
				Market Value	% of Shareholders'
TOTAL INVESTM	ENTS		'	USD	Equity
Total Investments ex		res (cost			
USD 1,302,010,94 Unrealised loss on fo		aantraata		1,600,298,716	98.96
Other Assets and Lia		CONTRACTS		(1,028,136) 17,875,838	(0.06) 1.10
Shareholders' Ed	uity		1,	617,146,418	100.00
	. ,				

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC and State Street Bank & Trust.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	14.46
Software	12.06
Semiconductors	9.37
Computers	8.40
Retail	6.01
Insurance	5.45
Healthcare Services	5.20
Diversified Financial Services	4.74
Pharmaceuticals	3.97
Banks	3.65
Others	23.36
TOTAL COMMON STOCKS	96.67
Real Estate Investment Trusts	2.29
Unrealised Loss on Forward Currency Contracts	(0.06)
Other Assets and Liabilities	1.10
TOTAL	100.00

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transfor	ahla sa	curities admitted to an official ex	change listing			s – (Continued)		
		s – 92.69%	onange noung		United States – (0	*	200 000	0.00
Bahamas		3 – 32.03 /0				Abercrombie & Fitch Co. Class A ACADIA Pharmaceuticals, Inc.	369,886 31,423	0.32
		OneSpaWorld Holdings Ltd.	32,646	0.03		ACI Worldwide, Inc.	769,937	0.66
			,		4,008	ACM Research, Inc. Class A	86,212	0.07
Bermuda		DUT II III	770 110	0.07		Adaptive Biotechnologies Corp.	51,502	0.04
		DHT Holdings, Inc.	779,416	0.67		Adicet Bio, Inc.	9,251	0.0
		Golar LNG Ltd.  James River Group Holdings Ltd.	142,858 243,789	0.12 0.21			33,420	0.03
		Liberty Latin America Ltd. Class A	50,783	0.21	2,462	Agilysys, Inc.	233,028	0.20
		Pangaea Logistics Solutions Ltd.	11,382	0.01	584	Akero Therapeutics, Inc.	10,979	0.0
		Teekay Corp.	431,917	0.37	8,743	Alarm.com Holdings, Inc.	573,628	0.49
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				16,339	Alignment Healthcare, Inc.	127,771	0.1
			1,660,145	1.42		Alkami Technology, Inc.	311,985	0.27
Brazil						Allakos, Inc.	9,064	0.0
2.02	21.348	Pagseguro Digital Ltd. Class A	259,805	0.22		Alpha & Omega Semiconductor Ltd.	27,842	0.02
		StoneCo Ltd. Class A	359,134	0.31	4,610	Altair Engineering, Inc. Class A Altimmune, Inc.	409,091 107,721	0.3
						Amalgamated Financial Corp.	107,721	0.09
			618,939	0.53		A-Mark Precious Metals, Inc.	518,822	0.03
Canada				<del></del>		Ambac Financial Group, Inc.	65,363	0.06
	62,648	Aurinia Pharmaceuticals, Inc.	350,202	0.30		AMC Networks. Inc. Class A	91,529	0.08
		Teekay Tankers Ltd. Class A	512,261	0.44	.,	American Axle & Manufacturing	51,529	0.00
	-	-			,.12	Holdings, Inc.	207,509	0.18
			862,463	0.74	6,622	American Eagle Outfitters, Inc.	144,558	0.12
Cayman I	slands			<del>-</del>	477	America's Car-Mart, Inc.	29,483	0.03
		Consolidated Water Co. Ltd.	27,304	0.02	6,159	Ameris Bancorp	296,125	0.25
	12,340	Patria Investments Ltd. Class A	159,186	0.14	15,184	Amkor Technology, Inc.	498,946	0.43
					4,786	Amneal Pharmaceuticals, Inc.	32,210	0.03
			186,490	0.16			27,842	0.02
Ireland					3,240	Anywhere Real Estate, Inc.	13,608	0.01
	449	Cimpress PLC	37,123	0.03		Apogee Therapeutics, Inc.	62,176	0.05
	2,204	Dole PLC	26,801	0.02	969	Appfolio, Inc. Class A	223,636	0.19
	2,381	Mural Oncology PLC	8,071	0.01	2,769	Archrock, Inc. Arcturus Therapeutics Holdings, Inc.	373,362 109,154	0.32
			71.005	0.06		Ardelyx, Inc.	33,244	0.03
			71,995	0.06		Arko Corp.	15,396	0.01
Israel						Array Technologies, Inc.	183,084	0.16
	1,314	Inmode Ltd.	24,782	0.02		Artivion, Inc.	98,476	0.08
		Nano-X Imaging Ltd.	198,589	0.17		Asbury Automotive Group, Inc.	78,462	0.07
	3,101	Sapiens International Corp. NV	104,845	0.09	5,071	Asure Software, Inc.	38,387	0.03
			328,216	0.28	16,452	ATI, Inc.	1,000,775	0.86
			020,210	0.20	4,250	Atkore, Inc.	642,812	0.55
Jersey					9,779	AtriCure, Inc.	219,832	0.19
	28,494	Arcadium Lithium PLC	127,368	0.11	44,334	AvidXchange Holdings, Inc.	465,950	0.40
Marshall	Islands				18,116	Avista Corp.	660,691	0.57
	1,949	Ardmore Shipping Corp.	44,262	0.04		Axcelis Technologies, Inc.	622,415	0.53
Monaco					, .	Axos Financial, Inc. Badger Meter, Inc.	119,214	0.10
wonaco	20.055	Castamara Inc	440.000	0.26	8,380	Baldwin Insurance Group, Inc.	999,734 289,361	0.86 0.25
		Costamare, Inc. Safe Bulkers, Inc.	419,283 211,399	0.36 0.18		BancFirst Corp.	421,352	0.36
		Scorpio Tankers, Inc.	898,002	0.77		Bancorp, Inc.	399,095	0.34
	10,510	Ocorpio fankers, inc.		0.11		BankUnited, Inc.	279,162	0.24
			1,528,684	1.31	1,701		78,688	0.07
Norway				-	7,780	Beam Therapeutics, Inc.	188,354	0.16
-	154 992	Nordic American Tankers Ltd.	639,342	0.55	893	Bel Fuse, Inc. Class B	61,662	0.05
	104,002	140rdio 7 thoriodii 14mero Eta.	000,042		2,385	Belden, Inc.	227,815	0.20
Panama					1,789	Big Lots, Inc.	6,253	0.01
	25,301				8,399	BigCommerce Holdings, Inc.	68,872	0.06
		Comercio Exterior SA Class E	751,187	0.64	1,908		69,890	0.06
Puerto Ri	со					·	35,883	0.03
	18,487	First Ban Corp.	325,741	0.28		Biomea Fusion, Inc.	18,550	0.02
	11,258	OFG Bancorp	416,658	0.36	15,051		836,685	0.72
			740.00-			Bloom Energy Corp. Class A	120,050	0.10
			742,399	0.64		Bloomin' Brands, Inc.	5,939	0.01
Thailand						Blueprint Medicines Corp. Bridgebio Pharma, Inc.	812,469 62,164	0.70 0.05
	4,461	Fabrinet	1,098,967	0.94		Brinker International, Inc.	60,264	0.05
United 1/:	nadem					Brookdale Senior Living, Inc.	208,173	0.08
United Ki	-	International Game Technology PLC	707,240	0.60		-	92,510	0.10
	JJ,J0Z	memational dame rechnology PLC	101,240	0.00		·	12,177	0.01
United St	ates				3,931		90,727	0.08
		89bio, Inc.	128,561					

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	ss – (Continued)			Common Stock	,		
United States – (	Continued) Cactus, Inc. Class A	106.967	0.09	United States – (0	*	477,045	0.44
	Caleres, Inc.	31,081	0.03		Ennis, Inc. Enova International, Inc.	360.912	0.41 0.31
	Capital City Bank Group, Inc.	156,997	0.13		Ensign Group, Inc.	223,243	0.19
	Capitol Federal Financial, Inc.	16,802	0.01		Entravision Communications Corp.	220,240	0.10
	Cargurus, Inc.	25,559	0.02	==,	Class A	57,699	0.05
	CarParts.com, Inc.	21,741	0.02	24,217	Enviri Corp.	208,024	0.18
8,267	Carpenter Technology Corp.	922,184	0.79	4,654	Erasca, Inc.	11,635	0.01
	Cars.com, Inc.	63,835	0.05		ESCO Technologies, Inc.	87,882	0.08
5,127	Carvana Co.	516,904	0.44		Ethan Allen Interiors, Inc.	20,029	0.02
	Cato Corp. Class A	192,150	0.16	10,283	European Wax Center, Inc. Class A	117,432	0.10
	CECO Environmental Corp.	286,027	0.25		Everi Holdings, Inc.	112,636	0.10
	Celcuity, Inc.	24,538	0.02		EW Scripps Co. Class A	131,433	0.11
	Celldex Therapeutics, Inc.	169,784	0.15	1,435	67.	25,084	0.02 0.56
	ChampionX Corp. Chart Industries, Inc.	486,094	0.42 0.27		ExlService Holdings, Inc. Exponent, Inc.	654,546 304,232	0.36
	Chart industries, inc. Cheesecake Factory, Inc.	314,737 167,420	0.27	8,343	•	66,077	0.26
	Chuy's Holdings, Inc.	249,823	0.14		Fate Therapeutics, Inc.	40,849	0.03
	Civista Bancshares, Inc.	69,785	0.06		Federal Signal Corp.	886,422	0.76
	Civitas Resources, Inc.	623,166	0.53	12,265		14,166	0.01
•	Cleanspark, Inc.	256,448	0.22	6,539	Financial Institutions, Inc.	114,629	0.10
33,894	•	568,063	0.49	1,240	First Bancorp, Inc.	29,140	0.02
15,004	CNO Financial Group, Inc.	424,763	0.36	660	First Bancshares, Inc.	16,606	0.01
194	Coca-Cola Consolidated, Inc.	190,624	0.16	7,304	First Financial Bancorp	162,149	0.14
12,238	Codexis, Inc.	41,181	0.04		First Financial Bankshares, Inc.	31,936	0.03
	Cogent Biosciences, Inc.	16,564	0.01	5,157	•	221,957	0.19
	Comfort Systems USA, Inc.	1,304,730	1.12	13,845		238,549	0.20
	Community Health Systems, Inc.	144,415	0.12	15,803	• • • • • • • • • • • • • • • • • • • •	533,351	0.46
	Community Trust Bancorp, Inc.	12,848	0.01	7,721 1,648	FormFactor, Inc. Fox Factory Holding Corp.	436,159	0.37 0.07
	CommVault Systems, Inc. Compass, Inc. Class A	248,834 104,026	0.21 0.09		Franklin Covey Co.	76,945 132,608	0.07
	Conduent, Inc.	286,733	0.09	4,399	Franklin Electric Co., Inc.	431,674	0.11
	CONMED Corp.	364,982	0.23	11,969	Freshworks, Inc. Class A	154,999	0.13
	Consensus Cloud Solutions, Inc.	172,444	0.15	6,261		219,260	0.19
1,487	· ·	88,610	0.08	1,996	FRP Holdings, Inc.	62,874	0.05
1,179	Cooper-Standard Holdings, Inc.	15,221	0.01	10,635	FTAI Aviation Ltd.	892,596	0.77
517	Corcept Therapeutics, Inc.	16,120	0.01	59,198		29,901	0.03
558	Core Molding Technologies, Inc.	10,658	0.01		fuboTV, Inc.	66,284	0.06
	Coursera, Inc.	350,370	0.30		Funko, Inc. Class A	79,405	0.07
4,932	Cracker Barrel Old Country Store,			16,771		56,518	0.05
E40	Inc.	228,894	0.20	85,513	· ·	545,573	0.47
	CTS Corp. CVB Financial Corp.	29,450 422,315	0.03 0.36	1,135	Global Water Resources, Inc. Gogo, Inc.	14,460 81,030	0.01 0.07
	CVRx, Inc.	11,388	0.01	58,950	Goodyear Tire & Rubber Co.	711,232	0.61
	Cytek Biosciences, Inc.	93.840	0.08	7,668	Goosehead Insurance, Inc. Class A	495,353	0.42
	Cytokinetics, Inc.	128,968	0.11		Gorman-Rupp Co.	161,117	0.14
	Daily Journal Corp.	95,306	0.08	96	Graham Holdings Co. Class B	71,333	0.06
3,833	Day One Biopharmaceuticals, Inc.	52,397	0.04	66,602	-	418,594	0.36
9,654	Deluxe Corp.	220,884	0.19	4,177	Great Lakes Dredge & Dock Corp.	38,512	0.03
13,152	Denali Therapeutics, Inc.	249,230	0.21	6,083	Green Brick Partners, Inc.	331,523	0.28
	Denny's, Corp.	300,843	0.26	3,129	Green Dot Corp. Class A	31,353	0.03
	Design Therapeutics, Inc.	117,846	0.10		Grindr, Inc.	17,361	0.01
	DigitalOcean Holdings, Inc.	403,516	0.35		Guardant Health, Inc.	201,848	0.17
	Dillard's, Inc. Class A	131,053	0.11		Hancock Whitney Corp.	432,356	0.37
	Dine Brands Global, Inc.	344,321	0.30	19,811	•	309,448	0.27
•	DNOW, Inc.	289,822	0.25		Haverty Furniture Cos., Inc. HB Fuller Co.	82,652	0.07
	Domo, Inc. Class B Dorian LPG Ltd.	22,985 809,127	0.02 0.69	.,	Health Catalyst, Inc.	786,081 99,755	0.67 0.09
	Dorman Products, Inc.	304,113	0.26		Healthcare Services Group, Inc.	196,201	0.09
	Douglas Dynamics, Inc.	129,983	0.11		HealthEquity, Inc.	627,187	0.54
	Douglas Elliman, Inc.	35,282	0.03		Hecla Mining Co.	549,538	0.47
	Dril-Quip, Inc.	186,186	0.16	3,008	-	146,941	0.13
	DXP Enterprises, Inc.	30,233	0.03	1,904	-	21,763	0.02
	Dycom Industries, Inc.	590,450	0.51	13,586		138,713	0.12
	E2open Parent Holdings, Inc.	101,816	0.09		Heritage Commerce Corp.	19,819	0.02
	Editas Medicine, Inc.	151,391	0.13	19,627		352,893	0.30
	elf Beauty, Inc.	451,762	0.39	11,510	Hillman Solutions Corp.	105,374	0.09
	Embecta Corp.	257,781	0.22	29,155		582,808	0.50
	Emergent BioSolutions, Inc.	67,270	0.06	9,278		34,700	0.03
	Encore Capital Group, Inc.	277,734	0.24		Home Bancorp, Inc.	105,147	0.09
	Energizer Holdings, Inc.	181,047	0.16		Home BancShares, Inc.	177,834	0.15
21 5/0	Enhabit, Inc.	198,599	0.17	2,433	HomeTrust Bancshares, Inc.	67,248	0.06

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)				s – (Continued)		
United States – (	•	44 507	0.04	United States – (0	•	040.040	0.40
	Hope Bancorp, Inc. Horizon Bancorp, Inc.	11,507	0.01 0.01		Moelis & Co. Class A  Montrose Environmental Group, Inc.	218,812	0.19 0.13
	13 Verticals, Inc. Class A	15,613 317,270	0.01		Morphic Holding, Inc.	156,617 198,233	0.13
2,758	•	102,653	0.09		Mr. Cooper Group, Inc.	557,262	0.17
	IES Holdings, Inc.	600,159	0.51		MRC Global, Inc.	353,316	0.30
	iHeartMedia, Inc. Class A	19,287	0.02		Mueller Industries, Inc.	313,940	0.27
	Impinj, Inc.	84,835	0.07		Mueller Water Products, Inc. Class A	813,427	0.70
	Independent Bank Corp.	92,249	0.08		Nabors Industries Ltd.	302,086	0.26
4,514	Information Services Group, Inc.	14,625	0.01	11,424	National Bank Holdings Corp.		
3,627	Ingevity Corp.	174,858	0.15		Class A	415,377	0.36
6,939	Innospec, Inc.	879,935	0.75		NetScout Systems, Inc.	347,402	0.30
	Insmed, Inc.	289,055	0.25		NEXTracker, Inc. Class A	737,629	0.63
	Installed Building Products, Inc.	736,820	0.63		nLight, Inc.	15,439	0.01
1,886	0 .	18,030	0.02		NMI Holdings, Inc. Class A	209,833	0.18
9,449	•	209,673	0.18		Northeast Community Bancorp, Inc.	28,910	0.02
8,564	•	488,919	0.42		Northrim BanCorp, Inc.	17,677	0.02
3,665		76,489	0.07		Novavax, Inc.	59,919	0.05
	Intra-Cellular Therapies, Inc.	319,264	0.27		Nurix Therapeutics, Inc.	67,490	0.06
3,171	•	29,173	0.02	3,160	NuScale Power Corp. Nuvalent, Inc. Class A	29,104 390,735	0.02 0.33
3,336	·	142,447	0.12		Olema Pharmaceuticals, Inc.	34,086	0.03
	iTeos Therapeutics, Inc. Itron, Inc.	162,384	0.14 0.36		OLO, Inc. CLASS A	50,462	0.03
5,580	•	414,705 297,749	0.26		Omega Flex, Inc.	27,144	0.04
1,805	·	136,855	0.12		OneSpan, Inc.	118,585	0.10
	John Bean Technologies Corp.	110,143	0.09	1,387	•	306,499	0.26
	John Wiley & Sons, Inc. Class A	99,573	0.09		Option Care Health, Inc.	181,653	0.16
	Joint Corp.	120,271	0.10		Orion SA	416,264	0.36
,	Kennametal, Inc.	31,825	0.03		Oxford Industries, Inc.	515,651	0.44
	Keros Therapeutics, Inc.	67,445	0.06		Palomar Holdings, Inc.	504,220	0.43
	Knife River Corp.	650,418	0.56		PAM Transportation Services, Inc.	36,658	0.03
	Knowles Corp.	181,910	0.16	782	Park National Corp.	108,518	0.09
	Kodiak Sciences, Inc.	22,616	0.02	5,588	Parsons Corp.	427,650	0.37
26,293	Kosmos Energy Ltd.	162,096	0.14	62,267	Payoneer Global, Inc.	376,404	0.32
5,759	Kratos Defense & Security			3,791	PBF Energy, Inc. Class A	171,884	0.15
	Solutions, Inc.	125,258	0.11	3,258	PCB Bancorp	49,359	0.04
1,824	Krystal Biotech, Inc.	297,276	0.25	9,792	PDF Solutions, Inc.	355,058	0.30
	Kura Oncology, Inc.	109,200	0.09	5,984	• •	44,760	0.04
	Lancaster Colony Corp.	250,948	0.22		Pennant Group, Inc.	378,355	0.32
	Lantheus Holdings, Inc.	269,013	0.23		Phibro Animal Health Corp. Class A	272,716	0.23
	Latham Group, Inc.	17,520	0.01	7,420	·	201,008	0.17
	LeMaitre Vascular, Inc.	29,360	0.03		Piper Sandler Cos.	753,427	0.65
	LGI Homes, Inc.	493,107	0.42		PJT Partners, Inc. Class A	116,276	0.10
	Life Time Group Holdings, Inc.	460,803	0.39	.,	PMV Pharmaceuticals, Inc.	51,406	0.04
	Limbach Holdings, Inc.	84,907 150,342	0.07 0.13		Portillo's, Inc. Class A Poseida Therapeutics, Inc.	239,201 70,733	0.21 0.06
	LiveRamp Holdings, Inc. Longboard Pharmaceuticals, Inc.	45,830	0.04		Powell Industries, Inc.	221,116	0.19
	Lumen Technologies, Inc.	84.043	0.04		PRA Group, Inc.	28,600	0.02
	M/I Homes, Inc.	803,579	0.69		Preferred Bank	183,632	0.16
	Madison Square Garden	000,010	0.00		Primo Water Corp.	612,775	0.53
,	Entertainment Corp.	571,896	0.49		Primoris Services Corp.	613,322	0.53
22,942	Magnite, Inc.	286,546	0.25		Progyny, Inc.	99,706	0.09
11,280	Malibu Boats, Inc. Class A	426,497	0.37		Protagonist Therapeutics, Inc.	108,497	0.09
29,471	MannKind Corp.	136,156	0.12	321	Proto Labs, Inc.	9,900	0.01
13,351	Marathon Digital Holdings, Inc.	267,821	0.23	3,204	Provident Financial Services, Inc.	45,913	0.04
105,137	Marqeta, Inc. Class A	561,432	0.48	4,174	PTC Therapeutics, Inc.	152,601	0.13
3,280	Masterbrand, Inc.	53,070	0.05	6,072	Pulmonx Corp.	44,447	0.04
1,437	MasterCraft Boat Holdings, Inc.	30,005	0.03	6,187	Q2 Holdings, Inc.	374,437	0.32
	Matador Resources Co.	94,057	0.08	597	Quaker Chemical Corp.	106,863	0.09
	Materion Corp.	17,574	0.02		Quanterix Corp.	11,556	0.01
2,867		368,409	0.32	11,580		204,387	0.18
4,554		400.055	2 4 4		Rackspace Technology, Inc.	88,137	0.08
4 700	Class A	129,652	0.11		RAPT Therapeutics, Inc.	25,665	0.02
	MaxLinear, Inc.	30,773	0.03		RCI Hospitality Holdings, Inc.	262,372	0.22
	MediaAlpha, Inc. Class A	13,407	0.01		Red Violet, Inc.	65,240	0.06
	Merchants Bancorp Mercury General Corp.	299,380	0.26		Regional Management Corp.	271,764	0.23
	Merit Medical Systems, Inc.	504,012 62,400	0.43 0.05		Relay Therapeutics, Inc.	196,206	0.17
687	•	1,087,933	0.05		Remitly Global, Inc.	54,523	0.05
3,298	67.	285,277	0.93		Repay Holdings Corp. REVOLUTION Medicines, Inc.	32,585 68 274	0.03 0.06
8,499	-	872,847	0.75		Revolve Group, Inc.	68,274 72,517	0.06
0,.00	ModivCare, Inc.	29,612	0.03		Rhythm Pharmaceuticals, Inc.	19,657	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	'		-1	Common Stock	,		
United States – (C		12.010	0.01	United States – (C	*	260.046	0.22
	Rigel Pharmaceuticals, Inc. Riot Platforms, Inc.	12,010 141,655	0.01 0.12		US Physical Therapy, Inc. VAALCO Energy, Inc.	269,946 27,491	0.23 0.02
	Sage Therapeutics, Inc.	50,624	0.12		Varex Imaging Corp.	50,685	0.02
	Sana Biotechnology, Inc.	32,781	0.03		Varonis Systems, Inc.	320,713	0.27
	Sanmina Corp.	36,458	0.03		Veritex Holdings, Inc.	47,698	0.04
	Savers Value Village, Inc.	21,952	0.02		Verve Therapeutics, Inc.	74,742	0.06
	SEACOR Marine Holdings, Inc.	105,944	0.09		Viad Corp.	96,233	0.08
	Security National Financial Corp.			4,958	Viant Technology, Inc. Class A	47,076	0.04
	Class A	22,637	0.02	11,894	Viavi Solutions, Inc.	87,897	0.08
22,532	Select Medical Holdings Corp.	771,721	0.66	32,317	Viemed Healthcare, Inc.	233,652	0.20
2,305	Selective Insurance Group, Inc.	222,479	0.19	10,629	Viking Therapeutics, Inc.	670,477	0.57
9,355	SEMrush Holdings, Inc. Class A	146,686	0.13	53,228	Vimeo, Inc.	206,525	0.18
	Shake Shack, Inc. Class A	213,337	0.18	521	Virtus Investment Partners, Inc.	117,965	0.10
31,110	Shoals Technologies Group, Inc.			8,710	Vishay Precision Group, Inc.	285,862	0.24
	Class A	251,369	0.22		Visteon Corp.	82,590	0.07
	Shoe Carnival, Inc.	141,393	0.12		Wabash National Corp.	106,793	0.09
	Shutterstock, Inc.	61,666	0.05		Warby Parker, Inc. Class A	479,300	0.41
	Sierra Bancorp	34,500	0.03		WD-40 Co.	366,150	0.31
1,088	Silvercrest Asset Management	10.010	2.24		WesBanco, Inc.	78,925	0.07
4 474	Group, Inc. Class A	16,810	0.01	2,429	Weyco Group, Inc.	75,785	0.06
	SiTime Corp.	187,273	0.16		WideOpenWest, Inc.	38,920	0.03
10,937	Skyward Specialty Insurance Group,	400.262	0.35		Winmark Corp.	314,386	0.27
100	Inc.	409,263 13,878	0.35		Wolverine World Wide, Inc.	34,943	0.03
	SkyWest, Inc.	216,506	0.19	197		25,234	0.02
	Sleep Number Corp. SolarWinds Corp.	209,962	0.19		Xencor, Inc.	71,726	0.06
	Solo Brands, Inc. Class A	33,005	0.03		Xperi, Inc.	104,008	0.09
•	Southside Bancshares, Inc.	341,901	0.29		Xponential Fitness, Inc. Class A	49,783	0.04
	Spok Holdings, Inc.	22,981	0.02		Y-mAbs Therapeutics, Inc.	195,375	0.17
	SpringWorks Therapeutics, Inc.	70,854	0.06		Zumiez, Inc.	276,122	0.24
	SPS Commerce, Inc.	20,424	0.02	11,106	Zuora, Inc. Class A	108,284	0.09
	SPX Technologies, Inc.	644,836	0.55			98,739,005	84.64
	Standex International Corp.	16,482	0.01			,,	
	StepStone Group, Inc. Class A	59,188	0.05	TOTAL COMMON			
	Sterling Infrastructure, Inc.	882,676	0.76	(cost USD 97,305	5,335)	108,139,348	92.69
	Stock Yards Bancorp, Inc.	45,812	0.04	Pool Estate Inve	estment Trusts – 5.58%		
	StoneX Group, Inc.	500,125	0.43	Canada	estillerit Trusts – 5.56 /6		
4,963	Strategic Education, Inc.	565,832	0.48		City Office, Inc.	17,164	0.01
1,368	Summit Materials, Inc. Class A	52,818	0.05		Oity Office, fric.	17,104	0.01
6,126	SunOpta, Inc.	34,796	0.03	United States			
2,265	Super Micro Computer, Inc.	1,803,914	1.55	1,396	Alexander's, Inc.	295,505	0.25
573	Surgery Partners, Inc.	15,878	0.01	19,840	American Assets Trust, Inc.	421,600	0.36
3,871	Surmodics, Inc.	162,969	0.14		Arbor Realty Trust, Inc.	478,360	0.41
	Sutro Biopharma, Inc.	163,818	0.14		BrightSpire Capital, Inc.	99,541	0.09
	Sweetgreen, Inc. Class A	70,489	0.06	2,232	Centerspace	148,674	0.13
	Syndax Pharmaceuticals, Inc.	42,052	0.04		Chatham Lodging Trust	546,900	0.47
	TechTarget, Inc.	293,086	0.25		Chimera Investment Corp.	49,330	0.04
2,586		50,143	0.04		Four Corners Property Trust, Inc.	122,681	0.11
	Tenable Holdings, Inc.	486,550	0.42	.,	LTC Properties, Inc.	105,636	0.09
	Tenaya Therapeutics, Inc.	14,689	0.01		LXP Industrial Trust	688,207	0.59
	Terawulf, Inc.	140,358	0.12		Macerich Co.	83,881	0.07
	Texas Capital Bancshares, Inc.	484,908	0.42	19,760	NexPoint Diversified Real Estate Trust	109,015	0.09
	TG Therapeutics, Inc.	442,941	0.38	18 /182	NexPoint Residential Trust, Inc.	666,646	0.57
	Thermon Group Holdings, Inc.	498,684	0.43		Outfront Media, Inc.	197,177	0.17
•	Thoughtworks Holding, Inc.	54,768	0.05		PennyMac Mortgage Investment	137,177	0.17
	Thryv Holdings, Inc.	81,401	0.07	17,000	Trust	235,339	0.20
	Tidewater, Inc. TPI Composites, Inc.	801,166	0.69	68 462	RLJ Lodging Trust	675,720	0.58
•		60,893	0.05		Service Properties Trust	452,372	0.39
	TrustCo Bank Corp.	352,167	0.30		Summit Hotel Properties, Inc.	231,626	0.20
	TTM Technologies, Inc. Twist Bioscience Corp.	40,691 126,266	0.03 0.11		Sunstone Hotel Investors, Inc.	186,322	0.16
	UFP Technologies, Inc.	169,398	0.15		Tanger Factory Outlet Centers, Inc.	72,703	0.06
	UMB Financial Corp.	500,509	0.43		TPG RE Finance Trust, Inc.	83,389	0.07
	UniFirst Corp.	674,278	0.58	7,980	UMH Properties, Inc.	120,658	0.10
	United States Lime & Minerals, Inc.	59,806	0.05		Xenia Hotels & Resorts, Inc.	426,517	0.37
	Universal Insurance Holdings, Inc.	329,610	0.28		•		
	Upbound Group, Inc.	30,413	0.03			6,497,799	5.57
	Upstart Holdings, Inc.	115,376	0.10	TOTAL REAL FS	TATE INVESTMENT TRUSTS		
	Upwork, Inc.	99,896	0.09	(cost USD 7,407,		6,514,963	5.58
	Uranium Energy Corp.	28,535	0.02		•		
	Urban Outfitters, Inc.	62,639	0.05				

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Mutual Funds	- 0.18%		
205,789	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distrib Class) <sup>(a)</sup>	ution 205,789	0.18
TOTAL MUTUAI (cost USD 205,7		205,789	0.18
	FERABLE SECURITIES ADMITTE L EXCHANGE LISTING 118,464)	:D 114,860,100	98.45
MARKET VALUE DERIVATIVES (cost USD 104,9	E OF INVESTMENTS EXCLUDING	G 114,860,100	98.45
Futures Contra  Number of Contracts	Commitr Ma V	nent Irket Unrealised alue Loss USD USD	% of Shareholders' Equity
12 N	JSD Jini-Russell Long 1,243 000 Index Futures 11/06/2024	3,560 (21,770)	(0.02)
UNREALISED L	OSS ON FUTURES CONTRACTS	3 (21,770)	(0.02)
MARKET VALUE (cost USD 104,9	E OF INVESTMENTS 118,464)	114,838,330	98.43
OTHER ASSETS	S AND LIABILITIES	1,824,058	1.57
SHAREHOLDER	RS' EQUITY	116,662,388	100.00
TOTAL INVESTI	MENTS	Market Value USD	% of Shareholders' Equity
	xcluding derivatives (cost USD	444.000.100	00.45
104,918,464) Unrealised loss on Other Assets and L		114,860,100 (21,770) 1,824,058	98.45 (0.02) 1.57
Shareholders' E	Equity	116,662,388	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Banks	7.14
Biotechnology	6.50
Software	6.12
Commercial Services	5.26
Diversified Financial Services	4.45
Retail	4.44
Transportation	4.43
Construction & Engineering	4.26
Computers	3.89
Insurance	3.75
Others	42.45
TOTAL COMMON STOCKS	92.69
Real Estate Investment Trusts	5.58
Mutual Funds	0.18
Unrealised Loss on Futures Contracts	(0.02)
Other Assets and Liabilities	1.57
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable	securities admitted to an official exchange listing					
Bonds - 95.0	4%					
Australia	OO ADA la facata a tara Lad	FUD	7.4050/	00/44/0000	0.400.400	0.50
, , .	00 APA Infrastructure Ltd. 00 CIMIC Finance USA Pty Ltd.	EUR USD	7.125% 7.000%	09/11/2083 25/03/2034	3,408,163 1,682,403	0.59 0.29
	00 Commonwealth Bank of Australia	USD	2.688%	11/03/2031	579,005	0.10
	00 NCIG Holdings Pty Ltd.	USD	12.500%	26/08/2031	4,521,300	0.78
1,976,1	30 Newcastle Coal Infrastructure Group Pty Ltd.	USD	4.700%	12/05/2031	1,778,134	0.31
	00 Nickel Industries Ltd.	USD	11.250%	21/10/2028	2,082,010	0.36
	00 Perenti Finance Pty Ltd.	USD	7.500%	26/04/2029	2,706,339	0.47
	00 Santos Finance Ltd. 00 Scentre Group Trust 2	USD USD	5.250% 4.750%	13/03/2029 24/09/2080	2,723,677	0.47 0.40
	00 Scentre Group Trust 2	USD	5.125%	24/09/2080	2,309,961 568,850	0.40
020,0	oo ooonto oroap naoci	-	0.12070	2 1/00/2000	22,359,842	3.87
Bermuda					22,333,042	3.07
	00 China Oil & Gas Group Ltd.	USD	4.700%	30/06/2026	6,460,203	1.12
	00 Li & Fung Ltd.	USD	5.000%	18/08/2025	1,103,089	0.19
		-			7,563,292	1.31
British Virgin I						
	07 Add Hero Holdings Ltd.	USD	8.500%	30/09/2029	31,058	0.01
	20 Add Hero Holdings Ltd.	USD	9.000%	30/09/2030	23,891	0.00
	07 Add Hero Holdings Ltd. 00 CAS Capital No 1 Ltd.	USD USD	9.800% 4.000%	30/09/2031 Perp.	31,058 11,065,974	0.01 1.92
	00 Champion Path Holdings Ltd.	USD	4.500%	27/01/2026	9,300,239	1.61
	00 Champion Path Holdings Ltd.	USD	4.850%	27/01/2028	5,858,617	1.01
	61 Easy Tactic Ltd.	USD	6.500%	11/07/2027	290,726	0.05
	57 Easy Tactic Ltd.	USD	6.500%	11/07/2028	89,833	0.02
	00 Fortune Star BVI Ltd.	USD	5.950%	19/10/2025	3,088,640	0.53
	00 Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	7,975,672	1.38
	00 Fortune Star BVI Ltd. 00 Franshion Brilliant Ltd.	USD USD	5.050% 3.200%	27/01/2027 09/04/2026	3,403,625 964,166	0.59 0.17
	00 Franshion Brilliant Ltd.	USD	4.250%	23/07/2029	3,815,200	0.66
	00 Hejun Shunze Investment Co. Ltd.	USD	10.400%	09/03/2023	1,500	0.00
	00 Mega Wisdom Global Ltd.	USD	6.000%	20/07/2024	127,440	0.02
	00 New Metro Global Ltd.	USD	4.625%	15/10/2025	1,556,975	0.27
	00 NWD Finance BVI Ltd.	USD	4.125%	Perp.	950,300	0.16
	00 NWD Finance BVI Ltd.	USD	5.250%	Perp.	244,613	0.04
	00 NWD Finance BVI Ltd. 00 Peak RE Bvi Holding Ltd.	USD USD	6.150% 5.350%	Perp. Perp.	245,025 1,043,701	0.04 0.18
	00 RKPF Overseas 2020 A Ltd.	USD	5.125%	26/07/2026	899,433	0.16
	00 Scenery Journey Ltd.	USD	11.500%	24/10/2022	3,000	0.00
	00 Sino-Ocean Land Treasure Finance I Ltd.	USD	6.000%	30/07/2024	105,750	0.02
4,890,0	00 Sino-Ocean Land Treasure III Ltd.	USD	6.946%	Perp.	123,301	0.02
	30 Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	3,596,852	0.62
	00 Studio City Co. Ltd.	USD	7.000%	15/02/2027	7,406,623	1.28
	00 Studio City Finance Ltd. 00 Universe Trek Ltd.	USD USD	6.500% 0.000%	15/01/2028 15/06/2026	5,668,605 671,730	0.98 0.12
	00 Wanda Properties Global Co. Ltd.	USD	11.000%	13/02/2026	1,809,300	0.31
	00 Wanda Properties International Co. Ltd.	USD	7.250%	29/12/2024	341,581	0.06
		-			70,734,428	12.24
Cayman Island						
	00 AAC Technologies Holdings, Inc.	USD	3.750%	02/06/2031	1,073,631	0.19
677,0 840.0		USD	13.476%	Perp.	27,080	0.01
4,740,0	3 3	USD USD	15.524% 7.875%	Perp. Perp.	33,600 189,600	0.01 0.03
900.0		USD	7.750%	Perp.	36,000	0.03
4,240,0	3	USD	7.250%	13/08/2024	143,100	0.03
200,0		USD	7.500%	14/07/2025	6,130	0.00
	53 CFLD Cayman Investment Ltd.	USD	0.000%	31/01/2031	654	0.00
, .	00 CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	3,800	0.00
400,0		USD	2.500%	31/01/2031	15,200	0.00
176,4 1 974 6	79 China Aoyuan Group Ltd. 03 China Aoyuan Group Ltd.	USD USD	0.000% 0.000%	30/09/2028 Perp.	1,765 19,746	0.00
724,1		USD	5.500%	30/09/2031	9,957	0.00
200,0	, ,	USD	11.500%	22/01/2023	3,000	0.00
2,390,0	· · · · · · · · · · · · · · · · · · ·	USD	7.000%	02/05/2025	110,537	0.02
4,120,0	· -	USD	6.000%	04/02/2026	190,550	0.03
400.0	00 Country Garden Holdings Co. Ltd.	USD	3.125%	22/10/2025	36,550	0.01

1,490,000   Country Garden Holdings Cou Ltd.   USD   12,250%   14/01/2022   970,000   Fantasia Holdings Group Co. Ltd.   USD   10,875%   09/01/2023   650,000   Fantasia Holdings Group Co. Ltd.   USD   11,875%   09/01/2023   650,000   Fantasia Holdings Group Co. Ltd.   USD   18,75%   09/01/2023   940,000   Fantasia Holdings Group Co. Ltd.   USD   9,250%   28/01/2023   940,000   Fantasia Holdings Group Co. Ltd.   USD   9,875%   19/10/2023   940,000   Fantasia Holdings Group Co. Ltd.   USD   18,875%   19/10/2023   940,000   Fantasia Holdings Group Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Group Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Group Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Group Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   Fantasia Holdings Co. Ltd.   USD   13,800%   26/06/2026   4,000   610,000   6	6,650 3,125 2,125 9,750 8,125 5,500 1,750 9,825 3,975 3,325 6,6500 4,125 1,1000 9,400 2,500 7,741	136,360 126,650 3,125 12,125 9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
1,600,000   Country Garden Holdings Co. Ltd.	6,650 3,125 2,125 9,750 8,125 5,500 1,750 9,825 3,975 3,325 6,6500 4,125 1,1000 9,400 2,500 7,741	126,650 3,125 12,125 9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
1,400,000   Country Garden Holdings Group Co. Ltd.   USD   12,250%   14/01/2027   14/01/2021   14/01/2021   14/01/2021   14/01/2021   14/01/2023	6,650 3,125 2,125 9,750 8,125 5,500 1,750 9,825 3,975 3,325 6,6500 4,125 1,1000 9,400 2,500 7,741	126,650 3,125 12,125 9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
250,000 Fantasia Holdings Group Co. Ltd.	3,125 2,125 9,750 9,750 1,750 1,750 1,750 5,372 9,825 3,975 3,325 6,500 4,125 1,100 9,400 2,500 7,7,500 7,7,741	3,125 12,125 9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
970.000   Fantasia Holdings Group Co. Ltd.	2,125 9,750 8,125 5,500 1,750 5,372 9,825 3,975 3,975 6,500 4,125 1,000 9,400 2,500 7,741 7,137	12,125 9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
780,000 Fantasia Holdings Group Co. Ltd.         USD         9,250%, 29,250%, 29,20% 20	9,750 8,125 5,500 1,750 5,372 9,825 3,975 3,325 6,500 4,125 1,000 9,400 2,500 7,741 7,137	9,750 8,125 5,500 11,750 4,075,372 19,825 13,975 13,925 6,500 164,125 31,000
BSD,000   Fantasia Holdings Group Co. Ltd.   USD   9.250%   28/07/2023   940,000   Fantasia Holdings Group Co. Ltd.   USD   10.875%   02/03/2024   4.0   4	8,125 5,500 1,750 5,372 9,825 3,975 3,325 6,500 4,125 1,000 9,400 2,500 7,741 7,137	8,125 5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
440,000 Fantasia Holdings Group Co. Ltd.  440,000 Fantasia Holdings Group Co. Ltd.  450,000 Fantasia Holdings Group Co. Ltd.  450,000 Fantasia Holdings Group Co. Ltd.  450,000 Kaisa Group Holdings Ltd.  450,000 KWG Group Holdings Ltd.  450,000 Meltuan  450,000 Meltua	5,500 1,750 1,750 5,372 9,825 3,975 3,325 6,500 4,125 1,000 9,400 2,500 7,741 1,7,137	5,500 11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
940,000 Fantasia Holdings Group Co. Ltd. 9	1,750 5,372 9,825 3,975 3,325 6,500 4,125 1,000 9,400 2,2500 7,7500 7,741 7,137	11,750 4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
+ 3,827,000 Health & Happiness H&H International Holdings Ltd. 610,000 Kaisas Group Holdings Ltd. 410,000 Kaisa Group Holdings Ltd. 410,000 Kivi Gr	5,372 9,825	4,075,372 19,825 13,975 13,325 6,500 164,125 31,000
430,000   Kaisa Group Holdings Ltd.   USD   11,500%   28/09/2023	3,975 3,325 6,500 4,125 11,000 9,400 2,500 7,7,500 7,7,41	13,975 13,325 6,500 164,125 31,000
410,000   Kaisa Group Holdings Ltd.   USD   9,750%   28/09/2023	3,325 6,500 4,125 1,000 9,400 (2,500 7,500 (7,741	13,325 6,500 164,125 31,000
200.000 Kaisa Group Holdings Ltd. 1,240,000 Kaisa Group Holdings Ltd. 1,240,000 Kaisa Group Holdings Ltd. 1,240,000 Kaisa Group Holdings Ltd. 1,250,000 KWG Group Holdings Ltd. 1,250,000 Longfor Group Holdings Ltd. 1,250,000 Meltuan	6,500 (4,125 (1,000 9,400 (2,500 (7,500 (7,741 (7,137	6,500 164,125 31,000
5,050,000   Kaisa Group Holdings Ltd.	4,125 11,000 9,400 2,500 17,500 17,741 17,137	164,125 31,000
1,240,000 Kaisa Group Holdings Ltd.	9,400 (2,500 (7,500 (7,741 (7,137	31,000
1,520,000         Kalsa Group Holdings Ltd.         USD         9,950%         23/07/2025           2,040,000         KWG Group Holdings Ltd.         USD         6,950%         10/08/2025           2,040,000         KWG Group Holdings Ltd.         USD         6,300%         13/02/2026         1           4         5,401,000         Longfor Group Holdings Ltd.         USD         3,950%         16/09/2027         3,1           4         4,790,000         Meituan         USD         0,000%         27/04/2027         1,6           3,100,000         Meituan         USD         0,000%         27/04/2027         1,6           3,100,000         Meituan         USD         0,000%         27/04/2028         2,7           3,90,000         Melco Resorts Finance Ltd.         USD         5,525%         26/04/2026         3           4,2960,000         Melco Resorts Finance Ltd.         USD         5,755%         17/07/2027         8,0           4,2960,000         MGM China Holdings Ltd.         USD         5,875%         15/05/2026         8,7           4,2800,000         MGM China Holdings Ltd.         USD         5,875%         15/05/2026         8,7           5,5000         MGM China Holdings Ltd.         USD	9,400 (2,500 (7,500 (7,741 (7,137	
\$20,000 KWG Group Holdings Ltd.  \$2,040,000 KWG Group Holdings Ltd.  \$4,040,000 Longfor Group Holdings Ltd.  \$4,790,000 Meituan  \$1,700,000 Meitua	12,500 17,500 17,741 17,137	
2_040_000 KWG Group Holdings Ltd.  5_040_000 Longfor Group Holdings Ltd.  1_050_000 Longfor Group Holdings Ltd.  1_050_000 Meltuan  1_050_0000 Meltuan  1_050_0000 Meltuan  1_050_0000 Meltuan  1_050_0000 Meltuan  1_050_0000	7,500 7,741 7,137	
+ 5,401,000 Longfor Group Holdings Ltd. + 4,790,000 Longfor Group Holdings Ltd. + 4,790,000 Longfor Group Holdings Ltd 1,700,000 Meltuan - 3,100,000 Meltuan - 3,100,000 Meltuan - 3,100,000 Meltuan - 3,000 Meltuan - 4,000 Meltuan - 4,000 Meltuan - 4,000 Meltuan - 5,000 Meltuan - 5,00	7,741 7,137	
+ 4,790,000 Longfor Group Holdings Ltd. 1,700,000 Meituan 1,700,000 Meico Resorts Finance Ltd. 1,700,000 PineBridge Investments LP 1,700,000 PineBridge Investments LP 1,700,000 Redsun Properties Group Ltd. 1,700,000 Redsun Properties Group Ltd. 1,700,000	7,137	4,127,741
1,700,000 Meituan 3,100,000 Meituan 3,100,000 Meituan 3,900,000 Meituan 3,900,000 Meituan 3,900,000 Meituan 3,000,000 Meituan 3,000,000,000 Meituan 3,000,000 Meituan 3,000,00		3,287,137
3,100,000 Meituan 3,100,000 Meito Resorts Finance Ltd. (a) 8,470,000 Melco Resorts Finance Ltd. (a) 8,470,000 Melco Resorts Finance Ltd. (a) 2,960,000 Melco Resorts Finance Ltd. (a) 2,960,000 Melco Resorts Finance Ltd. (a) 2,960,000 Melco Resorts Finance Ltd. (a) 4 280,000 MGM China Holdings Ltd. (a) 5,550,000 MGM China Holdings Ltd. (b) 5,875,000 MGM China Holdings Ltd. (b) 5,875,000 MGM China Holdings Ltd. (b) 5,875,000 MGM China Holdings Ltd. (b) 7,120,000 Redsun Properties Group Ltd. (b) 7,130,000 Ronshine China Holdings Ltd. (b) 7,130,000 Shimao Group Holdings Ltd. (b) 7,150,000 Shimao Group Holdi		1,602,760
8,470,000       Melco Resorts Finance Ltd.       USD       5.625%       17/07/2027       8,0         2,960,000       Melco Resorts Finance Ltd.       USD       5.750%       21/07/2028       2,2         4       280,000       McM China Holdings Ltd.       USD       5.250%       18/06/2025       2         4       8,850,000       McM China Holdings Ltd.       USD       5.875%       15/05/2026       8,7         550,000       McM China Holdings Ltd.       USD       4.750%       01/02/2027       6,7         7,120,000       McM China Holdings Ltd.       USD       4.750%       01/02/2027       6,7         7,120,000       McM China Holdings Ltd.       USD       9.000%       28/12/2024       6,7         344,524       Modern Land China Co. Ltd.       USD       10.000%       30/12/2025       6,7         1,694,214       Modern Land China Co. Ltd.       USD       11.000%       30/12/2025       1,689,074       Modern Land China Co. Ltd.       USD       11.000%       30/12/2025         1,689,074       Modern Land China Co. Ltd.       USD       11.000%       30/12/2025       1,39,000       Perp. 2,9       1,39,000       PineBridge Investments LP       USD       11.000%       30/12/2027       1,32,000       <	•	2,755,125
2,960,000         Melco Resorts Finance Ltd.         USD         5.750%         21/07/2028         2,7           +         280,000         MGM China Holdings Ltd.         USD         5.250%         18/06/2026         8,7           +         8,850,000         MGM China Holdings Ltd.         USD         5.875%         15/05/2026         8,7           550,000         MGM China Holdings Ltd.         USD         5.875%         15/05/2026         5           7,120,000         MGM China Holdings Ltd.         USD         4.750%         01/02/2027         6,7           344,524         Modern Land China Co. Ltd.         USD         10.000%         28/12/2024         1,694,214         Modern Land China Co. Ltd.         USD         11.000%         30/12/2025         1,694,214         Modern Land China Co. Ltd.         USD         11.000%         30/12/2025         1,331,341         Modern Land China Co. Ltd.         USD         11.000%         30/12/2025         1,331,341         Modern Land China Co. Ltd.         USD         11.000%         30/12/2025         1,330,000         11.000%         30/12/2027         2,882,676         Mongolian Mining Corp.         USD         11.000%         90/12/2027         1,330,000         PineBridge Investments LP         USD         6,000%         12/09/2024		377,241
+ 280,000 MGM China Holdings Ltd.	8,999	8,048,999
+ 8,850,000 MGM China Holdings Ltd.	7,600	2,767,600
550,000         MGM China Holdings Ltd. (a)         USD         5.875%         15/05/2026         5.875           7,120,000         MGM China Holdings Ltd.         USD         4.750%         01/02/2027         6,7           344,524         Modern Land China Co. Ltd.         USD         10,000%         28/12/2024           913,686         Modern Land China Co. Ltd.         USD         11,000%         30/12/2024           1,694,214         Modern Land China Co. Ltd.         USD         11,000%         30/12/2025           1,689,074         Modern Land China Co. Ltd.         USD         11,000%         30/12/2025           1,331,341         Modern Land China Co. Ltd.         USD         11,000%         30/12/2027           2,882,676         Mongolian Mining Corp.         USD         11,000%         Perp.         2,9           1,390,000         PineBridge Investments LP         USD         6.000%         12/09/2024         1,3           1,130,000         Redsun Properties Group Ltd.         USD         9.700%         16/04/2023           1,50,000         Redsun Properties Group Ltd.         USD         7.300%         21/05/2024           2,150,000         Roshine China Holdings Ltd.         USD         8.950%         22/01/2023		277,621
7,120,000         MGM China Holdings Ltd.         USD         4.750%         01/02/2027         6,7           344,524         Modern Land China Co. Ltd.         USD         9.000%         28/12/2024         913,686         Modern Land China Co. Ltd.         USD         10.000%         30/12/2024         913,686         Modern Land China Co. Ltd.         USD         11.000%         30/12/2025         1,689,074         Modern Land China Co. Ltd.         USD         11.000%         30/12/2026         11.331,341         Modern Land China Co. Ltd.         USD         11.000%         30/12/2027         2,882,676         Mongolian Mining Corp.         USD         11.000%         30/12/2027         2,9         1,390,000         PineBridge Investments LP         USD         6.000%         12/09/2024         1,3         1,331,341         Modern Land China Co. Ltd.         USD         9.700%         16/04/2023         1,3         1,300,000         Perp.         2,9         2,9         2,9         1,300,000         Perp.         2,9         1,30         1,000%         Perp.         2,9         1,30         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%         1,000%		8,757,296
344,524       Modern Land China Co. Ltd.       USD       9.000%       28/12/2024         913,686       Modern Land China Co. Ltd.       USD       10.000%       30/12/2024         1,694,214       Modern Land China Co. Ltd.       USD       11.000%       30/12/2026         1,689,074       Modern Land China Co. Ltd.       USD       11.000%       30/12/2026         11,331,341       Modern Land China Co. Ltd.       USD       11.000%       30/12/2027         2,882,676       Mongolian Mining Corp.       USD       11.000%       Perp. 2,9         1,390,000       PineBridge Investments LP       USD       6.000%       12/09/2024       1,3         1,130,000       Redsun Properties Group Ltd.       USD       9,700%       16/04/2023       1,660,000       21/05/2024       2,150,000       Redsun Properties Group Ltd.       USD       7,300%       21/05/2024       2,150,000       Redsun Properties Group Ltd.       USD       7,300%       13/01/2025       20,000       Roshine China Holdings Ltd.       USD       8,500%       22/01/2023       3,000/00/2024       3,000/00/2023       3,000/00/2023       3,000/00/2023       3,000/00/2023       3,000/00/2023       3,000/00/2024       4,000/00/2023       4,000/00/2023       4,000/00/2023       4,000/00/2023       4,000/00/2023		544,239
913,686 Modern Land China Co. Ltd. 1,694,214 Modern Land China Co. Ltd. 1,694,214 Modern Land China Co. Ltd. 1,898,074 Modern Land China Co. Ltd. 1,899,074 Modern Land China Co. Ltd. 1,331,341 Modern Land China Co. Ltd. 1,331,341 Modern Land China Co. Ltd. 1,390,000 PineBridge Investments LP 1,390,000 PineBridge Investments LP 1,390,000 Redsun Properties Group Ltd. 1,130,000 Redsun Properties Group Ltd. 1,130,000 Redsun Properties Group Ltd. 1,150,000 Redsun Properties Group Ltd. 1,150,000 Redsun Properties Group Ltd. 1,150,000 Ronshine China Holdings Ltd. 1		6,784,185
1,694,214       Modern Land China Co. Ltd.       USD       11.000%       30/12/2025         1,889,074       Modern Land China Co. Ltd.       USD       11.000%       30/12/2026         11,331,341       Modern Land China Co. Ltd.       USD       11.000%       30/12/2027         2,882,676       Mongolian Mining Corp.       USD       11.000%       Perp.       2,9         1,390,000       PineBridge Investments LP       USD       6.000%       12/09/2024       1,3         1,130,000       Redsun Properties Group Ltd.       USD       9.700%       16/04/2023         1,660,000       Redsun Properties Group Ltd.       USD       7.300%       21/05/2024         2,150,000       Redsun Properties Group Ltd.       USD       7.300%       21/05/2024         2,00,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       5.400%       08/08/2024         6,870,000       Sands China Holdings Ltd.       USD       5.200%       16/01/2027 <t< td=""><td></td><td>5,168</td></t<>		5,168
1,689,074       Modern Land China Co. Ltd.       USD       11.000%       30/12/2026         11,331,341       Modern Land China Co. Ltd.       USD       11.000%       30/12/2027         2,882,676       Mongolian Mining Corp.       USD       11.000%       Perp.       2,9         1,390,000       PineBridge Investments LP       USD       6.000%       12/09/2024       1,3         1,130,000       Redsun Properties Group Ltd.       USD       9.700%       16/04/2023         1,660,000       Redsun Properties Group Ltd.       USD       7.300%       21/05/2024         2,150,000       Redsun Properties Group Ltd.       USD       7.300%       13/01/2025         200,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         860,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.200%       16/01/2027         5,270,000       Shirmao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shirmao Group Holdings Ltd.       USD       6.500%       30/09/2026	•	5,848 16,942
11,331,341       Modern Land China Co. Ltd.       USD       11,000%       30/12/2027         2,882,676       Mongolian Mining Corp.       USD       11,000%       Perp.       2,9         1,390,000       PineBridge Investments LP       USD       6.000%       12/09/2024       1,3         1,130,000       Redsun Properties Group Ltd.       USD       9,700%       16/04/2023         1,660,000       Redsun Properties Group Ltd.       USD       7,300%       21/05/2024         2,150,000       Redsun Properties Group Ltd.       USD       7,300%       13/01/2025         200,000       Ronshine China Holdings Ltd.       USD       8,950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8,100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7,350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6,750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5,400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5,200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       6,250%       30/09/2026		16,891
2,882,676         Mongolian Mining Corp.         USD         11.000%         Perp.         2,9           1,390,000         PineBridge Investments LP         USD         6.000%         12/09/2024         1,3           1,130,000         Redsun Properties Group Ltd.         USD         9.700%         16/04/2023           1,660,000         Redsun Properties Group Ltd.         USD         7.300%         21/05/2024           2,150,000         Redsun Properties Group Ltd.         USD         7.300%         13/01/2025           200,000         Ronshine China Holdings Ltd.         USD         8.950%         22/01/2023           800,000         Ronshine China Holdings Ltd.         USD         8.100%         09/06/2023           860,000         Ronshine China Holdings Ltd.         USD         6.750%         15/12/2023           650,000         Ronshine China Holdings Ltd.         USD         6.750%         05/08/2024           6,870,000         Sands China Ltd.         USD         5.400%         08/08/2028         6,7           1,550,000         Shimao Group Holdings Ltd.         USD         5.200%         11/01/2027         5,270,000         Shimao Group Holdings Ltd.         USD         6.250%         30/09/2026         6,7           596,398		72,521
1,390,000       PineBridge Investments LP       USD       6.000%       12/09/2024       1,3         1,130,000       Redsun Properties Group Ltd.       USD       9.700%       16/04/2023         1,660,000       Redsun Properties Group Ltd.       USD       7.300%       21/05/2024         2,150,000       Redsun Properties Group Ltd.       USD       7.300%       13/01/2025         200,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Holdings Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027       5,270,000       Shimao Group Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.750%       30/09/2026         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,783 </td <td>•</td> <td>2,906,372</td>	•	2,906,372
1,660,000       Redsun Properties Group Ltd.       USD       7.300%       21/05/2024         2,150,000       Redsun Properties Group Ltd.       USD       7.300%       13/01/2025         200,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.500%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.500%       30/09/2028         896,783       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776<		1,372,750
2,150,000       Redsun Properties Group Ltd.       USD       7.300%       13/01/2025         200,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026       596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030	1,300	11,300
200,000       Ronshine China Holdings Ltd.       USD       8.950%       22/01/2023         800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shirmao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shirmao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030	6,600	16,600
800,000       Ronshine China Holdings Ltd.       USD       8.100%       09/06/2023         860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.750%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,783       Sunac China Holdings Ltd.       USD       7.000%       30/09/2028         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030		21,500
860,000       Ronshine China Holdings Ltd.       USD       7.350%       15/12/2023         650,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030		4,000
655,000       Ronshine China Holdings Ltd.       USD       6.750%       05/08/2024         6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030		16,000
6,870,000       Sands China Ltd.       USD       5.400%       08/08/2028       6,7         1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027       7         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030		17,200
1,550,000       Shimao Group Holdings Ltd.       USD       5.200%       16/01/2027         5,270,000       Shimao Group Holdings Ltd.       USD       3.450%       11/01/2031       2         297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030		13,000
5,270,000         Shimao Group Holdings Ltd.         USD         3.450%         11/01/2031         2           297,836         Sunac China Holdings Ltd.         USD         6.250%         30/09/2026           596,398         Sunac China Holdings Ltd.         USD         6.500%         30/09/2027           895,680         Sunac China Holdings Ltd.         USD         6.750%         30/09/2028           896,783         Sunac China Holdings Ltd.         USD         7.000%         30/09/2029           421,776         Sunac China Holdings Ltd.         USD         7.250%         30/09/2030		6,743,283
297,836       Sunac China Holdings Ltd.       USD       6.250%       30/09/2026         596,398       Sunac China Holdings Ltd.       USD       6.500%       30/09/2027         895,680       Sunac China Holdings Ltd.       USD       6.750%       30/09/2028         896,763       Sunac China Holdings Ltd.       USD       7.000%       30/09/2029         421,776       Sunac China Holdings Ltd.       USD       7.250%       30/09/2030	•	67,812 230,562
596,398         Sunac China Holdings Ltd.         USD         6.500%         30/09/2027           895,680         Sunac China Holdings Ltd.         USD         6.750%         30/09/2028           896,763         Sunac China Holdings Ltd.         USD         7.000%         30/09/2029           421,776         Sunac China Holdings Ltd.         USD         7.250%         30/09/2030		36,263
895,680         Sunac China Holdings Ltd.         USD         6.750%         30/09/2028           896,763         Sunac China Holdings Ltd.         USD         7.000%         30/09/2029           421,776         Sunac China Holdings Ltd.         USD         7.250%         30/09/2030		66,952
896,763         Sunac China Holdings Ltd.         USD         7.000%         30/09/2029           421,776         Sunac China Holdings Ltd.         USD         7.250%         30/09/2030	•	95,166
421,776 Sunac China Holdings Ltd. USD 7.250% 30/09/2030	•	87,461
	9,542	39,542
	3,654	33,654
		25,988
		16,013
		137,550
		56,175
		46,200
		8,314,493
		8,050,548 157,600
7,880,000         Yuzhou Group Holdings Co. Ltd.         USD         5.375%         Perp.         1           630,000         Zhenro Properties Group Ltd.         USD         9.150%         06/05/2023		7,875
		59,625
200,000 Zhenro Properties Group Ltd. USD 7.100% 10/09/2024	0,020	
200,000 Zhenro Properties Group Ltd. USD 7.350% 05/02/2025	2.500	
	2,500 8,500	12,375
	8,500	
74,8	8,500 2,375	

Holdin	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bond	ls – (Contii	nued)					
China							
+		GLP China Holdings Ltd.	USD	2.950%	26/02/2027 29/12/2026	1,625,617	0.28
	1,055,527	Huachen Energy Co. Ltd.	USD -	4.650%	29/12/2020	519,043 2,144,660	0.09
Hong	Kona					2,177,000	0.57
	1,080,000	Bank of East Asia Ltd.	USD	4.000%	29/05/2030	1,055,106	0.18
	1,497,000	Bank of East Asia Ltd.	USD	4.875%	22/04/2032	1,410,489	0.24
+	2,840,000		USD	5.875%	Perp.	2,818,856	0.49
		Bank of East Asia Ltd.	USD	5.825%	Perp.	1,085,375	0.19
		Far East Horizon Ltd.	USD	6.625%	16/04/2027	2,729,167	0.4
+		Vanke Real Estate Hong Kong Co. Ltd.	USD USD	3.975%	09/11/2027	7,706,875	1.33
+		Vanke Real Estate Hong Kong Co. Ltd. Yango Justice International Ltd.	USD	3.500% 9.250%	12/11/2029 15/04/2023	2,287,500 8,550	0.40
+		Yanlord Land HK Co. Ltd.	USD	5.125%	20/05/2026	3,669,675	0.64
	1,000,000	(a.noto 23.10 111 30. 2.0.	-	0.1.2070	20,00,2020	22,771,593	3.94
India						22,771,393	3.35
uia	3,575,000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	3,010,293	0.52
	3,380,000	· · · · · · · · · · · · · · · · · · ·	USD	4.000%	30/07/2027	3,083,202	0.53
	1,900,000		USD	4.200%	04/08/2027	1,738,633	0.30
		Adani Ports & Special Economic Zone Ltd.	USD	3.828%	02/02/2032	158,708	0.03
	4,881,750	0,	USD	4.625%	15/10/2020	2 024 692	0.68
	1 638 350	Solar Maharash Adani Transmission Step-One Ltd.	USD	4.250%	15/10/2039 21/05/2036	3,924,683 1,320,920	0.03
		Delhi International Airport Ltd.	USD	6.125%	31/10/2026	1,375,626	0.24
+		Delhi International Airport Ltd.	USD	6.450%	04/06/2029	1,617,775	0.28
		Future Retail Ltd.	USD	5.600%	22/01/2025	7,800	0.00
		GMR Hyderabad International Airport Ltd.	USD	4.250%	27/10/2027	8,795,455	1.52
	980,000	HDFC Bank Ltd.	USD	3.700%	Perp.	907,465	0.16
	2,610,000	HDFC Bank Ltd.	USD	5.196%	15/02/2027	2,577,988	0.45
		Indiabulls Housing Finance Ltd.	USD	4.500%	28/09/2026	2,270,770	0.39
		Indiabulls Housing Finance Ltd.	USD	9.700%	03/07/2027	2,776,725	0.48
		IRB Infrastructure Developers Ltd.	USD	7.110%	11/03/2032	9,617,325	1.66
		JSW Hydro Energy Ltd. JSW Infrastructure Ltd.	USD USD	4.125% 4.950%	18/05/2031 21/01/2029	11,525,697 10,037,320	1.99 1.74
		Muthoot Finance Ltd.	USD	7.125%	14/02/2028	7,043,181	1.74
	1,646,000		USD	5.875%	05/03/2027	1,589,147	0.28
		Summit Digitel Infrastructure Ltd.	USD	2.875%	12/08/2031	988,182	0.17
			-			74,366,895	12.87
Indon							
	1,923,000		USD	9.500%	05/08/2026	1,884,694	0.33
	2,530,000	,	USD USD	12.000% 4.300%	02/11/2025 29/01/2031	2,507,104	0.43 0.57
+	3,542,000	Bank Negara Indonesia Persero Tbk PT Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	3,285,205 2,330,295	0.37
		Delta Merlin Dunia Tekstil PT—Series A	USD	2.500%	26/06/2028	89,955	0.02
	350,000		USD	0.000%	26/06/2032	23,149	0.00
	7,700,000	Indika Energy Tbk PT	USD	8.750%	07/05/2029	7,748,125	1.34
+	6,409,000	Japfa Comfeed Indonesia Tbk PT	USD	5.375%	26/06/2024	5,992,415	1.04
		Kawasan Industri Jababeka Tbk PT	USD	7.500%	15/12/2027	585,718	0.10
		Krakatau Posco PT	USD	6.375%	11/06/2027	2,865,644	0.50
		Krakatau Posco PT	USD	6.375%	11/06/2029	2,851,479	0.49
		Pakuwon Jati Tbk PT Sri Rejeki Isman Tbk PT	USD USD	4.875% 7.250%	01/04/2050 16/01/2025	3,755,508 66,301	0.65 0.01
	2,100,000	on rejectional tock i	-	7.23070	10/01/2023		
Isle O	f Man					33,985,592	5.88
ioie U		Gohl Capital Ltd.	USD	4.250%	24/01/2027	1,353,274	0.23
 Japan	1						
		Fukoku Mutual Life Insurance Co.	USD	5.000%	Perp.	1,134,820	0.20
		Mitsubishi UFJ Financial Group, Inc.	USD	5.258%	17/04/2030	2,788,044	0.48
		SoftBank Group Corp.	USD	5.125%	19/09/2027	2,141,168	0.37
		SoftBank Group Corp.	USD	4.625%	06/07/2028	1,965,957	0.34
	1,930,000	Sumitomo Mitsui Financial Group, Inc.	USD -	6.600%	Perp.	1,909,793	0.33
						9,939,782	1.72
Jerse	-	West China Cement Ltd.	USD	4.950%	08/07/2026	5,871,200	1.02
	.,,	000000000000000000000000000000000	300	7.00070	03,0172020	5,571,200	1.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Luxembourg						
5,040,000	Puma International Financing SA	USD	7.750%	25/04/2029	5,127,746	0.89
Malaysia 2,290,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	1,991,407	0.34
Marshall Islands 7,380,000	Seaspan Corp.	USD	5.500%	01/08/2029	6,540,525	1.13
Mauritius						
	Azure Power Energy Ltd.	USD	3.575%	19/08/2026	3,934,662	0.68
	CA Magnum Holdings	USD	5.375%	31/10/2026	11,528,021	2.00
	Clean Renewable Power Mauritius Pte Ltd. Greenko Power II Ltd.	USD USD	4.250% 4.300%	25/03/2027 13/12/2028	6,655,858	1.15 0.44
	Greenko Solar Mauritius Ltd.	USD	4.300% 5.950%	29/07/2026	2,538,990 6,280,236	1.09
	India Airport Infrastructure	USD	6.250%	25/10/2025	10,063,489	1.74
	India Clean Energy Holdings	USD	4.500%	18/04/2027	905,950	0.16
7,391,736	India Green Power Holdings	USD	4.000%	22/02/2027	6,798,327	1.18
	Network i2i Ltd.	USD	3.975%	Perp.	3,661,152	0.63
	UPL Corp. Ltd.	USD	4.500%	08/03/2028	3,368,131	0.58
1,900,000	UPL Corp. Ltd.	USD -	5.250%	Perp.	1,346,739	0.23
Mongolia					57,081,555	9.88
-	Golomt Bank	USD	11.000%	20/05/2027	5,822,187	1.01
Netherlands						
.,,.	Greenko Dutch BV	USD	3.850%	29/03/2026	3,318,952	0.57
	Minejesa Capital BV Mong Duong Finance Holdings BV	USD USD	4.625% 5.125%	10/08/2030 07/05/2029	2,690,082 10,318,003	0.47 1.79
	Prosus NV	USD	3.257%	28/06/2028	1,492,425	0.26
	Prosus NV <sup>(a)</sup>	USD	4.193%	04/04/2029	546,380	0.09
	Prosus NV	USD	3.680%	21/01/2030	1,996,391	0.34
225,000	Royal Capital BV	USD	5.000%	Perp.	221,962	0.04
					20,584,195	3.56
New Zealand + 2,150,000	Westpac Banking Corp.	USD	5.000%	Perp.	2,038,415	0.35
Pakistan 5 010 000	Pakistan Water & Power Development Authority	USD	7.500%	04/06/2031	3,823,306	0.66
	anotal valor a vono protegnous autony		1.00070	0 1/00/2001	0,020,000	
Philippines 2,160,000	Globe Telecom, Inc.	USD	4.200%	Perp.	2,071,937	0.36
	SMC Global Power Holdings Corp.	USD	5.450%	Perp.	878,900	0.15
390,000	SMC Global Power Holdings Corp.	USD	5.700%	Perp.	373,425	0.07
					3,324,262	0.58
Singapore						
	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd.	USD	9.500%	24/02/2027	6,289,074	1.09
	GLP Pte Ltd.	USD USD	4.500% 4.500%	09/02/2027 Perp.	7,728,541 2,503,800	1.34 0.43
	GLP Pte Ltd.	USD	3.875%	04/06/2025	2,020,275	0.45
	GLP Pte Ltd.	USD	4.600%	Perp.	3,855,260	0.67
2,994,611	JGC Ventures Pte Ltd.	USD	5.000%	30/06/2025	916,471	0.16
	JGC Ventures Pte Ltd.	USD	5.000%	30/06/2025	46,203	0.01
2,140,000		USD	3.900%	Perp.	2,099,222	0.36
	Lippo Malls Indonesia Retail Trust	SGD	6.475%	Perp.	624,931	0.11
	LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd.	USD USD	6.875% 7.500%	04/02/2039 09/02/2026	5,373,946 1,062,759	0.93 0.18
	Medco Bell Pte Ltd.	USD	6.375%	30/01/2027	6,141,811	1.06
4,260,000		USD	6.950%	15/06/2029	4,127,535	0.71
2,280,000		USD	8.960%	27/04/2029	2,368,760	0.41
	Medco Oak Tree Pte Ltd.	USD	7.375%	14/05/2026	2,166,756	0.37
	Modernland Overseas Pte Ltd.	USD	5.000%	30/04/2027	309,736	0.05
	Modernland Overseas Pte Ltd.—Series 2	USD	5.000%	18/06/2025	1,170	0.00
98,541	Modernland Overseas Pte Ltd.—Series 2	USD	5.000%	15/05/2026	2,956	0.00
	Olam Group Ltd.	SGD	5.375% 0.250%	Perp. 15/09/2026	4,146,993 1,302,659	0.72 0.23
5,750,000			U.ZOU%	13/09/2020	1,302,039	0.23
5,750,000 1,500,000		USD				
5,750,000 1,500,000 + 570,000	Theta Capital Pte Ltd.	USD	8.125%	22/01/2025	566,064	0.10
5,750,000 1,500,000 + 570,000 1,270,000						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders <sup>s</sup> Equity
Bonds – (Cont						
South Korea						
	) Shinhan Bank Co. Ltd.	USD	4.500%	26/03/2028	2,133,731	0.37
	Shinhan Card Co. Ltd.	USD	5.500%	12/03/2029	1,076,004	0.19
3,430,000	Tongyang Life Insurance Co. Ltd.	USD -	5.250%	Perp.	3,328,798	0.57
Supranationals					6,538,533	1.13
	Mongolian Mining Corp. / Energy Resources LLC	USD	12.500%	13/09/2026	2,764,116	0.48
Thailand						
	Bangkok Bank PCL	USD	5.000%	Perp.	1,003,992	0.17
	) Bangkok Bank PCL	USD	3.733%	25/09/2034	3,737,772	0.65
8,275,000 960,000		USD USD	3.343%	02/10/2031	7,682,800	1.33
	Minor International PCL Muang Thai Life Assurance PCL	USD	2.700% 3.552%	Perp. 13/02/2032	903,394 2,026,404	0.16 0.35
2,100,000	initially That Life Assurance POL	-	3.332 /6	13/02/2032	15,354,362	2.66
United Kingdom					10,304,302	2.00
1,230,000		USD	4.000%	Perp.	1,152,289	0.20
	HSBC Holdings PLC	USD	6.000%	Perp.	2,276,409	0.40
	HSBC Holdings PLC	USD	6.375%	Perp.	1,092,447	0.19
	Standard Chartered PLC	USD	4.300%	Perp.	1,842,200	0.32
	Standard Chartered PLC	USD	7.750%	01/03/2029	1,272,512	0.22
	Standard Chartered PLC	USD	3.516%	12/02/2030	1,049,809	0.18
1,160,000		USD	4.866%	15/03/2033	1,103,311	0.19
	Vedanta Resources Finance II PLC	USD	13.875%	21/01/2024	5,562,261	0.96
	Vedanta Resources Finance II PLC     Vedanta Resources Finance II PLC	USD USD	9.250%	23/04/2026	1,061,851 12,663,189	0.18
	Vedanta Resources Finance ii PLC  Vedanta Resources Ltd.	USD	13.875% 13.875%	09/12/2028 09/12/2028	256,244	2.19 0.05
272,000	vedania resources Etd.	-	13.07.070	03/12/2020	29,332,522	5.08
United States					29,332,322	3.00
	Virtusa Corp.	USD	7.125%	15/12/2028	2,584,964	0.45
Vietnam 3,240,000	Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	2,958,622	0.51
TOTAL BONDS					540.447.000	25.04
(cost USD 614,1	20,042)				549,147,828	95.04
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock	ks – 0.02%					
China						
	China Aoyuan Group Ltd.				10,860	0.00
530,291	Sunac Services Holdings Ltd. <sup>(a)</sup>				128,024	0.02
					138,884	0.02
TOTAL COMMO (cost USD 496,1					138,884	0.02
Mutual Funds -						
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(b)</sup>				6,334,839	1.10
TOTAL MUTUAL						
(cost USD 6,334					6,334,839	1.10
TOTAL TRANSF (cost USD 620,9	FERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 57,005)				555,621,551	96.16
	E OF INVESTMENTS EXCLUDING DERIVATIVES 57,005)				555,621,551	96.16
(cost USD 620,9						
Futures Contra	acts - 0.00%					
Futures Contra				Commitment Market Value	Unrealised Gain	Shareholders'
Futures Contra  Number of Contracts	Security Description					% of Shareholders' Equity
Futures Contra Number of Contracts S			Short Long	Market Value	Gain	Shareholders'

	tracts – (Continued)				Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders Equity
	USD – (Continued)						
(135) (19)	,			Short Short	(14,289,961)	5,914 4,898	0.00
(19)	US Treasury Ultra Long Notes	101K Futures 19/09/2024		311011	(2,131,563)		
					(1,595,329)	37,499	0.01
UNREALISED	GAIN ON FUTURES CONT	RACTS				37,499	0.01
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	EUR						
(12)	German Federal Republic Bon	ds 5Y Futures 06/09/2024		Short	(1,505,331)	(652)	(0.00)
44	USD	10/00/2024		Lana	4 270 420	(7.100)	(0.00
11 13	US Treasury Long Bond Future US Treasury Ultra Long Bond I			Long Long	1,279,438 1,596,156	(7,133) (17,171)	(0.00)
					2,875,594	(24,304)	(0.01)
LINDEAL ISED	LOSS ON FUTURES CONT	PACTS			2,073,004	(24,956)	(0.01)
		MOIS				(24,930)	(0.01)
Forward Cur	rency Contracts – 0.29%					Unrealised	% of
	Amount		Amount		Maturity	Gain	Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
GBP	119,947	USD	151,748		02/07/2024	1,294	0.00
USD	8,432,029	SGD	11,342,698		05/07/2024	18,408	0.00
USD	2,181,398	CNH	15,735,224		08/07/2024	8,259	0.00
AUD	8,797,887	USD	5,786,569		25/07/2024	86,176	0.02
EUR USD	198,602,002 30,374	USD HKD	214,798,513 236,932		30/07/2024 31/07/2024	1,598,978 21	0.28
	GAIN ON FORWARD CURI		200,002		01/01/2021	1,713,136	0.30
	CAIN ON TORWARD COR	NENOT CONTINUOTO					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
SGD	11,803,301	USD	8,780,470		05/07/2024	(25,189)	(0.00)
CNH	16,348,055	USD	2,266,229		08/07/2024	(8,455)	(0.00)
USD USD	86,831 3,413,714	AUD EUR	131,013 3,156,792		25/07/2024 30/07/2024	(622) (25,939)	(0.00)
	LOSS ON FORWARD CUR		5,100,752		30/01/2024	(60,205)	(0.01)
	LUE OF INVESTMENTS					(55,255)	(0.0.1)
(cost USD 620						557,287,025	96.45
OTHER ASSE	TS AND LIABILITIES					20,535,818	3.55
	ERS' EQUITY					577,822,843	100.00
SHAREHOLD							% of
					N	larket Value	Shareholders
TOTAL INVES	STMENTS				n .	USD	Shareholders Equity
TOTAL INVES	s excluding derivatives (cost USD	620,957,005)			n	USD 555,621,551	Shareholders Equity 96.16
TOTAL INVES  Total Investments Unrealised gain of	s excluding derivatives (cost USD on futures contracts	620,957,005)			n	USD 555,621,551 37,499	Shareholders Equity 96.16 0.0
TOTAL INVES  Total Investments Unrealised gain of Unrealised loss of	s excluding derivatives (cost USD on futures contracts on futures contracts	620,957,005)			n	555,621,551 37,499 (24,956)	96.16 0.01 (0.01
TOTAL INVES  Total Investments Unrealised gain of Unrealised loss of Unrealised gain of	s excluding derivatives (cost USD on futures contracts on futures contracts on forward currency contracts	620,957,005)			n	555,621,551 37,499 (24,956) 1,713,136	96.16 0.01 0.30
TOTAL INVES  Total Investments Unrealised gain of Unrealised loss of Unrealised gain of	s excluding derivatives (cost USD on futures contracts on futures contracts on forward currency contracts on forward currency contracts on forward currency contracts	620,957,005)				555,621,551 37,499 (24,956)	96.16 0.01 (0.01)

The Futures Commission Merchant was Bank of America NA.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, State Street Bank & Trust and UBS AG.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

### Goldman Sachs Funds—Emerging Markets Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
			Currency	Interest Rate	Maturity Date	030	Equity
Transferal Bonds – 9 Argentina	91.41%	curities admitted to an official exchange listing					
		YPF SA	USD	6.950%	21/07/2027	5,662,243	0.20
		YPF SA	USD	8.500%	27/06/2029	1,558,325	0.06
		YPF SA	USD	9.500%	17/01/2031	5,102,955	0.18
3,65	50,000	YPF SA	USD -	7.000%	15/12/2047	2,629,077	0.10
Australia						14,952,600	0.54
	90,000	Santos Finance Ltd.	USD	4.125%	14/09/2027	4,348,750	0.16
19,29	90,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	18,697,411	0.67
			-			23,046,161	0.83
Austria	00.000	PDE Cubil	LIOD	4.0500/	00/00/0000	477.044	0.00
Bermuda	99,000	BRF GmbH	USD	4.350%	29/09/2026	477,341	0.02
	70.000	China Oil & Gas Group Ltd.	USD	4.700%	30/06/2026	1,762,687	0.06
		Geopark Ltd.	USD	5.500%	17/01/2027	9,330,705	0.34
		Inkia Energy Ltd.	USD	5.875%	09/11/2027	9,665,223	0.35
8,67		Sagicor Financial Co. Ltd.	USD	5.300%	13/05/2028	8,323,200	0.30
		Star Energy Geothermal Darajat II / Star Energy Geothermal Salak	USD	4.850%	14/10/2038	3,757,603	0.13
		Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	24,550,400	0.88
5,20	.00,000	Tengizchevroil Finance Co. International Ltd.	USD -	4.000%	15/08/2026	4,966,000	0.18
						62,355,818	2.24
<b>Brazil</b> + 14.27	70 000	B3 SA - Brasil Bolsa Balcao	USD	4.125%	20/09/2031	12,383,078	0.45
,		Banco do Brasil SA	USD	8.748%	20/09/2031 Perp.	21,223,894	0.43
		BRF SA	USD	4.875%	24/01/2030	4,624,733	0.17
		BRF SA	USD	5.750%	21/09/2050	1,984,004	0.07
11,11	17,770	Samarco Mineracao SA	USD	9.500%	30/06/2031	10,367,321	0.37
						50,583,030	1.82
British Virg	-						
		Add Hero Holdings Ltd.	USD	8.500%	30/09/2029	14,857	0.00
		Add Hero Holdings Ltd. Add Hero Holdings Ltd.	USD USD	9.000% 9.800%	30/09/2030 30/09/2031	11,429 14,857	0.00 0.00
		CAS Capital No 1 Ltd.	USD	4.000%	90/09/2031 Perp.	6,310,233	0.00
		Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	USD	5.250%	27/04/2029	21,287,133	0.76
		Champion Path Holdings Ltd.	USD	4.500%	27/01/2026	7,438,281	0.27
		Champion Path Holdings Ltd.	USD	4.850%	27/01/2028	1,503,138	0.05
		Easy Tactic Ltd.	USD	6.500%	11/07/2028	119,081	0.00
4,63	30,000	ENN Clean Energy International Investment Ltd.	USD	3.375%	12/05/2026	4,410,427	0.16
		HKT Capital No 5 Ltd.	USD	3.250%	30/09/2029	7,150,324	0.26
		Huarong Finance 2019 Co. Ltd.	USD	3.875%	13/11/2029	5,070,942	0.18
		NWD Finance BVI Ltd.	USD	4.125%	Perp.	2,659,735	0.10
		NWD MTN Ltd.	USD USD	4.125%	18/07/2029	975,205 4.131.060	0.03
		SF Holding Investment 2021 Ltd. Sino-Ocean Land Treasure III Ltd.	USD	3.000% 6.946%	17/11/2028 Perp.	70,854	0.15 0.00
		Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	3,784,107	0.00
		Studio City Co. Ltd.	USD	7.000%	15/02/2027	8,737,813	0.31
		Studio City Finance Ltd.	USD	6.500%	15/01/2028	2,971,982	0.11
99	90,000	Universe Trek Ltd.	USD	0.000%	15/06/2026	1,039,082	0.04
						77,700,540	2.79
Canada	00 000	First Quantum Minorale Ltd	Heb	6 0750/	15/10/2027	12 200 750	0.44
		First Quantum Minerals Ltd. First Quantum Minerals Ltd.	USD USD	6.875% 9.375%	15/10/2027 01/03/2029	12,298,750 2,173,893	0.44 0.08
		First Quantum Minerals Ltd.	USD	9.375% 8.625%	01/06/2029	2,173,693 8,758,511	0.06
		ShaMaran Petroleum Corp. (a)	USD	12.000%	30/07/2025	9,885,813	0.31
		St Marys Cement, Inc.	USD	5.750%	02/04/2034	8,168,275	0.29
			-			41,285,242	1.48
Cayman Isl	slands						
		Agile Group Holdings Ltd.	USD	15.524%	Perp.	34,400	0.00
		Agile Group Holdings Ltd.	USD	7.875%	Perp.	75,600	0.00
		CFLD Cayman Investment Ltd.	USD	0.000%	31/01/2031	1,164	0.00
18		CFLD Cayman Investment Ltd.	USD USD	2.500% 2.500%	31/01/2031	6,916	0.00
70	200 000	CFLD Cayman Investment Ltd.			31/01/2031	27,664	0.00

### Goldman Sachs Funds—Emerging Markets Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bond	ls – (Contir	nued)					
Caym		- (Continued)					
	84,423	China Aoyuan Group Ltd.	USD	0.000%	30/09/2028	844	0.00
	944,600	China Aoyuan Group Ltd.	USD	0.000%	Perp.	9,446	0.00
	355,950 1,430,000	China Aoyuan Group Ltd. China SCE Group Holdings Ltd.	USD USD	5.500% 6.000%	30/09/2031 04/02/2026	4,894 66,138	0.00
	2,560,000	Country Garden Holdings Co. Ltd.	USD	5.125%	14/01/2027	217,600	0.01
	5,620,000	Country Garden Holdings Co. Ltd.	USD	3.875%	22/10/2030	470,675	0.02
	9,248,000	Energuate Trust	USD	5.875%	03/05/2027	8,936,805	0.32
+	7,080,000	ENN Energy Holdings Ltd.	USD	2.625%	17/09/2030	6,038,603	0.22
		Fantasia Holdings Group Co. Ltd.	USD	10.875%	09/01/2023	12,000	0.00
	1,040,000	Fantasia Holdings Group Co. Ltd.	USD	11.875%	01/06/2023	13,000	0.00
	530,000	Fantasia Holdings Group Co. Ltd. Fantasia Holdings Group Co. Ltd.	USD USD	9.250% 10.875%	28/07/2023 02/03/2024	6,625 27,750	0.00 0.00
	4,610,000		USD	5.375%	13/10/2122	3,938,761	0.00
		IHS Holding Ltd.	USD	5.625%	29/11/2026	15,383,333	0.14
		IHS Holding Ltd.	USD	6.250%	29/11/2028	4,420,718	0.16
	2,990,000	Kaisa Group Holdings Ltd.	USD	11.500%	30/01/2023	97,175	0.00
	550,000	Kaisa Group Holdings Ltd.	USD	10.875%	23/07/2023	18,700	0.00
	400,000	Kaisa Group Holdings Ltd.	USD	11.950%	12/11/2023	13,000	0.00
	2,910,000	Kaisa Group Holdings Ltd.	USD	9.375%	30/06/2024	94,575	0.00
	1,100,000	KWG Group Holdings Ltd.	USD	6.000%	14/08/2026	68,750	0.00
+	1,755,969	Lima Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	1,600,548	0.06
+	2,860,000	Logan Group Co. Ltd.	USD	4.850%	14/12/2026	243,100	0.01
	1,500,000	Meituan	USD USD	0.000%	27/04/2027	1,414,200	0.05
+	3,900,000 7,440,000	Meituan Meituan	USD	0.000% 3.050%	27/04/2028 28/10/2030	3,466,125 6,374,741	0.13 0.23
	3,220,000	Melco Resorts Finance Ltd.	USD	4.875%	06/06/2025	3,157,613	0.23
	3,740,000	Melco Resorts Finance Ltd.	USD	5.625%	17/07/2027	3,554,103	0.13
	10,090,000	Melco Resorts Finance Ltd.	USD	5.750%	21/07/2028	9,434,150	0.34
	10,470,000	Melco Resorts Finance Ltd.	USD	5.375%	04/12/2029	9,439,543	0.34
+	6,890,000	MGM China Holdings Ltd.	USD	5.875%	15/05/2026	6,817,827	0.25
	7,390,000	MGM China Holdings Ltd.	USD	4.750%	01/02/2027	7,041,451	0.25
	406,066	Modern Land China Co. Ltd.	USD	9.000%	28/12/2024	6,091	0.00
		Modern Land China Co. Ltd.	USD	10.000%	30/12/2024	5,905	0.00
	1,552,399	Modern Land China Co. Ltd.	USD	11.000%	30/12/2025	15,524	0.00
	2,069,865	Modern Land China Co. Ltd. Modern Land China Co. Ltd.	USD USD	11.000% 11.000%	30/12/2026 30/12/2027	20,699 19,333	0.00 0.00
	524,403	Mongolian Mining Corp.	USD	11.000%	Perp.	528,714	0.00
	17,758	Peru Enhanced Pass-Through Finance Ltd.	USD	0.000%	02/06/2025	17,129	0.00
		Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	24,700	0.00
	2,090,000	Redsun Properties Group Ltd.	USD	7.300%	13/01/2025	20,900	0.00
	3,990,000	Sands China Ltd.	USD	4.050%	08/01/2026	3,863,258	0.14
		Sands China Ltd.	USD	2.300%	08/03/2027	20,174,546	0.73
	21,070,000	Sands China Ltd.	USD	5.400%	08/08/2028	20,681,364	0.74
	1,497,000	Shimao Group Holdings Ltd.	USD	5.600%	15/07/2026	65,494	0.00
	3,750,000	Shimao Group Holdings Ltd.	USD	5.200%	16/01/2027	164,063	0.01
	2,130,000	Shimao Group Holdings Ltd. Shimao Group Holdings Ltd.	USD USD	4.600%	13/07/2030	93,188	0.00 0.00
	1,500,000 1,108,229	Sunac China Holdings Ltd.	USD	3.450% 6.250%	11/01/2031 30/09/2026	65,625 134,932	0.00
	2,219,146	· ·	USD	6.500%	30/09/2027	249,121	0.01
		Sunac China Holdings Ltd.	USD	6.750%	30/09/2028	354,105	0.01
		Sunac China Holdings Ltd.	USD	7.000%	30/09/2029	325,436	0.01
+	1,569,326	<u> </u>	USD	7.250%	30/09/2030	147,124	0.01
	1,926,498	Sunac China Holdings Ltd.	USD	1.000%	30/09/2032	125,222	0.00
		Vale Overseas Ltd.	USD	6.125%	12/06/2033	7,085,875	0.26
+	4,380,000	· · · · · · · · · · · · · · · · · · ·	USD	3.375%	08/07/2030	3,808,804	0.14
	12,200,000		USD	5.500%	15/01/2026	11,950,022	0.43
		Wynn Macau Ltd.	USD	5.500%	01/10/2027	3,320,089	0.12
	7,440,000	•	USD	5.625% 5.375%	26/08/2028 Porp	6,972,768	0.25
		Yuzhou Group Holdings Co. Ltd. Zhenro Properties Group Ltd.	USD USD	5.375% 8.350%	Perp. 10/03/2024	178,000 6,300	0.01 0.00
		Zhenro Properties Group Ltd. Zhenro Properties Group Ltd.	USD	7.100%	10/03/2024	17,500	0.00
		Zhenro Properties Group Ltd.	USD	6.700%	04/08/2026	16,750	0.00
	1,010,000		-	0.70070	0 1/00/2020	172,987,118	6.22
Chile							
		AES Andes SA	USD	6.300%	15/03/2029	7,325,834	0.26
		Banco del Estado de Chile	USD	7.950%	Perp.	11,675,735	0.42
+	6,290,000	CAP SA Cia Cervecerias Unidas SA	USD USD	3.900% 3.350%	27/04/2031 19/01/2032	5,002,751 13,899,866	0.18 0.50
		Enel Americas SA	USD	4.000%	25/10/2026	8,116,055	0.50

#### Goldman Sachs Funds—Emerging Markets Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	ls – (Contir – (Continue	•					
	•	GNL Quintero SA	USD	4.634%	31/07/2029	10,092,690	0.36
	10,480,000		USD	4.500%	30/06/2056	8,707,151	0.31
+		Inversiones CMPC SA	USD	3.000%	06/04/2031	7,053,913	0.26
		Inversiones CMPC SA	USD	6.125%	23/06/2033	7,072,775	0.26
		Inversiones CMPC SA	USD	6.125%	26/02/2034	5,470,725	0.20
	7,064,000	Sociedad Quimica y Minera de Chile SA	USD	4.375%	28/01/2025	7,019,497	0.25
			-			91,436,992	3.29
Color	nhia					31,430,332	0.20
00101		Banco Davivienda SA	USD	6.650%	Perp.	5,264,750	0.19
	44,100,000	Banco de Bogota SA	USD	6.250%	12/05/2026	43,748,744	1.57
		Bancolombia SA	USD	6.909%	18/10/2027	11,630,000	0.42
		Ecopetrol SA	USD	8.625%	19/01/2029	7,619,375	0.27
		Ecopetrol SA	USD	6.875%	29/04/2030	3,755,517	0.14
		Ecopetrol SA	USD	4.625%	02/11/2031	19,605,109	0.71
		Ecopetrol SA	USD	8.875%	13/01/2033	18,862,687	0.68
		Ecopetrol SA	USD USD	5.875%	28/05/2045 02/11/2051	129,186	0.00
		Ecopetrol SA	USD	5.875% 4.250%		5,599,225	0.20
	12,630,000	Empresas Publicas de Medellin ESP Oleoducto Central SA	USD	4.250%	18/07/2029 14/07/2027	10,885,860 10,922,951	0.39 0.39
т	11,610,000	Oleoducto Central SA	- 03D	4.000%	14/07/2027		
						138,023,404	4.96
	13,100,000	Ceska sporitelna AS	EUR	5.737%	08/03/2028	14,736,058	0.53
		Ceska sporitelna AS	EUR	4.824%	15/01/2030	5,515,765	0.20
	0,000,000	ossila opsiliona / io	-	1.02170	10,01,2000		
<u> </u>	B I	P.				20,251,823	0.73
	nican Repub 30,092,000	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	30,262,772	1.09
Guate	mala						
	21,340,000	Banco Industrial SA	USD	4.875%	29/01/2031	20,558,316	0.74
+	16,150,000	CT Trust	USD	5.125%	03/02/2032	14,079,327	0.51
						34,637,643	1.25
Hong	-						
+		Bangkok Bank PCL	USD	3.466%	08/09/2029	13,326,564	0.48
		Bank of East Asia Ltd.	USD	4.000%	29/05/2030	2,901,541	0.11
	4,260,000	Far East Horizon Ltd.	USD -	6.625%	16/04/2027	4,258,701	0.15
						20,486,806	0.74
Hung	-	OTD D. L.N	E. I.D.	0.4050/	05/40/0007	44 440 000	0.44
		OTP Bank Nyrt	EUR	6.125%	05/10/2027	11,413,923	0.41
		OTP Bank Nyrt	EUR	5.000%	31/01/2029	8,473,282	0.30
+	11,104,000	OTP Bank Nyrt	EUR -	2.875%	15/07/2029	12,115,038	0.44
						32,002,243	1.15
India	2 440 000	Adani Electricity Mumbai Ltd.	USD	3.867%	15/01/2028	1,961,150	0.07
		Adani Electricity Mumbai Ltd. Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	6,871,888	0.07
		Adani Green Energy Ltd.	USD	4.375%	15/10/2030	1,408,122	0.25
+		Adani Ports & Special Economic Zone Ltd.	USD	3.375%	24/07/2024	919,556	0.03
		Adani Ports & Special Economic Zone Ltd.	USD	4.200%	04/08/2027	8,555,905	0.31
		Adani Ports & Special Economic Zone Ltd.	USD	4.375%	03/07/2029	4,493,952	0.16
		Adani Ports & Special Economic Zone Ltd.	USD	3.100%	02/02/2031	779,510	0.03
		Adani Ports & Special Economic Zone Ltd.  Adani Ports & Special Economic Zone Ltd.	USD	3.828%	02/02/2032	317,416	0.03
		Adani Renewable Energy RJ Ltd. / Kodangal Solar Parks Pvt Ltd. / Wardha					
	:-:	Solar Maharash	USD	4.625%	15/10/2039	520,055	0.02
		Adani Transmission Step-One Ltd.	USD	4.250%	21/05/2036	1,418,315	0.05
		Future Retail Ltd.	USD	5.600%	22/01/2025	3,450	0.00
		HDFC Bank Ltd.	USD	3.700%	Perp.	2,259,403	0.08
		IRB Infrastructure Developers Ltd.	USD	7.110%	11/03/2032	6,907,800	0.25
		JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	8,388,368	0.30
		JSW Infrastructure Ltd.	USD	4.950%	21/01/2029	4,897,400	0.18
		Reliance Industries Ltd.	USD	4.125%	28/01/2025	1,778,787	0.06
				0.0070/	20/44/202	0.704.710	
	10,360,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	9,761,710	
	10,360,000			3.667% 2.875%	30/11/2027 12/01/2032	9,761,710 8,269,382 69,512,169	0.35 0.30 2.50

### Goldman Sachs Funds—Emerging Markets Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Continu	ued)					
Indonesia	ADM Investore This DT	USD	9.500%	05/09/2026	1 460 140	0.05
	ABM Investama Tbk PT Cikarang Listrindo Tbk PT	USD	4.950%	05/08/2026 14/09/2026	1,469,140 3,989,801	0.05
	Delta Merlin Dunia Tekstil PT—Series A	USD	2.500%	26/06/2028	212.037	0.13
	Delta Merlin Dunia Tekstil PT—Series B	USD	0.000%	26/06/2032	311,850	0.01
	Indika Energy Tbk PT	USD	8.750%	07/05/2029	6,560,750	0.24
	Indofood CBP Sukses Makmur Tbk PT	USD	3.541%	21/09/2030	5,348,454	0.19
	Indofood CBP Sukses Makmur Tbk PT	USD	3.398%	09/06/2031	7,669,893	0.28
.,,.	Indofood CBP Sukses Makmur Tbk PT	USD	4.745%	09/06/2051	475,342	0.02
	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD	5.800%	15/05/2050	4,527,641	0.16
	Pertamina Geothermal Energy PT	USD	5.150%	27/04/2028	1,471,673	0.05
3,050,000	PT Tower Bersama Infrastructure Tbk	USD	4.250%	21/01/2025	3,017,914	0.11
5,080,000	PT Tower Bersama Infrastructure Tbk	USD	2.750%	20/01/2026	4,816,094	0.17
1,900,000	Sri Rejeki Isman Tbk PT	USD	7.250%	16/01/2025	58,321	0.00
		_			39,928,910	1.44
Ireland	40					
	Alfa Bank AO / Alfa Bond Issuance PLC <sup>(b)</sup>	USD	5.950%	15/04/2030	0	0.00
	Credit Bank of Moscow / CBOM Finance PLC <sup>(b)</sup>	USD	4.700%	29/01/2025	0	0.00
24,646,000	Credit Bank of Moscow / CBOM Finance PLC <sup>(b)</sup>	USD _	7.500%	05/10/2027	0	0.00
					0	0.00
Isle Of Man	0.1107-1114	1100	4.250%	04/04/0007	04 404 000	0.07
25,090,000 Israel	Gohl Capital Ltd.	USD	4.250%	24/01/2027	24,131,938	0.87
1,880,000	Bank Hapoalim BM <sup>(a)</sup>	USD	3.255%	21/01/2032	1,700,770	0.06
+ 29,020,000	Bank Leumi Le-Israel BM <sup>(a)</sup>	USD	3.275%	29/01/2031	27,024,875	0.97
+ 3,970,000	ICL Group Ltd. <sup>(a)</sup>	USD	6.375%	31/05/2038	3,622,625	0.13
3,590,000	Israel Electric Corp. Ltd. (a)	USD	3.750%	22/02/2032	2,942,562	0.10
+ 10,760,000	Mizrahi Tefahot Bank Ltd. (a)	USD	3.077%	07/04/2031	9,917,115	0.36
		_			45,207,947	1.62
Japan						
	SoftBank Group Corp.	USD	5.125%	19/09/2027	1,581,764	0.06
Jersey	Onlaws Bireline Access Bides Ltd	HOD	0.4000/	04/00/0004	4 005 505	0.40
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	4,395,525	0.16
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	1,399,317	0.05
7,372,029	Galaxy Pipeline Assets Bidco Ltd.	USD -	2.940%	30/09/2040	5,829,432	0.21
					11,624,274	0.42
Kazakhstan	KazMunayGas National Co. JSC	USD	5.375%	24/04/2030	10,182,719	0.37
	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	3,219,625	0.37
	KazMunayGas National Co. JSC	USD	5.750%	19/04/2033	1,662,299	0.11
1,940,000	NaziviuriayGas National Co. 35C	U3D -	5.750%	19/04/2047		
					15,064,643	0.54
Latvia 10,860,000	Latvia Government International Bond	USD	5.125%	30/07/2034	10,689,715	0.38
Luxembourg						
7,970,934	Acu Petroleo Luxembourg SARL	USD	7.500%	13/01/2032	7,701,556	0.28
1,730,000	Altice Financing SA	EUR	4.250%	15/08/2029	1,442,153	0.05
7,659,703	Guara Norte SARL	USD	5.198%	15/06/2034	6,997,138	0.25
	MC Brazil Downstream Trading SARL	USD	7.250%	30/06/2031	2,140,045	0.08
	MHP Lux SA	USD	6.250%	19/09/2029	142,000	0.00
10,140,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	9,080,370	0.33
1,970,000	Tupy Overseas SA	USD	4.500%	16/02/2031	1,702,297	0.06
					29,205,559	1.05
Malaysia	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	12,400,639	0.45
	Comm Capital Labuari Liu.	000	3.00276	13/04/2031	12,400,008	0.43
Mauritius	Axian Telecom	USD	7.375%	16/02/2027	12,023,799	0.43
Mauritius 12,290,000	Axian Telecom Clean Renewable Power Mauritius Pte Ltd.	USD USD	7.375% 4.250%	16/02/2027 25/03/2027	12,023,799 3,307,808	0.43 0.12
Mauritius 12,290,000 3,575,700						
Mauritius 12,290,000 3,575,700 4,923,000	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	3,307,808	0.12

	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
- (Contir	uied)					
•	•					
		USD	6.500%	13/10/2026	7,193,090	0.26
,000,000	Network i2i Ltd.	USD	5.650%	Perp.	2,979,360	0.11
		-		<u> </u>	40,667,434	1.46
		MXN	7.125%	09/12/2024	821,003	0.03
						0.18
			6.750%	Perp.	10,338,631	0.37
,660,000			7 5250/	04/40/2020	4 950 075	0.17
667 000						0.17
						0.10
						0.55
						0.12
						0.47
		USD	3.875%			0.25
						0.83
	·	USD	3.614%	20/04/2032		0.64
		USD	4.750%	06/08/2050	1,440,435	0.05
,083,000		USD	4.250%	31/10/2026	6,839,239	0.24
810,000	Mexico City Airport Trust <sup>(a)</sup>	USD	4.250%	31/10/2026	782,124	0.03
200,000	Mexico City Airport Trust	USD	3.875%	30/04/2028	187,944	0.01
,230,000	Mexico City Airport Trust <sup>(a)</sup>	USD	3.875%	30/04/2028	4,914,736	0.18
400,000	Mexico City Airport Trust	USD	5.500%	31/10/2046	339,418	0.01
		USD	5.500%	31/07/2047	8,332,962	0.30
,920,000	Mexico City Airport Trust <sup>(a)</sup>			31/07/2047	2,476,817	0.09
, ,				09/02/2028	11,306,246	0.41
						0.04
						0.04
						0.08
						0.08
						0.04 0.08
						0.06
						0.04
						0.09
						0.07
		USD	6.950%	30/01/2044	176,176	0.01
		_			176,024,940	6.33
)						
						0.37
,170,000	OCP SA	USD -	5.125%	23/06/2051		0.70
					29,808,537	1.07
	Braskem Netherlands Finance BV	USD	4.500%	31/01/2030	1.937.513	0.07
		USD	7.250%	13/02/2033	8,936,118	0.32
		USD	5.875%	31/01/2050	3,956,139	0.14
		USD	8.500%	23/01/2081	4,222,301	0.15
,930,000	First Bank of Nigeria Ltd. / FBN Finance Co. BV	USD	8.625%	27/10/2025	4,933,229	0.18
,138,500	Greenko Dutch BV	USD	3.850%	29/03/2026	2,010,190	0.07
,010,000	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	8,778,939	0.32
,790,000	Metinvest BV	EUR	5.625%	17/06/2025	9,789,042	0.35
				23/04/2026	10,064,000	0.36
				01/10/2027	861,800	0.03
						0.04
	, .					0.53
						0.64
	·					0.74
	•					0.60 0.17
	•					0.17
						0.25
						0.04
						0.19
		USD	3.832%	08/02/2051	4,226,369	0.30
		USD	4.987%	19/01/2052	1,728,675	0.06
,290.000						
,290,000	Royal Capital BV	USD	5.000%	Perp.	1,752,024	0.06
	300,000 300,000 300,000 300,000 370,000 667,000 970,000 530,000 530,000 530,000 420,000 550,000 370,000 600,000 550,000 370,000 600,000 520,000 520,000 530,000 530,000 530,000 530,000 530,000 530,000 530,000 550,000	Continued) s - (Continued) s - (Continued) 207,000 MTN Mauritius Investments Ltd. 000,000 Network i2i Ltd.  300,000 America Movil SAB de CV 280,000 Banco Mercantil del Norte SA 370,000 Banco Mercantil del Norte SA 660,000 Banco Santander Mexico SA Institucion de Banca Multiple Gru Santander 667,000 BBVA Bancomer SA 970,000 BBVA Bancomer SA 530,000 Becle SAB de CV 500,000 Cemex SAB de CV 130,000 Cemex SAB de CV 2929,000 Cemex SAB de CV 2420,000 ClBANCO SA Institucion de Banca Multiple Trust CIB GCC SAB de CV 840,000 Industrias Penoles SAB de CV 840,000 Industrias Penoles SAB de CV 810,000 Mexico City Airport Trust 810,000 Mexico City Airport Trust 810,000 Mexico City Airport Trust 820,000 Mexico City Airport Trust 824,000 Mexico City Airport Trust 820,000 Mexico City Airport Trust 820,000 Mexico City Airport Trust 820,000 Mexico City Airport Trust 822,000 Mexico City Airport Trust 820,000 Petroleos Mexicanos 830,000 Petroleos Mexicanos 830,000 Petroleos Mexicanos 830,000 Petroleos Mexicanos 830,000 Petroleos Mexicanos 8550,000 Petroleos Mexicanos 850,000 Petroleos Mexicanos 850,000 Petroleos Mexicanos 850,000 Petroleos Mexicanos 850,000 Petroleos Mexicanos 870,000 Fetroleos Mexicanos 870,000 Fetroleos Mexicanos 870,000 Fetroleos Mexicanos 870,000 Petroleos Mexicanos 870,000 Petroleos Mexicanos 870,000 Petroleos Mexicanos 870,000 Fetroleos Mexicanos 87	Continued	Continued	Continued	Security Description   Security Description

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Netherlands – (Co	· ·					
	Teva Pharmaceutical Finance Netherlands II BV	EUR	3.750%	09/05/2027	6,855,240	0.25
	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375%	17/03/2055	6,761,787	0.24
	Teva Pharmaceutical Finance Netherlands III BV Teva Pharmaceutical Finance Netherlands III BV	USD USD	4.750% 7.875%	09/05/2027 30/01/2030	16,452,252 2,328,785	0.59 0.09
	Vivo Energy Investments BV	USD	5.125%	24/09/2027	8,856,290	0.09
0,070,000	The Life gy infections 2.	-	0.12070	2 1/00/2021	237,256,225	8.53
Nigeria					201,200,220	
-	Access Bank PLC	USD	6.125%	21/09/2026	21,122,535	0.76
31,960,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	31,225,399	1.12
					52,347,934	1.88
Norway	7112 121(2)					
	DNO ASA <sup>(a)</sup> DNO ASA	USD USD	7.875% 9.250%	09/09/2026 04/06/2029	17,818,905 3,678,257	0.64 0.13
3,070,000	DINO AGA	- 03D	9.230 /6	04/00/2029		
					21,497,162	0.77
<b>Panama</b> 4,190,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	3,118,072	0.11
	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	8,440,070	0.30
24,784,564	AES Panama Generation Holdings SRL	USD	4.375%	31/05/2030	21,252,764	0.77
	Autoridad del Canal de Panama	USD	4.950%	29/07/2035	185,137	0.01
20,880,000	Telecomunicaciones Digitales SA	USD -	4.500%	30/01/2030	18,349,344	0.66
					51,345,387	1.85
22 650 000	Banco Continental SAECA	USD	2.750%	10/12/2025	21,417,953	0.77
	Telefonica Celular del Paraguay SA	USD	5.875%	15/04/2027	27,183,564	0.98
		-			48,601,517	1.75
Peru						
	Atlantica Transmision Sur SA	USD	6.875%	30/04/2043	8,528,673	0.31
17,860,000	Banco de Credito del Peru SA	USD	5.850%	11/01/2029	17,832,942	0.64
	Consorcio Transmantaro SA	USD	4.700%	16/04/2034	12,401,664	0.45
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	25,152,153	0.90
	InRetail Consumer SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD USD	3.250% 3.500%	22/03/2028 02/08/2028	11,907,597 17,636,738	0.43 0.63
20,000,000	S. a. migasi maasinas i st siri, ite i 2 i itali 2aan i ansissa sir	-	0.00070	02/00/2020	93,459,767	3.36
Philippines					00,100,101	
	Globe Telecom, Inc.	USD	4.200%	Perp.	5,390,873	0.19
	SMC Global Power Holdings Corp.	USD	5.450%	Perp.	2,992,000	0.11
+ 8,490,000	SMC Global Power Holdings Corp.	USD	7.000%	Perp.	8,341,425	0.30
+ 1,820,000	SMC Global Power Holdings Corp.	USD _	5.700%	Perp.	1,742,650	0.06
					18,466,948	0.66
Poland	Bank Palaka Kasa Onjaki CA	EUD	E E000/	22/11/2027	2 420 504	0.10
	Bank Polska Kasa Opieki SA Poland Government International Bond	EUR USD	5.500% 4.625%	23/11/2027 15/01/2034	3,420,591 8,029,766	0.12 0.29
	Poland Government International Bond	USD	5.125%	15/01/2072	6,389,253	0.23
	Powszechna Kasa Oszczedności Bank Polski SA	EUR	4.500%	27/03/2028	3,866,769	0.14
		_			21,706,379	0.78
Qatar						
	Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD	5.838%	30/09/2027	1,119,141	0.04
3,339,425	Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD -	6.332%	30/09/2027	3,386,912	0.12
					4,506,053	0.16
Romania	Panas Camaniala Pamana CA	EUD	7.6050/	10/05/2027	10.000.400	0.20
	Banca Comerciala Romana SA Banca Transilvania SA	EUR EUR	7.625% 8.875%	19/05/2027 27/04/2027	10,968,492 15,837,962	0.39 0.57
		<u>-</u>				0.96
Singapore					,555,464	
	Continuum Energy Aura Pte Ltd.	USD	9.500%	24/02/2027	4,688,592	0.17
	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	1,027,687	0.03
		USD	5.000%	30/06/2025	244,832	0.01
3,150,000	Joilibee Worldwide Mie Lid.	USD	3.900%	Perp.	ა,089,977	0.11
Singapore + 4,570,000 1,043,962 800,000	Continuum Energy Aura Pte Ltd.	USD USD	9.500% 4.500%	24/02/2027 09/02/2027	26,806,454 4,688,592 1,027,687	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Singapore – (Con						
	LLPL Capital Pte Ltd.	USD	6.875%	04/02/2039	15,231,053	0.55
	Medco Bell Pte Ltd.	USD	6.375%	30/01/2027	655,388	0.02
, ,	Modernland Overseas Pte Ltd.	USD	5.000%	30/04/2027	3,066,528	0.11
	Modernland Overseas Pte Ltd.—Series 2	USD	5.000%	18/06/2025	4,274	0.00
	Modernland Overseas Pte Ltd.—Series 2	USD	5.000%	15/05/2026	10,438	0.00
1,710,000	Trafigura Group Pte Ltd.	USD -	5.875%	Perp.	1,605,109	0.06
South Africa					29,623,878	1.06
	Absa Group Ltd.	USD	6.375%	Perp.	10,775,547	0.39
	Bidvest Group Ltd.	USD	3.625%	23/09/2026	19,807,645	0.71
5,910,000	Eskom Holdings SOC Ltd.	USD	7.125%	11/02/2025	5,889,315	0.21
	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	8,344,400	0.30
	Eskom Holdings SOC Ltd.	USD	6.350%	10/08/2028	4,498,650	0.16
	Transnet SOC Ltd.	USD	8.250%	06/02/2028	9,119,513	0.33
					58,435,070	2.10
South Korea 3.070.000	POSCO	USD	5.750%	23/01/2027	3,089,970	0.11
3,660,000		USD	5.625%	12/02/2028	3,653,321	0.11
		-			6,743,291	0.24
Spain						
	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA International Airport Finance SA	USD USD	5.375% 12.000%	30/12/2030 15/03/2033	2,421,158 11,562,718	0.09 0.41
	,	-			13,983,876	0.50
Supranationals						
1,500,000	African Export-Import Bank <sup>(a)</sup>	USD	2.634%	17/05/2026	1,405,110	0.05
8,760,000	African Export-Import Bank	USD	2.634%	17/05/2026	8,205,842	0.30
9,580,000	African Export-Import Bank	USD	3.798%	17/05/2031	8,168,579	0.29
18,080,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean					
	Telecom Partners	USD	4.050%	27/04/2026	16,868,188	0.61
	Eastern & Southern African Trade & Development Bank	USD	4.125%	30/06/2028	4,822,869	0.17
5,864,000	Mongolian Mining Corp. / Energy Resources LLC	USD	12.500%	13/09/2026	6,246,157	0.22
7,890,000	Promigas SA ESP / Gases del Pacifico SAC	USD -	3.750%	16/10/2029	7,083,405	0.26
					52,800,150	1.90
Thailand	Miner International DCI	HCD	2.700%	Down	0.400.040	0.22
	Minor International PCL	USD USD	2.700%	Perp.	9,109,219	0.33
	Muang Thai Life Assurance PCL	USD	3.552% 3.700%	13/02/2032 16/07/2070	7,730,356	0.28 0.21
6,700,000	PTT Treasury Center Co. Ltd.	- 020	3.700%	16/07/2070	5,990,124	
Turkey					22,829,699	0.82
-	Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	01/05/2034	29,679,831	1.07
19,880,000	Coca-Cola Icecek AS	USD	4.215%	19/09/2024	19,759,030	0.71
17,750,000	Coca-Cola Icecek AS	USD	4.500%	24/05/2028	16,365,500	0.59
	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	10,767,036	0.39
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	15/11/2028	33,195,110	1.19
	Turkiye Garanti Bankasi AS	USD	8.375%	15/05/2031	12,213,373	0.44
	Yapi ve Kredi Bankasi AS	USD	9.743%	15/09/2025	2,831,962	0.10
	Yapi ve Kredi Bankasi AS	USD	9.250%	16/10/2028	16,037,719	0.57
+ 14,020,000	Yapi ve Kredi Bankasi AS	USD -	9.250%	17/01/2034	14,496,189	0.52
					155,345,750	5.58
United Arab Emira 3.420.000	ates Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	3,032,514	0.11
	DP World Ltd. <sup>(a)</sup>	USD	6.850%	02/07/2037	688,451	0.03
	DP World Ltd.	USD	5.625%	25/09/2048	1,648,701	0.06
	DP World Ltd.	USD	4.700%	30/09/2049	2,847,615	0.10
10,120,000	National Central Cooling Co. PJSC	USD	2.500%	21/10/2027	9,115,995	0.33
	NBK Tier 1 Financing 2 Ltd.	USD	4.500%	Perp.	22,869,829	0.82
					40,203,105	1.45
United Kingdom	Angle American Capital PLC	Heb	E E000/	15/07/2024	10 406 500	0.70
19,660,000 4,830,000	- ·	USD EUR	5.500% 4.125%	15/07/2031 15/03/2032	19,406,583 5,215,470	0.70 0.19
	Anglo American Capital PLC  Anglo American Capital PLC <sup>(a)</sup>	USD	4.125% 5.750%	05/04/2034	5,215,470 4,138,965	0.19
T, 140,000	/ ingle / interlean Capital LC	000	3.7 30 /0	00/04/2004	₹,130,303	0.13

	Security Description	Cuman	Interest Date	Maturity Det	Market Value	% o Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equit
Bonds – (Contin Jnited Kingdom –	·					
	Anglo American Capital PLC <sup>(a)</sup>	USD	6.000%	05/04/2054	4,112,095	0.1
	Endeavour Mining PLC	USD	5.000%	14/10/2026	9,140,074	0.3
	Prudential Funding Asia PLC	USD	2.950%	03/11/2033	6,325,554	0.23
	Sisecam UK PLC	USD	8.250%	02/05/2029	6,529,110	0.23
	Sisecam UK PLC	USD	8.625%	02/05/2032	12,897,375	0.40
	Standard Chartered PLC <sup>(a)</sup>	USD	7.767%	19/01/2028	3,905,761	0.14
22,610,000	Standard Chartered PLC	USD	6.170%	12/06/2029	22,728,024	0.83
10,737,000	Tullow Oil PLC	USD	7.000%	01/03/2025	10,423,372	0.3
6,810,000	Tullow Oil PLC	USD	10.250%	15/05/2031	6,619,013	0.24
+ 3,210,100	Vedanta Resources Finance II PLC	USD	13.875%	21/01/2024	3,124,198	0.1
1,690,000	Vedanta Resources Finance II PLC	USD	9.250%	23/04/2026	1,470,925	0.0
+ 5,712,000	Vedanta Resources Finance II PLC	USD	13.875%	09/12/2028	5,439,652	0.20
		-			121,476,171	4.3
United States						
	Bimbo Bakeries USA, Inc.	USD	6.050%	15/01/2029	6,871,065	0.2
	Bimbo Bakeries USA, Inc.	USD	6.400%	15/01/2034	4,826,015	0.1
	Bimbo Bakeries USA, Inc.	USD	5.375%	20/02/2034	2,599,493	0.09
	Hikma Finance USA LLC	USD	3.250%	09/07/2025	10,746,036	0.39
	Kosmos Energy Ltd. (a)	USD	7.125%	04/04/2026	1,784,956	0.0
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	27,804,121	1.00
	Kosmos Energy Ltd.	USD	7.750%	01/05/2027	2,969,214	0.1
	Kosmos Energy Ltd.	USD	7.500%	01/03/2028	2,316,847	0.0
	Sasol Financing USA LLC	USD	4.375%	18/09/2026	7,625,940	0.2
	Sasol Financing USA LLC	USD	6.500%	27/09/2028	359,290	0.0
	Sasol Financing USA LLC	USD	8.750%	03/05/2029	13,185,804	0.4
	Stillwater Mining Co.	USD	4.000%	16/11/2026	4,355,091	0.10
	United States Treasury Note/Bond	USD	0.375%	31/12/2025	6,215,270	0.2
	United States Treasury Note/Bond	USD	0.750%	31/01/2028	4,312,107	0.10
	United States Treasury Note/Bond	USD	3.125%	15/11/2028	6,258,459	0.23
3,700,000	Virtusa Corp.	USD -	7.125%	15/12/2028	3,370,108	0.12
					105,599,816	3.80
Uzbekistan	Inedaka Bank ATID	USD	5.500%	10/11/2025	20.764.660	0.75
	Ipoteka-Bank ATIB National Bank of Uzbekistan	USD	4.850%	19/11/2025 21/10/2025	20,761,669 7,033,550	0.73
	Uzbek Industrial and Construction Bank ATB	USD	5.750%	02/12/2024	10,890,000	0.39
11,000,000	OZDEK INGGSTRI ANG OUTSTRUCTOR DANK AND	-	3.73070	02/12/2024		
					38,685,219	1.39
<b>Venezuela</b> 2,440,000	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	300,120	0.01
Vietnam					<u> </u>	
4,710,000	Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	4,300,960	0.15
TOTAL BONDS (cost USD 2,772,9	911.794)				2,542,658,933	91.41
(0001 002 2,112,0						
					Market Value	% o Shareholders
	Security Description				USD	Equity
Holdings						
Common Stocks	s – 0.02%					
Common Stocks					E 10E	0.0
Common Stocks China 236,150	China Aoyuan Group Ltd.				5,195	
Common Stocks China 236,150 922,734	China Aoyuan Group Ltd. Sunac China Holdings Ltd.				174,908	0.0
Common Stocks China 236,150 922,734	China Aoyuan Group Ltd.				174,908 476,366	0.00
Common Stocks China 236,150 922,734 1,973,172	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd. <sup>(a)</sup>				174,908	0.00
Common Stocks China 236,150 922,734 1,973,172  TOTAL COMMON	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd.(a)				174,908 476,366	0.0 0.0 0.0
922,734	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd.(a)				174,908 476,366 656,469	0.00 0.00 0.00
Common Stocks China	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd.(a)  I STOCKS 246)  4.38%				174,908 476,366 656,469 656,469	0.00 0.02 0.02
Common Stocks China	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd.(a)  I STOCKS 246)  4.38%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c)				174,908 476,366 656,469	0.00 0.02 0.02
Common Stocks China	China Aoyuan Group Ltd. Sunac China Holdings Ltd. Sunac Services Holdings Ltd.(a)  I STOCKS 246)  4.38%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c) FUNDS				174,908 476,366 656,469 656,469	0.00 0.00 0.02 0.02 4.38

Holdings	Security Description		Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable	securities dealt in another	regulated market					
Bonds – 1.16	%						
<b>Canada</b> 5,070,0	00 First Quantum Minerals Ltd	d. <sup>(a)</sup>	USD	9.375%	01/03/2029	5,324,463	0.19
Guatemala	00. Barras Iradi atrial 04(8)		1100	4.075%	00/04/0004	4.000.000	0.00
Luxembourg	00 Banco Industrial SA <sup>(a)</sup>		USD	4.875%	29/01/2031	1,666,630	0.06
8,660,0	00 Altice Financing SA <sup>(a)</sup>		USD	5.000%	15/01/2028	6,762,074	0.24
350,0	00 Tupy Overseas SA <sup>(a)</sup>		USD	4.500%	16/02/2031	302,439	0.01
Mexico						7,064,513	0.25
	00 Cemex SAB de CV <sup>(a)</sup>		USD	5.125%	Perp.	5,254,768	0.19
	00 Kimberly-Clark de Mexico		USD	3.250%	12/03/2025	871,083	0.03
	<ul> <li>Mexico City Airport Trust<sup>(a)</sup></li> <li>Minera Mexico SA de CV<sup>(a)</sup></li> </ul>		USD USD	5.500% 4.500%	31/10/2046 26/01/2050	1,281,303 1,228,623	0.05 0.04
1,010,0	oo iviiriera iviexico SA de CV		03D	4.300 %	20/01/2030	8,635,777	0.04
Panama						0,033,777	0.51
	00 Telecomunicaciones Digita	ales SA <sup>(a)</sup>	USD	4.500%	30/01/2030	2,126,696	0.08
<b>Peru</b> 704.0	88 Atlantica Transmision Sur	SA(a)	USD	6.875%	30/04/2043	722,849	0.03
	00 Consorcio Transmantaro S		USD	4.700%	16/04/2034	1,255,041	0.03
						1,977,890	0.07
Qatar		(2)					
	50 Ras Laffan Liquefied Natu	ral Gas Co. Ltd. III <sup>(a)</sup>	USD	5.838%	30/09/2027	339,515	0.01
+ 5,630,0		Andean Tower Partners Colombia SAS / Andea	an				
	Telecom Partners <sup>(a)</sup>		USD	4.050%	27/04/2026	5,252,649	0.19
TOTAL BOND (cost USD 35,						32,388,133	1.16
		ALT IN ANOTHER REGULATED MARKET					
(cost USD 35,						32,388,133	1.16
(cost USD 2,9	UE OF INVESTMENTS EXCLI 31,904,728)	UDING DERIVATIVES			2	2,697,439,895	96.97
Futures Con	tracts – (0.02%)						
Number of					Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
733	USD US Treasury Notes 10YR Futures	19/09/2024		Long	79,816,828	199,155	0.01
219	US Treasury Notes 2YR Futures			Long	44,616,117	6,516	0.00
					124,432,945	205,671	0.01
UNREALISED	GAIN ON FUTURES CONTRA	ACTS				205,671	0.01
					Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Loss	Shareholders'
Contracts	Security Description				030	USD	Equity
449	USD US Treasury Long Bond Futures	19/09/2024		Long	52,224,313	(309,223)	(0.01)
886	US Treasury Notes 5YR Futures	30/09/2024		Long	93,784,485	(31,561)	(0.00)
252	US Treasury Ultra Long Bond Fut			Long	30,940,875	(264,714)	(0.01)
256	US Treasury Ultra Long Notes 10	YR Futures 19/09/2024		Long	28,720,000	(69,945)	(0.01)
LINDEALISE	LOSS ON EUTURES CONTR	ACTS			205,669,673	(675,443)	(0.03)
	LOSS ON FUTURES CONTR	MUIU				(675,443)	(0.03)
Forward Cur	rency Contracts – 0.29%					Unrealised	% of
Currency	Amount Bought	Amount Currency Sold			Maturit Dat	y Gain	Shareholders' Equity
							0.03
GBP	74,859,896	USD 94,693,877			02/07/202	4 821,990	0.

Forward Currency	y Contracts – (Conti	nued)					
	Amount	•	Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD EUR	5,447,636 748.171.729	USD USD	3,570,061 806,918,479		25/07/2024 30/07/2024	66,332 8,292,266	0.00
CHF	3,158,949	USD	3,507,817		19/08/2024	24,175	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRA	ACTS			9,204,763	0.33
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equity
USD	2,596,086	GBP	2,062,632		02/07/2024	(35,685)	(0.00
SGD USD	46,347,077	USD SGD	34,510,416		05/07/2024	(131,756)	(0.00)
USD	489,844 18,884	AUD	662,670 28,493		05/07/2024 25/07/2024	(1,700) (135)	(0.00)
USD	144,087,400	EUR	133,225,984		30/07/2024	(1,076,135)	(0.04)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	ACTS			(1,245,411)	(0.04)
Swap Contracts –	- 0.02%						
Net Local Notional						Unrealised Gain	% of Shareholders
Amount	Pay		Receive	Currency	<b>Maturity Date</b>	USD	Equity
	Interest Rate Swaps						
44,510,000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2027	436,759	0.02
19,670,000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2029	261,404	0.01
2,140,000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	58,668	0.00
UNREALISED GAIN	ON INTEREST RATE					756,831	0.03
25,830,000	Credit Default Swaps Fixed 1.000%	S	Floating (Colombia Government International Bond)	USD	20/06/2029	85,941	0.00
UNREALISED GAIN	ON CREDIT DEFAU	LT SWAPS				85,941	0.00
TOTAL UNREALISE	ED GAIN ON SWAP C	ONTRACTS				842,772	0.03
Net Local Notional Amount	Pay		Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Interest Rate Swaps						
36,490,000	Floating (CAD 1 mon	th CORRA)	Fixed 4.250%	CAD	19/06/2026	(69,966)	(0.00)
3,570,000	Floating (EUR 6 mon		Fixed 3.000%	EUR	19/06/2031	(56,954)	(0.00)
UNREALISED LOS	S ON INTEREST RATI	E SWAPS				(126,920)	(0.00)
	Credit Default Swaps	s					
32,030,000	Fixed 1.000%		Floating (South Africa Government International Bond)	USD	20/06/2029	(178,435)	(0.01)
UNREALISED LOS	S ON CREDIT DEFAU	LT SWAPS				(178,435)	(0.01)
TOTAL UNREALISI	ED LOSS ON SWAP C	ONTRACTS				(305,355)	(0.01)
MARKET VALUE O (cost USD 2,931,90					2,7	05,466,892	97.26
OTHER ASSETS A	ND LIABILITIES					76,222,334	2.74
SHAREHOLDERS'	EQUITY				2,7	81,689,226	100.00
TOTAL INVESTME	NTS				N	larket Value USD	% of Shareholders Equity
	ding derivatives (cost USD	2 031 004 720\				,697,439,895	96.97
Unrealised gain on futu		· 4,301,304,120)			2	205,671	0.0
Unrealised loss on futur						(675,443)	(0.03
Unrealised gain on forw						9,204,763	0.33
Unrealised loss on forw	•					(1,245,411)	(0.04
Unrealised gain on swa	•					842,772	0.03
Unrealised loss on swa Other Assets and Liabil	•					(305,355) 76,222,334	(0.01)
-							
Shareholders' Equ	ity				2,7	81,689,226	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparty for swap contracts was Barclays Bank PLC.

- $^{\mbox{\tiny +}}$  A portion of these securities were on loan at 31 May 2024. See Note 6.
- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) Valuation of this security is determined by the Valuer. See Note 4.
- (c) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 91.93% Angola	• •					
200,000	Angola Government International Bond	USD	8.250%	09/05/2028	189,212	0.52
Argentina						
	Argentina Government International Bond	EUR	0.500%	09/07/2029	150	0.00
216,608	Argentina Government International Bond	USD	1.000%	09/07/2029	127,501	0.35
80,000	Argentina Government International Bond	USD	0.750%	09/07/2030	46,320	0.12
179,339 60,000	Argentina Government International Bond Argentina Government International Bond	USD USD	3.625% 4.250%	09/07/2035 09/01/2038	79,873 29,100	0.22
	YPF SA	USD	7.000%	15/12/2047	43,218	0.12
,		-				0.89
A					326,162	0.68
Australia 230,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	222,934	0.61
Bermuda					,	
200,000	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	191,800	0.52
Brazil						
232,000	Banco do Brasil SA	USD	8.748%	Perp.	234,251	0.64
	Brazil Government International Bond	USD	6.000%	20/10/2033	271,460	0.74
	Brazil Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	502,300	1.37
	Brazil Notas do Tesouro Nacional—Series F Brazil Notas do Tesouro Nacional—Series F	BRL BRL	10.000% 10.000%	01/01/2027 01/01/2029	658,212 458,166	1.80 1.25
	Samarco Mineracao SA	USD	9.500%	30/06/2031	27,975	0.08
		-			2,152,364	5.88
British Virgin Isla	nde				2,102,001	0.00
	CAS Capital No 1 Ltd.	USD	4.000%	Perp.	205,029	0.56
14,281	Easy Tactic Ltd.	USD	6.500%	11/07/2028	500	0.00
200,000	Studio City Co. Ltd.	USD	7.000%	15/02/2027	200,179	0.55
					405,708	1.11
Canada						
136,288	ShaMaran Petroleum Corp. (a)	USD	12.000%	30/07/2025	135,198	0.37
Cayman Islands	IIIO Haldin a Lad	1100	F 00F0/	00/44/0000	400.005	0.50
200,000 260,000	IHS Holding Ltd. Kaisa Group Holdings Ltd.	USD USD	5.625% 10.875%	29/11/2026 Perp.	190,035 6,500	0.52 0.02
200,000	MGM China Holdings Ltd.	USD	5.250%	18/06/2025	198,301	0.54
169,833	<u> </u>	USD	10.000%	30/12/2024	1,087	0.00
171,454		USD	11.000%	30/12/2025	1,715	0.01
171,454	Modern Land China Co. Ltd.	USD	11.000%	30/12/2026	1,714	0.00
171,454	Modern Land China Co. Ltd.	USD	11.000%	30/12/2027	1,097	0.00
200,000	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	2,000	0.01
200,000		USD	5.400%	08/08/2028	196,311	0.54
60,000	Vale Overseas Ltd.	USD	6.125%	12/06/2033	60,220	0.16
200,000	Yuzhou Group Holdings Co. Ltd.	USD -	5.375%	Perp.	4,000	0.01
					662,980	1.81
Chile	Panas dal Estado da Chilo	HCD	7.0500/	Darri	206 400	0.50
	Banco del Estado de Chile Bonos de la Tesoreria de la Republica	USD CLP	7.950% 1.500%	Perp. 01/03/2026	206,103 970,873	0.56 2.65
	Bonos de la Tesoreria de la Republica en pesos	CLP	4.500%	01/03/2026	418,407	1.15
	Chile Government International Bond	USD	3.500%	31/01/2034	431,875	1.18
		_			2,027,258	5.54
Colombia					<u> </u>	
371,000	Banco de Bogota SA	USD	6.250%	12/05/2026	368,045	1.00
	Colombia Government International Bond	USD	3.000%	30/01/2030	163,200	0.45
	Colombia Government International Bond	USD	5.000%	15/06/2045	229,694	0.63
	Colombian TES—Series B	COP	7.500%	26/08/2026	599,047	1.64
	Colombian TES—Series B	COP	5.750%	03/11/2027	302,939	0.83
	Colombian TES—Series B Colombian TES—Series B	COP COP	7.750% 13.250%	18/09/2030	115,024	0.31 0.75
	Colombian TES—Series B	COP	9.250%	09/02/2033 28/05/2042	276,092 198,717	0.73
	Ecopetrol SA	USD	9.250% 8.625%	19/01/2029	73,063	0.20
	Ecopetrol SA Ecopetrol SA	USD	6.875%	29/04/2030	28,741	0.20
	Ecopetrol SA	USD	8.875%	13/01/2033	103,018	0.28
•		-				
					2,457,580	6.71

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Costa Rica	Ocata Disa Ocusament International Daniel	1100	0.5500/	00/04/0004	005.704	0.50
200,000	Costa Rica Government International Bond	USD	6.550%	03/04/2034	205,724	0.56
Czech Republic						
	Ceska sporitelna AS	EUR CZK	5.737%	08/03/2028	112,489	0.31 0.39
	Czech Republic Government Bond—Series 100 Czech Republic Government Bond—Series 103	CZK	0.250% 2.000%	10/02/2027 13/10/2033	144,365 78,172	0.39
	Czech Republic Government Bond—Series 121	CZK	1.200%	13/03/2031	63,541	0.17
12,710,000	Czech Republic Government Bond—Series 138	CZK	1.750%	23/06/2032	464,317	1.27
	Czech Republic Government Bond—Series 151	CZK	4.900%	14/04/2034	83,411	0.23
3,680,000	Czech Republic Government Bond—Series 94	CZK _	0.950%	15/05/2030	134,288	0.37
					1,080,583	2.95
Dominican Reput	olic Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	20/02/2020	261 475	0.72
	Dominican Republic International Bond	USD	5.500%	30/03/2029 22/02/2029	261,475 464,609	1.27
	Dominican Republic International Bond	USD	4.500%	30/01/2030	136,738	0.37
		_			862,822	2.36
Ecuador						
	Ecuador Government International Bond	USD	6.000%	31/07/2030	194,517	0.53
<b>Egypt</b> 200,000	Egypt Government International Bond	USD	7.300%	30/09/2033	165,306	0.45
El Salvador						
	El Salvador Government International Bond	USD	8.625%	28/02/2029	96,030	0.26
<b>Ghana</b> 270,000	Ghana Government International Bond	USD	8.875%	07/05/2042	138,926	0.38
Guatemala 410 000	Guatemala Government Bond	USD	4.900%	01/06/2030	388.098	1.06
Hungary	Guaternala Government Bond	000	4.300%	01/00/2030	300,030	1.00
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	153,176	0.42
70,870,000	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	159,957	0.44
	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	151,522	0.41
	Hungary Government Bond—Series 33/A	HUF	2.250%	20/04/2033	230,945	0.63
	Hungary Government International Bond Hungary Government International Bond	USD USD	5.500% 3.125%	16/06/2034 21/09/2051	193,587 125,230	0.53 0.34
	OTP Bank Nyrt	EUR	5.000%	31/01/2029	108,911	0.34
		_			1,123,328	3.07
India						
	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	242,508	0.66
200,000	JSW Infrastructure Ltd.	USD -	4.950%	21/01/2029	188,000	0.52
					430,508	1.18
Indonesia						
	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	192,744	0.53
	Indonesia Government International Bond Indonesia Treasury Bond—Series 100	USD	5.125% 6.625%	15/01/2045 15/02/2034	9,608	0.03 0.58
	Indonesia Treasury Bond—Series FR74	IDR IDR	7.500%	15/08/2032	214,324 252,587	0.50
	Indonesia Treasury Bond—Series FR82	IDR	7.000%	15/09/2030	62	0.00
	Indonesia Treasury Bond—Series FR83	IDR	7.500%	15/04/2040	105,215	0.29
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	247,449	0.68
966,000,000	Indonesia Treasury Bond—Series FR97	IDR	7.125%	15/06/2043	60,324	0.16
892,000,000	Indonesia Treasury Bond—Series FR98	IDR	7.125%	15/06/2038	55,743	0.15
		_			1,138,056	3.11
Ireland	Alfa Paul, AO / Alfa Paul Ianua St O <sup>(b)</sup>		5.0500/	45/04/0055	_	
	Alfa Bank AO / Alfa Bond Issuance PLC <sup>(b)</sup> Credit Bank of Moscow / CBOM Finance PLC <sup>(b)</sup>	USD USD	5.950% 7.500%	15/04/2030 05/10/2027	0	0.00 0.00
1,000,000	GOOK BUILD OF MIGGEOW / OBOM F Mainte P.EO.	-	7.50076	00/10/2021	0	0.00
Ivory Coast					0	0.00
200,000	Ivory Coast Government International Bond	USD	8.250%	30/01/2037	195,392	0.53
<b>Jersey</b> 200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	149,736	0.41
Jordan 200 000	Jordan Government International Bond	USD	7.500%	13/01/2029	201,470	0.55
200,000	Gordan Government international bond	000	7.300/0	10/01/2029	201,410	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
Bonds – (Contir	nued)					
Malaysia	Comm Comitteel abuser 14d	HCD	2.0020/	10/04/2021	101 211	0.5
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	191,314	0.53
Mauritius	Avier Telegore	LICD	7.0750/	16/02/2027	105.000	0.5
	Axian Telecom Greenko Power II Ltd.	USD USD	7.375% 4.300%	16/02/2027 13/12/2028	195,668 203,771	0.50 0.50
220,000	5155.116 · 5115. 11 <u>2.4.</u>	-	1.000,0	10/12/2020	399,439	1.09
Mexico						
	Banco Mercantil del Norte SA	USD	6.750%	Perp.	223,322	0.6
,	Cemex SAB de CV	USD	5.450%	19/11/2029	196,711	0.5
		USD	4.375%	22/07/2031	161,698	0.4
		MXN MXN	10.000% 7.750%	20/11/2036 13/11/2042	180,376 665,738	0.49 1.83
	Mexico City Airport Trust <sup>(a)</sup>	USD	3.875%	30/04/2028	338,299	0.9
200,000	• .	USD	2.659%	24/05/2031	165,674	0.4
392,000		USD	3.500%	12/02/2034	321,432	0.8
10,000	Petroleos Mexicanos	USD	6.500%	13/03/2027	9,474	0.0
10,000		USD	5.350%	12/02/2028	8,968	0.0
20,000		USD	6.500%	23/01/2029	18,151	0.0
	Petroleos Mexicanos	USD	8.750%	02/06/2029	19,758	0.0
10,000 60,000		USD USD	6.375% 6.750%	23/01/2045 21/09/2047	6,620 40,350	0.03
,	Petroleos Mexicanos	USD	6.350%	12/02/2048	26,004	0.0
.,	Petroleos Mexicanos	USD	7.690%	23/01/2050	28,509	0.0
70,000		USD	6.950%	28/01/2060	47,250	0.13
20,000	Petroleos Mexicanos—Series WI	USD	6.700%	16/02/2032	16,852	0.0
					2,475,186	6.70
Morocco	Marrage Covernment International Dand	Heb	2.000%	45/40/2022	224.040	0.6
	Morocco Government International Bond OCP SA	USD USD	3.000% 5.125%	15/12/2032 23/06/2051	224,048 148,970	0.6
		=			373,018	1.0
Netherlands					0,0,0.0	
	Minejesa Capital BV	USD	4.625%	10/08/2030	318,562	0.8
	Petrobras Global Finance BV	USD	6.500%	03/07/2033	49,868	0.14
200,000	Prosus NV	USD	3.257%	28/06/2028	184,250	0.50
320,000	Vivo Energy Investments BV	USD _	5.125%	24/09/2027	302,456	0.83
					855,136	2.3
Nigeria 200 000	Nigeria Government International Bond	USD	6.500%	28/11/2027	187,466	0.5
	SEPLAT Energy PLC	USD	7.750%	01/04/2026	283,334	0.78
		-			470,800	1.29
Norway						
190,000	DNO ASA <sup>(a)</sup>	USD	7.875%	09/09/2026	188,718	0.5
Oman 200,000	Oman Government International Bond	USD	6.000%	01/08/2029	202,824	0.5
Pakistan						
	Pakistan Government International Bond	USD	7.875%	31/03/2036	77,500	0.2
Panama 200.000	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	145,644	0.40
	Panama Government International Bond	USD	3.870%	23/07/2060	124,612	0.3
		-			270,256	0.7
Paraguay	Brown Community 12	1100	0.0400/	00/00/0055	047.050	0 =
	Paraguay Government International Bond	USD	3.849%	28/06/2033	217,252	0.59
<b>Peru</b> 60,000	Banco de Credito del Peru SA	USD	5.850%	11/01/2029	59,909	0.10
200,000	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	215,436	0.59
	Peru Government Bond	PEN	5.940%	12/02/2029	538,283	1.4
	Peru Government Bond <sup>(a)</sup>	PEN	7.300%	12/08/2033	72,540	0.20
711,000	Peru Government International Bond	PEN _	6.350%	12/08/2028	194,164	0.5

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)	<u> </u>				
Philippines	CMC Clabal Passas Haldings Core	USD	7.000%	Dawn	204 750	0.01
+ 300,000	SMC Global Power Holdings Corp.	050	7.000%	Perp.	294,750	0.81
Poland						
, ,	Poland Government Bond—Series 1030	PLN	1.250%	25/10/2030	334,488	0.91
	Poland Government Bond—Series 428 Poland Government International Bond	PLN USD	2.750% 4.625%	25/04/2028 15/01/2034	678,290 118,085	1.85 0.32
120,000	Poland Government International Bond	USD	5.500%	18/03/2054	91,057	0.32
	Poland Government International Bond	USD	5.125%	15/01/2072	58,617	0.16
	Poland Government International Bond—Series 1033	PLN	6.000%	25/10/2033	93,656	0.26
		-			1,374,193	3.75
Romania						
100,000	Banca Transilvania SA	EUR	8.875%	27/04/2027	114,934	0.31
1,905,000	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	414,407	1.13
480,000	Romania Government Bond—Series 15Y	RON	4.750%	11/10/2034	88,739	0.24
1,530,000	Romania Government Bond—Series 2Y	RON	6.300%	28/01/2026	334,832	0.92
910,000	Romania Government Bond—Series 4Y	RON	7.200%	28/10/2026	202,819	0.55
560,000	Romania Government Bond—Series 5Y	RON	6.300%	25/04/2029	120,775	0.33
520,000	Romania Government Bond—Series 7Y	RON	8.000%	29/04/2030	120,662	0.33
60,000	Romania Government International Bond	EUR	2.124%	16/07/2031	53,394	0.15
50,000	Romania Government International Bond	USD -	6.375%	30/01/2034	50,054	0.14
					1,500,616	4.10
Serbia	Ocable Transport Boards Ocabes 40.5	DCD	4.5000/	00/00/0005	F0 04-	2
	Serbia Treasury Bonds—Series 12.5	RSD	4.500%	20/08/2032	53,245	0.14
39,250,000	Serbia Treasury Bonds—Series 8Y	RSD -	7.000%	26/10/2031	387,292	1.06
					440,537	1.20
Singapore	LLPL Capital Pte Ltd.	USD	6.875%	04/02/2039	192.311	0.52
	Modernland Overseas Pte Ltd.	USD	5.000%	30/04/2027	54,535	0.32
		USD	5.000%	18/06/2025	184	0.13
- /	Modernland Overseas Pte Ltd.—Series 2  Modernland Overseas Pte Ltd.—Series 2	USD	5.000%	15/05/2026	307	0.00
	Sats Treasury Pte Ltd.	USD	4.828%	23/01/2029	196,014	0.54
		-			443,351	1.21
South Africa						
	Absa Group Ltd.	USD	6.375%	Perp.	194,154	0.53
200,000	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	184,000	0.50
13,570,000	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	606,189	1.66
2,325,000	South Africa Government Bond—Series 2035	ZAR	8.875%	28/02/2035	99,803	0.27
5,135,000	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	204,544	0.56
3,640,000	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	137,881	0.38
6,130,000	South Africa Government Bond—Series 2048	ZAR	8.750%	28/02/2048	230,129	0.63
,,	South Africa Government Bond—Series R209	ZAR	6.250%	31/03/2036	252,004	0.69
730,000	South Africa Government Bond—Series R213	ZAR	7.000%	28/02/2031	31,486	0.09
300,000	South Africa Government International Bond	USD	5.000%	12/10/2046	202,875	0.55
					2,143,065	5.86
<b>Spain</b> 219 045	International Airport Finance SA	USD	12.000%	15/03/2033	233,283	0.64
Sri Lanka	The material variety manes of		12.00070	10/00/2000	200,200	0.04
	Sri Lanka Government International Bond	USD	6.750%	18/04/2028	117,250	0.32
Supranationals	African Export-Import Bank <sup>(a)</sup>	USD	2.634%	17/05/2026	187,348	0.51
	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean	OOD	2.05470	17/05/2020	107,540	0.51
	Telecom Partners	USD	4.050%	27/04/2026	186,595	0.51
12,200,000	European Bank for Reconstruction & Development	INR	6.300%	26/10/2027	142,672	0.39
13,220,000,000	Indonesia Treasury Bond—Inter-American Development Bank	IDR	5.100%	17/11/2026	789,035	2.16
12,000,000	International Bank for Reconstruction & Development	INR -	6.850%	24/04/2028	142,527	0.39
					1,448,177	3.96
Thailand	The Head Communication of David	TI 15	0.0500/	47/00/0000	00.045	0.55
.,,	Thailand Government Bond	THB	2.650%	17/06/2028	82,348	0.23
	Thailand Government Bond	THB	1.600%	17/12/2029	171,604	0.47
	Thailand Government Bond Thailand Government Bond	THB THB	2.000%	17/12/2031	41,191	0.11
4,090,000			3.775%	25/06/2032	136,914	0.37
1 5/0 000	Thailand Government Rond					
	Thailand Government Bond Thailand Government Bond	THB THB	3.350% 1.600%	17/06/2033 17/06/2035	43,705 26,533	0.12 0.07

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Conti						
Thailand – (Conti	·					
1,640,000	Thailand Government Bond	THB	3.400%	17/06/2036	46,494	0.13
	Thailand Government Bond	THB	3.390%	17/06/2037	33,354	0.09
	Thailand Government Bond	THB THB	3.450% 3.600%	17/06/2043	133,788	0.37
1,740,000	Thailand Government Bond	1110	3.600%	17/06/2067	45,186	0.12
					761,117	2.08
Turkey	Anadalu Efer Biraniii uu Mali Oanaii AO	HOD	0.0750/	04/05/0004	474.000	0.40
	Anadolu Efes Biracilik ve Malt Sanayii AS Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD USD	3.375% 9.500%	01/05/2034 10/07/2036	174,690 183,895	0.48 0.50
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	15/11/2028	205,925	0.56
	Turkey Government Bond	TRY	31.080%	08/11/2028	91,319	0.25
	Turkey Government Bond	TRY	26.200%	05/10/2033	65,808	0.18
200,000	Turkey Government International Bond	USD	6.500%	20/09/2033	187,852	0.51
200,000	Turkey Government International Bond	USD	7.625%	15/05/2034	200,500	0.55
					1,109,989	3.03
Ukraine			7.7500/	0.4.100.100.00	00.400	0.00
	Ukraine Government International Bond Ukraine Government International Bond	USD USD	7.750% 7.750%	01/09/2029 01/08/2041	29,400 19,240	0.08 0.05
37,000	Oklaine Government international Bond	- 03D	1.130%	01/00/2041		
					48,640	0.13
United Arab Emir	rates  Abu Dhabi Government International Bond	USD	5.500%	30/04/2054	198,750	0.54
	NBK Tier 1 Ltd.	USD	3.625%	Perp.	185,508	0.54
200,000	NOT TEXT	-	0.02070	т отр.		
					384,258	1.05
United Kingdom 200.000	Anglo American Capital PLC	USD	5.750%	05/04/2034	199,950	0.55
	Endeavour Mining PLC	USD	5.000%	14/10/2026	227,790	0.62
200,000	Sisecam UK PLC	USD	8.625%	02/05/2032	203,750	0.56
		-			631,490	1.73
United States						
	Bimbo Bakeries USA, Inc.	USD	6.400%	15/01/2034	210,743	0.58
240,000	Kosmos Energy Ltd. (a)	USD	7.125%	04/04/2026	235,379	0.64
		-			446,122	1.22
Uruguay						
	Uruguay Government International Bond	USD	5.750%	28/10/2034	41,497	0.12
2,808,580	Uruguay Government International Bond	UYU	3.875%	02/07/2040	77,966	0.21
		-			119,463	0.33
Uzbekistan						
200,000	Ipoteka-Bank ATIB	USD	5.500%	19/11/2025	193,582	0.53
Venezuela	Petroleos de Venezuela SA	USD	6.000%	16/05/2024	1 210	0.00
.,	Venezuela Government International Bond	USD	6.000% 8.250%	16/05/2024 13/10/2024	1,210 13,360	0.00 0.04
33,333	Vollezada Government international Boria	-	0.20070	10/10/2021		
TOTAL BONDS					14,570	0.04
(cost USD 39,438	3,115)				33,647,920	91.93
					Market Value	% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds -	- 3.22%					
1 177 112	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(c)</sup>				1,177,112	3.22
	· · · · · · · · · · · · · · · · · · ·				1,177,112	3.22
TOTAL MUTUAL (cost USD 1,177,					1,177,112	3.22
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				24 925 922	OF 15
(cost USD 40,61	0,221)				34,825,032	95.15
	OF INVESTMENTS EXCLUDING DERIVATIVES				34 825 022	QE 4E
(cost USD 40,61	ار المعرد ا				34,825,032	95.15

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD				
26	US Treasury Notes 10YR Futures 19/09/2024	Long	2,831,156	2,241	0.01
14	US Treasury Notes 5YR Futures 30/09/2024	Long	1,481,922	1,021	0.00
		_	4,313,078	3,262	0.01
UNREALISED	GAIN ON FUTURES CONTRACTS			3,262	0.01
Number of			Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description		USD	USD	Equity
Contracts	Security Description USD			USD	Equity
Contracts 9		Long		USD (6,526)	(0.02)
	USD	Long Short	USD		
9	USD US Treasury Long Bond Futures 19/09/2024	· ·	USD 1,046,813	(6,526)	(0.02)
9	USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024	Short	1,046,813 (814,906)	(6,526) (414)	(0.02)
9 (4)	USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024	Short Long	1,046,813 (814,906) 122,781	(6,526) (414) (479)	(0.02) (0.00) (0.00)

Forward Currency Contracts - (0.19%)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
	Bougiit	Currency	Solu	Date	030	Equity
GBP	1,534,390	USD	1,925,358	03/06/2024	32,142	0.09
HUF	91,454,493	USD	248,468	03/06/2024	6,923	0.02
USD	46,999	BRL	243,152	03/06/2024	573	0.00
NZD	1,737,160	USD	1,043,853	04/06/2024	25,805	0.08
USD	288,512	BRL	1,482,606	04/06/2024	5,430	0.02
GBP	130,345	USD	164,775	05/06/2024	1,514	0.00
COP	461,020,945	USD	119,167	06/06/2024	498	0.00
GBP	230,445	USD	292,780	06/06/2024	1,213	0.00
EUR	54,381	USD	58,754	07/06/2024	357	0.00
GBP	188,580	USD	236,928	07/06/2024	3,658	0.01
HUF	8,940,328	USD	24,788	07/06/2024	174	0.00
NZD	98,856	USD	60,135	07/06/2024	736	0.00
NZD	215,685	USD	129,778	10/06/2024	3,030	0.01
COP	92,686,328	USD	23,626	11/06/2024	411	0.00
IDR	9,605,574,122	USD	591,068	12/06/2024	358	0.00
USD	618,108	IDR	9,778,474,406	12/06/2024	16,037	0.04
USD	84,111	KRW	111,516,402	12/06/2024	3,318	0.01
USD	443,179	PEN	1,641,978	12/06/2024	5,187	0.02
NZD	510,652	USD	308,927	13/06/2024	5,506	0.02
EUR	1,242,308	USD	1,345,912	14/06/2024	4,837	0.00
COP	569,431,347	USD	146,679	17/06/2024	838	0.00
GBP	213,995	USD	268,812	17/06/2024	4,210	0.01
USD	116,213	COP	448,365,436	17/06/2024	60	0.00
PLN	2,053,566	EUR	475,077	19/06/2024	6,705	0.02
AUD	988,467	USD	650,257	20/06/2024	8,909	0.02
COP	526,082,750	USD	132,423	20/06/2024	3,789	0.02
CZK	1,073,261	EUR	43,000	20/06/2024	421	0.00
CZK	11,426,388	USD	490,560	20/06/2024	11,815	0.03
EUR	54,000	CAD	80,035	20/06/2024	10	0.00
EUR	106,284	JPY	17,343,337	20/06/2024	4,635	0.01
EUR	891,017	USD	961,280	20/06/2024	7,779	0.03
GBP	46,175	EUR	54,000	20/06/2024	183	0.00
GBP	684,507	USD	865,752	20/06/2024	7,579	0.02
HUF	56,681,294	USD	155,649	20/06/2024	2,534	0.01
MXN	21,189,216	USD	1,237,137	20/06/2024	6,756	0.02
NOK	2,291,897	USD	212,511	20/06/2024	6,444	0.02
NZD	382,664	AUD	352,438	20/06/2024	601	0.00
NZD	259,841	USD	156,506	20/06/2024	3,491	0.02
PLN	2,313,227	USD	585,757	20/06/2024	3,782	0.01
RON	405,448	USD	87,741	20/06/2024	782	0.00
SEK	554,796	USD	51,051	20/06/2024	1,747	0.01
SGD	311,002	USD	229,875	20/06/2024	649	0.00
TRY	6,415,767	USD	180,159	20/06/2024	16,240	0.04
USD	786,715	CAD	1,069,452	20/06/2024	2,087	0.00
USD	437,546	CHF	390,620	20/06/2024	3,772	0.01
USD	1,184,375	CNH	8,577,669	20/06/2024	1,364	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	307,388	ILS	1,139,163	20/06/2024	383	0.00
USD	464,000	INR	38,629,380	20/06/2024	1,106	0.00
USD	576,000	JPY	86,649,752	20/06/2024	21,639	0.05
USD	449,939	KRW	609,895,131	20/06/2024	7,884	0.03
USD	618,569	RON	2,825,204	20/06/2024	1,730	0.01
USD	372,411	RSD	40,091,097	20/06/2024	330	0.00
USD	11,996	SEK	122,956	20/06/2024	294	0.00
USD	233,302	SGD	310,569	20/06/2024	3,099	0.02
USD	448,291	THB	16,387,445	20/06/2024	2,316	0.00
ZAR	794,582	USD	41,753	20/06/2024	748	0.00
CLP	296,074,230	USD	314,211	21/06/2024	9,570	0.04
GBP	169,241	USD	214,599	21/06/2024	1,329	0.00
NZD	637,338	USD	388,750	21/06/2024	3,691	0.01
NZD	400,179	USD	244,435	24/06/2024	1,975	0.00
AUD	281,000	NZD	304,345	25/06/2024	13	0.00
CHF	509,967	EUR	520,389	25/06/2024	530	0.01
CHF	32,100	USD	35,233	25/06/2024	433	0.00
CZK	854,783	USD	37,553	25/06/2024	30	0.00
EUR	86,840	CZK	2,143,782	25/06/2024	210	0.00
EUR	171,477	GBP	146,200	25/06/2024	5	0.00
GBP	459,256	EUR	537,972	25/06/2024	733	0.00
NZD	1,067,912	AUD	980,818	25/06/2024	3,409	0.01
SEK	6,633,479	EUR	575,102	25/06/2024	5,820	0.01
USD	15,282	PLN	59,881	25/06/2024	22	0.00
USD	429,456	SGD	579,213	25/06/2024	23	0.00
GBP	158,182	USD	199,912	02/07/2024	1,917	0.01
USD	24,218	BRL	125,197	02/07/2024	383	0.00
EUR	215,143	USD	232,677	03/07/2024	1,449	0.01
USD	20,713	HUF	7,413,556	03/07/2024	33	0.00
USD	311,291	EUR	283,231	17/07/2024	2,868	0.00
EUR	422,355	USD	458,519	24/07/2024	1,555	0.01
USD	328,210	EUR	300,017	24/07/2024	1,402	0.00
EUR	3,761,770	USD	4,057,297	30/07/2024	41,542	0.12
USD	41,878	EUR	38,366	30/07/2024	74	0.00
EUR	460,870	USD	499,262	06/08/2024	3,065	0.01
ZAR	4,204,448	USD	220,330	06/09/2024	3,120	0.00
EUR	607,775	USD	663,646	19/09/2024	172	0.00
AUD	103,943	USD	69,476	26/09/2024	17	0.00
AUD	17,471	USD	11,459	27/09/2024	222	0.00
AUD	91,061	USD	59,598	02/10/2024	1,291	0.00
CNY	414,710	USD	58,000	15/10/2024	384	0.00
COP	783,401,246	USD	197,871	15/10/2024	1,361	0.00
USD	46,000	CNH	329,281	15/10/2024	206	0.00
CNH	552,432	USD	76,801	16/10/2024	32	0.00
GBP	229,339	USD	285,384	17/10/2024	7,404	0.03
BRL	813,927	USD	152,850	18/10/2024	510	0.00
MXN	2,045,018	USD	116,987	18/10/2024	840	0.00
EUR		USD		18/10/2024 21/10/2024		0.00
HUF	407,381	USD	440,770		4,851	0.00
	93,729,744	USD	258,122	21/10/2024	2,538	
AUD	124,441		82,318	07/11/2024	959	0.00
UNREALISED GAIN	ON FORWARD CUR	KENCY CONTR	RACIS		370,406	1.01

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
BRL	243,152	USD	47,083	03/06/2024	(657)	(0.00)
USD	1,861,418	GBP	1,489,336	03/06/2024	(38,601)	(0.10)
USD	251,340	HUF	91,455,898	03/06/2024	(4,053)	(0.00)
BRL	1,482,606	USD	286,440	04/06/2024	(3,358)	(0.01)
USD	1,380,855	NZD	2,294,037	04/06/2024	(31,696)	(0.11)
USD	243,009	GBP	190,926	05/06/2024	(566)	(0.00)
USD	118,454	COP	462,620,177	06/06/2024	(1,625)	(0.01)
USD	280,222	GBP	220,159	06/06/2024	(650)	(0.00)
USD	117,829	EUR	108,763	07/06/2024	(394)	(0.00)
USD	447,572	GBP	355,124	07/06/2024	(5,487)	(0.01)
USD	24,788	HUF	8,920,498	07/06/2024	(119)	(0.00)
USD	401,925	NZD	655,862	07/06/2024	(1,922)	(0.01)
ZAR	558,307	USD	29,951	07/06/2024	(56)	(0.00)
USD	119,316	NZD	197,711	10/06/2024	(2,425)	(0.01)
USD	23,626	COP	92,237,427	11/06/2024	(295)	(0.00)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	181,553	NZD	296,508	13/06/2024	(1,022)	(0.00)
USD	1,210,764	EUR	1,120,747	14/06/2024	(7,813)	(0.02)
USD	194,740	GBP	153,714	17/06/2024	(1,374)	(0.00)
USD	652,052	MYR	3,082,949	18/06/2024	(3,385)	(0.01)
CAD	924,000	USD	680,297	20/06/2024	(2,382)	(0.01)
CHF CHF	97,698 269,743	EUR USD	101,389 300,634	20/06/2024 20/06/2024	(1,778) (1,091)	(0.01)
CNH	13,551,626	USD	1,890,796	20/06/2024	(21,789)	(0.01)
EUR	157,803	CZK	3,932,575	20/06/2024	(1,276)	(0.00)
EUR	49,177	PLN	214,680	20/06/2024	(1,229)	(0.00)
EUR	160,000	SEK	1,846,141	20/06/2024	(1,675)	(0.00)
ILS	2,517,678	USD	692,788	20/06/2024	(14,273)	(0.05)
INR	29,995,159	USD	361,044	20/06/2024	(1,614)	(0.00)
JPY	87,291,672	USD	585,952	20/06/2024	(27,486)	(0.07)
KRW	729,162,683	USD	545,899	20/06/2024	(17,396)	(0.06)
SEK	1,206,744	EUR	106,250	20/06/2024	(715)	(0.00)
THB	42,410,904	USD	1,198,121	20/06/2024	(43,932)	(0.12)
USD	289,073	AUD	436,266	20/06/2024	(1,853)	(0.00)
USD	116,000	COP	459,893,600	20/06/2024	(3,074)	(0.01)
USD USD	142,100	CZK	3,283,186	20/06/2024	(2,249)	(0.01)
USD	1,340,042 632,089	EUR GBP	1,233,404 499,991	20/06/2024 20/06/2024	(1,395)	(0.01)
USD	300,817	HUF	109,515,691	20/06/2024	(5,827) (4,813)	(0.02)
USD	341,186	MXN	5,820,612	20/06/2024	(509)	(0.02)
USD	209,403	NOK	2,203,038	20/06/2024	(1,063)	(0.00)
USD	521,360	NZD	862,637	20/06/2024	(9,810)	(0.03)
USD	105,706	PLN	421,230	20/06/2024	(1,647)	(0.01)
USD	132,496	TRY	4,520,598	20/06/2024	(5,888)	(0.02)
USD	257,101	ZAR	4,872,297	20/06/2024	(3,510)	(0.01)
USD	1,269,742	CLP	1,242,641,054	21/06/2024	(89,189)	(0.25)
USD	60,887	NZD	99,667	24/06/2024	(483)	(0.00)
CZK	3,655,728	EUR	147,808	25/06/2024	(55)	(0.00)
EUR	566,683	CHF	558,689	25/06/2024	(4,302)	(0.01)
EUR	57,639	PLN	247,450	25/06/2024	(358)	(0.00)
EUR PLN	85,322	SEK EUR	986,648 46,065	25/06/2024	(1,102)	(0.00)
SGD	196,231 641,287	USD	476,765 476,765	25/06/2024 25/06/2024	(104) (1,310)	(0.00) (0.00)
MYR	8,792,869	USD	1,873,574	27/06/2024	(3,698)	(0.00)
BRL	433,674	USD	83,940	02/07/2024	(1,374)	(0.00)
USD	4,413	GBP	3,539	02/07/2024	(103)	(0.00)
EUR	255,247	USD	279,770	17/07/2024	(1,820)	(0.00)
USD	439,563	EUR	403,668	06/08/2024	(419)	(0.00)
USD	719,641	COP	2,830,635,018	08/08/2024	(7,461)	(0.02)
USD	235,174	ZAR	4,456,149	06/09/2024	(1,656)	(0.00)
EUR	127,030	USD	138,987	18/09/2024	(251)	(0.00)
USD	249,112	EUR	232,815	18/09/2024	(5,158)	(0.02)
USD	592,531	EUR	547,305	19/09/2024	(5,239)	(0.02)
USD	232,165	AUD	356,024	26/09/2024	(5,865)	(0.02)
CNH	1,179,639	USD	164,336	15/10/2024	(280)	(0.00)
USD USD	94,505	COP GBP	374,962,661	15/10/2024	(854)	(0.00)
USD	275,923 47,030	MXN	220,978 827,214	17/10/2024 18/10/2024	(6,192) (631)	(0.01) (0.00)
USD	538,196	EUR	498,343	21/10/2024	(6,930)	(0.00)
USD	133,237	HUF	48,716,259	21/10/2024	(2,242)	(0.02)
EUR	83,385	USD	91,265	23/10/2024	(43)	(0.00)
BRL	403,669	USD	76,992	28/10/2024	(1,004)	(0.00)
USD	163,687	EUR	150,736	28/10/2024	(1,256)	(0.00)
USD	98,738	AUD	148,144	07/11/2024	(401)	(0.00)
UNREALISED LOSS (	ON FORWARD CUR	RENCY CON	TRACTS		(433,552)	(1.20)

Options – (0.02%)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options					_
	AUD					
262,500	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	259	4,782	0.01
882,000	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	(3,180)	1,423	0.00

				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price	USD	USD	Equity
	Purchased Options – (Continued)					
887,000	AUD – (Continued) Put AUD / Call USD	Expires 25/09/2024	Strike 0.62	(3,007)	1,527	0.00
885,000	Put AUD / Call USD	Expires 30/09/2024	Strike 0.62	(2,707)	1,684	0.01
				(8,635)	9,416	0.02
	EUR					
97,000	Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(1,647)	211	0.00
97,000	Call EUR / Put USD	Expires 22/07/2024	Strike 1.10	(1,502)	382	0.00
100,000 160,000	Call EUR / Put USD Call EUR / Put USD	Expires 02/08/2024 Expires 24/10/2024	Strike 1.09 Strike 1.08	(955) 828	1,055 3,508	0.00 0.01
859,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(5,425)	175	0.00
857,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(6,470)	252	0.00
853,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	(4,523)	1,918	0.01
851,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	(3,187)	4,215	0.01
640,000	Put EUR / Call USD	Expires 01/07/2024	Strike 1.08	(1,477)	1,333	0.00
97,000	Put EUR / Call USD	Expires 15/07/2024	Strike 1.11 Strike 1.10	(9)	1,849	0.01 0.00
97,000 100,000	Put EUR / Call USD Put EUR / Call USD	Expires 22/07/2024 Expires 02/08/2024	Strike 1.09	(381) (1,105)	1,503 905	0.00
638,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	(986)	2,347	0.01
213,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	(223)	2,381	0.01
638,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	(1,275)	2,101	0.01
213,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(209)	2,179	0.01
211,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(1,285)	1,107	0.00
211,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(799)	1,107	0.00
215,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(20)	2,531	0.01
160,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(944)	1,736	0.00
				(31,594)	32,795	0.09
552,000	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(2,027)	178	0.00
364,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(1,807)	0	0.00
368,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(2,111)	74	0.00
552,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(2,439)	591	0.00
551,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(1,278)	1,796	0.01
369,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(1,585)	503	0.00
487,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(5,970)	3,294	0.01
				(17,217)	6,436	0.02
767,000	NZD Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(2,296)	1	0.00
767,000	Put NZD / Call USD	Expires 11/06/2024	Strike 0.59	(2,381)	19	0.00
764.000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(2,126)	1,349	0.00
766,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(1,646)	1,611	0.01
				(8,449)	2,980	0.01
	USD			(		
454,000 228,000	Call USD / Put BRL Call USD / Put BRL	Expires 16/10/2024 Expires 24/10/2024	Strike 5.44 Strike 5.35	(3,738) 167	8,643 5,865	0.02 0.02
233,000	Call USD / Put CNH	Expires 24/10/2024 Expires 10/10/2024	Strike 5.35 Strike 7.24	(485)	1,698	0.02
230,000	Call USD / Put CNH	Expires 10/10/2024  Expires 10/10/2024	Strike 7.24	(529)	1,633	0.00
229,500	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(812)	1,511	0.00
460,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(2,677)	9,413	0.03
270,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(4,028)	2,395	0.01
227,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62	(892)	4,606	0.01
920,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.86	(10,553)	4,700	0.01
				(23,547)	40,464	0.11
TOTAL PURCHASI (cost USD 181,533)					92,091	0.25
	Written Options					
(279,000)	AUD Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	862	(1)	(0.00)
(279,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	877	(16)	(0.00)
(314,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	877	(200)	(0.00)
(313,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	73	(830)	(0.00)
(262,500)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(522)	(4,782)	(0.01)
(279,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(1,761)	(2,623)	(0.01)
(279,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(1,796)	(2,689)	(0.01)

Ontions.	- (Continued)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)					
	AUD – (Continued)					
(314,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(1,122)	(2,199)	(0.01)
(313,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(78)	(980)	(0.00)
(882,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	5,453	(1,423)	(0.00)
(353,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	2,556	(1,843)	(0.00)
(355,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	2,380	(1,914)	(0.01)
(354,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	2,163 9,962	(2,010)	(0.01)
	EUR			9,902	(21,510)	(0.00)
(171,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(117)	(1,211)	(0.00)
(172,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	268	(723)	(0.00)
(193,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	756	(420)	(0.00)
(192,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	339	(877)	(0.00)
(86,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	369	(6)	(0.00)
(86,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	174	(218)	(0.00)
(97,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	122	(342)	(0.00)
(97,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(9)	(456)	(0.00)
(170,000)	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	739	(35)	(0.00)
(171,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	700	(39)	(0.00)
(172,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	584	(176)	(0.00)
(194,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	146	(747)	(0.00)
(86,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	478	(21)	(0.00)
(86,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(1)	(502)	(0.00)
(97,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(118)	(666)	(0.00)
(96,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(168)	(742)	(0.00)
(170,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	1,371	(0)	(0.00)
(171,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	1,308	(15)	(0.00)
(172,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	1,094	(78)	(0.00)
(194,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	946	(306)	(0.00)
(160,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(549)	(3,508)	(0.01)
(171,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	825	(269)	(0.00)
(172,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	162	(829)	(0.00)
(193,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(1,170)	(2,347)	(0.01)
(192,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(376)	(1,591)	(0.01)
(86,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(929)	(1,304)	(0.00)
(86,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	33	(359)	(0.00)
(97,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	33	(431)	(0.00)
(97,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	43	(405)	(0.00)
(170,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(14)	(788)	(0.00)
(171,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(1,185)	(1,924)	(0.01)
(172,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(625)	(1,385)	(0.01)
(194,000)	Put EUR / Call GBP	Expires 26/06/2024	Strike 0.85	76	(818)	(0.00)
(86,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(613)	(1,112)	(0.00)
(86,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	163	(338)	(0.00)
(97,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	189	(358)	(0.00)
(96,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	96	(478)	(0.00)
(170,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(2,711)	(4,082)	(0.01)
(171,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(2,971)	(4,294)	(0.01)
(172,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(2,478)	(3,651)	(0.01)
(194,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58	(1,889)	(3,141)	(0.01)
(859,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	2,772	(175)	(0.00)
(857,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	897	(251)	(0.00)
(853,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	10,038	(1,918)	(0.01)
(851,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	10,324	(4,215)	(0.01)
(638,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	6,609	(2,347)	(0.01)
(213,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	291	(2,381)	(0.01)
(638,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	6,648	(2,101)	(0.01)
(213,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	502	(2,179)	(0.01)
(423,000) (160,000)	Put EUR / Call USD Put EUR / Call USD	Expires 17/10/2024 Expires 24/10/2024	Strike 1.06 Strike 1.08	4,333 1,223	(2,214) (1,736)	(0.01) (0.01)
				38,728	(60,509)	(0.17)
(FEO 000)	GBP	Evniron 04/06/2024	Strike 1 27	4.040	(470)	(0.00)
(552,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	1,243	(178)	(0.00)
(368,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	750	(74)	(0.00)
(552,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	689	(591)	(0.00)
(487,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	5,487	(3,294)	(0.01)
				8,169	(4,137)	(0.01)

Options – (Contin	nued)					
				Unrealised Gain/(Loss)	Market Value	% of Shareholders
Holdings	Security Description	Maturity Date	Strike Price	USD	USD	Equity
	Written Options – (Continued) USD					
(185,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	720	(88)	(0.00)
(186,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(339)	(1,171)	(0.00)
(209,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	136	(788)	(0.00)
(460,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	10,134	(8,896)	(0.03)
(185,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35	120	(688)	(0.00)
(186,000)	Put USD / Call SGD	Expires 18/06/2024	Strike 1.34	550	(282)	(0.00)
(209,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35	50	(873)	(0.00)
TOTAL WRITTEN	OPTIONS			11,371	(12,786)	(0.03)
(cost USD (167,172	2))				(98,942)	(0.27)
TOTAL OPTIONS (cost USD 14,361)					(6,851)	(0.02)
Swap Contracts -	- (0.32%)					
Net Local Notional					Unrealised Gain	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date		Snarenoiders Equity
	Interest Rate Swaps					
5,250,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%	BRL	02/01/2026	25,576	0.07
4,170,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	17,760	0.05
1,780,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	665	0.00
7,030,048	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	147,479	0.40
8,640,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	5,923	0.02
4,320,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	7,026	0.02
423,010,000	Fixed 4.500%	Floating (CLP 6 month CLICP)	CLP	21/06/2026	710	0.00
721,330,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	10,426	0.03
7,160,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	1,388	0.00
8,430,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	19/06/2029	4,372	0.01
5,777,990,000	Fixed 7.500%	Floating (COP 1 month CPIBR)	COP	20/06/2026	21,907	0.06
230,000	Fixed 3.250%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2026	1,545	0.01
900,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2028	10,552	0.03
100,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	1,482	0.00
460,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	10,672	0.03
57,640,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	4,792	0.01
17,780,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	56,423	0.16
1,460,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	19/06/2034	1,033	0.00
2,670,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	3,008	0.01
4,150,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	110,233	0.30
280,000	Fixed 9.750%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2034	377	0.00
UNREALISED GAI	N ON INTEREST RATE SWAPS				443,349	1.21
130,000	Credit Default Swaps Fixed 1.000%	Floating (Colombia Government	USD	20/06/2029	433	0.00
		International Bond)				
UNREALISED GAI	N ON CREDIT DEFAULT SWAPS				433	0.00
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				443,782	1.21
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss	Shareholders Equity
	Interest Rate Swaps					
20,110,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(266,701)	(0.73
6,230,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025		(0.19
21,927,469	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026		(0.18
4,680,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	, ,	(0.04
860,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	, ,	(0.01
2,325,470,000	Floating (CLP 6 month CLICP)	Fixed 5.000%	CLP	18/06/2026		(0.00
1,300,080,000	Floating (CLP 6 month CLICP)	Fixed 4.750%	CLP	21/06/2029	, ,	(0.05
59,840,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026		(0.05
2,530,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034		(0.02
360,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2027	, , ,	(0.01
520,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2029		(0.02
190,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2044	, , ,	(0.02
10,330,000	Floating (HUF 6 month BUBOR)	Fixed 5.500%	HUF	19/06/2026		(0.00)
141,890,000	Floating (HUF 6 month BUBOR)	Fixed 6.000%	HUF	19/06/2034	, ,	(0.03)
, 555, 566			.101	. 5, 55, 200	(.0,000)	(0.00

#### Swap Contracts – (Continued)

Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
	Interest Rate Swaps – (Continued)					
69,060,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(1,346)	(0.00
368,990,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(3,730)	(0.01)
1,220,000	Floating (MXN 1 month TIIE)	Fixed 9.250%	MXN	17/06/2026	(1,237)	(0.00)
11,850,000	Floating (MXN 1 month TIIE)	Fixed 8.500%	MXN	13/06/2029	(8,229)	(0.02
3,075,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(9,400)	(0.03)
900,000	Floating (MYR 3 month KLIBOR)	Fixed 3.500%	MYR	21/06/2028	(1,050)	(0.00)
3,590,000	Floating (MYR 3 month KLIBOR)	Fixed 3.271%	MYR	21/12/2031	(29,227)	(0.08)
590,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	(1,226)	(0.00)
1,340,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	(437)	(0.00)
430,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	20/09/2033	(188)	(0.00)
10,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(81)	(0.00)
44,930,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(9,874)	(0.03)
22,260,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(4,747)	(0.01)
1,850,000	Floating (ZAR 3 month JIBAR)	Fixed 8.500%	ZAR	19/06/2029	(497)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(561,900)	(1.53)
	Credit Default Swaps					
270,000	Floating (Brazil Government International Bond)	Fixed 1.000%	USD	20/06/2029	(279)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(279)	(0.00)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(562,179)	(1.53)
MARKET VALUE O (cost USD 40,629,5					34,627,488	94.59
OTHER ASSETS A					1,973,593	5.41
SHAREHOLDERS'	EQUITY				36,601,081	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders Equity
Total Investments exclu	iding derivatives (cost USD 40,615,227)				34,825,032	95.15
Unrealised gain on futu					3,262	0.01
Unrealised loss on futur					(12,412)	(0.04
Unrealised gain on forw	vard currency contracts				370,406	1.01
Unrealised loss on forw					(433,552)	(1.20)
Market value of purcha	sed options (cost USD 181,533)				92,091	0.25
Market value of written	options (cost USD (167,172))				(98,942)	(0.27)
Unrealised gain on swa	ip contracts				443,782	1.21
Unrealised loss on swa	•				(562,179)	(1.53)
Other Assets and Liabil	lities				1,973,593	5.41
Shareholders' Equi	ity				36,601,081	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparties for swap contracts were Bank of America NA, Citibank NA, JPMorgan Chase Bank NA, Morgan Stanley, Morgan Stanley & Co. International PLC and Morgan Stanley & Co. LLC.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>c) A related party to Goldman Sachs Funds.

1446,43,000 Brazil Notis of Tiescuru Nacional—Series F   BRL   10,000%   010170225   20,085,820   3.4   00,086,000 Brazil Notes do Tiescuru Nacional—Series F   BRL   10,000%   010170225   17,749,246   2.1   12,897,000 Brazil Notes do Tiescuru Nacional—Series F   BRL   10,000%   010170225   17,749,246   2.1   12,897,000 Brazil Notes do Tiescuru Nacional—Series F   BRL   10,000%   010170225   17,749,246   2.1   12,897,000 Brazil Notes do Tiescuru Nacional—Series F   BRL   10,000%   010170225   17,749,246   2.1   15,181,478,005 Brazil Roberto de la Regulatica en pescario   1.5	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds = 68-02*	Transferable se	ecurities admitted to an official exchange listing					
221240000 Brazz  Isafras of Tecours National   BRL   0,000%   0,007/2024   41,935,00   50	Bonds - 86.02%						
60,686,000   Brazil Notation Discourt National—Series F   BRL   10,000%   0101/2027   17,784/24   2.1   1.2870,000   Brazil Notation Series National—Series F   BRL   10,000%   0101/2027   12,383,967   0.2   1.2870,000   Brazil Notation Series National—Series F   BRL   10,000%   0101/2027   12,383,967   0.2   1.2870,000   Brazil Notation Series F   BRL   10,000%   0101/2027   12,383,967   0.2   1.2870,000   Brazil Notation Series F   BRL   10,000%   0101/2027   12,383,967   0.2   1.2870,000   Brazil Notation Series F   10,000%   0101/2027   12,884,000   07,986,221   0.1   1.2870,000   Brazil Notation Series F   10,000%   0101/2027   12,884,000   07,986,221   0.1   1.2870,000   Brazil Notation Series F   10,000%   0101/2027   12,884,000   0101/2027		Brazil Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	41,935,401	5.03
9.9.479.000 Brazil Notes do Tescuro Nacional—Series F BRL 10.0009k 0101/2029 17,749.248 2.1 12.897.000 Brazil Notes do Tescuro Nacional—Series F BRL 10.0009k 0101/2029 17,749.248 2.1 12.897.000 Brazil Notes do Tescuro Nacional—Series F BRL 10.0009k 0101/2029 17,749.248 2.1 12.897.000 Brazil Notes do Tescuro Resource Ferries F BRL 10.0009k 0101/2029 1102,583,557 2.2 12.201.0000 Brazil Notes do In Resource Resource Ferries F 15.991.47.9005 Brazil Resource Resource Ferries F 15.991.47.900.000 Brazil Resource Resource Ferries F 15.991.47.900.000 Colombian TES—Series B 10.000 Colombian TES—Series B 10.000 Colombian TES—Series B 10.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 Colombian TES—Series B 10.000 F 7.7509k 10.900.000 T 11.007.852 1.3 13.932.800.000 T 11.0000 T	146,643,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2025	29,069,580	3.49
1,2857.000   Bruzil Notas do Tescuro Nacionals—Series F   BRL   10,000%   0,101/203   2,383.957   0.2	60,666,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	11,824,426	1.42
102,962,612   12.3					01/01/2029	17,749,248	2.13
State	12,867,000	Brazil Notas do Tesouro Nacional—Series F	BRL -	10.000%	01/01/2031	2,383,957	0.28
15.1814.78.005   Bonca de la Terceria de la Republica presso <sup>(1)</sup>   CLP   4.70%   10193/0208   16.403.70%   19.00%   1						102,962,612	12.35
T95,00,000   Borns de In Tescretina de la Republica ne peaces   CLP   4,700%   01/09/2030   7,895,21   0.1		Ronos de la Tesoreria de la Republica	CLP	1 500%	01/03/2026	16 403 700	1 97
2,075,000,000   Bornos de la Tesprorta de la Republica no pessos   CLP   5,000%   0104/2033   2,286,086   3,2							
5,540,000,000   Bornos de la Tesorería de la Republicia en pesos   CLP   5,000%   0103/2033   7,241,123   0.9							0.27
2,245,000,000   Bonos de la Tesorenia de la Republica en pesos   CP   5,000%   0103/2035   2,284,414   0.2		• • • • • • • • • • • • • • • • • • • •					0.93
Colombian TES—Series B							0.27
79.231.800.000 Colombian TES—Series B COP 7.50%, 2608/2006 19.617.916 2.3 44.976.000.000 Colombian TES—Series B COP 7.750% 1809/2003 1.2517.582 1.3 13.432.500.000 Colombian TES—Series B COP 7.750% 1809/2003 1.2517.584 0.5 39.120.400.000 Colombian TES—Series B COP 7.750% 1809/2003 1.2515.3031 1.3 39.120.400.000 Colombian TES—Series B COP 9.250% 2806/2042 8.315.214 1.0  **Cacch Republic** 289.020,000 Czech Republic Government Bond—Series 100 CZK 0.250% 10/02/2027 18.593.05 1.4 177.510.000 Czech Republic Government Bond—Series 103 CZK 0.250% 10/02/2027 11.859.305 1.4 177.510.000 Czech Republic Government Bond—Series 103 CZK 1.250% 10/02/2027 11.250% 1.4 177.510.000 Czech Republic Government Bond—Series 103 CZK 1.250% 10/02/2027 11.250% 1.4 176.100.000 Czech Republic Government Bond—Series 103 CZK 1.250% 10/02/2027 11.250% 1.4 176.100.000 Czech Republic Government Bond—Series 120 CZK 1.250% 10/02/203 1.2226 0.2 176.100.000 Czech Republic Government Bond—Series 123 CZK 1.500% 10/02/203 1.2226 0.2 176.100.000 Czech Republic Government Bond—Series 128 CZK 1.500% 10/02/203 1.2236 0.2 176.100.000 Czech Republic Government Bond—Series 138 CZK 1.500% 10/02/203 1.2236 0.2 176.100.000 Czech Republic Government Bond—Series 138 CZK 1.500% 10/02/203 1.250,785 0.3 166.7520.000 Czech Republic Government Bond—Series 138 CZK 1.500% 10/02/203 1.590,785 0.1 176.7500.000 Dominican Republic Government Bond—Series 138 CZK 1.500% 10/02/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203 1.590,785 0.1 177.4800.000 Dominican Republic International Bond DOP 11.250% 15/09/203			-			29,504,844	3.54
18-767,000,000   Colombian TES—Series B	Colombia 79 231 800 000	Colombian TES—Series B	COP	7 500%	26/08/2026	19 617 916	2 31
18.432,000.00   Colombian TES—Series B							1.33
39.438,300,000 Colombian TES—Series B COP 13.250% 90020233 1,583,031 13.39,120,400,000 Colombian TES—Series B COP 9.250% 280652042 8.315,214 10.  50.000 Colombian TES—Series B COP 9.250% 280652042 8.315,214 10.  50.000 Colombian TES—Series B COP 9.250% 280652042 8.315,214 10.  50.000 Colombian TES—Series B COP 9.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 9.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 9.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 14.  50.000 Colombian TES—Series B COP 0.250% 100020207 11,859,305 12,800,705 12,800,700 11							0.51
39,120,400,000   Colombian TES—Series B							1.39
Czech Rapublic   C290,20,000   C2ech Rapublic Government Bond—Series 100   C2K   C260%   10/02/2027   11,859,305   1.4							1.00
299,020,000   Czech Republic Government Bond—Series 100   CZK   2,000%   13/10/2023   1,41,519,305   1,41,775,510,000   Czech Republic Government Bond—Series 130   CZK   2,000%   13/10/2025   1,123,040   1,33,353,000   Czech Republic Government Bond—Series 121   CZK   1,250%   1,000,3031   2,223,225   0,22,76,100,000   Czech Republic Government Bond—Series 121   CZK   1,500%   2,941,02031   1,223,040   1,33,350,000   Czech Republic Government Bond—Series 125   CZK   1,500%   2,941,0203   1,223,041   1,71,100,000   Czech Republic Government Bond—Series 130   CZK   0,950%   2,941,0203   1,263,001   0,33,000,000   Czech Republic Government Bond—Series 138   CZK   1,750%   2,306,0202   5,727,797   0,66,7520,000   Czech Republic Government Bond—Series 138   CZK   1,750%   2,306,0202   5,727,797   0,66,7520,000   Czech Republic Government Bond—Series 138   CZK   1,750%   2,306,0202   5,727,797   0,66,7520,000   Czech Republic Government Bond—Series 138   CZK   1,750%   2,306,0202   5,727,797   0,66,7520,000   Czech Republic Government Bond—Series 240   CZK   0,950%   15,007,0203   2,463,901   0,33,000,000   Czech Republic International Bond   DOP   11,250%   15,007,0203   2,463,901   0,33,000,000   1,000,000,000			-			54,811,597	6.58
177,510,000   Czech Republic Government Bond—Series 103   CZK   2,000%   14/0/2025   11,125/0,000   13,000	Czech Republic						
285,850,000 Czech Republic Government Bond—Series 120 CZK 1,250% 14/02/2025 11,123,040 13, 61,230,000 Czech Republic Government Bond—Series 121 CZK 1,500% 1303/2031 2,232,266 0.2 76,100,000 Czech Republic Government Bond—Series 125 CZK 1,500% 24/04/2040 2,258,254 0.2 76,100,000 Czech Republic Government Bond—Series 130 CZK 0,050% 29/11/2029 14,610,311 1.7 156,790,000 Czech Republic Government Bond—Series 138 CZK 1,750% 23/06/2032 5,727,797 0.8 67,520,000 Czech Republic Government Bond—Series 138 CZK 1,750% 23/06/2032 5,727,797 0.8 67,520,000 Czech Republic Government Bond—Series 94 CZK 0,950% 15/05/2030 2,463,901 0.3 15,668,000 Dominican Republic Republic Government Bond—Series 94 CZK 0,950% 15/05/2030 2,463,901 0.3 15,600,000 Dominican Republic Republic International Bond DOP 11,250% 15/09/2035 1,590,785 0.1 14,48,670,000 Hungary Government Bond—Series 25/B HUF 2,5500% 24/06/2025 3,992,246 0.4 3,488,230,000 Hungary Government Bond—Series 26/D HUF 2,750% 22/12/2026 8,821,415 1.0 2,892,570,000 Hungary Government Bond—Series 26/D HUF 2,750% 22/12/2026 8,821,415 1.0 2,892,570,000 Hungary Government Bond—Series 33/A HUF 3,000% 27/108/2030 6,528,653 0.7 4,888,100,000 Hungary Government Bond—Series 33/A HUF 3,000% 27/108/2030 6,528,653 0.7 4,1510,290,000 Hungary Government Bond—Series 33/A HUF 2,250% 20/04/2033 2,983,419 0.3 34,721,137 4.1 1600esia 11,000,000 Indonesia Treasury Bond—Series FR84 IDR 6,125% 15/05/2028 6,62 0.0 3,645,000,000 Indonesia Treasury Bond—Series FR84 IDR 7,500% 15/08/2032 2,748,300 0.3 34,721,137 2,400,000,000 Indonesia Treasury Bond—Series FR84 IDR 7,500% 15/08/2032 2,748,300 0.3 34,721,137 0.2 4,74,000,0000 Indonesia Treasury Bond—Series FR83 IDR 7,500% 15/08/2032 2,719,329 0.3 15,673,000,000 Indonesia Treasury Bond—Series FR84 IDR 7,500% 15/08/2032 2,719,329 0.3 15,673,000,000 Indonesia Treasury Bond—Series FR89 IDR 7,125% 15/06/2031 3,227,746 0.3 15,673,000,000 Indonesia Treasury Bond—Series FR89 IDR 7,125% 15/06/2031 3,237,746 0.3 15,673,000,000 Indonesia Treasury Bond—Series FR89 IDR 7,1		•				, ,	1.42
61,230,000   Czach Republic Government Bond—Series 121   CZK		•					
Tel:   100,000   Czech Republic Government Bond—Series 130   CZK   0.050%   24/04/2040   2.258,254   0.2		•					
Hungary   Covernment Bond—Series 26/B   HUF   5.500%   24/16/2025   3.992,246   0.4   3.488,2100.00   Hungary Government Bond—Series 57/B   HUF   3.000%   27/16/2020   5.288,681,071   0.8   3.488,2100.00   Hungary Government Bond—Series 94   HUF   3.000%   27/16/2020   3.992,246   0.4   3.488,2100.00   Hungary Government Bond—Series 26/B   HUF   3.000%   27/16/2027   572,483   0.0   2.498,210.10   0.2   2.498,200.00   0.2   0.		•					
166,790,000   Czech Republic Government Bond—Series 138   CZK   1,750%   2,306/2032   5,727,787   0.6   67,520,000   Czech Republic Government Bond—Series 94   CZK   0,950%   15/05/2030   2,463,901   0.3   66,681,071   6.8		•					
CZK   0.950%   15/05/2030   2,463,901   0.3		•					
Dominican Republic   88,650,000   Dominican Republic International Bond   DOP   11.250%   15/09/2035   1,590,785   0.1		•					0.69
Hungary		•	-				6.80
Hungary			DOD	44.0500/	15/00/2025	1 500 705	0.40
1,448,670,000       Hungary Government Bond—Series 25/B       HUF       5,500%       24/06/2025       3,992,246       0.4         3,488,230,000       Hungary Government Bond—Series 27/A       HUF       2,750%       22/12/2026       8,21,415       1.0         2,319,00,000       Hungary Government Bond—Series 27/A       HUF       3,000%       27/10/2027       572,483       0.0         4,888,100,000       Hungary Government Bond—Series 30/A       HUF       3,000%       21/08/2030       6,528,653       0.7         4,888,100,000       Hungary Government Bond—Series 33/A       HUF       2,250%       20/04/2033       2,963,419       0.3         1,510,200,000       Hungary Government Bond—Series 33/A       HUF       2,250%       20/04/2033       2,963,419       0.3         1,510,200,000       Hungary Government Bond—Series 33/A       HUF       2,250%       20/04/2033       2,963,419       0.3         1,500,000       Indonesia Treasury Bond—Series FR64       IDR       6,125%       15/05/2028       662       0.0         3,400,000,000       Indonesia Treasury Bond—Series FR72       IDR       8,250%       15/05/2028       662       0.0         42,633,000,000       Indonesia Treasury Bond—Series FR74       IDR       7,500%       15/06/2035       <		Dominican Republic International Bond	DOP	11.250%	15/09/2035	1,590,765	0.19
3,488,230,000 Hungary Government Bond—Series 26/D HUF 2,750% 22/12/2026 8,821,415 1.0 231,390,000 Hungary Government Bond—Series 27/A HUF 3.000% 27/10/2027 572,483 0.0 2,892,570,000 Hungary Government Bond—Series 30/A HUF 3.000% 21/08/2030 6,528,653 0.7 4,888,100,000 Hungary Government Bond—Series 32/A HUF 4.750% 24/11/2032 11,842,921 1.4 1,510,290,000 Hungary Government Bond—Series 33/A HUF 2.250% 20/04/2033 2,963,419 0.3 34,721,137 4.1    Indonesia		Hungary Covernment Rend Series 25/R	шие	5 500%	24/06/2025	3 002 246	0.48
231,390,000 Hungary Government Bond—Series 27/A  Jungary Government Bond—Series 30/A  HUF  Jungary Government Bond—Series 50/A  Jungary Government Bond—Series 5		* *					
2,892,570,000 Hungary Government Bond—Series 30/A 4,888,100,000 Hungary Government Bond—Series 32/A 1,510,290,000 Hungary Government Bond—Series 33/A HUF 4,750% 24/11/2032 11,842,921 1.4 1,510,290,000 Hungary Government Bond—Series 33/A HUF 2,250% 20/04/2033 2,963,419 0.3 34,721,137 4.1  Indonesia 11,000,000 Indonesia Treasury Bond—Series FR64 306,457,000,000 Indonesia Treasury Bond—Series FR71 IDR 9,000% 15/03/2029 20,481,310 2.4 2633,000,000 Indonesia Treasury Bond—Series FR72 IDR 8,250% 15/05/2036 4,991,200 0.6 42,633,000,000 Indonesia Treasury Bond—Series FR80 IDR 7,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 7,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 7,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 7,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 6,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 6,500% 15/06/2035 17,138,379 2.0 73,187,000,000 Indonesia Treasury Bond—Series FR80 IDR 6,500% 15/06/2035 17,100,000 Indonesia Treasury Bond—Series FR91 IDR 6,375% 15/07/2037 1,962,422 0.2 12,077,000,000 Indonesia Treasury Bond—Series FR93 IDR 7,125% 15/06/2038 953,945 0.1 12,077,000,000 Indonesia Treasury Bond—Series FR98 IDR 7,125% 15/06/2038 953,945 0.1 18,041,200 Mexican Bonos—Series M MXN 7,750% 29/05/2031 4,982,012 0.6 18,041,200 Mexican Bonos—Series M MXN 10,000% 20/11/2036 10,781,348 1.2 398,640,400 Mexican Bonos—Series M MXN 10,000% 20/11/2036 10,781,348 1.2 398,640,400 Mexican Bonos—Series M MXN 10,000% 20/11/2036 10,781,348 1.2 398,640,400 Mexican Bonos—Series M MXN 10,000% 20/11/2036 21,053,464 2.5 4,050,000 Mexican Bonos—Series M MXN 10,000% 20/11/2036 21,053,464 2.5 4,050,000 Mexican Bonos—Series M MXN 10,000% 20/11/2036 21,053,464 2.5 4,050,000 Mexican Bonos—Series M MXN 10,000% 20/11/2036 21,053,464 2.5 4,050,000 Mexican Bonos—Series M MXN 10,000% 20/11/2036 21,053,464 2.5 4,050,000 Mexican Bonos—Ser		* *					
A,888,100,000   Hungary Government Bond—Series 32/A   HUF   1,750%   24/11/2032   11,842,921   1.4		* *					
1,510,290,000 Hurgary Government Bond—Series 33/A HUF 2.250% 20/04/2033 2,963,419 0.3 34,721,137 4.1    Indonesia  11,000,000 Indonesia Treasury Bond—Series FR64 IDR 6.125% 15/05/2028 662 0.0 306,457,000,000 Indonesia Treasury Bond—Series FR71 IDR 9.000% 15/03/2029 20,481,310 2.4   173,400,000,000 Indonesia Treasury Bond—Series FR72 IDR 8.250% 15/05/2036 4,991,200 0.6   42,633,000,000 Indonesia Treasury Bond—Series FR74 IDR 7.500% 15/08/2032 2,719,329 0.3   267,145,000,000 Indonesia Treasury Bond—Series FR80 IDR 7.500% 15/08/2032 2,719,329 0.3   267,145,000,000 Indonesia Treasury Bond—Series FR83 IDR 7.500% 15/08/2031 17,138,379 2.0   73,187,000,000 Indonesia Treasury Bond—Series FR81 IDR 6.500% 15/02/2031 3,227,746 0.3   15,673,000,000 Indonesia Treasury Bond—Series FR91 IDR 6.375% 15/04/2032 940,727 0.1   33,392,000,000 Indonesia Treasury Bond—Series FR93 IDR 6.375% 15/04/2032 940,727 0.1   12,077,000,000 Indonesia Treasury Bond—Series FR93 IDR 7.125% 15/06/2043 754,181 0.0   15,265,000,000 Indonesia Treasury Bond—Series FR98 IDR 7.125% 15/06/2043 754,181 0.0   494,609,500 Mexican Bonos—Series M MXN 8.500% 31/05/2029 3,965,726 0.4   94,609,500 Mexican Bonos—Series M MXN 7.750% 29/05/2031 4,982,012 0.6   Mexico Mexican Bonos—Series M MXN 10,000% 20/11/2036 10,781,348 1.2   398,640,400 Mexican Bonos—Series M MXN 8.500% 18/11/2038 21,053,464 2.5   114,906,000 Mexican Bonos—Series M MXN 8.500% 18/11/2038 21,053,464 2.5   114,906,000 Mexican Bonos—Series M MXN 7.750% 13/11/2042 5,543,607 0.6    Hexica		* *					1.42
Indonesia		0 ,					0.36
11,000,000   Indonesia Treasury Bond—Series FR64   IDR   6.125%   15/05/2028   662   0.0     306,457,000,000   Indonesia Treasury Bond—Series FR71   IDR   9.000%   15/03/2029   20,481,310   2.4     73,400,000,000   Indonesia Treasury Bond—Series FR72   IDR   8.250%   15/05/2036   4,991,200   0.6     42,633,000,000   Indonesia Treasury Bond—Series FR74   IDR   7.500%   15/08/2032   2,719,329   0.3     267,145,000,000   Indonesia Treasury Bond—Series FR80   IDR   7.500%   15/06/2035   17,138,379   2.0     73,187,000,000   Indonesia Treasury Bond—Series FR83   IDR   7.500%   15/06/2035   17,138,379   2.0     73,187,000,000   Indonesia Treasury Bond—Series FR87   IDR   6.500%   15/02/2031   3,227,746   0.3     35,333,000,000   Indonesia Treasury Bond—Series FR87   IDR   6.375%   15/04/2032   940,727   0.1     33,392,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/04/2032   940,727   0.1     33,392,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/06/2037   1,962,422   0.2     12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR   7.125%   15/06/2038   953,945   0.1     57,905,663   6.9     Mexico			-			34,721,137	4.17
306,457,000,000   Indonesia Treasury Bond—Series FR71   IDR   9.000%   15/03/2029   20,481,310   2.4	Indonesia	Indenesia Traceum Pand Codes 5004	100	0.4050/	45/05/0000	200	
T3,400,000,000   Indonesia Treasury Bond—Series FR72   IDR   8.250%   15/05/2036   4,991,200   0.6							
42,633,000,000   Indonesia Treasury Bond—Series FR74   IDR   7.500%   15/08/2032   2,719,329   0.3   267,145,000,000   Indonesia Treasury Bond—Series FR80   IDR   7.500%   15/06/2035   17,138,379   2.0   73,187,000,000   Indonesia Treasury Bond—Series FR83   IDR   7.500%   15/04/2040   4,735,762   0.5   53,533,000,000   Indonesia Treasury Bond—Series FR87   IDR   6.500%   15/02/2031   3,227,746   0.3   15,673,000,000   Indonesia Treasury Bond—Series FR91   IDR   6.375%   15/04/2032   940,727   0.1   33,392,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/07/2037   1,962,422   0.2   12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR   7.125%   15/06/2043   754,181   0.0   15,265,000,000   Indonesia Treasury Bond—Series FR98   IDR   7.125%   15/06/2043   953,945   0.1   0.1   0.0   0.1   0.0							2.46
267,145,000,000   Indonesia Treasury Bond—Series FR80   IDR   7.500%   15/06/2035   17,138,379   2.0     73,187,000,000   Indonesia Treasury Bond—Series FR83   IDR   7.500%   15/04/2040   4,735,762   0.5     53,533,000,000   Indonesia Treasury Bond—Series FR87   IDR   6.500%   15/02/2031   3,227,746   0.3     15,673,000,000   Indonesia Treasury Bond—Series FR91   IDR   6.375%   15/04/2032   940,727   0.1     33,392,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/07/2037   1,962,422   0.2     12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR   7.125%   15/06/2043   754,181   0.0     15,265,000,000   Indonesia Treasury Bond—Series FR98   IDR   7.125%   15/06/2038   953,945   0.1     57,905,663   6.9     Mexico   T1,296,000   Mexican Bonos—Series M   MXN   8.500%   31/05/2029   3,965,726   0.4     94,609,500   Mexican Bonos—Series M   MXN   7.750%   29/05/2031   4,982,012   0.6     180,461,800   Mexican Bonos—Series M   MXN   10.000%   20/11/2036   10,781,348   1.2     398,640,400   Mexican Bonos—Series M   MXN   8.500%   18/11/2038   21,053,464   2.5     114,906,000   Mexican Bonos—Series M   MXN   7.750%   13/11/2042   5,543,607   0.6     14,906,000   Mexican Bonos—Series M   MXN   7.750%   13/11/2042   5,543,607   0.6     14,906,000   Mexican Bonos—Series M   MXN   7.750%   13/11/2042   5,543,607   0.6     14,906,000   Mexican Bonos—Series M   MXN   7.750%   13/11/2042   5,543,607   0.6     14,906,000   Mexican Bonos—Series M   MXN   7.750%   13/11/2042   5,543,607   0.6     15,007,000   15,000		· · · · · · · · · · · · · · · · · · ·					
T3,187,000,000   Indonesia Treasury Bond—Series FR83   IDR		•					
53,533,000,000   Indonesia Treasury Bond—Series FR87   IDR   6.500%   15/02/2031   3,227,746   0.3     15,673,000,000   Indonesia Treasury Bond—Series FR91   IDR   6.375%   15/04/2032   940,727   0.1     33,932,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/07/2037   1,962,422   0.2     12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR   7.125%   15/06/2043   754,181   0.0     15,265,000,000   Indonesia Treasury Bond—Series FR98   IDR   7.125%   15/06/2038   953,945   0.1     57,905,663   6.9     Mexico		•					
15,673,000,000   Indonesia Treasury Bond—Series FR91   IDR   6.375%   15/04/2032   940,727   0.1		· · · · · · · · · · · · · · · · · · ·					
33,392,000,000   Indonesia Treasury Bond—Series FR93   IDR   6.375%   15/07/2037   1,962,422   0.2   12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR   7.125%   15/06/2043   754,181   0.0   15,265,000,000   Indonesia Treasury Bond—Series FR98   IDR   7.125%   15/06/2038   953,945   0.1		•					
12,077,000,000   Indonesia Treasury Bond—Series FR97   IDR		· · · · · · · · · · · · · · · · · · ·					
15,265,000,000   Indonesia Treasury Bond—Series FR98   IDR							0.23
Mexico         71,296,000         Mexican Bonos—Series M         MXN         8.500%         31/05/2029         3,965,726         0.4           94,609,500         Mexican Bonos—Series M         MXN         7.750%         29/05/2031         4,982,012         0.6           180,461,800         Mexican Bonos—Series M         MXN         10.000%         20/11/2036         10,781,348         1.2           398,640,400         Mexican Bonos—Series M         MXN         8.500%         18/11/2038         21,053,464         2.5           114,906,000         Mexican Bonos—Series M         MXN         7.750%         13/11/2042         5,543,607         0.6							0.11
71,296,000         Mexican Bonos—Series M         MXN         8.500%         31/05/2029         3,965,726         0.4           94,609,500         Mexican Bonos—Series M         MXN         7.750%         29/05/2031         4,982,012         0.6           180,461,800         Mexican Bonos—Series M         MXN         10.000%         20/11/2036         10,781,348         1.2           398,640,400         Mexican Bonos—Series M         MXN         8.500%         18/11/2038         21,053,464         2.5           114,906,000         Mexican Bonos—Series M         MXN         7.750%         13/11/2042         5,543,607         0.6						57,905,663	6.95
94,609,500         Mexican Bonos—Series M         MXN         7.750%         29/05/2031         4,982,012         0.6           180,461,800         Mexican Bonos—Series M         MXN         10.000%         20/11/2036         10,781,348         1.2           398,640,400         Mexican Bonos—Series M         MXN         8.500%         18/11/2038         21,053,464         2.5           114,906,000         Mexican Bonos—Series M         MXN         7.750%         13/11/2042         5,543,607         0.6	Mexico				04/0=/00=	0.00====	
180,461,800         Mexican Bonos—Series M         MXN         10.000%         20/11/2036         10,781,348         1.2           398,640,400         Mexican Bonos—Series M         MXN         8.500%         18/11/2038         21,053,464         2.5           114,906,000         Mexican Bonos—Series M         MXN         7.750%         13/11/2042         5,543,607         0.6							0.48
398,640,400         Mexican Bonos—Series M         MXN         8.500%         18/11/2038         21,053,464         2.5           114,906,000         Mexican Bonos—Series M         MXN         7.750%         13/11/2042         5,543,607         0.6	. , ,						0.60
114,906,000 Mexican Bonos—Series M MXN 7.750% 13/11/2042 5,543,607 0.6							1.29
46,326,157 5.5	114,900,000	INIEVICALI DOLIO-DELIES INI	IVIAIN -	1.170%	13/11/2042		
						46,326,157	5.56

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Panama	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	818,522	0.10
	Barco Eatinoamericano de Comercio Exterior SA	03D	2.373/6	14/03/2023	010,322	0.10
Peru 59 380 000	Peru Government Bond	PEN	5.940%	12/02/2029	15,862,649	1.91
	Peru Government Bond <sup>(a)</sup>	PEN	7.300%	12/08/2033	11,669,092	1.40
15,026,000	Peru Government International Bond	PEN .	6.350%	12/08/2028	4,103,392	0.49
Poland					31,635,133	3.80
	Poland Government Bond—Series 1026	PLN	0.250%	25/10/2026	9,270,618	1.11
10,425,000		PLN	2.750%	25/10/2029	2,317,706	0.28
	Poland Government Bond—Series 1030	PLN	1.250%	25/10/2030	10,265,829	1.23
57,045,000 44,125,000	Poland Government Bond—Series 428 Poland Government Bond—Series 432	PLN PLN	2.750% 1.750%	25/04/2028 25/04/2032	13,205,829 8,494,545	1.58 1.02
	Poland Government Bond—Series 726	PLN	2.500%	25/07/2026	3,554,093	0.43
	Poland Government Bond—Series 727	PLN	2.500%	25/07/2027	13,722,653	1.65
					60,831,273	7.30
Romania 16,925,000	Romania Government Bond—Series 10Y	RON	4.150%	24/10/2030	3,227,551	0.39
49,080,000		RON	6.700%	25/02/2032	10,676,689	1.28
10,585,000		RON	4.750%	11/10/2034	1,956,887	0.23
, ,	Romania Government Bond—Series 2Y	RON	6.300%	28/01/2026	17,021,738	2.04
16,600,000	Romania Government Bond—Series 4Y Romania Government Bond—Series 5Y	RON RON	7.200% 6.300%	28/10/2026 25/04/2029	6,082,325 3,580,125	0.73 0.43
23,625,000		RON	4.250%	28/04/2036	4,073,252	0.43
	Romania Government Bond—Series 7Y	RON	8.000%	29/04/2030	3,582,720	0.43
					50,201,287	6.02
Serbia						
	Serbia Treasury Bonds—Series 12.5	RSD	4.500%	20/08/2032	1,969,235	0.23
1,409,230,000	Serbia Treasury Bonds—Series 8Y	RSD .	7.000%	26/10/2031	13,905,292	1.67
South Africa					15,874,527	1.90
	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	17,512,260	2.10
118,794,000	South Africa Government Bond—Series 2035	ZAR	8.875%	28/02/2035	5,099,345	0.61
356,560,000		ZAR	8.500%	31/01/2037	14,202,935	1.71
232,647,300		ZAR	9.000%	31/01/2040	9,278,911	1.11
135,540,000		ZAR	8.750%	31/01/2044	5,134,179	0.62
95,540,000 334,410,000		ZAR ZAR	8.750% 6.250%	28/02/2048 31/03/2036	3,586,711 11,221,405	0.43 1.35
116,730,000		ZAR	7.000%	28/02/2031	5,034,754	0.60
		•			71,070,500	8.53
Supranationals						
	Asian Development Bank	COP	11.200%	31/01/2025	4,633,626	0.56
16,757,000,000	Asian Development Bank European Bank for Reconstruction & Development	COP INR	12.750% 6.300%	03/03/2025 26/10/2027	4,398,546 4.289.523	0.53 0.51
	Indonesia Treasury Bond—European Bank for Reconstruction &			30/01/2025	7,608,350	
106,890,000,000	Development Indonesia Treasury Bond—Inter-American Development Bank	IDR IDR	5.600% 5.100%	17/11/2026	6,379,722	0.91 0.76
31,000,000,000	·	IDR	4.600%	09/02/2026	1,851,549	0.22
75,230,000,000	Indonesia Treasury Bond—International Bank for Reconstruction &	IDR		01/12/2026		
362,000,000	Development International Bank for Reconstruction & Development	INR	5.000% 6.850%	24/04/2028	4,467,412 4,299,569	0.54 0.52
		-			37,928,297	4.55
Thailand						
, ,	Thailand Government Bond	THB	2.650%	17/06/2028	1,983,727	0.24
	Thailand Government Bond	THB	2.875%	17/12/2028	7,845,192	0.94
., .,	Thailand Government Bond	THB	3.650%	20/06/2031	6,325,451	0.76
	Thailand Government Bond Thailand Government Bond	THB THB	2.000% 3.775%	17/12/2031 25/06/2032	4,603,843 6,312,633	0.55 0.76
	Thailand Government Bond Thailand Government Bond	THB	3.775%	17/06/2033	1,042,397	0.76
	Thailand Government Bond Thailand Government Bond	THB	1.585%	17/00/2035	786,941	0.13
	Thailand Government Bond	THB	3.390%	17/06/2037	796,531	0.10
	Thailand Government Bond	THB	3.300%	17/06/2038	9,684,485	1.16

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Contin	· ·					
Thailand – (Conti 228,230,000	Thailand Government Bond	THB	3.450%	17/06/2043	6,348,132	0.76
	Thailand Government Bond	THB	3.600%	17/06/2067	510,810	0.06
					46,240,142	5.55
Turkey						
	Turkey Government Bond	TRY	31.080%	08/11/2028	4,209,001	0.50
101,514,516	Turkey Government Bond	TRY	26.200%	05/10/2033	3,169,177	0.38
					7,378,178	0.88
United States	011	000	44.0000/	05/07/0004	4 400 047	0.44
4,360,000,000 16 156 000 000	Citigroup, Inc. Indonesia Treasury Bond—JPMorgan Chase Bank NA	COP IDR	11.000% 10.500%	25/07/2024 19/08/2030	1,132,247 1,173,671	0.14 0.14
10,100,000,000	monetal readary bond of Morgan Grade Bank 177	IDIX	10.00070	10/00/2000		
					2,305,918	0.28
Uruguay	Uruguay Government International Bond	UYU	3.875%	02/07/2040	977,267	0.12
	oruguay Government international bond	010	3.01376	02/01/2040	911,201	0.12
Uzbekistan 390,000	National Bank of Uzbekistan	USD	4.850%	21/10/2025	375,765	0.04
Venezuela						
	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	6,781,065	0.81
20,000	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	2,460	0.00
					6,783,525	0.81
TOTAL BONDS (cost USD 801,24	10,521)				716,924,200	86.02
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –	9.48%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(b)</sup>				79,012,594	9.48
TOTAL MUTUAL (cost USD 79,012					79,012,594	9.48
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				795,936,794	95.50
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					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Other Transfera	able Securities					
United States						
7,763,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA <sup>(a)</sup>	IDR	8.250%	19/05/2036	527,884	0.06
TOTAL BONDS (cost USD 611,02	27)				527,884	0.06
TOTAL OTHER T	RANSFERABLE SECURITIES					
(cost USD 611,02	27)				527,884	0.06
Time Deposits -	- 0.95%					
United States 7,870,605	Rabobank Nederland USD Time Deposit	USD	5.280%	03/06/2024	7,870,604	0.95
TOTAL TIME DEI	POSITS					
(cost USD 7,870,	605)				7,870,604	0.95
MARKET VALUE (cost USD 888,73	OF INVESTMENTS EXCLUDING DERIVATIVES 34,747)				804,335,282	96.51

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD				
58	US Treasury Notes 10YR Futures 19/09/2024	Long	6,315,656	35,344	0.00
226	US Treasury Notes 5YR Futures 30/09/2024	Long	23,922,453	44,016	0.01
		_	30,238,109	79,360	0.01
IINDEALISED	GAIN ON FUTURES CONTRACTS			79,360	0.01
ONNEALIOLE	- C-1111 - C-1 - C			19,300	0.01
Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
Number of			Market Value	Unrealised Loss	% of Shareholders'
Number of	Security Description	Long	Market Value	Unrealised Loss	% of Shareholders'
Number of Contracts	Security Description USD	Long Long	Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
Number of Contracts	Security Description USD US Treasury Long Bond Futures 19/09/2024	<u> </u>	Market Value USD 4,419,875	Unrealised Loss USD	% of Shareholders' Equity

Forward Currency Contracts - (0.05%)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
GBP	47,772,836	USD	59,943,111	03/06/2024	1,003,057	0.13
HUF	2,870,697,921	USD	7,798,907	03/06/2024	217,582	0.03
USD	1,441,076	BRL	7,455,614	03/06/2024	17,542	0.00
NZD	53,158,024	USD	31,941,677	04/06/2024	790,370	0.10
USD	27,200,081	BRL	140,403,556	04/06/2024	392,207	0.05
GBP	4,093,022	USD	5,173,572	05/06/2024	48,124	0.01
COP	11,064,056,723	USD	2,856,777	06/06/2024	15,054	0.00
GBP	7,045,683	USD	8,951,540	06/06/2024	37,078	0.01
EUR	1,664,325	USD	1,798,145	07/06/2024	10,934	0.00
GBP	5,773,968	USD	7,254,205	07/06/2024	112,044	0.01
HUF	277,514,380	USD	769,446	07/06/2024	5,410	0.00
NZD	3,043,903	USD	1,851,634	07/06/2024	22,649	0.00
NZD	6,641,244	USD	3,996,036	10/06/2024	93,309	0.01
COP	2,912,970,690	USD	742,536	11/06/2024	12,919	0.00
USD	33,067,298	IDR	522,425,526,361	12/06/2024	900,962	0.11
USD	201,621	KRW	267,315,117	12/06/2024	7,953	0.00
USD	12,502,025	PEN	46,320,004	12/06/2024	146,311	0.02
NZD	15,706,997	USD	9,502,219	13/06/2024	169,362	0.02
EUR	35,541,007	USD	38,508,790	14/06/2024	134,583	0.02
COP	13,843,759,732	USD	3,562,232	17/06/2024	24,132	0.00
GBP	6,536,169	USD	8,210,474	17/06/2024	128,587	0.01
USD	2,763,960	COP	10,660,389,119	17/06/2024	2,281	0.00
PLN	70,478,117	EUR	16,304,585	19/06/2024	230,108	0.03
AUD	25,695,366	USD	16,908,273	20/06/2024	226,825	0.03
COP	14,434,982,525	USD	3,633,712	20/06/2024	103,758	0.02
CZK	32,896,700	EUR	1,318,000	20/06/2024	12,902	0.00
CZK	195,394,803	USD	8,389,077	20/06/2024	201,695	0.02
EUR	1,645,000	CAD	2,438,099	20/06/2024	317	0.00
EUR	3,346,101	JPY	546,016,107	20/06/2024	145,933	0.02
EUR	27,379,396	USD	29,571,289	20/06/2024	206,231	0.04
GBP	1,406,631	EUR	1,645,000	20/06/2024	5,570	0.00
GBP	21,189,585	USD	26,799,508	20/06/2024	235,276	0.02
HUF	1,302,505,785	USD	3,589,683	20/06/2024	45,270	0.01
ILS	35,874,626	USD	9,656,637	20/06/2024	11,572	0.01
MXN	843,089,716	USD	49,213,545	20/06/2024	279,290	0.04
NOK	70,480,544	USD	6,533,086	20/06/2024	200,243	0.02
NZD	12,058,807	AUD	11,106,812	20/06/2024	18,573	0.00
NZD	8,111,482	USD	4,886,182	20/06/2024	108,465	0.02
PLN	82,143,541	USD	20,814,076	20/06/2024	120,663	0.02
RON	8,706,743	USD	1,884,182	20/06/2024	16,800	0.00
SEK	26,016,512	USD	2,443,925	20/06/2024	31,963	0.01
SGD	9,545,339	USD	7,055,375	20/06/2024	19,895	0.00
TRY	272,370,515	USD	7,606,193	20/06/2024	731,584	0.08
USD	24,081,124	CAD	32,737,986	20/06/2024	62,153	0.01
USD	15,173,692	CHF	13,524,200	20/06/2024	155,457	0.02
USD	39,797,462	CNH	288,072,732	20/06/2024	67,163	0.00
USD	9,681,309	ILS	35,878,455	20/06/2024	12,068	0.00
USD	16,207,620	INR	1,349,882,520	20/06/2024	32,039	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	19,039,406	JPY	2,862,282,245	20/06/2024	727,373	0.09
USD	14,096,622	KRW	19,102,426,819	20/06/2024	251,024	0.03
USD	13,647,143	MXN	231,822,048	20/06/2024	38,235	0.01
USD	18,984,674	RON	86,734,948	20/06/2024	47,447	0.01
USD	13,665,597	RSD	1,471,141,105	20/06/2024	12,111	0.00
USD	7,299,150	SGD	9,716,258	20/06/2024	97,191	0.02
USD	10,944,159	THB	400,162,662	20/06/2024	53,958	0.01
ZAR	116,496,074	USD	6,200,973	20/06/2024	30,200	0.00
CLP	9,880,129,247	USD	10,459,718	21/06/2024	345,028	0.05
GBP	5,171,715	USD	6,557,781	21/06/2024	40,595	0.01
NZD	19,485,523	USD	11,885,373	21/06/2024	112,842	0.01
NZD	12,231,581	USD	7,471,230	24/06/2024	60,372	0.01
AUD	8,636,000	NZD	9,353,462	25/06/2024	396	0.00
CHF	15,676,396	EUR	15,997,250	25/06/2024	15,734	0.01
CHF	1,031,616	USD	1,132,319	25/06/2024	13,917	0.00
CZK	28,871,928	USD	1,268,425	25/06/2024	1,023	0.00
EUR	2,667,529	CZK	65,851,940	25/06/2024	6,445	0.00
EUR	5,273,431	GBP	4,496,080	25/06/2024	163	0.00
GBP	13,991,004	EUR	16,389,290	25/06/2024	22,005	0.00
NZD	33,344,020	AUD	30,622,350	25/06/2024	107,969	0.01
SEK	205,254,863	EUR	17,793,046	25/06/2024	182,193	0.02
USD	517,398	PLN	2,027,380	25/06/2024	743	0.00
USD	13,194,001	SGD	17,794,854	25/06/2024	774	0.00
USD	21,585,801	BRL	111,525,520	02/07/2024	352,880	0.04
EUR	6,521,850	USD	7,053,381	03/07/2024	43,940	0.01
USD	640,140	HUF	229,122,327	03/07/2024	1,005	0.00
USD	7,379,807	EUR	6,709,838	17/07/2024	73,164	0.00
EUR	14,804,290	USD	16,071,787	24/07/2024	54,519	0.01
USD	11,504,287	EUR	10,516,052	24/07/2024	49,159	0.00
EUR	138,926,115	USD	149,844,941	30/07/2024	1,529,478	0.18
USD	1,531,631	EUR	1,404,025	30/07/2024	1,800	0.00
EUR	15,747,904	USD	17,059,803	06/08/2024	104,764	0.01
ZAR	134,028,861	USD	7,023,418	06/09/2024	99,775	0.00
EUR	19,404,430	USD	21,188,190	19/09/2024	5,497	0.00
AUD	3,820,055	USD	2,544,399	26/09/2024	9,598	0.00
AUD	549,410	USD	360,358	27/09/2024	6,973	0.00
AUD	2,872,340	USD	1,879,951	02/10/2024	40,685	0.00
CNY	12,770,221	USD	1,786,000	15/10/2024	11,814	0.00
COP	24,620,937,062	USD	6,218,742	15/10/2024	42,789	0.00
USD	1,393,000	CNH	9,971,485	15/10/2024	6,245	0.00
CNH	17,278,235	USD	2,402,090	16/10/2024	1,000	0.00
GBP	7,146,702	USD	8,893,216	17/10/2024	230,728	0.03
BRL	25,414,591	USD	4,772,693	18/10/2024	15,937	0.00
MXN	63,855,027	USD	3,652,899	18/10/2024	26,210	0.01
EUR	12,653,778	USD	13,690,967	21/10/2024	150,718	0.00
HUF	2,781,651,754	USD	7,655,793	21/10/2024	79,910	0.01
AUD	3,814,303	USD	2,523,162	07/11/2024	29,384	0.00
	AIN ON FORWARD CUR				12,709,973	1.54
UNKEALISED G	MIN ON FORWARD COR	INLINET CONT	RACIS		12,105,513	1.34

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
BRL	7,455,614	USD	1,443,657	03/06/2024	(20,123)	(0.00)
USD	57,980,758	GBP	46,394,371	03/06/2024	(1,206,835)	(0.13)
USD	7,889,170	HUF	2,870,741,322	03/06/2024	(127,440)	(0.01)
BRL	140,403,556	USD	27,199,159	04/06/2024	(391,286)	(0.04)
USD	42,955,728	NZD	71,335,902	04/06/2024	(969,345)	(0.12)
USD	7,432,170	GBP	5,839,519	05/06/2024	(17,632)	(0.00)
USD	2,842,025	COP	11,099,446,428	06/06/2024	(38,992)	(0.01)
USD	8,567,570	GBP	6,731,220	06/06/2024	(19,870)	(0.00)
USD	3,606,109	EUR	3,328,649	07/06/2024	(12,048)	(0.00)
USD	13,707,855	GBP	10,876,517	07/06/2024	(168,070)	(0.01)
USD	769,446	HUF	276,898,823	07/06/2024	(3,691)	(0.00)
USD	12,993,108	NZD	21,202,018	07/06/2024	(62,032)	(0.01)
ZAR	17,830,624	USD	956,543	07/06/2024	(1,797)	(0.00)
USD	3,673,900	NZD	6,087,807	10/06/2024	(74,666)	(0.01)
USD	742,537	COP	2,898,862,496	11/06/2024	(9,261)	(0.00)
IDR	443,570,513,757	USD	27,422,691	12/06/2024	(111,548)	(0.02)
USD	5,584,320	NZD	9,120,192	13/06/2024	(31,437)	(0.00)
USD	37,836,207	EUR	35,026,264	14/06/2024	(247,489)	(0.02)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	5,948,031	GBP	4,694,995	17/06/2024	(41,998)	(0.00)
USD	20,455,121	MYR	96,713,245	18/06/2024	(106,188)	(0.01)
CAD	28,870,278	USD	21,259,241	20/06/2024	(77,903)	(0.02)
CHF	3,001,908	EUR	3,115,306	20/06/2024	(54,638)	(0.01)
CHF	8,518,046	USD	9,494,507	20/06/2024	(35,463)	(0.01)
CNH	638,443,027	USD	89,118,585	20/06/2024	(1,066,056)	(0.13)
EUR	4,829,728	CZK	120,363,685	20/06/2024	(39,178)	(0.00)
EUR	2,288,826	PLN	9,980,988	20/06/2024	(54,409)	(0.01)
EUR	4,983,000	SEK	57,488,919	20/06/2024	(51,539)	(0.01)
INR	1,002,908,704	USD	12,071,501	20/06/2024	(53,692)	(0.00)
JPY	2,859,523,946	USD	19,206,235	20/06/2024	(911,848)	(0.12)
KRW	19,635,091,514	USD	14,679,336	20/06/2024	(447,657)	(0.06)
SEK	38,594,500	EUR	3,398,125	20/06/2024	(22,876)	(0.00)
THB	1,402,290,942	USD	39,665,246	20/06/2024	(1,502,691)	(0.18)
USD	5,356,467	AUD	8,052,798	20/06/2024	(13,586)	(0.00)
USD	3,690,000	COP	14,629,532,400	20/06/2024	(97,842)	(0.02)
USD	4,250,894	CZK	99,429,647	20/06/2024	(120,653)	(0.02)
USD USD	28,758,359	EUR GBP	26,609,213	20/06/2024	(181,523)	(0.02)
USD	20,398,996	HUF	16,131,059	20/06/2024	(181,853)	(0.03)
USD	12,699,644 6,841,723	NOK	4,639,834,313 71,968,347	20/06/2024 20/06/2024	(248,924) (33,744)	(0.03)
USD	16,188,878	NZD	26,782,576	20/06/2024	,	(0.04)
USD	10,062,563	PLN	40,136,562	20/06/2024	(302,499) (166,464)	(0.04)
USD	817,060	SEK	8,874,338	20/06/2024	(27,475)	(0.00)
USD	9,332,359	TRY	314,335,864	20/06/2024	(290,057)	(0.03)
USD	10,109,464	ZAR	191,582,211	20/06/2024	(137,938)	(0.02)
USD	22,775,454	CLP	22,192,412,325	21/06/2024	(1,493,799)	(0.18)
USD	1,861,019	NZD	3,046,356	24/06/2024	(14,776)	(0.00)
CZK	109,265,490	EUR	4,417,879	25/06/2024	(1,725)	(0.00)
EUR	17,480,408	CHF	17,233,677	25/06/2024	(132,604)	(0.01)
EUR	1,756,497	PLN	7,540,854	25/06/2024	(10,917)	(0.00)
EUR	2,874,701	SEK	33,242,554	25/06/2024	(37,139)	(0.01)
PLN	6,192,053	EUR	1,453,563	25/06/2024	(3,266)	(0.00)
SGD	19,684,728	USD	14,634,634	25/06/2024	(40,243)	(0.01)
MYR	424,023,983	USD	90,350,511	27/06/2024	(178,312)	(0.02)
USD	3,563,585	MYR	16,871,579	27/06/2024	(24,296)	(0.00)
EUR	9,117,849	USD	9,993,867	17/07/2024	(65,033)	(0.01)
USD	15,019,862	EUR	13,793,336	06/08/2024	(14,305)	(0.00)
USD	27,592,644	COP	108,532,903,298	08/08/2024	(286,025)	(0.04)
USD	7,477,092	ZAR	141,683,058	06/09/2024	(52,895)	(0.00)
EUR	4,054,709	USD	4,436,402	18/09/2024	(8,025)	(0.00)
USD	7,960,648	EUR	7,439,858	18/09/2024	(164,842)	(0.02)
USD	18,921,559	EUR	17,477,383	19/09/2024	(167,390)	(0.03)
USD	7,227,580	AUD	11,086,280	26/09/2024	(184,441)	(0.02)
CNH	37,083,485	USD	5,166,100	15/10/2024	(8,824)	(0.00)
USD	2,970,147	COP	11,784,425,523	15/10/2024	(26,838)	(0.00)
USD	8,598,381	GBP	6,886,162	17/10/2024	(192,941)	(0.03)
USD	1,468,502	MXN	25,829,481	18/10/2024	(19,705)	(0.00)
USD	16,667,949	EUR	15,433,675	21/10/2024	(214,598)	(0.02)
USD	4,135,773	HUF	1,512,188,702	21/10/2024	(69,586)	(0.01)
EUR BRL	2,551,964	USD USD	2,793,125	23/10/2024 28/10/2024	(1,322)	(0.00)
USD	12,377,416	EUR	2,360,751	28/10/2024 28/10/2024	(30,779)	(0.00)
USD	5,013,937 3,026,468	AUD	4,617,249 4,540,837	28/10/2024 07/11/2024	(38,456) (12,277)	(0.00)
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (13,277,615)						(1.59)

Options - (0.02%)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options AUD					
8,046,000	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	7,935	146,578	0.02
27,852,000	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	(100,427)	44,927	0.00
27,893,000	Put AUD / Call USD	Expires 25/09/2024	Strike 0.62	(94,541)	48,023	0.01
27,813,000	Put AUD / Call USD	Expires 30/09/2024	Strike 0.62	(85,071)	52,928	0.01
				(272,104)	292,456	0.04
	EUR					
3,465,000	Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(58,831)	7,547	0.00

Options – (Contin	ued)			Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options – (Continued) EUR – (Continued)					
3,400,000	Call EUR / Put USD	Expires 22/07/2024	Strike 1.10	(52,657)	13,388	0.00
3,417,000	Call EUR / Put USD	Expires 02/08/2024	Strike 1.09	(32,634)	36,038	0.00
4,901,000	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	25,371	107,455	0.01
26,914,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(169,985)	5,470	0.00
26,991,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(203,786)	7,920	0.00
26,861,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	(142,416)	60,402	0.01
27,237,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	(102,008)	134,899	0.02
19,401,000	Put EUR / Call USD	Expires 01/07/2024	Strike 1.08	(44,783)	40,401	0.01
3,465,000 3,400,000	Put EUR / Call USD Put EUR / Call USD	Expires 15/07/2024 Expires 22/07/2024	Strike 1.11 Strike 1.10	(316) (13,347)	66,062 52,699	0.01 0.01
3,417,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(37,752)	30,921	0.00
20,388,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	(31,505)	75,007	0.01
6,796,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	(7,118)	75,975	0.01
20,380,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	(40,733)	67,115	0.01
6,793,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(6,682)	69,496	0.01
6,569,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(39,903)	34,379	0.00
6,569,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(24,807)	34,379	0.00
6,580,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(628)	77,472	0.01
4,901,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(28,903)	53,181	0.01
				(1,013,423)	1,050,206	0.13
	GBP					
16,877,000	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(61,980)	5,447	0.00
11,150,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(55,354)	14	0.00
11,240,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(64,465)	2,266	0.00
16,889,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(74,634)	18,077	0.00
16,843,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(39,060)	54,900	0.01
11,276,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(48,440)	15,364	0.00
15,176,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(186,031)	102,632	0.01
	NZD			(529,964)	198,700	0.02
23,617,000	Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(70,688)	44	0.00
23,592,000	Put NZD / Call USD	Expires 11/06/2024	Strike 0.59	(73,232)	581	0.00
23,358,000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(65,012)	41,235	0.00
23,413,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(50,322)	49,247	0.01
., .,		,		(259,254)	91,107	0.01
	USD			(, ,		
14,176,000	Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(116,697)	269,883	0.03
6,991,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.35	5,117	179,822	0.02
7,326,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(15,245)	53,377	0.01
7,229,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(16,627)	51,326	0.01
7,178,000	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(25,388)	47,253	0.00
14,457,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(84,140)	295,819	0.03
8,381,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(125,036)	74,348	0.01
7,088,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62	(27,842)	143,837	0.02
29,382,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.86	(337,041)	150,112	0.02
TOTAL PURCHASE	ED OPTIONS			(742,899)	1,265,777	0.15
(cost USD 5,715,89					2,898,246	0.35
	Written Options AUD					
(8,596,000)	Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	26,540	(17)	(0.00)
(8,531,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	26,815	(489)	(0.00)
(9,614,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	26,861	(6,139)	(0.00)
(9,565,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	2,214	(25,362)	(0.00)
(8,046,000)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(16,010)	(146,578)	(0.02)
(8,596,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(54,253)	(80,811)	(0.01)
(8,531,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(54,914)	(82,219)	(0.01)
(9,614,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(34,344)	(67,344)	(0.01)
(9,565,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(2,377)	(29,952)	(0.00)
(27,852,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	172,202	(44,927)	(0.00)
(11,141,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	80,662	(58,153)	(0.01)
(11,157,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	74,803	(60,170)	(0.01)
(11,125,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	67,976	(63,172)	(0.01)

lings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% Shareholder Equi
	Written Options – (Continued) AUD – (Continued)					
	. ,			316,175	(665,333)	(0.0
	EUR					
(5,280,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(3,606)	(37,381)	(0.0
(5,247,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	8,183	(22,064)	(0.0
(5,876,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	23,015	(12,798)	(0.0
(5,820,000)	Call EUR / Put CHF Call EUR / Put CZK	Expires 01/07/2024 Expires 06/06/2024	Strike 0.98 Strike 25.07	10,263 11,325	(26,573)	(0.0) (0.0)
(2,640,000) (2,614,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	5,287	(198) (6,620)	(0.0)
(2,956,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	3,716	(10,416)	(0.0)
(2,938,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(269)	(13,826)	(0.0)
(5,216,000)	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	22,689	(1,071)	(0.0)
(5,228,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	21,415	(1,182)	(0.0)
(5,257,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	17,851	(5,376)	(0.0)
(5,901,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	4,442	(22,736)	(0.0)
(2,640,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	14,667	(646)	(0.0
(2,624,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(26)	(15,323)	(0.0)
(2,956,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(3,600)	(20,285)	(0.0)
(2,931,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(5,131)	(22,668)	(0.0)
(5,216,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	42,053	(6)	(0.0)
(5,235,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	40,028	(467)	(0.0)
(5,257,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65 Strike 11.58	33,436 28,788	(2,394)	(0.0) (0.0)
(5,901,000) (4,901,000)	Call EUR / Put USD	Expires 26/06/2024 Expires 24/10/2024	Strike 1.08	(16,818)	(9,293) (107,455)	(0.0
(5,280,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	25,472	(8,304)	(0.0)
(5,247,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	4,944	(25,303)	(0.0)
(5,876,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(35,637)	(71,450)	(0.0)
(5,820,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(11,395)	(48,232)	(0.0)
(2,640,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(28,518)	(40,041)	(0.0)
(2,614,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	1,000	(10,907)	(0.0)
(2,956,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	991	(13,140)	(0.0)
(2,938,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	1,299	(12,259)	(0.0)
(5,216,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(423)	(24,184)	(0.0)
(5,228,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(36,219)	(58,815)	(0.0)
(5,257,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(19,104)	(42,332)	(0.0)
(5,901,000)	Put EUR / Call GBP	Expires 26/06/2024	Strike 0.85	2,307	(24,872)	(0.0)
(2,640,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(18,812)	(34,124)	(0.0)
(2,624,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	4,970	(10,327)	(0.0)
(2,956,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	5,761	(10,923)	(0.0
(2,931,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	2,944	(14,593)	(0.0)
(5,216,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(83,181)	(125,240)	(0.0)
(5,235,000) (5,257,000)	Put EUR / Call SEK Put EUR / Call SEK	Expires 13/06/2024 Expires 19/06/2024	Strike 11.69 Strike 11.65	(90,948) (75,751)	(131,442) (111,580)	(0.0) (0.0)
(5,901,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58	(57,447)	(95,529)	(0.0)
(26,914,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	86,865	(5,470)	(0.0)
(26,991,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	28,240	(7,920)	(0.0)
(26,861,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	316,090	(60,402)	(0.0)
(27,237,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	330,426	(134,899)	(0.0)
(20,388,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	211,201	(75,007)	(0.0
(6,796,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	9,297	(75,975)	(0.0)
(20,380,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	212,363	(67,114)	(0.0)
(6,793,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	16,008	(69,496)	(0.0)
(13,139,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	134,585	(68,759)	(0.0)
(4,901,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	37,456	(53,181)	(0.0)
				1,232,492	(1,870,598)	(0.2
	GBP	_ ,	a. u		,	
(16,877,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	37,990	(5,447)	(0.0
(11,240,000)	Put GBP / Call USD Put GBP / Call USD	Expires 13/06/2024 Expires 18/06/2024	Strike 1.25 Strike 1.26	22,924	(2,266)	(0.0
(16,889,000) (15,176,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.26 Strike 1.23	21,081 170,995	(18,077) (102,631)	(0.0) (0.0)
(15,176,000)	Fut GBF / Call USD	Expires 15/10/2024	Strike 1.23	252,990	(102,631)	(0.0
	USD			202,030	(120,721)	,0.0
(5,690,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	22,143	(2,697)	(0.0
(5,696,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(10,378)	(35,868)	(0.0
(6,361,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	4,128	(23,975)	(0.0
(0,301,000)						
(14,691,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	323,657	(284,095)	(0.0)

Options - (Contin	nued)				Houselle ed		0/ -5
Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)						
	USD – (Continued)						
(5,696,000)	Put USD / Call SGD	Expires 18/06/2024	Strike 1.34		16,843	(8,646)	(0.00)
(6,361,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35		1,527	(26,576)	(0.00)
					361,598	(403,018)	(0.05)
TOTAL WRITTEN C (cost USD (5,230,62						(3,067,370)	(0.37)
TOTAL OPTIONS (cost USD 485,264)	)					(169,124)	(0.02)
Swap Contracts -	- (0.71%)						
Net Local	(53.175)					Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders' Equity
Amount		Receive		Currency	maturity Date	035	Equity
124 100 000	Interest Rate Swaps	Fixed 12 915%		BRL	03/04/3036	540 COF	0.07
124,100,000 82,220,000	Floating (BRL 1 month BRCDI) Fixed 10.286%	Fixed 12.915% Floating (BRL 1 month BRCDI)		BRL BRL	02/01/2026 04/01/2027	549,605 350.176	0.07 0.04
15,200,000	Floating (BRL 1 month CETIP)	Fixed 11.230%		BRL	04/01/2027	40,418	0.01
319,070,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	352,416	0.04
94,180,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	155,111	0.02
27,816,510,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034	432,548	0.05
214,820,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	22/06/2026	41,648	0.01
485,430,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	19/06/2029	278,823	0.03
154,630,010,000	Fixed 7.500% Fixed 3.000%	Floating (COP 1 month CPIBR)		COP EUR	20/06/2026	664,449	0.08 0.02
7,600,000 2,250,000	Fixed 3.000% Fixed 3.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR	19/06/2034 19/06/2039	147,891 52,202	0.02
1,956,130,000	Fixed 6.250%	Floating (INR 1 month MIBOR)		INR	19/06/2029	162,607	0.01
299,900,000	Fixed 8.500%	Floating (MXN 1 month TIIE)		MXN	07/06/2034	951,706	0.11
32,350,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%		MYR	19/06/2034	22,884	0.00
85,800,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026	96,657	0.01
11,990,000	Fixed 3.750%	Floating (USD 1 month SOFR)		USD	20/06/2034	122,022	0.01
21,530,000	Fixed 3.240%	Floating (USD 1 month SOFR)		USD	09/10/2035	927,164	0.11
	N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS					5,348,327	0.64
Net Local						Unrealised	% of
Notional						Loss	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
150,360,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%		BRL	02/01/2025	(1,994,037)	(0.24)
152,590,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%		BRL	02/01/2025	(1,739,620)	(0.21)
444,435,419	Floating (BRL 1 month BRCDI)	Fixed 10.850%		BRL	02/01/2026	(797,918)	(0.10)
284,370,000	Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA)	Fixed 9.750%		BRL CAD	02/01/2026 19/06/2026	(658,546)	(0.08)
20,330,000 63,128,050,000	Floating (CLP 6 month CLICP)	Fixed 4.250% Fixed 5.000%		CLP	18/06/2026	(38,974) (19,718)	(0.00) (0.00)
12,749,730,000	Floating (CLP 6 month CLICP)	Fixed 4.500%		CLP	21/06/2026	(59,061)	(0.01)
37,047,090,000	Floating (CLP 6 month CLICP)	Fixed 4.750%		CLP	21/06/2029	(557,576)	(0.07)
5,406,580,000	Floating (COP 1 month CPIBR)	Fixed 7.500%		COP	20/06/2034	(82,948)	(0.01)
1,401,990,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%		CZK	19/06/2026	(271,919)	(0.03)
179,080,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%		CZK	19/06/2034	(488,597)	(0.06)
594,990,000	Fixed 5.500%	Floating (HUF 6 month BUBOR)		HUF	19/06/2026	(4,320)	(0.00)
3,963,630,000 2,039,330,000	Floating (HUF 6 month BUBOR) Fixed 6.250%	Fixed 6.000% Floating (INR 1 month MIBOR)		HUF INR	19/06/2034 19/06/2026	(266,684) (39,746)	(0.03)
11,592,990,000	Floating (KRW 3 month KSDA)	Fixed 3.250%		KRW	19/06/2020	(117,194)	(0.01)
249,670,000	Floating (MXN 1 month TIIE)	Fixed 9.250%		MXN	17/06/2026	(253,192)	(0.03)
36,100,000	Floating (MXN 1 month TIIE)	Fixed 8.500%		MXN	13/06/2029	(26,657)	(0.00)
26,240,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%		MYR	18/12/2024	(11,492)	(0.00)
19,680,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%		MYR	17/06/2025	(60,161)	(0.01)
54,770,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%		MYR	16/06/2026	(335,693)	(0.04)
79,810,000	Floating (MYR 3 month LIBOR)	Fixed 2.000%		MYR	16/06/2026	(230,208)	(0.03)
27,140,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%		MYR	15/03/2028	(49,987)	(0.01)
32,250,000 72,530,000	Floating (MYR 3 month KLIBOR) Floating (MYR 3 month KLIBOR)	Fixed 3.750% Fixed 3.000%		MYR MYR	20/09/2028 15/12/2031	(7,033) (790,845)	(0.00) (0.09)
	Floating (MYR 3 month KLIBOR)	Fixed 3.000% Fixed 3.271%		MYR	21/12/2031	(187,007)	(0.09)
22 970 000				141117	21/12/2001		
22,970,000 33,020,000		Fixed 3.500%		MYR	16/03/2032	(162,791)	(0.02)
22,970,000 33,020,000 15,470,000	Floating (MYR 3 month KLIBOR) Floating (MYR 3 month KLIBOR)	Fixed 3.500% Fixed 3.680%		MYR MYR	16/03/2032 12/07/2032	(162,791) (44,839)	(0.02) (0.01)
33,020,000	Floating (MYR 3 month KLIBOR)						

Contracts –	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
17,420,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	(42,621)	(0.00)
30,780,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	(137,818)	(0.02)
16,100,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	20/09/2033	(7,019)	(0.00)
5,640,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	20/03/2034	(6,530)	(0.00)
22,720,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	20/03/2034	(18,726)	(0.00)
4,760,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(38,852)	(0.00)
1,248,360,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(262,382)	(0.03)
93,970,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(1,215,110)	(0.15)
70,030,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(69,527)	(0.01)
15,790,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(48,809)	(0.01)
666,310,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(142,278)	(0.02)
16,070,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2034	(3,057)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(11,297,998)	(1.35)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(11,297,998)	(1.35)
MARKET VALUE O (cost USD 889,220,					797,693,570	95.73
OTHER ASSETS AI					35,741,074	4.27
SHAREHOLDERS'	EQUITY				833,434,644	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu-	ding derivatives (cost USD 888,734,747)				804,335,282	96.51
Unrealised gain on futur	res contracts				79,360	0.01
Unrealised loss on futur	res contracts				(34,635)	(0.01)
Unrealised gain on forw	vard currency contracts				12,709,973	1.54
Unrealised loss on forw					(13,277,615)	(1.59)
Market value of purchas	sed options (cost USD 5,715,890)				2,898,246	0.35
	options (cost USD (5,230,626))				(3,067,370)	(0.37)
Unrealised gain on swa					5,348,327	0.64
Unrealised loss on swap					(11,297,998)	(1.35)
Other Assets and Liabil	•				35,741,074	4.27
Shareholders' Equi					833,434,644	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparties for swap contracts were Bank of America NA, Citibank NA, JPMorgan Chase Bank NA, Merrill Lynch International and Morgan Stanley & Co. International PLC.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable s	securities admitted to an official exchange listing					
Bonds – 94.75 Angola						
-	O Angola Government International Bond	USD	9.500%	12/11/2025	2,420,070	0.09
16,070,00	O Angola Government International Bond	USD	8.250%	09/05/2028	15,203,184	0.58
6,999,00	Angola Government International Bond	USD	8.000%	26/11/2029	6,382,038	0.25
	Angola Government International Bond	USD	8.750%	14/04/2032	2,920,536	0.11
	O Angola Government International Bond	USD	9.375%	08/05/2048	11,916,925	0.46
8,640,00	O Angola Government International Bond	USD -	9.125%	26/11/2049	7,233,970	0.28
					46,076,723	1.77
Argentina	5 Argentina Government International Bond	EUR	0.500%	09/07/2029	281,669	0.01
	2 Argentina Government International Bond	USD	1.000%	09/07/2029	19,167	0.00
	3 Argentina Government International Bond	USD	0.750%	09/07/2030	8,934,823	0.34
	O Argentina Government International Bond	USD	3.625%	09/07/2035	10,574,334	0.41
	O Argentina Government International Bond	USD	4.250%	09/01/2038	9,787,300	0.37
	7 Argentina Government International Bond	USD	3.500%	09/07/2041	8,761,709	0.34
425,47	5 Argentina Government International Bond	USD	3.625%	09/07/2046	195,718	0.01
		-			38,554,720	1.48
Australia						
, ,	O Santos Finance Ltd.	USD	5.250%	13/03/2029	4,100,054	0.16
2,358,00	Santos Finance Ltd.	USD -	6.875%	19/09/2033	2,474,462	0.09
					6,574,516	0.25
Austria	D BRF GmbH	USD	4.350%	29/09/2026	323,329	0.01
Azerbaijan	D BRI GIIDH	035	4.330 //	29/09/2020	323,329	0.01
	O Azerbaijan International Bond	USD	3.500%	01/09/2032	15,583,228	0.60
Bahrain	O. Bahasia Causanasat International Bond	Heb	4.2500/	25/04/2020	10 207 111	0.40
	D Bahrain Government International Bond	USD USD	4.250% 7.000%	25/01/2028	10,397,141	0.40
9,320,00	Bahrain Government International Bond     Bahrain Government International Bond	USD	6.750%	12/10/2028 20/09/2029	11,028,820 9,475,737	0.42 0.37
7,120,00		USD	7.375%	14/05/2030	7,459,624	0.29
	D Bahrain Government International Bond	USD	5.625%	30/09/2031	1,306,411	0.05
7,630,00		USD	5.450%	16/09/2032	7,061,794	0.27
4,430,00		USD	5.250%	25/01/2033	3,979,469	0.15
4,040,00	Bahrain Government International Bond	USD	5.625%	18/05/2034	3,664,967	0.14
6,960,00	CBB International Sukuk Programme Co. WLL	USD	3.950%	16/09/2027	6,590,981	0.25
		_			60,964,944	2.34
Benin						
	D Benin Government International Bond	USD	7.960%	15/07/2031	2,304,176	0.09
8,900,00	Benin Government International Bond	EUR -	4.875%	19/01/2032	8,225,117	0.31
					10,529,293	0.40
Bermuda + 1.530.00	Bermuda Government International Bond	USD	2.375%	20/08/2030	1,285,598	0.05
+ 3,180,00		USD	5.000%	15/07/2032	3,064,709	0.03
+ 2,040,00		USD	3.375%	20/08/2050	1,371,431	0.05
	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	6,473,250	0.25
		-			12,194,988	0.47
Brazil						
6,510,00		USD	8.748%	Perp.	6,573,147	0.25
1,440,00		USD	6.000%	18/03/2031	1,408,608	0.05
1,530,00		USD	3.875%	12/06/2030	1,354,815	0.05
8,790,00		USD	6.250%	18/03/2031	8,772,420	0.34
	D Brazil Government International Bond	USD	6.000%	20/10/2033	15,007,860	0.58
	D Brazil Government International Bond	USD	6.125%	15/03/2034	9,686,325	0.37
	Brazil Government International Bond     Brazil Covernment International Bond	USD	5.000%	27/01/2045	2,071,253	0.08
	Brazil Government International Bond     Brazil Government International Bond	USD	4.750%	14/01/2050	13,194,107	0.51
	D Brazil Government International Bond D BRF SA	USD USD	7.125% 4.875%	13/05/2054	6,710,040 3,232,645	0.26
	U BRF SA U Itau Unibanco Holding SA	USD	4.875% 3.875%	24/01/2030 15/04/2031	3,232,645 861,899	0.12 0.03
900,00	Trad Officiality OA	- 09D	3.075%	13/04/2031		
					68,873,119	2.64

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
British Virgin Isla		1100	0.5000/	20/00/0000	5 704	0.00
	Add Hero Holdings Ltd. Add Hero Holdings Ltd.	USD USD	8.500% 9.000%	30/09/2029 30/09/2030	5,731 4,409	0.00 0.00
	Add Hero Holdings Ltd.	USD	9.800%	30/09/2031	5,731	0.00
	Easy Tactic Ltd.	USD	6.500%	11/07/2028	28,066	0.00
	SF Holding Investment 2021 Ltd.	USD	2.375%	17/11/2026	501,374	0.02
	SF Holding Investment 2021 Ltd.	USD	3.125%	17/11/2031	711,116	0.03
					1,256,427	0.05
Cayman Islands	Parell Mines OPE / Otata of Mines Openia	1100	5.0000/	45/00/0000	5 450 047	0.00
5,220,800 32,567		USD USD	5.333% 0.000%	15/02/2028 30/09/2028	5,159,847 326	0.20 0.00
	China Aoyuan Group Ltd.	USD	0.000%	Perp.	3,644	0.00
133,638	· · · · · · · · · · · · · · · · · · ·	USD	5.500%	30/09/2031	1,837	0.00
	CK Hutchison International 23 Ltd.	USD	4.875%	21/04/2033	1,266,065	0.05
	Fantasia Holdings Group Co. Ltd.	USD	10.875%	09/01/2023	4,625	0.00
710,000		USD	11.875%	01/06/2023	8,875	0.00
1,310,000	- ·	USD	10.875%	02/03/2024	16,375	0.00
7,200,000		USD	5.000%	13/10/2027	7,146,144	0.27
2,980,000		USD	5.625%	29/11/2026	2,831,521	0.11
1,150,000	-	USD	6.250%	29/11/2028	1,033,298	0.04
	Lima Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	5,049,073	0.19
+ 2,370,000	Maldives Sukuk Issuance Ltd.	USD	9.875%	08/04/2026	2,205,783	0.08
300,000	Meituan	USD	0.000%	27/04/2027	282,840	0.01
900,000	Meituan	USD	0.000%	27/04/2028	799,875	0.03
+ 2,880,000		USD	3.050%	28/10/2030	2,467,642	0.10
580,000		USD	9.700%	16/04/2023	5,800	0.00
340,000		USD	7.300%	13/01/2025	3,400	0.00
6,810,000		USD	5.400%	08/08/2028	6,684,390	0.26
2,083,000	Shimao Group Holdings Ltd.	USD	5.600%	15/07/2026	91,131	0.00
3,840,000	. 0	USD USD	5.200%	16/01/2027	168,000	0.01
2,130,000 1,830,000	· -	USD	4.600% 3.450%	13/07/2030 11/01/2031	93,187 80,062	0.00 0.00
	Sunac China Holdings Ltd.	USD	6.000%	30/09/2025	74,069	0.00
544,286		USD	6.250%	30/09/2026	66,270	0.00
1,089,893		USD	6.500%	30/09/2027	122,351	0.01
	Sunac China Holdings Ltd.	USD	0.000%	30/09/2028	152,464	0.01
1,636,819		USD	6.750%	30/09/2028	173,912	0.01
1,638,798	Sunac China Holdings Ltd.	USD	7.000%	30/09/2029	159,832	0.01
+ 770,743	Sunac China Holdings Ltd.	USD	7.250%	30/09/2030	72,257	0.00
946,164	Sunac China Holdings Ltd.	USD	1.000%	30/09/2032	61,501	0.00
8,640,000		USD	6.125%	12/06/2033	8,671,666	0.33
8,220,000	Yuzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	164,400	0.01
Chile					45,122,462	1.73
Chile + 5,270,000	Banco del Estado de Chile	USD	7.950%	Perp.	5,430,814	0.21
2,450,000		USD	2.550%	27/07/2033	1,974,088	0.07
	Chile Government International Bond	USD	3.500%	31/01/2034	9,933,125	0.38
+ 3,720,000	Chile Government International Bond	USD	4.340%	07/03/2042	3,187,166	0.12
+ 6,150,000	Chile Government International Bond	USD	4.000%	31/01/2052	4,727,075	0.18
210,000	Chile Government International Bond	USD	5.330%	05/01/2054	197,293	0.01
+ 20,750,000	Chile Government International Bond	USD	3.100%	22/01/2061	12,709,375	0.49
	Chile Government International Bond	USD	3.250%	21/09/2071	12,932,395	0.50
	Corp. Nacional del Cobre de Chile	USD	3.750%	15/01/2031	177,144	0.01
	Empresa de los Ferrocarriles del Estado	USD	3.068%	18/08/2050	1,665,515	0.06
	Empresa de Transporte de Pasajeros Metro SA	USD	3.650%	07/05/2030	2,601,425	0.10
	GNL Quintero SA	USD	4.634%	31/07/2029	3,263,444	0.12
470,000		USD	4.375%	04/04/2027	455,080	0.02
+ 1,626,000 4,550,000		USD USD	3.850% 6.125%	13/01/2030 23/06/2033	1,478,863 4,590,745	0.06 0.18
4,330,000	IIIVEISIONES CIVIF C SA	030	0.123/6	23/00/2033	65,323,547	2.51
Colombia					00,020,077	2.01
	Banco de Bogota SA	USD	6.250%	12/05/2026	4,039,567	0.16
3,890,000	Colombia Government International Bond	USD	3.875%	25/04/2027	3,654,655	0.14
	Colombia Government International Bond	USD	4.500%	15/03/2029	8,480,970	0.33
	Colombia Government International Bond	USD	3.000%	30/01/2030	11,872,800	0.46
	Colombia Government International Bond	USD	3.125%	15/04/2031	20,962,584	0.81
	Colombia Government International Bond	USD	3.250%	22/04/2032	4,007,509	0.15
1,380,000	Colombia Government International Bond	USD	5.625%	26/02/2044	1,060,185	0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Colombia – (Cont	· ·					
	Colombia Government International Bond	USD	5.000%	15/06/2045	2,671,515	0.10
	Colombia Government International Bond	USD	5.200%	15/05/2049	261,128	0.01
	Colombia Government International Bond	USD	4.125%	15/05/2051	10,995,835	0.42
15,740,000		USD	3.875%	15/02/2061	8,708,155	0.33
	Ecopetrol SA	USD USD	8.625%	19/01/2029	2,880,750	0.11
	Ecopetrol SA Ecopetrol SA	USD	6.875% 4.625%	29/04/2030 02/11/2031	1,561,605 8,435,891	0.06 0.32
	Ecopetrol SA Ecopetrol SA	USD	8.875%	13/01/2033	3,986,816	0.32
		-			93,579,965	3.59
Costa Rica						
7,020,000	Costa Rica Government International Bond	USD	6.125%	19/02/2031	7,072,158	0.27
19,290,000	Costa Rica Government International Bond	USD	6.550%	03/04/2034	19,842,080	0.76
	Costa Rica Government International Bond	USD	5.625%	30/04/2043	4,340,750	0.17
	Costa Rica Government International Bond	USD	7.000%	04/04/2044	6,506,955	0.25
	Costa Rica Government International Bond	USD	7.158%	12/03/2045	1,376,100	0.05
3,210,000	Costa Rica Government International Bond	USD -	7.300%	13/11/2054	3,375,283	0.13
					42,513,326	1.63
Czech Republic 6,100,000	Ceska sporitelna AS	EUR	4.824%	15/01/2030	6,729,233	0.26
Dominican Reput	blic					
9,370,000		USD	6.750%	30/03/2029	9,423,175	0.36
4,960,000	Dominican Republic International Bond	USD	6.875%	29/01/2026	5,034,970	0.19
940,000	Dominican Republic International Bond	USD	5.950%	25/01/2027	936,282	0.04
339,000	Dominican Republic International Bond	USD	8.625%	20/04/2027	352,006	0.01
	Dominican Republic International Bond	USD	5.500%	22/02/2029	21,304,249	0.82
	Dominican Republic International Bond	USD	4.500%	30/01/2030	18,651,029	0.72
	Dominican Republic International Bond	USD	7.050%	03/02/2031	8,815,889	0.34
2,360,000	· · · · · · · · · · · · · · · · · · ·	USD	4.875%	23/09/2032	2,119,339	0.08
	Dominican Republic International Bond	USD	6.850%	27/01/2045	6,140,475	0.24
6,520,000	•	USD	6.500%	15/02/2048	6,179,721	0.24
+ 3,720,000 + 8,153,000	Dominican Republic International Bond Dominican Republic International Bond	USD USD	6.400% 5.875%	05/06/2049 30/01/2060	3,482,627 6,885,209	0.13 0.26
,,		-			89,324,971	3.43
Ecuador					,,	
	Ecuador Government International Bond	USD	0.000%	31/07/2030	13,604,255	0.52
19,591,187	Ecuador Government International Bond	USD	6.000%	31/07/2030	13,273,029	0.51
34,872,014	Ecuador Government International Bond	USD	3.500%	31/07/2035	18,220,627	0.70
					45,097,911	1.73
Egypt						
1,556,000	071	USD EUR	5.875%	16/02/2031	1,259,224	0.05
3,558,000	071		6.375%	11/04/2031	3,201,752	0.12
6,480,000		USD	7.053%	15/01/2032	5,423,306	0.21
	Egypt Government International Bond Egypt Government International Bond	USD USD	7.625% 7.300%	29/05/2032 30/09/2033	1,331,233 8,579,381	0.05 0.33
	Egypt Government International Bond	USD	8.500%	31/01/2047	4,050,720	0.15
	Egypt Government International Bond	USD	7.903%	21/02/2048	3,067,991	0.12
14,930,000	***	USD	8.700%	01/03/2049	11,934,893	0.46
12,870,000	***	USD	8.875%	29/05/2050	10,443,490	0.40
	Egypt Government International Bond	USD	8.750%	30/09/2051	827,770	0.03
	Egypt Government International Bond	USD	8.150%	20/11/2059	568,583	0.02
	Egypt Government International Bond	USD	7.500%	16/02/2061	7,757,458	0.30
		_			58,445,801	2.24
El Salvador						
	El Salvador Government International Bond	USD	6.375%	18/01/2027	379,496	0.02
	El Salvador Government International Bond	USD	8.625%	28/02/2029	3,657,870	0.14
	El Salvador Government International Bond	USD	8.250%	10/04/2032	3,302,150	0.13
	El Salvador Government International Bond	USD	7.650%	15/06/2035	3,240,435	0.12
	El Salvador Government International Bond	USD	7.625%	01/02/2041	3,057,102	0.12
	El Salvador Government International Bond El Salvador Government International Bond	USD USD	7.125% 9.500%	20/01/2050 15/07/2052	606,100 5,947,806	0.02 0.23
.,		-	2.300,0	-, - , 72002	20,190,959	0.78
Chana					20,130,309	0.76
<b>Ghana</b> 9,390,000	Ghana Government International Bond	USD	6.375%	11/02/2027	4,825,803	0.18

Holdin	as	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
	s – (Contir	· ·	Currency	microst ruto	maturity Date		Equit
	– (Continu	· ·					
+	6,000,000	Ghana Government International Bond	USD	7.750%	07/04/2029	3,079,560	0.12
	4,390,000	Ghana Government International Bond	USD	7.625%	16/05/2029	2,252,070	0.08
		Ghana Government International Bond	USD	10.750%	14/10/2030	3,819,349	0.15
		Ghana Government International Bond	USD	8.125%	26/03/2032	4,925,181	0.19
		Ghana Government International Bond	USD	8.625%	07/04/2034	5,707,384	0.22
		Ghana Government International Bond	USD	7.875%	11/02/2035	3,077,811	0.12
+			USD	8.875%	07/05/2042	3,227,195	0.12
+	2,398,000	Ghana Government International Bond Ghana Government International Bond	USD USD	8.627% 8.950%	16/06/2049 26/03/2051	1,216,649 1,229,681	0.08
	2,379,000	Ghana Government international bond	03D	0.950 /6	20/03/2031		
Guate	mala					33,360,683	1.28
Guate		Guatemala Government Bond	USD	4.500%	03/05/2026	6,584,172	0.25
	12,430,000	Guatemala Government Bond	USD	4.375%	05/06/2027	11,848,649	0.46
	7,560,000	Guatemala Government Bond	USD	5.250%	10/08/2029	7,261,758	0.28
	1,960,000	Guatemala Government Bond	USD	4.900%	01/06/2030	1,855,297	0.07
	7,330,000		USD	7.050%	04/10/2032	7,656,185	0.29
			USD	6.600%	13/06/2036	2,907,224	0.11
	5,790,000		USD	4.650%	07/10/2041	4,561,217	0.18
	6,640,000	Guatemala Government Bond	USD	6.125%	01/06/2050	6,039,379	0.23
						48,713,881	1.87
Hondu +		Honduras Government International Bond	USD	5.625%	24/06/2030	2,904,143	0.11
Hong	-						
		CNAC HK Finbridge Co. Ltd.	USD	3.875%	19/06/2029	4,654,827	0.18
Hunga	19,810,000	Hungary Government International Bond	USD	6.125%	22/05/2028	20,193,720	0.78
	16,490,000	0 ,	USD	5.250%	16/06/2029		0.76
		Hungary Government International Bond Hungary Government International Bond	USD	2.125%	22/09/2031	16,157,727 11,265,974	0.62
		Hungary Government International Bond	USD	6.250%	22/09/2032	11,180,545	0.43
		Hungary Government International Bond	USD	5.500%	16/06/2034	12,747,704	0.49
		Hungary Government International Bond	USD	5.500%	26/03/2036	6,397,680	0.25
		Hungary Government International Bond	USD	7.625%	29/03/2041	882,090	0.03
	14,150,000		USD	3.125%	21/09/2051	8,860,023	0.34
	1,870,000	Hungary Government International Bond	USD	6.750%	25/09/2052	1,990,512	0.08
	3,470,000	Magyar Export-Import Bank Zrt	USD	6.125%	04/12/2027	3,498,714	0.13
						93,174,689	3.58
India	1 666 000	Adami Flantsiste Memobai Ltd	HCD	2.0409/	12/02/2020	1 402 020	0.04
		Adani Electricity Mumbai Ltd. Adani Ports & Special Economic Zone Ltd.	USD USD	3.949% 4.200%	12/02/2030 04/08/2027	1,402,839 2,104,661	0.05 0.08
		Adani Ports & Special Economic Zone Ltd.  Adani Ports & Special Economic Zone Ltd.	USD	4.200%	03/07/2029	649,517	0.03
+	4,286,400	·	USD	4.125%	18/05/2031	3,748,843	0.15
	1,970,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	1,856,232	0.07
		Reliance Industries Ltd.	USD	2.875%	12/01/2032	4,985,088	0.19
						14,747,180	0.57
Indon		5	,,,,,		00/61/201		
	1,512,000	Bank Negara Indonesia Persero Tbk PT	USD	4.300%	29/01/2031	1,402,380	0.05
	1,190,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD	6.530%	15/11/2028	1,230,508	0.05
	4,340,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD	5.450%	15/05/2030	4,242,741	0.16
	2,470,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD	5.800%	15/05/2050	2,259,247	0.09
+	3,900,000 9,020,000	Indonesia Government International Bond Indonesia Government International Bond	USD USD	4.650% 4.850%	20/09/2032 11/01/2033	3,736,980 8,772,491	0.14 0.34
	5,270,000	Indonesia Government International Bond	USD	4.625%	15/04/2043	4,775,279	0.34
	10,880,000	Indonesia Government International Bond	USD	4.625% 4.450%	15/04/2043	8,769,117	0.16
	3,240,000	Indonesia Government International Bond	USD	3.350%	12/03/2071	2,042,820	0.08
	1,410,000	Pertamina Geothermal Energy PT	USD	5.150%	27/04/2028	1,392,657	0.05
	1,543,000		USD	3.650%	30/07/2029	1,422,893	0.05
		Pertamina Persero PT	USD	2.300%	09/02/2031	170,737	0.01
			USD	6.500%	27/05/2041	2,260,187	0.09
	4,080,000		USD	6.000%	03/05/2042	4,044,932	0.16
+		Pertamina Persero PT	USD	4.175%	21/01/2050	6,119,720	0.23
	3,050,000		USD	3.800%	23/06/2050	2,279,875	0.09
						54,922,564	2.11

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti		Currency	merest rate	muturity Dute		Equity
Iraq	,	1100	5.0000/	45/04/0000	0.000.004	0.04
	Iraq International Bond	USD	5.800%	15/01/2028	8,023,081	0.31
Ivory Coast						
4,160,000	· ·	USD	6.375%	03/03/2028	4,067,169	0.16
6,510,000	•	EUR	5.250%	22/03/2030	6,515,165	0.25
2,700,000 800,048	,	EUR USD	4.875% 5.750%	30/01/2032 31/12/2032	2,500,836 750,773	0.10 0.03
4,330,000	•	USD	7.625%	30/01/2033	4,252,753	0.16
+ 13,234,000	,	USD	6.125%	15/06/2033	11,801,949	0.45
	Ivory Coast Government International Bond	USD	8.250%	30/01/2037	6,614,019	0.25
400,000	Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	347,049	0.01
		_			36,849,713	1.41
Jamaica 8.478.000	Jamaica Government International Bond	USD	7.875%	28/07/2045	9,871,614	0.38
	Samalea Government international Bond	000	7.07370	20/01/2043	3,071,014	0.50
<b>Jersey</b> 3,744,048	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	3,177,985	0.12
13,460,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	10,077,233	0.39
		-			13,255,218	0.51
Jordan						
	Jordan Government International Bond	USD	5.750%	31/01/2027	728,895	0.03
8,970,000		USD	0.000%	15/11/2028	9,106,254	0.35
8,410,000		USD	7.500%	13/01/2029	8,471,814	0.32
2,200,000	Jordan Government International Bond	USD -	5.850%	07/07/2030	2,030,776	0.08
					20,337,739	0.78
Kazakhstan 17 580 000	KazMunayGas National Co. JSC	USD	4.750%	19/04/2027	17,035,108	0.65
	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	6,757,138	0.26
	KazMunayGas National Co. JSC	USD	5.750%	19/04/2047	436,996	0.02
		=			24,229,242	0.93
Kenya						
5,049,000	•	USD USD	7.000%	22/05/2027	4,889,199	0.19
600,000 2,950,000	•	USD	7.250% 9.750%	28/02/2028 16/02/2031	564,882 2,955,974	0.02 0.11
2,110,000	*	USD	8.000%	22/05/2032	1,936,959	0.11
3,080,000	•	USD	6.300%	23/01/2034	2,444,134	0.09
	Kenya Government International Bond	USD	8.250%	28/02/2048	4,664,485	0.18
		-			17,455,633	0.67
Latvia						
	Latvia Government International Bond	USD	5.125%	30/07/2034	9,961,318	0.38
Luxembourg 4,698,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	4,207,059	0.16
Malaysia						
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	4,000,206	0.15
	Khazanah Global Sukuk Bhd	USD	4.687%	01/06/2028	2,376,163	0.09
4,600,000		USD	5.950%	27/07/2027	4,607,866	0.18
5,360,000 7.410.000	Petronas Capital Ltd. Petronas Capital Ltd.	USD USD	3.500% 4.550%	21/04/2030 21/04/2050	4,885,908 6,344,294	0.19 0.24
, .,		-			22,214,437	0.85
Mauritius						
890,000	India Airport Infrastructure	USD	6.250%	25/10/2025	886,783	0.03
Mexico	Dance Mayontil del Norte CA	1100	E 0750/	D	2 002 002	0.10
	Banco Mercantil del Norte SA Banco Mercantil del Norte SA	USD USD	5.875% 6.750%	Perp.	3,063,080	0.12
5,900,000 2,927,000		USD	5.125%	Perp. 18/01/2033	5,882,152 2,715,085	0.23 0.10
	Cemex SAB de CV	USD	5.450%	19/11/2029	2,715,065	0.10
	Cemex SAB de CV	USD	9.125%	Perp.	3,304,678	0.03
	Cemex SAB de CV	USD	3.875%	11/07/2031	3,419,504	0.13
	Mexico City Airport Trust	USD	3.875%	30/04/2028	1,390,786	0.05
12,630,000		USD	3.875%	30/04/2028	11,868,664	0.46
5,543,000	• •	USD	5.500%	31/10/2046	4,703,485	0.18
1,739,000	Mexico City Airport Trust	USD	5.500%	31/07/2047	1,475,063	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	•					
Mexico – (Continu		1105	0.0500/	0.4.05.1000.4	·-·	0.00
	Mexico Government International Bond	USD	2.659%	24/05/2031	5,757,171	0.22
+ 2,000,000	Mexico Government International Bond	USD	4.750%	27/04/2032	1,868,000	0.07
7,840,000 7,235,000	Mexico Government International Bond Mexico Government International Bond	USD USD	4.875% 3.500%	19/05/2033 12/02/2034	7,311,506 5,932,555	0.28 0.23
3,880,000	Mexico Government International Bond	USD	6.000%	07/05/2036	3,830,220	0.23
12,510,000	Mexico Government International Bond	EUR	2.250%	12/08/2036	10,510,363	0.40
566,000	Mexico Government International Bond	USD	4.750%	08/03/2044	460,158	0.02
4,950,000	Mexico Government International Bond	EUR	2.125%	25/10/2051	3,114,644	0.12
9,654,000	Mexico Government International Bond	USD	4.400%	12/02/2052	7,160,806	0.28
3,880,000	Mexico Government International Bond	USD	6.338%	04/05/2053	3,714,576	0.14
26,900,000	Mexico Government International Bond	USD	3.771%	24/05/2061	16,812,500	0.65
2,500,000	Mexico Government International Bond	USD	3.750%	19/04/2071	1,530,000	0.06
1,210,000	Petroleos Mexicanos	USD	6.490%	23/01/2027	1,152,356	0.04
2,389,000	Petroleos Mexicanos	USD	6.500%	13/03/2027	2,263,339	0.09
2,442,000	Petroleos Mexicanos	USD	5.350%	12/02/2028	2,189,863	0.08
2,320,000	Petroleos Mexicanos	USD	6.500%	23/01/2029	2,105,458	0.08
2,130,000	Petroleos Mexicanos	USD	8.750%	02/06/2029	2,104,227	0.08
1,248,000	Petroleos Mexicanos	USD	5.950%	28/01/2031	1,017,744	0.04
1,760,000		USD	6.375%	23/01/2045	1,165,032	0.04
1,250,000	Petroleos Mexicanos	USD	5.625%	23/01/2046	773,438	0.03
14,818,000 8.380.000	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.750% 6.350%	21/09/2047 12/02/2048	9,965,105 5,447,838	0.38 0.21
20,459,000	Petroleos Mexicanos	USD	7.690%	23/01/2050	14,955,529	0.21
12.151.000	Petroleos Mexicanos	USD	6.950%	28/01/2060	8,201,925	0.31
, . ,	Petroleos Mexicanos—Series WI	USD	6.700%	16/02/2032	1,811,590	0.07
2,100,000	Totalood Monocarios Corrido VI	332		10/02/2002	161,295,696	6.19
Mongolia					,,	
4,140,000	Mongolia Government International Bond	USD	5.125%	07/04/2026	4,027,972	0.16
3,874,000	Mongolia Government International Bond	USD	3.500%	07/07/2027	3,501,127	0.13
2,890,000	Mongolia Government International Bond	USD	8.650%	19/01/2028	3,029,168	0.12
1,010,000	Mongolia Government International Bond	USD	7.875%	05/06/2029	1,032,725	0.04
3,730,000	Mongolia Government International Bond	USD	4.450%	07/07/2031	3,157,837	0.12
					14,748,829	0.57
Morocco		1100	0.0750/	45/40/0007	4 704 570	0.40
	Morocco Government International Bond	USD	2.375%	15/12/2027	4,734,578	0.18
3,440,000	Morocco Government International Bond	EUR	1.500%	27/11/2031	3,016,211	0.12
12,100,000 4,340,000	Morocco Government International Bond Morocco Government International Bond	USD USD	3.000% 6.500%	15/12/2032 08/09/2033	9,682,057	0.37 0.17
1,730,000	Morocco Government International Bond	USD	5.500%	11/12/2042	4,438,518 1,511,406	0.17
1,360,000	Morocco Government International Bond	USD	4.000%	15/12/2050	926,452	0.03
7,990,000		USD	6.750%	02/05/2034	8,064,906	0.31
8,450,000		USD	5.125%	23/06/2051	6,293,983	0.24
					38,668,111	1.48
Netherlands						
2,490,000	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	2,426,144	0.09
2,930,000	Metinvest BV	USD	8.500%	23/04/2026	2,344,000	0.09
	Metinvest BV	USD	7.750%	17/10/2029	131,000	0.01
	Minejesa Capital BV	USD	4.625%	10/08/2030	1,345,041	0.05
	MV24 Capital BV	USD	6.748%	01/06/2034	4,102,280	0.16
	NE Property BV	EUR	1.875%	09/10/2026	5,753,378	0.22
	NE Property BV	EUR	3.375%	14/07/2027	777,692	0.03
+ 6,560,000		USD	6.500%	03/07/2033	6,542,616	0.25
	Prosus NV Prosus NV	USD	3.257%	28/06/2028	1,123,925	0.04
	Prosus NV	USD USD	4.193%	15/03/2029	3,503,771	0.14 0.08
2,460,000	Flosus IVV	03D	3.680%	21/01/2030	2,171,513	
Minori:					30,221,360	1.16
Nigeria 1.410.000	Nigeria Government International Bond	USD	7.625%	21/11/2025	1,417,177	0.05
15,332,000	Nigeria Government International Bond	USD	6.500%	28/11/2027	14,371,144	0.55
15,300,000	Nigeria Government International Bond	USD	6.125%	28/09/2028	13,659,381	0.52
5,200,000	Nigeria Government International Bond	USD	8.375%	24/03/2029	4,975,100	0.19
5,089,000	Nigeria Government International Bond	USD	7.143%	23/02/2030	4,497,404	0.17
4,020,000	Nigeria Government International Bond	USD	8.747%	21/01/2031	3,802,779	0.15
4,255,000	Nigeria Government International Bond	USD	7.875%	16/02/2032	3,762,739	0.15
4,230,000	Nigeria Government International Bond	USD	7.375%	28/09/2033	3,545,628	0.14
3,700,000	Nigeria Government International Bond	USD	7.696%	23/02/2038	2,938,762	0.11

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Nigeria – (Continu						
	Nigeria Government International Bond	USD	7.625%	28/11/2047	4,002,217	0.15
	Nigeria Government International Bond	USD	9.248%	21/01/2049	180,406	0.01
7,718,000	Nigeria Government International Bond	USD -	8.250%	28/09/2051	6,112,810	0.24
North Macedonia					63,265,547	2.43
	North Macedonia Government International Bond	EUR	6.960%	13/03/2027	988,001	0.04
1,550,000	North Macedonia Government International Bond	EUR _	1.625%	10/03/2028	1,474,378	0.06
					2,462,379	0.10
Oman 6,740,000	Oman Government International Bond	USD	4.750%	15/06/2026	6,632,497	0.25
7,330,000	Oman Government International Bond	USD	5.375%	08/03/2027	7,267,475	0.28
9,640,000	Oman Government International Bond	USD	6.750%	28/10/2027	9,961,494	0.38
20,630,000	Oman Government International Bond	USD	5.625%	17/01/2028	20,602,975	0.79
4,960,000	Oman Government International Bond	USD	6.000%	01/08/2029	5,030,035	0.19
14,180,000	Oman Government International Bond	USD	6.250%	25/01/2031	14,564,987	0.56
5,840,000	Oman Government International Bond	USD	7.375%	28/10/2032	6,450,864	0.25
2,470,000	Oman Government International Bond	USD	6.500%	08/03/2047	2,434,926	0.09
17,090,000	Oman Government International Bond	USD	6.750%	17/01/2048	17,288,244	0.67
480,000	Oman Government International Bond	USD -	7.000%	25/01/2051	500,570	0.02
B.I					90,734,067	3.48
<b>Pakistan</b> + 1,660,000	Pakistan Government International Bond	USD	8.250%	30/09/2025	1,579,075	0.06
4,208,000	Pakistan Government International Bond	USD	6.000%	08/04/2026	3,813,500	0.15
4,280,000	Pakistan Government International Bond	USD	6.875%	05/12/2027	3,750,350	0.14
+ 7,610,000	Pakistan Government International Bond	USD	7.375%	08/04/2031	6,240,200	0.24
	Pakistan Government International Bond	USD	7.875%	31/03/2036	1,697,250	0.07
	Pakistan Government International Bond	USD	8.875%	08/04/2051	11,458,125	0.44
3,900,000	Pakistan Water & Power Development Authority	USD -	7.500%	04/06/2031	2,976,226	0.11
					31,514,726	1.21
Panama 4,550,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	3,385,974	0.13
	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	10,937,864	0.42
1,590,000	Autoridad del Canal de Panama	USD	4.950%	29/07/2035	1,471,839	0.06
9,820,000	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	9,346,381	0.36
1,561,000	Panama Government International Bond	USD	3.160%	23/01/2030	1,309,648	0.05
5,070,000	Panama Government International Bond	USD	6.400%	14/02/2035	4,794,952	0.18
+ 2,370,000	Panama Government International Bond	USD	6.875%	31/01/2036	2,309,233	0.09
12,280,000	Panama Government International Bond Panama Government International Bond	USD	4.500%	16/04/2050	8,197,944	0.31
1,760,000	Panama Government International Bond	USD USD	6.853% 4.500%	28/03/2054 01/04/2056	2,151,730 1,133,238	0.08 0.04
26,518,000	Panama Government International Bond	USD	3.870%	23/07/2060	15,020,326	0.58
	Panama Government International Bond	USD	4.500%	19/01/2063	2,080,340	0.08
9,730,000	Panama Notas del Tesoro	USD	3.750%	17/04/2026	9,263,446	0.36
		_			71,402,915	2.74
Paraguay				4510.1000	0/2 2/2	
222,000	Paraguay Government International Bond <sup>(a)</sup>	USD	5.000%	15/04/2026	218,643	0.01
8,226,000 6.446.000	Paraguay Covernment International Bond	USD	5.000% 4.700%	15/04/2026 27/03/2027	8,101,623	0.31
., .,	Paraguay Government International Bond Paraguay Government International Bond	USD USD	4.700% 4.950%	27/03/2027 28/04/2031	6,269,380 5,400,845	0.24 0.21
4,607,000	Paraguay Government International Bond	USD	2.739%	29/01/2033	3,707,391	0.21
2,360,000	Paraguay Government International Bond	USD	6.000%	09/02/2036	2,345,840	0.14
1,000,000	Paraguay Government International Bond	USD	6.100%	11/08/2044	952,895	0.04
5,040,000	Paraguay Government International Bond	USD	5.600%	13/03/2048	4,461,660	0.17
	Paraguay Government International Bond	USD	5.400%	30/03/2050	9,282,986	0.35
					40,741,263	1.56
Peru	All and the Torrespond to the Control		0.0750/	00/04/00:5	4.057.000	
, , .	Atlantica Transmision Sur SA	USD	6.875%	30/04/2043	1,957,323	0.08
	Peru Government International Bond	USD	3.000%	15/01/2034	8,030	0.00
1,340,000	Peru Government International Bond Peru Government International Bond	USD USD	3.300% 2.780%	11/03/2041 01/12/2060	980,960 846,615	0.04 0.03
	Peru Government International Bond Peru Government International Bond	USD	3.600%	15/01/2072	1,690,410	0.03
	Peru Government International Bond	USD	3.230%	28/07/2121	17,656,538	0.06
32,030,000						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Philippines	,					
	Philippines Government International Bond	USD	5.609%	13/04/2033	7,331,427	0.28
+ 6,439,000	Philippines Government International Bond	USD -	5.950%	13/10/2047	6,684,487	0.26
Poland					14,015,914	0.54
	Bank Gospodarstwa Krajowego	USD	6.250%	21/10/2028	9,062,550	0.35
5,800,000	Poland Government International Bond	USD	4.625%	15/01/2034	5,707,432	0.22
	Poland Government International Bond	USD	5.500%	04/04/2053	12,454,962	0.48
	Poland Government International Bond Poland Government International Bond	USD USD	5.500% 5.125%	18/03/2054 15/01/2072	16,572,465 11,195,847	0.63 0.43
		-			54,993,256	2.11
Qatar						
	Qatar Government International Bond	USD	5.103%	23/04/2048	8,283,064	0.32
5,540,000	Qatar Government International Bond	USD	4.400%	16/04/2050	4,741,298	0.18
7,440,000	QatarEnergy QatarEnergy	USD USD	3.125% 3.300%	12/07/2041 12/07/2051	5,488,190 317,791	0.21 0.01
400,000	Qualificity	-	0.00070	12/01/2001	18,830,343	0.72
Romania					10,000,040	0.72
18,350,000	Romania Government International Bond	USD	6.625%	17/02/2028	18,812,512	0.72
60,000	Romania Government International Bond	EUR	2.875%	26/05/2028	61,812	0.00
3,220,000	Romania Government International Bond	EUR	2.875%	11/03/2029	3,269,695	0.13
1,260,000 1,720,000	Romania Government International Bond	EUR	3.624%	26/05/2030	1,276,529	0.05
10,200,000		EUR USD	1.750% 3.000%	13/07/2030 14/02/2031	1,538,259 8,475,741	0.06 0.33
	Romania Government International Bond	EUR	2.124%	16/07/2031	3,879,973	0.15
10,000	Romania Government International Bond	USD	3.625%	27/03/2032	8,442	0.00
6,990,000	Romania Government International Bond	USD	7.125%	17/01/2033	7,362,357	0.28
670,000	Romania Government International Bond	EUR	2.000%	14/04/2033	556,901	0.02
	Romania Government International Bond	USD	6.375%	30/01/2034	3,433,687	0.13
830,000 2,860,000	Romania Government International Bond Romania Government International Bond	USD EUR	6.000% 3.375%	31/01/2044 28/01/2050	814,927 2,133,880	0.03 0.08
1,490,000	Romania Government International Bond	USD	4.000%	14/02/2051	1,030,641	0.00
780,000		USD	7.625%	17/01/2053	849,401	0.03
					53,504,757	2.05
Saudi Arabia	Occidi Occidente del International Bond	1100	4.7500/	40/04/0000	7 445 404	0.00
6,860,000	Saudi Government International Bond Saudi Government International Bond	USD USD	4.750% 5.500%	16/01/2030 20/04/2032	7,415,434 6,990,752	0.29 0.27
4,840,000		USD	4.875%	18/07/2033	4,712,466	0.27
	Saudi Government International Bond	USD	5.000%	18/01/2053	727,221	0.03
13,440,000	Saudi Government International Bond	USD	3.750%	21/01/2055	9,453,158	0.36
13,620,000	Saudi Government International Bond	USD	4.500%	22/04/2060	10,915,204	0.42
+ 15,500,000	Saudi Government International Bond	USD -	3.450%	02/02/2061	9,992,540	0.38
					50,206,775	1.93
<b>Senegal</b> 4,600,000	Senegal Government International Bond	EUR	4.750%	13/03/2028	4,596,075	0.18
	Senegal Government International Bond	USD	6.250%	23/05/2033	3,744,730	0.14
1,950,000	Senegal Government International Bond	USD	6.750%	13/03/2048	1,429,613	0.06
					9,770,418	0.38
Serbia	Sorbia International Road	USD	6 2500/	26/05/2020	0 500 600	0.27
5,480,000	Serbia International Bond Serbia International Bond	EUR	6.250% 1.000%	26/05/2028 23/09/2028	9,522,623 5,070,082	0.37 0.19
	Serbia International Bond	EUR	1.500%	26/06/2029	1,883,013	0.13
	Serbia International Bond	EUR	1.650%	29/04/2030	1,896,789	0.07
	Serbia International Bond	USD	2.125%	01/12/2030	7,013,333	0.27
	Serbia International Bond	USD	6.500%	26/09/2033	8,897,108	0.34
1,250,000	Serbia International Bond	EUR –	2.050%	23/09/2036	970,089	0.04
South Africa					35,253,037	1.35
	Eskom Holdings SOC Ltd.	USD	7.125%	11/02/2025	8,450,320	0.33
	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	9,411,600	0.36
	Eskom Holdings SOC Ltd.	USD	6.350%	10/08/2028	9,458,700	0.36
	South Africa Government International Bond	USD	4.850%	27/09/2027	2,137,500	0.08
17,787,000	South Africa Government International Bond	USD	4.850%	30/09/2029	15,963,832	0.61

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Co	ontinued)					
South Africa -	,					
	South Africa Government International Bond	USD	5.875%	22/06/2030	5,641,625	0.22
	O00 South Africa Government International Bond	USD	5.875%	20/04/2032	8,422,950	0.32
	000 South Africa Government International Bond	USD	5.375%	24/07/2044	7,827,900	0.30
	000 South Africa Government International Bond	USD	5.000%	12/10/2046	4,219,800	0.16
	000 South Africa Government International Bond	USD	5.650%	27/09/2047	9,300,188	0.36
	000 South Africa Government International Bond	USD	5.750%	30/09/2049	4,328,608	0.17
	000 South Africa Government International Bond	USD	7.300%	20/04/2052	2,811,750	0.11
11,860,0	000 Transnet SOC Ltd.	USD -	8.250%	06/02/2028	11,769,034	0.45
					99,743,807	3.83
Sri Lanka			0.0500/	4.4/00/0004	0.745.400	
	O00 Sri Lanka Government International Bond	USD	6.850%	14/03/2024	6,745,400	0.26
	000 Sri Lanka Government International Bond	USD	6.350%	28/06/2024	661,200	0.03
	000 Sri Lanka Government International Bond	USD	6.850%	03/11/2025	2,392,450	0.09
	O00 Sri Lanka Government International Bond	USD	6.825%	18/07/2026	4,500,639	0.17
	000 Sri Lanka Government International Bond	USD	6.200%	11/05/2027	4,736,900	0.18
	000 Sri Lanka Government International Bond	USD	6.750%	18/04/2028	1,523,664	0.06
	O00 Sri Lanka Government International Bond	USD	7.850%	14/03/2029	204,312	0.01
+ 9,210,0	000 Sri Lanka Government International Bond	USD -	7.550%	28/03/2030	5,330,287	0.20
					26,094,852	1.00
Supranationa 7 150 (		USD	2 6240/	17/05/2020	6 607 604	0.00
7,150,0	000 African Export-Import Bank 000 African Export-Import Bank	USD	2.634% 3.798%	17/05/2026 17/05/2031	6,697,691 4,732,319	0.26 0.18
5,550,0	OOO Amcan Export-Import Bank	- 03D	3.796%	17/05/2031		
					11,430,010	0.44
Trinidad And	-	USD	4.5000/	00/00/0000	5.761.296	0.00
+ 6,210,0	•		4.500%	26/06/2030	., . ,	0.22
2,530,0	000 Trinidad & Tobago Government International Bond	USD -	5.950%	14/01/2031	2,516,566	0.10
					8,277,862	0.32
Tunisia + 3.800.0	000 Tunisia Government Bond	USD	5.750%	30/01/2025	3,589,575	0.14
	Tunisia Government Bond	030	5.750%	30/01/2023	3,369,373	0.14
Turkey 10.740 (	000 Hazine Mustesarligi Varlik Kiralama AS	USD	5.125%	22/06/2026	10,524,502	0.40
	000 Hazine Mustesarligi Varlik Kiralama AS	USD	7.250%	24/02/2027	2,099,336	0.08
	000 Hazine Mustesarligi Varlik Kiralama AS	USD	8.509%	14/01/2029	7,048,825	0.27
3,740,0		USD	5.250%	13/03/2030	3,419,183	0.27
	· · · · · · · · · · · · · · · · · · ·	USD	5.950%	15/01/2031		0.13
	700 Turkey Government International Bond				10,652,507	
11,380,0	, and the second	USD	5.875%	26/06/2031	10,505,447	0.40
2,780,0		USD	9.375%	19/01/2033	3,107,595	0.12
12,930,0	· · · · · · · · · · · · · · · · · · ·	USD	6.500%	20/09/2033	12,144,632	0.47
15,494,0	•	USD	7.625%	15/05/2034	15,532,735	0.60
2,310,0	· · · · · · · · · · · · · · · · · · ·	USD	6.000%	14/01/2041	1,916,468	0.07
7,020,0	•	USD	4.875%	16/04/2043	4,923,653	0.19
19,610,0	· · · · · · · · · · · · · · · · · · ·	USD	5.750%	11/05/2047	14,977,137	0.58
5,960,0	,	USD	8.375%	15/05/2031	5,976,330	0.23
3,600,0	000 Yapi ve Kredi Bankasi AS	USD -	9.250%	17/01/2034	3,722,274	0.14
					106,550,624	4.09
Ukraine	OOO NDC Ukronorgo	HOD	6.0750/	00/44/0000	640.075	0.00
	000 NPC Ukrenergo	USD	6.875%	09/11/2028	618,375	0.02
	000 Ukraine Government International Bond	USD	7.750%	01/09/2025	159,120	0.01
, ,	000 Ukraine Government International Bond	USD	8.994%	01/02/2026	338,240	0.01
	000 Ukraine Government International Bond	USD	7.750%	01/09/2026	1,624,450	0.06
	000 Ukraine Government International Bond	USD	7.750%	01/09/2027	1,980,855	0.08
	000 Ukraine Government International Bond	EUR	6.750%	20/06/2028	155,420	0.01
3,320,0		USD	7.750%	01/09/2028	986,040	0.04
	000 Ukraine Government International Bond	USD	7.750%	01/09/2029	1,237,740	0.05
13,890,0	000 Ukraine Government International Bond	USD	6.876%	21/05/2031	3,764,190	0.14
10,030,0	000 Ukraine Government International Bond	EUR	4.375%	27/01/2032	2,659,870	0.10
15,598,0	000 Ukraine Government International Bond	USD	7.375%	25/09/2034	4,273,852	0.16
14,202,0	000 Ukraine Government International Bond	USD	7.253%	15/03/2035	3,877,146	0.15
	000 Ukraine Government International Bond	USD	7.750%	01/08/2041	1,164,800	0.05
2,240,0						
2,240,0		_			22,840,098	0.88
	- Emirates				22,840,098	0.88
United Arab E 17,450,0	Emirates 000 Abu Dhabi Crude Oil Pipeline LLC 000 Abu Dhabi Government International Bond	USD USD	4.600% 5.500%	02/11/2047 30/04/2054	22,840,098 15,472,915 5,386,125	0.88 0.59 0.21

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds - (Cont	inued)					
	rates – (Continued)					
	DP World Ltd.	USD	5.625%	25/09/2048	6,547,699	0.25
	DP World Ltd.	USD	4.700%	30/09/2049	4,979,211	0.19
	Emirate of Dubai Government International Bonds	USD	3.900%	09/09/2050	9,137,408	0.35
	Finance Department Government of Sharjah	USD	4.000%	28/07/2050	1,408,444	0.06
	NBK Tier 1 Financing 2 Ltd. NBK Tier 1 Ltd.	USD USD	4.500% 3.625%	Perp.	6,613,079	0.25 0.12
3,360,000	NDK Hell Ltu.	- 03D	3.023%	Perp.	3,116,534 52,661,415	2.02
United Kingdom					32,001,413	2.02
2,960,000		EUR	3.750%	15/06/2029	3,184,681	0.13
2,460,000	Anglo American Capital PLC	EUR	4.125%	15/03/2032	2,656,326	0.10
1,520,000	Prudential Funding Asia PLC	USD	2.950%	03/11/2033	1,352,298	0.05
4,360,000	) Sisecam UK PLC	USD	8.250%	02/05/2029	4,454,917	0.17
4,360,000	) Sisecam UK PLC	USD	8.625%	02/05/2032	4,441,750	0.17
1,519,000	Ukraine Railways / Rail Capital Markets PLC	USD -	8.250%	09/07/2026	964,565	0.04
					17,054,537	0.66
United States 6 640 000	) Bimbo Bakeries USA, Inc.	USD	6.050%	15/01/2029	6,789,267	0.26
	) Bimbo Bakeries USA, Inc.	USD	6.400%	15/01/2029	6,922,908	0.26
	Dimbo Bakeries USA, Inc.	USD	5.375%	20/02/2034	1,842,924	0.07
3,740,000		USD	7.750%	01/05/2027	3,652,914	0.14
	Kosmos Energy Ltd.	USD	7.500%	01/03/2028	953,435	0.04
	Sasol Financing USA LLC	USD	4.375%	18/09/2026	6,500,340	0.25
					26,661,788	1.02
Uruguay 11 250 000	Uruguay Government International Bond	USD	5.750%	28/10/2034	11,671,087	0.45
	Uruguay Government International Bond	USD	5.100%	18/06/2050	7,380,344	0.28
	Uruguay Government International Bond	USD	4.975%	20/04/2055	6,833,475	0.26
					25,884,906	0.99
Uzbekistan 7,050,000	) National Bank of Uzbekistan	USD	4.850%	21/10/2025	6,792,675	0.26
	Uzbekistan International Bond	EUR	5.375%	29/05/2027	3,502,627	0.13
	Uzbekistan International Bond	USD	5.375%	20/02/2029	5,293,005	0.20
	Uzbekistan International Bond	USD	3.700%	25/11/2030	10,355,720	0.40
5,420,000	Uzbekistan International Bond	USD	7.850%	23/01/2034	5,619,104	0.22
					31,563,131	1.21
Venezuela						
564,690,000		USD	6.000%	28/10/2022	51,669,135	1.98
46,220,000		USD	0.000%	16/05/2024	5,592,620	0.22
	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	17,334,759	0.67
635,000		USD	5.375%	12/04/2027	76,835	0.00
3,335,300 9,523,000	Venezuela Government International Bond Venezuela Government International Bond	USD USD	8.250% 7.650%	13/10/2024 21/04/2025	556,995 1,590,341	0.02 0.06
		-			76,820,685	2.95
Vietnam	Viet New Debt 9 Agest Trading Co	Hen	4.0000/	10/10/2025	1 270 447	0.05
7,400,000 Zambia	Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	1,278,417	0.05
3,381,000	Zambia Government International Bond	USD	5.375%	20/09/2022	2,324,438	0.09
3,550,000	Zambia Government International Bond	USD	8.500%	14/04/2024	2,729,062	0.10
1,540,000	Zambia Government International Bond	USD -	8.970%	30/07/2027	1,182,027	0.05
					6,235,527	0.24
TOTAL BONDS (cost USD 3,161	,118,226)			2	2,468,485,769	94.75
					Maday	% of
Holdings	Security Description				Market Value USD	Shareholders Equity
Common Stoc	ks – 0.01%					
China						

						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
	ocks – (Continued)					
China – (Cont 453,1	tinued) 183 Sunac China Holdings Ltd.				85,903	0.00
	O87 Sunac Services Holdings Ltd. <sup>(a)</sup>				233,958	0.01
					321,865	0.01
(cost USD 47	MON STOCKS 2,458)				321,865	0.01
Mutual Fund Ireland	ds - 2.82%  100 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	(b)			73,459,100	2.82
TOTAL MUTU	· · · · · · · · · · · · · · · · · · ·				73,439,100	2.02
(cost USD 73,	<u> </u>				73,459,100	2.82
(cost USD 3,2	ISFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 235,049,784)	i		:	2,542,266,734	97.58
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
	e securities dealt in another regulated market					
Bonds – 0.26 Mexico	6%					
5,965,0	000 Mexico City Airport Trust <sup>(a)</sup>	USD	5.500%	31/10/2046	5,061,571	0.19
<b>Peru</b> 1,709,9	928 Atlantica Transmision Sur SA <sup>(a)</sup>	USD	6.875%	30/04/2043	1,755,489	0.07
TOTAL BOND (cost USD 7,0					6,817,060	0.26
TOTAL TRAN	ISFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 7,0	·				6,817,060	0.26
(cost USD 3,2	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 242,067,748)			:	2,549,083,794	97.84
Futures Con	ntracts - 0.00%					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
(19)	EUR German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(2,672,543)	61,951	0.00
	USD			(=,++=,+++)	,	
(8)			Short	(930,500)	5,625	0.00
	•		Long	48,674,109	377,895	0.02
(14) 564			Short Long	(1,524,469) 114,901,781	1,969 14,819	0.00
686			Long	72,614,172	50,521	0.00
(26)			Short	(2,752,141)	609	0.00
23	, ,		Long	2,823,969	24,015	0.00
(12) (9)	· · · · · · · · · · · · · · · · · · ·		Short Short	(1,473,375) (1,009,687)	16,875 2,320	0.00 0.00
( )	,			231,323,859	494,648	0.02
UNREALISED	GAIN ON FUTURES CONTRACTS				556,599	0.02
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR					
1 (107)	•		Long Short	137,465 (13,422,535)	(7,543) (5,815)	(0.00) (0.00)
. ,				(13,285,070)	(13,358)	(0.00)
					/	, ,

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
568 (8)	USD US Treasury Long Bond Future US Treasury Notes 2YR Future			Long Short	66,065,500 (1,629,812)	(388,951) (937)	(0.02) (0.00)
					64,435,688	(389,888)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(403,246)	(0.02)
Forward Cur	rency Contracts – 0.40%						
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
GBP	72,294,014	USD	90,695,741		03/06/2024	1,533,305	0.07
HUF	4,383,710,630	USD	11,908,095		03/06/2024	333,517	0.02
PLN USD	13,546,657 2,200,264	USD BRL	3,417,283 11,383,382		03/06/2024 03/06/2024	35,810 26,785	0.00
NZD	81,317,145	USD	48,862,781		04/06/2024	1,208,240	0.06
USD	9,876,830	BRL	50,718,811		04/06/2024	192,863	0.00
GBP	6,143,421	USD	7,764,538		05/06/2024	72,968	0.00
COP	16,092,955,188	USD	4,154,265		06/06/2024	22,887	0.00
GBP	10,299,046	USD	13,084,938		06/06/2024	54,199	0.00
EUR	2,433,000	USD	2,628,625		07/06/2024	15,984	0.00
GBP	8,707,448	USD	10,938,601		07/06/2024	170,093	0.01
HUF	426,254,934	USD USD	1,181,850		07/06/2024	8,309	0.00
NZD NZD	4,613,736 10,066,333	USD	2,806,577 6,056,913		07/06/2024 10/06/2024	34,330 141,431	0.00
COP	4,456,198,350	USD	1,135,916		11/06/2024	19,764	0.00
USD	2,743,527	KRW	3,637,450,288		12/06/2024	108,219	0.01
NZD	23,839,454	USD	14,422,092		13/06/2024	257,051	0.01
EUR	52,845,402	USD	57,254,382		14/06/2024	203,878	0.01
COP	19,301,172,470	USD	4,966,516		17/06/2024	33,645	0.00
GBP	9,611,190	USD	12,073,196		17/06/2024	189,083	0.01
USD	4,012,275	COP	15,473,992,840		17/06/2024	3,584	0.00
AUD COP	48,014,898 21,279,002,875	USD USD	31,580,992 5,356,596		20/06/2024 20/06/2024	438,011 152,910	0.02 0.00
CZK	49,020,576	EUR	1,964,000		20/06/2024	19,225	0.00
CZK	194,150,759	USD	8,373,000		20/06/2024	163,075	0.00
EUR	2,405,000	CAD	3,564,515		20/06/2024	463	0.00
EUR	5,086,037	JPY	829,938,503		20/06/2024	221,816	0.01
EUR	58,277,846	USD	62,822,595		20/06/2024	559,738	0.02
GBP	2,056,503	EUR	2,405,000		20/06/2024	8,144	0.00
GBP	31,692,713	USD	40,080,917		20/06/2024	354,305	0.02
HUF	1,918,238,869	USD	5,289,000		20/06/2024	64,305	0.00
ILS MXN	64,685,273 219,373,602	USD USD	17,424,498		20/06/2024 20/06/2024	8,178	0.00
NOK	106,063,011	USD	12,855,715 9,827,951		20/06/2024	22,418 304,734	0.00
NZD	18,274,523	AUD	16,831,438		20/06/2024	28,403	0.00
NZD	12,369,205	USD	7,450,871		20/06/2024	165,470	0.00
PLN	58,942,144	USD	14,890,166		20/06/2024	131,567	0.00
SEK	32,897,652	USD	3,066,092		20/06/2024	64,648	0.00
SGD	14,305,454	USD	10,573,500		20/06/2024	30,099	0.00
TRY	70,798,016	USD	2,114,000		20/06/2024	53,262	0.00
USD USD	36,189,564	CAD CHF	49,202,265		20/06/2024	91,198	0.00 0.01
USD	13,596,881 25,906,081	CNH	12,018,223 186,116,927		20/06/2024 20/06/2024	250,991 237,281	0.01
USD	147,933,057	EUR	135,453,610		20/06/2024	615,232	0.03
USD	14,746,893	ILS	54,651,264		20/06/2024	18,382	0.00
USD	22,278,000	INR	1,854,713,158		20/06/2024	53,058	0.00
USD	27,146,000	JPY	4,081,591,722		20/06/2024	1,033,186	0.05
USD	21,458,039	KRW	29,082,225,414		20/06/2024	378,999	0.02
USD	10,383,918	SGD	13,822,369		20/06/2024	138,394	0.00
ZAR CLP	49,920,129 12,770,094,139	USD USD	2,637,158 13,575,940		20/06/2024 21/06/2024	32,983	0.00 0.03
GBP	7,583,285	USD	9,615,676		21/06/2024	389,224 59,525	0.03
NZD	28,573,427	USD	17,428,624		21/06/2024	165,472	0.00
NZD	17,905,137	USD	10,936,721		24/06/2024	88,375	0.00
AUD	13,185,000	NZD	14,280,383		25/06/2024	605	0.00
CHF	23,656,416	EUR	24,140,504		25/06/2024	23,847	0.01
CHF	1,493,615	USD	1,639,417		25/06/2024	20,149	0.00
CZK	44,475,459	USD	1,953,932		25/06/2024	1,576	0.00
EUR	4,082,515	CZK	100,782,976		25/06/2024	9,864	0.00
EUR	8,051,363	GBP	6,864,520		25/06/2024	248	0.00

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
GBP	20,528,327	EUR	24,048,935	25/06/2024	30,417	0.00
NZD	48,896,277	AUD	44,907,248	25/06/2024	156,943	0.01
SEK	309,241,437	EUR	26,803,095	25/06/2024	279,168	0.01
USD	19,197,927	SGD	25,893,581	25/06/2024	247	0.00
GBP	111,167,735	USD	140,592,956	02/07/2024	1,249,114	0.04
USD	1,056,044	BRL	5,459,220	02/07/2024	16,684	0.00
EUR	9,610,830	USD	10,394,112	03/07/2024	64,752	0.00
USD	937,025	HUF	335,384,965	03/07/2024	1,471	0.00
USD	10,098,471	EUR	9,180,747	17/07/2024	101,143	0.00
EUR	21,370,427	USD	23,200,099	24/07/2024	78,701	0.01
USD	16,606,779	EUR	15,180,229	24/07/2024	70,962	0.00
JPY	6,273,889,443	USD	40,278,494	29/07/2024	97,372	0.00
USD	1,557,187	JPY	240,679,214	29/07/2024	8,287	0.00
EUR	735,544,726	USD	793,307,234	30/07/2024	8,145,081	0.32
USD	25,766	HKD	201,032	31/07/2024	12	0.00
EUR	22,932,859	USD	24,843,306	06/08/2024	152,563	0.01
CHF	21,442,490	USD	23,811,287	19/08/2024	163,373	0.00
PLN	13,040,490	USD	3,315,511	27/08/2024	5,245	0.00
ZAR	201,897,514	USD	10,580,439	06/09/2024	149,750	0.00
EUR	29,146,449	USD	31,825,750	19/09/2024	8,254	0.00
AUD	4,711,847	USD	3,148,704	26/09/2024	1,524	0.00
AUD	842,246	USD	552,429	27/09/2024	10,689	0.00
AUD	4,379,079	USD	2,866,024	02/10/2024	62,115	0.00
CNY	18,719,171	USD	2,618,000	15/10/2024	17,318	0.00
COP	37,664,566,927	USD	9,513,296	15/10/2024	65,458	0.00
USD	2,121,000	CNH	15,182,714	15/10/2024	9,509	0.00
CNH	26,416,828	USD	3,672,574	16/10/2024	1,529	0.00
GBP	10,976,705	USD	13,659,196	17/10/2024	354,378	0.01
BRL	38,715,300	USD	7,270,479	18/10/2024	24,278	0.00
MXN	97,278,015	USD	5,564,898	18/10/2024	39,930	0.00
EUR	19,435,720	USD	21,028,799	21/10/2024	231,494	0.00
HUF	4,277,490,309	USD	11,772,896	21/10/2024	122,696	0.01
AUD	5,785,453	USD	3,827,077	07/11/2024	44,569	0.00
UNREALISED GA	IN ON FORWARD CUR	RENCY CONT	RACTS		22,830,331	0.88

Unrealised % of Amount Sold Loss USD Amount Maturity Shareholders' Bought Currency Currency Equity BRL 11,383,382 USD 2,204,205 03/06/2024 (30,725) (0.00) USD 87,800,775 GBP 70,266,182 03/06/2024 (1,841,267) (0.09)LISD 12.046.272 HUE 4,383,774,159 03/06/2024 (195,516) (0.00)(8,646) 13,546,657 03/06/2024 (0.00) USD 3.444.447 PLN BRL 49,642,354 USD 9,548,203 04/06/2024 (69,769) (0.00) 64,211,660 106,688,213 04/06/2024 (1,481,597) (0.07) USD NZD USD 10,327,900 GBP 8,115,747 05/06/2024 (25,812) (0.00) USD 4,133,555 COP 16,143,478,496 06/06/2024 (56,711) (0.00) USD 12,523,667 GBP 9,839,379 06/06/2024 (29,044) (0.00)(17,612) (0.00) USD 5.271.605 FUR 4 866 000 07/06/2024 20,782,079 (255,646) 07/06/2024 (0.00) USD GBP 16,490,229 425,309,454 07/06/2024 (5,669) (0.00) USD 1,181,849 HUF 18,261,734 29,799,457 07/06/2024 (87,279) (0.00) USD ZAR 26,792,664 USD 1,437,321 07/06/2024 (2,701) (0.00)USD 5,568,641 N7D 9,227,472 10/06/2024 (113,174)(0.01) 11/06/2024 13/06/2024 4.434.615.947 USD 1,135,916 COP (14, 167)(0.00)8.475.660 (47.714) USD NZD 13.842.264 (0.00)(375,854) 58,540,913 54,186,820 14/06/2024 (0.02) USD EUR USD 8,746,358 6,903,813 17/06/2024 (61,758) (0.00) CAD 43,581,813 USD 32,091,363 20/06/2024 (116,568) (0.01) CHF 4,589,040 EUR 4,762,391 20/06/2024 (83,526) (0.01)CHF 4.921.555 USD 5.540.000 20/06/2024 (74.755)(0.01)(173,286) 132,917,875 18,505,000 20/06/2024 (0.00)CNH USD 197,788,093 20/06/2024 7,927,707 (73,910) (0.00) **EUR** CZK 20/06/2024 (58,485) (0.00) EUR 2,340,988 PLN 10,219,584 EUR 7,616,000 87,864,816 20/06/2024 (78,672) (0.00) SEK INR 1,464,696,620 USD 17,630,028 20/06/2024 (78,636) (0.00) .IPY 4,024,338,351 USD 26,999,559 20/06/2024 (1,253,035)(0.06)(0.05) KRW 23 690 338 20/06/2024 (781.867) 31.606.246.201 USD 58.037.270 5.110.000 20/06/2024 (34,401) SEK EUR (0.00)USD 13,694,880 AUD 20,671,110 20/06/2024 (89,765) (0.00)5,565,000 22,063,148,600 (147,535)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	4,403,739	CZK	103,286,474	20/06/2024	(137,377)	(0.01)
USD	29,804,458	GBP	23,577,030	20/06/2024	(276,353)	(0.01)
USD	5,575,816	HUF	2,044,521,007	20/06/2024	(129,910)	(0.01)
USD	13,145,300	MXN	225,171,356	20/06/2024	(73,185)	(0.00)
USD	10,596,894	NOK	111,466,983	20/06/2024	(52,058)	(0.00)
USD	26,798,390	NZD	44,279,048	20/06/2024	(466,444)	(0.02)
USD	9,377,145	PLN	37,356,394	20/06/2024	(143,340)	(0.00)
USD	257,249	TRY	9,330,204	20/06/2024	(28,367)	(0.00)
USD	5,838,999	ZAR	110,652,214	20/06/2024	(79,597)	(0.00)
USD	12,602,998	CLP	12,074,484,754	21/06/2024	(601,459)	(0.04)
USD	2,724,243	NZD	4,459,393	24/06/2024	(21,630)	(0.00)
CZK	162,540,517	EUR	6,571,898	25/06/2024	(2,538)	(0.00)
EUR	26,306,148	CHF	25,934,697	25/06/2024	(199,389)	(0.01)
EUR	2,570,571	PLN	11,035,769	25/06/2024	(15,976)	(0.00)
EUR	5,121,420	SEK	59,223,227	25/06/2024	(66,165)	(0.00)
PLN	7,057,056	EUR	1,656,619	25/06/2024	(3,722)	(0.00)
SGD	29,220,072	USD	21,723,728	25/06/2024	(59,766)	(0.00)
USD	6,679,848	GBP	5,325,832	02/07/2024	(115,531)	(0.00)
SGD	32,608,008	USD	24,298,420	05/07/2024	(110,925)	(0.00)
USD	1,281,940	SGD	1,734,833	05/07/2024	(4,897)	(0.00)
EUR	13,086,021	USD	14,343,291	17/07/2024	(93,336)	(0.00)
USD	16,485,740	EUR	15,213,188	30/07/2024	(90,605)	(0.00)
HKD	10,994,001	USD	1,410,219	31/07/2024	(1,803)	(0.00)
USD	21,872,647	EUR	20,086,521	06/08/2024	(20,833)	(0.00)
USD	461,483	CHF	416,438	19/08/2024	(4,133)	(0.00)
USD	11,447,399	ZAR	216,885,936	06/09/2024	(79,373)	(0.00)
EUR	6,097,628	USD	6,671,634	18/09/2024	(12,069)	(0.00)
USD	11,971,818	EUR	11,188,615	18/09/2024	(247,902)	(0.01)
USD	28,420,862	EUR	26,251,651	19/09/2024	(251,418)	(0.01)
USD	10,841,170	AUD	16,633,557	26/09/2024	(279,628)	(0.01)
CNH	56,658,280	USD	7,893,062	15/10/2024	(13,480)	(0.00)
USD	4,543,664	COP	18,027,554,402	15/10/2024	(41,057)	(0.00)
USD	13,206,358	GBP	10,576,539	17/10/2024	(296,340)	(0.00)
USD	2,237,145	MXN	39,349,144	18/10/2024	(30,019)	(0.00)
USD	25,569,362	EUR	23,675,917	21/10/2024	(329,189)	(0.01)
USD	6,352,441	HUF	2,322,682,875	21/10/2024	(106,881)	(0.00)
EUR	3,730,600	USD	4,083,141	23/10/2024	(1,933)	(0.00)
BRL	18,898,089	USD	3,604,442	28/10/2024	(46,995)	(0.00)
USD	7,655,434	EUR	7,049,760	28/10/2024		. ,
USD	4,590,482	AUD	7,049,760 6,887,444	26/10/2024 07/11/2024	(58,717) (18,622)	(0.00)
	4,050,462	700	0,007,444	07/11/2024	(10,022)	(0.00)
UNREALISED LOS	SS ON FORWARD CUR	RENCY CONTR	ACTS	(*	12,378,064)	(0.48)

Options - (0.01%)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options					
	AUD					
12,204,000	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	12,036	222,326	0.01
42,401,000	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	(152,888)	68,395	0.00
42,760,000	Put AUD / Call USD	Expires 25/09/2024	Strike 0.62	(144,932)	73,620	0.00
42,604,000	Put AUD / Call USD	Expires 30/09/2024	Strike 0.62	(130,311)	81,075	0.01
				(416,095)	445,416	0.02
	EUR					
4,973,000	Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(84,434)	10,831	0.00
4,908,000	Call EUR / Put USD	Expires 22/07/2024	Strike 1.10	(76,012)	19,326	0.00
4,976,000	Call EUR / Put USD	Expires 02/08/2024	Strike 1.09	(47,523)	52,481	0.00
7,483,000	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	38,737	164,065	0.01
41,359,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(261,218)	8,406	0.00
41,188,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(310,975)	12,087	0.00
41,002,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	(217,391)	92,201	0.00
40,926,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	(153,276)	202,697	0.01
28,590,000	Put EUR / Call USD	Expires 01/07/2024	Strike 1.08	(65,994)	59,536	0.00
4,973,000	Put EUR / Call USD	Expires 15/07/2024	Strike 1.11	(453)	94,813	0.00
4,908,000	Put EUR / Call USD	Expires 22/07/2024	Strike 1.10	(19,266)	76,072	0.00
4,976,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(54,976)	45,028	0.00
30,661,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	(47,380)	112,802	0.01
10,220,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	(10,705)	114,253	0.01
30,611,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	(61,181)	100,807	0.00

	•			Unrealised		% o
ldings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equit
	Purchased Options – (Continued)					
	EUR - (Continued)					
10,204,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(10,038)	104,392	0.0
10,090,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(61,289)	52,805	0.0
10,090,500 9,619,000	Put EUR / Call USD Put EUR / Call USD	Expires 17/10/2024 Expires 21/10/2024	Strike 1.06 Strike 1.09	(38,103) (919)	52,805 113,253	0.0
7,483,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(44,129)	81,199	0.0
,,		,		(1,526,525)	1,569,859	0.0
	GBP			,		
24,670,000	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(90,600)	7,963	0.0
16,978,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(84,287)	22	0.0
16,528,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(94,794)	3,331	0.0
24,843,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(109,783)	26,591	0.0
24,655,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(57,177)	80,364	0.0
16,534,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(71,027)	22,527	0.0
23,309,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(285,727)	157,633	0.0
				(793,395)	298,431	0.0
05	NZD	F	0 0.55			a -
35,797,000	Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(107,145)	66	0.0
35,807,000	Put NZD / Call USD	Expires 11/06/2024	Strike 0.59	(111,149)	882	0.0
34,252,000 34,273,000	Put NZD / Call USD Put NZD / Call USD	Expires 19/06/2024 Expires 20/06/2024	Strike 0.61 Strike 0.61	(95,332) (73,663)	60,467 72,090	0.0
34,273,000	Fut N2D / Call U3D	Expires 20/00/2024	Strike 0.01	(387,289)	133,505	0.0
	USD			(367,269)	133,303	0.0
21,595,000	Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(177,770)	411,126	0.0
10,674,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.35	7,813	274,557	0.0
11,180,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(23,266)	81,457	0.0
11,058,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(25,433)	78,512	0.0
10,974,500	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(38,817)	72,245	0.0
22,116,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(128,715)	452,538	0.0
12,873,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(192,052)	114,196	0.0
10,798,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62	(42,414)	219,124	0.0
44,150,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.86	(506,445)	225,562	0.0
				(1,127,099)	1,929,317	0.0
OTAL PURCHASE ost USD 8,626,93					4,376,528	0.1
751 000 0,020,00	Written Options				4,010,020	
	AUD					
(12,915,000)	Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	39,876	(26)	(0.00
(12,545,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	39,432	(719)	(0.00
(14,068,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	39,305	(8,983)	(0.00
(14,016,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08 Strike 0.66	3,244	(37,164)	(0.00
(12,204,000)	Call AUD / Put USD	Expires 05/11/2024		(24,283)	(222,326)	(0.01
(12,915,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(81,513)	(121,414)	(0.01
(12,545,000)	Put AUD / Call NZD Put AUD / Call NZD	Expires 13/06/2024 Expires 20/06/2024	Strike 1.10 Strike 1.09	(80,753)	(120,904)	(0.01
(14,068,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.09	(50,255)	(98,543)	(0.01
(14,016,000) (42,401,000)	Put AUD / Call INSD	Expires 24/09/2024	Strike 0.62	(3,483) 262,155	(43,891) (68,395)	(0.00 (0.00
(16,960,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	122,793		(0.00
(17,104,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	114,675	(88,527) (92,243)	(0.00
(17,104,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	104,130	(96,770)	(0.00
( )- ),		,		485,323	(999,905)	(0.04
	EUR			.55,520	(0,000)	(0.0
(7,932,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(5,417)	(56,157)	(0.00
(7,718,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	12,036	(32,454)	(0.00
(8,623,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	33,775	(18,781)	(0.00
(8,577,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	15,125	(39,161)	(0.00
(3,966,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	17,014	(297)	(0.00
(3,844,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	7,774	(9,734)	(0.00
(4,326,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	5,438	(15,243)	(0.00
(4,312,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(395)	(20,293)	(0.00
	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	34,547	(1,631)	(0.00
(7,942,000)	Call LOIX / Fut GDF	EXPIRES 00/00/2024	Otrike 0.00			
(7,942,000) (7,688,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	31,491	(1,738)	(0.00

Options – (Continued)	
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ngs	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% Shareholde Equ
	Written Options – (Continued) EUR – (Continued)					
(8,655,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	6,516	(33,347)	(0.0
(3,966,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	22,034	(970)	(0.0
(3,859,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(38)	(22,535)	(0.0)
(4,326,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(5,269)	(29,687)	(0.0
(4,294,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(7,517)	(33,210)	(0.0
(7,942,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	64,030	(9)	(0.0
(7,779,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	59,480	(693)	(0.
(7,708,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	49,024	(3,510)	(0.
(8,655,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	42,224	(13,630)	(0.
(7,483,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(25,678)	(164,065)	(0.
(7,932,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	38,265	(12,474)	(0.
(7,718,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	7,272	(37,219)	(0.
(8,623,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(52,297)	(104,853)	(0.
(8,577,000) (3,966,000)	Put EUR / Call CHF Put EUR / Call CZK	Expires 01/07/2024 Expires 06/06/2024	Strike 0.98 Strike 25.07	(16,793) (42,841)	(71,080)	(0. (0.
(3,844,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	1,470	(60,152) (16,039)	(0.
(4,326,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	1,451	(19,230)	(0.
(4,312,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	1,907	(17,992)	(0.
(7,942,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(645)	(36,823)	(0.
(7,688,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(53,261)	(86,490)	(0.
(7,708,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(28,011)	(62,069)	(0.
(8,655,000)	Put EUR / Call GBP	Expires 26/06/2024	Strike 0.85	3,383	(36,479)	(0.
(3,966,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(28,261)	(51,264)	(0.
(3,859,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	7,310	(15,187)	(0.
(4,326,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	8,432	(15,986)	(0.
(4,294,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	4,314	(21,379)	(0
(7,942,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(126,654)	(190,693)	(0
(7,779,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(135,145)	(195,318)	(0
(7,708,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(111,068)	(163,603)	(0.
(8,655,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58	(84,258)	(140,113)	(0.
(41,359,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	133,486	(8,406)	(0.
(41,188,000)	Put EUR / Call USD Put EUR / Call USD	Expires 12/06/2024 Expires 12/06/2024	Strike 1.07 Strike 1.08	43,094 482,495	(12,087)	(0. (0.
(41,002,000) (40,926,000)	Put EUR / Call USD	Expires 12/06/2024  Expires 12/06/2024	Strike 1.09	496,494	(92,201) (202,697)	(0.
(30,661,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	317,619	(112,801)	(0.
(10,220,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	13,981	(114,253)	(0.
(30,611,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	318,972	(100,807)	(0.
(10,204,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	24,047	(104,392)	(0.
(20,181,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	206,718	(105,611)	(0.
(7,483,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	57,188	(81,199)	(0.
				1,871,032	(2,793,925)	(0.
(24.670.000)	GBP Put GBP / Call USD	Funitary 04/06/2024	Chriles 4 27	55,533	(7.062)	(0
(24,670,000) (16,528,000)	Put GBP / Call USD	Expires 04/06/2024 Expires 13/06/2024	Strike 1.27 Strike 1.25	33,708	(7,963) (3,331)	(0. (0.
(24,843,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	31,009	(26,591)	(0.
(23,309,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	262,633	(157,633)	(0.
				382,883	(195,518)	(0.
(0.546.555	USD		0.11 4.5-			-
(8,549,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	33,268	(4,052)	(0.
(8,379,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(15,267)	(52,763)	(0.
(9,336,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	6,059	(35,187)	(0
(22,075,000) (8,549,000)	Call USD / Put ZAR Put USD / Call SGD	Expires 04/09/2024 Expires 06/06/2024	Strike 19.27 Strike 1.35	486,334 5,527	(426,886) (31,794)	(0 (0
(8,379,000)	Put USD / Call SGD	Expires 18/06/2024	Strike 1.34	24,777	(12,719)	(0.
(9,336,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35	2,241	(39,006)	(0
				542,939	(602,407)	(0
AL WRITTEN O USD (7,873,93					(4,591,755)	(0
AL OPTIONS						

32.23.00.00   Floating (BRL 1 month BRCDI)   Fixed 12.915%   Floating (BRL 1 month BRCDI)   BRL   0.021012028   67,521   0.000   61,000	Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equity
32.23.000   Floating (ERL1 month BRCDI)   Faxed 12.915%   Floating (ERL1 month BRCDI)   BRL   0.2011/2028   67,521   0.1011/2076   0.1011/2077   0.1011/20		Interest Rate Swaps					
115,550,000   Fixed 10,289%   Flooting (BRL   month BRCDI)   BRL   04/01/2027   47,366   0.	150,803,510	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	2,515,859	0.10
SAMOURDON   Fixed 11 250%   Floating (BRL   month BRCDI)   BRL   0401/2027   47,368   0.0   117,720,000   Fixed 11 500%   Floating (BRL   month BRCDI)   BRL   0201/2029   776,852   0.0   117,720,000   Fixed 15,00%   Floating (BRL   month BRCDI)   BRL   0201/2029   786,862,000   164,00%   Fixed 5,000%   Fixed 5,000%   Floating (BRL   month BRCDI)   CLP   21,006,2034   6.052   0.0	32,230,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%	BRL	02/01/2026	67,521	0.00
Hosting (BRL 1 month BRCDI)	115,350,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	491,277	0.02
117,720,000   Fixed 115,000%   Floating (GRL 1 month BRCDI)   BRL   0201/2022   188,664   0.	63,400,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	47,366	0.00
3.458,820,000   Fixed 5,00%   Floating (CLP 6 month CUCP)	448,920,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	776,622	0.03
459,640,000   Floating (CNY 3 month CNRR)	117,720,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	188,664	0.01
6,470,000   Fixed 3,250%   Floating (EUR 6 month EURIBOR)   EUR   190662025   43,465   0.   13,750,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   190662021   333,047   0.   16,550,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   190662031   338,047   0.   16,000,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   190662031   338,047   0.   16,000,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   190662031   335,047   0.   1,000,710,000   Fixed 2,250%   Floating (EUR 6 month EURIBOR)   EUR   190662031   434,213   0.   1,000,710,000   Fixed 2,250%   Floating (EUR 6 month EURIBOR)   EUR   190662031   434,213   0.   1,000,710,000   Fixed 3,250%   Floating (MNN 1 month Tile)   MNN   170662034   635,615   0.   18,200,000   Fixed 3,500%   Floating (MNN 1 month Tile)   MNN   170662034   635,615   0.   18,200,000   Fixed 3,70%   Floating (MNN 1 month Tile)   MNN   190662034   235,615   0.   19,200,000   Fixed 3,70%   Floating (EUR)   Floating	3,458,820,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	6,052	0.00
13750,000   Fixed 3,000%   Floating (EUR & month EURIBOR)   EUR   1906/2027   134,923   0.0   15,560,000   Fixed 3,000%   Floating (EUR & month EURIBOR)   EUR   1906/2034   319,047   0.0   16,560,000   Fixed 3,000%   Floating (EUR & month EURIBOR)   EUR   1906/2034   311,160   0.0   3,500,000   Fixed 2,750%   Floating (EUR & month EURIBOR)   EUR   1906/2034   311,160   0.0   1,025,710,000   Fixed 2,750%   Floating (EUR & month EURIBOR)   EUR   1906/2034   134,213   0.0   1,025,710,000   Fixed 5,500%   Floating (EUR & month EURIBOR)   EUR   1906/2034   134,213   0.0   1,025,710,000   Fixed 5,500%   Floating (MNN 1 month 11E)   MXN   0706/2034   695,195   0.0   189,250,000   Fixed 5,500%   Floating (INN 1 month 17E)   MXN   0706/2034   695,195   0.0   189,250,000   Fixed 3,750%   Floating (USD 1 month SOFR)   USD   2006/2034   285,045   0.0   19,560,000   Fixed 3,750%   Floating (USD 1 month SOFR)   USD   2006/2034   285,045   0.0   19,560,000   Fixed 3,750%   Floating (USD 1 month SOFR)   USD   2006/2039   65,213   0.0   19,560,000   Fixed 1,000%   Fixed 1,000%   Floating (Colombia Government   USD   2006/2029   65,213   0.0   19,560,000   Fixed 1,000%   Fixed 1,000%   USD   2006/2029   62,83   0.0   19,560,000   Fixed 1,000%   Fixed 1,000%   USD   2006/2029   62,83   0.0   19,560,000   Fixed 1,000%   Fixed 1,000%   USD   2006/2029   10,129   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,129   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,129   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149   0.0    UNREALISED GAIN ON SWAP CONTRACTS   Fixed 1,000%   USD   2006/2029   10,149	459,540,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	89,094	0.00
1,510,000   Fixed 3,000%   Floating (EUR & month EURIBOR)   EUR   1,906,2031   3,99,47   0.0   1,056,000   Fixed 3,000%   Floating (EUR & month EURIBOR)   EUR   1,906,2039   140,597   0.0   3,500,000   Fixed 2,750%   Floating (EUR & month EURIBOR)   EUR   1,906,2039   140,597   0.0   3,500,000   Fixed 2,750%   Floating (EUR & month EURIBOR)   EUR   1,906,2034   143,213   0.0   1,025,710,000   Fixed 9,250%   Floating (MNN 1 month TIE)   MXN   1,706,2026   199,323   0.0   1,825,710,000   Fixed 5,500%   Floating (MNN 1 month TIE)   MXN   1,706,2026   199,323   0.0   1,825,900,000   Fixed 5,500%   Floating (MNN 1 month TIE)   MXN   1,906,2026   213,210   0.0   2,25,200,000   Fixed 3,500%   Floating (USD 1 month SOFR)   USD   0,906,2024   213,210   0.0   2,25,000   Fixed 3,240%   Floating (USD 1 month SOFR)   USD   0,906,2026   213,210   0.0   2,25,000   Fixed 3,240%   Floating (USD 1 month SOFR)   USD   0,906,2029   62,213   0.0   2,25,000   Fixed 1,000%   Floating (USD 1 month SOFR)   USD   0,906,2029   65,213   0.0   2,25,000   Fixed 1,000%   Floating (Colombia Government International Bond)   USD   2,006,2029   62,23   0.0   2,25,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   10,129   0.0   2,000   Floating (Indonesia Government International Bond)   Fixed 1,000%   USD   2,006,2029   0.0   0.0   2,000   Floating (Indo	6,470,000	Fixed 3.250%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2026	43,465	0.00
16,560,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   19,006/2039   104,997   0.0	13,750,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2027	134,923	0.01
6,060,000   Fixed 3,000%   Floating (EUR 6 month EURIBOR)   EUR   19,006/2039   140,597   0.00   3,500,000   Fixed 9,250%   Floating (INR 1 month TIE)   MXN   17,006/2036   199,323   0.00   1,025,710,000   Fixed 9,250%   Floating (INN 1 month TIE)   MXN   17,006/2036   199,323   0.00   189,820,000   Fixed 5,000%   Floating (INN 1 month TIE)   MXN   17,006/2036   213,210   0.00   189,820,000   Fixed 5,000%   Floating (INN 1 month TIE)   MXN   17,006/2036   213,210   0.00   1,025,720,000   Fixed 3,240%   Floating (ISD 1 month SOFR)   USD   2,006/2036   235,240   0.0   1,025,720,000   Fixed 3,240%   Floating (ISD 1 month SOFR)   USD   0,910/2035   3,238,607   0.0   1,025,720,000   Fixed 3,240%   Floating (ISD 1 month SOFR)   USD   0,910/2035   3,238,607   0.0   1,025,720,000   Fixed 1,000%   Fixed 1,000%   Fixed 1,000%   USD   0,910/2035   3,238,607   0.0   1,025,000   Fixed 1,000%   Fixed 1,000%   USD   2,006/2039   65,213   0.0   1,025,000   Fixed 1,000%   Fixed 1,000%   USD   2,006/2039   65,233   0.0   1,025,000   Fixed 1,000%   Fixed 1,000%   USD   2,006/2039   10,129   0.0   1,025,000   Fixed 1,000%   Fixed 1,000%   USD   2,006/2039   10,129   0.0   1,025,000   Fixed 1,000%   USD   2,006/2039   10,129   0.0   1,025,000   Fixed 1,000%   USD   2,006/2039   10,129   0.0   1,000,000   Fixed 2	21,510,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	339,047	0.01
3,500,000   Floate 2,750%   Floating (EUR month EURIBOR)   EUR   1906/2054   13,4213   3,00,100   Floating (EUR profile (MNN month TIE)   MNN   1706/2052   199,233   3,00,100   Floating (MNN month TIE)   MNN   1706/2052   199,233   3,00,100   Floating (MNN month TIE)   MNN   1706/2052   133,210   3,00,100   Floating (MNN month TIE)   MNN   1706/2052   213,210   3,00,100   Floating (PLN month WIBCR)   PLN   1906/2052   213,210   3,00,100   Floating (PLN month WIBCR)   PLN   1906/2052   213,210   3,00,100   Floating (PLN month SOFR)   USD   2006/2034   285,045   3,00,100   Floating (PLN month SOFR)   USD   2006/2034   285,045   3,00,100   Floating (PLN month SOFR)   USD   2006/2039   65,213   3,238,607   3,00,100   Floating (Floating (MNN month TIE)   Floating (Soft MNN month TIE)   Floating (MNN month TIE)   Floating (	16,560,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	361,160	0.01
1.025,710,000 Fixed 9,250% Floating (MXN1 month TIE) MXN 1706/2026 199,323 0.0. 1.027,850,000 Fixed 5,000% Floating (PKN1 month TIE) MXN 1706/2026 199,323 0.0. 1.028,260,000 Fixed 5,000% Floating (PKN1 month MISOR) PLN 1906/2026 213,210 0.0. 22,520,000 Fixed 3,750% Floating (USD 1 month SORR) USD 09/10/2035 3,238,607 0.0.  UNREALISED GAIN ON INTEREST RATE SWAPS	6,060,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	140,597	0.01
277.850.000   Fixed 8.500%   Fixed 1500%	3,500,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	134,213	0.00
189,260,000   Fixed 5,000%   Fixed 5,000%   Floating (USD 1 month SOFR)   USD 2,006,2024   28,5045   0.0	1,025,710,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	199,323	0.01
2,520,000   Fixed 3,750%   Floating (USD 1 month SOFR)   USD   0,97(0/2035   3,238,607   0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,	277,850,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	695,195	0.03
Total   Tota	189,260,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	213,210	0.01
UNREALISED GAIN ON INTEREST RATE SWAPS	22,520,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	285,045	0.01
Credit Default Swaps   Floating (Colombia Government International Bond)   19,560,000   Floating (Indonesia Government International Bond)   13,100,000   Floating (Indonesia Government International Bond)   13,100,000   Floating (Mexico Government International Bond)   13,100,000   Floating (Mexico Government International Bond)   13,100,000   Floating (Mexico Government International Bond)   14,000%   USD   20/06/2029   10,129   0.	76,320,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	09/10/2035	3,238,607	0.12
19,600,000   Fixed 1.000%   Floating (Colombia Government International Bond)   Floating (Indonesia Government International Bond)   Fixed 1.000%   USD   20/06/2029   6.283   0.	UNREALISED GAIL	N ON INTEREST RATE SWAPS				9,967,240	0.38
International Bond)		Credit Default Swaps					
19,560,000   Floating (Indonesia Government International Bond)   Fixed 1.000%	19,600,000	Fixed 1.000%		USD	20/06/2029	65,213	0.01
Taylor   T			•				
13,100,000   Floating (Mexico Government International Bond)   Fixed 1.000%   USD   20/06/2029   10,129   0.	19,560,000		Fixed 1.000%	USD	20/06/2029	6,283	0.00
Net Local Notional Pay   Receive   Currency   Maturity Date   Currency   Cur	13,100,000	Floating (Mexico Government	Fixed 1.000%	USD	20/06/2029	10,129	0.00
Net Local Notional Amount	LINDEALISED GAIL	·				91 625	0.01
Notional Amount	ONNEAEIGED GAII	TON ONEDIT DELAGET OWALG					
Notional Amount   Pay   Receive   Currency   Maturity Date   Loss   Shareholde   Equ	TOTAL LINDEALIS	ED CAIN ON SWAP CONTRACTS					
Interest Rate Swaps	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS					0.39
Interest Rate Swaps   293,490,000   Floating (BRL 1 month BRCDI)   Fixed 12.060%   BRL 02/01/2025 (3,892,502)   (0.1 249,520,000   Floating (BRL 1 month BRCDI)   Fixed 12.064%   BRL 02/01/2025 (2,844,945)   (0.1 662,601,180   Floating (BRL 1 month BRCDI)   Fixed 10.850%   BRL 02/01/2026 (1,348,378)   (0.0 4,240,290,000   Floating (BRL 1 month BRCDI)   Fixed 9.750%   BRL 02/01/2026 (791,444)   (0.0 4,240,290,000   Floating (CAD 1 month CORRA)   Fixed 4.250%   CAD 19/06/2026 (139,124)   (0.0 4,240,290,000   Floating (CAD 1 month CORRA)   Fixed 4.250%   CAD 19/06/2026 (139,124)   (0.0 4,240,290,000   Floating (CAD 6 month CLICP)   Fixed 4.500%   CLP 21/06/2026 (13,763)   (0.0 4,240,290,000   Fixed 2.000%   Floating (CNY 3 month CNRR)   CNY 19/06/2029 (229,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,349)   (0.0 4,240,290,290,290,290,290,290,290,290,290,29	Net Local	ED GAIN ON SWAP CONTRACTS				10,048,865 Unrealised	0.39 % of
293,490,000 Floating (BRL 1 month BRCDI) Fixed 12.060% BRL 02/01/2025 (3,892,502) (0.1 249,520,000 Floating (BRL 1 month BRCDI) Fixed 12.064% BRL 02/01/2025 (2,844,945) (0.1 662,601,180 Floating (BRL 1 month BRCDI) Fixed 10.850% BRL 02/01/2026 (1,348,378) (0.0 244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (1,348,378) (0.0 244,290,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0.0 11,995,610,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2034 (174,133) (0.0 38,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.000% EUR 19/06/2029 (14,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (191,066) (0.0 3,326,170,000 Floating (EUR 6 month EURIBOR) Fixed 3.250% KRW 19/06/2029 (190,066) (0.0 3,326,170,000 Floating (EUR 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (756,411) (0.0 3,326,170,000 Floating (EUR 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 3,326,170,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 3,370,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 3,395,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 22/09/2038 (260,341) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (260,341) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (260,341) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (260,341) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (219,873) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (219,873) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (219,873) (0.0 5,395,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2038 (219,873) (0.0 5,395,000 Fixed 3.782% Floatin	Net Local Notional		Receive	Gurrency	Maturity Date	10,048,865 Unrealised Loss	0.39 % of Shareholders'
249,520,000 Floating (BRL 1 month BRCDI) Fixed 12.064% BRL 02/01/2025 (2,844,945) (0.1 662,601,180 Floating (BRL 1 month BRCDI) Fixed 10.850% BRL 02/01/2026 (1,348,378) (0.0 244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0.0 72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0.0 385,090,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.000% CZK 19/06/2029 (114,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (98,034) (0.0 331,540,000 Floating (KRW 3 month KSDA) Fixed 3.250% Floating (INR 1 month MIBOR) INR 19/06/2034 (98,034) (0.0 331,540,000 Floating (ISD 1 month WIBOR) Fixed 3.350% PLN 19/06/2034 (98,034) (0.0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 329,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0.0 53,950,000 Fixed 8.000% Floating (USD 1 month SOFR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 CURREALISED LOSS ON INTEREST RATE SWAPS (15,632,471)	Net Local Notional		Receive	Currency	Maturity Date	10,048,865 Unrealised Loss	0.39 % of
662,601,180 Floating (BRL 1 month BRCDI) Fixed 10.850% BRL 02/01/2026 (1,348,378) (0.0 244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0.0 72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0.0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0.0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 3,326,170,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 3,331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.3696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2027 (4,167,450) (0.0 5,3950,000 Float	Net Local Notional	Pay	Receive	Currency	Maturity Date	10,048,865 Unrealised Loss	0.39 % of Shareholders'
244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0.0 T2,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0.0 T2,570,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 T2,570,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 T2,570,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (29,349) (0.0 T2,570,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0.0 T2,570,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2034 (174,133) (0.0 T2,570,000 Floating (CZK 6 month PRIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0.0 T2,570,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0.0 T2,570,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 T2,570,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 T2,570,000 Floating (PLN 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (98,034) (0.0 T2,570,000 Floating (USD 1 month WIBOR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 T2,570,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 T2,570,000 Floating (USD 1 month SOFR) Fixed 3.596% USD 22/09/2036 (151,162) (0.0 T2,570,000 Floating (USD 1 month SOFR) Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0.0 T2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C2,570,000 Floating (ZAR	Net Local Notional Amount	Pay Interest Rate Swaps				10,048,865 Unrealised Loss USD	0.39 % of Shareholders' Equity
72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (133,124) (0.0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.500% USD 06/10/2027 (4,167,450) (0.1 331,540,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,330,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (327,292) (0.0 53,330,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,00	Net Local Notional Amount	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	10,048,865 Unrealised Loss USD	0.39 % of Shareholders' Equity (0.15)
11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0.0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2026 (316,964) (0.0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0.0 8,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% EUR 19/06/2029 (114,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 4,701,370,000 Floating (USD 1 month SOFR) Fixed 4.750% PLN 19/06/2034 (98,034) (0.0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) Floating (USD 1 month SO	Net Local Notional Amount 293,490,000 249,520,000	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 12.060% Fixed 12.064%	BRL BRL	02/01/2025 02/01/2025	10,048,865 Unrealised Loss USD (3,892,502) (2,844,945)	0.39 % of Shareholders' Equity (0.15) (0.11)
385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0.0 month prize of 3.2500% CZK 19/06/2026 (316,964) (0.0 month prize of 3.2500% CZK 19/06/2034 (174,133) (0.0 month prize of 3.2500% CZK 19/06/2034 (174,133) (0.0 month prize of 3.2500% Elur 19/06/2029 (114,520) (0.0 month prize of 3.2500% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0.0 month prize of 3.2500% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 month prize of 3.2500% Floating (INR 1 month MIBOR) INR 19/06/2034 (256,411) (0.0 month prize of 3.2500% Floating (INR 1 month MIBOR) INR 19/06/2034 (256,411) (0.0 month prize of 3.2500% Floating (INR 1 month prize of	Net Local Notional Amount 293,490,000 249,520,000 662,601,180	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 12.060% Fixed 12.064% Fixed 10.850%	BRL BRL BRL	02/01/2025 02/01/2025 02/01/2026	10,048,865 Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378)	0.39 % of Shareholders' Equity (0.15) (0.11) (0.05)
1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	Net Local Notional Amount 293,490,000 249,520,000 662,601,180 244,290,000	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750%	BRL BRL BRL BRL	02/01/2025 02/01/2025 02/01/2026 02/01/2026	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444)	0.39 % of Shareholders' Equity (0.15) (0.11) (0.05) (0.03)
302,555,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0.0 8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0.0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0.0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 4,107,000 Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) INR 19/06/2034 (256,411) (0.0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0.0 1,533,360,000 Fixed 3.782% Floating (ZAR 3 month JIBAR) ZAR 19/06/2034 (219,873) (0.0 C) 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 C) Credit Default Swaps	Net Local Notional Amount 293,490,000 249,520,000 662,601,180 244,290,000 72,570,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250%	BRL BRL BRL BRL CAD	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026	10,048,865 Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124)	0.39 % of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01)
8,550,000       Floating (EUR 6 month EURIBOR)       Fixed 3.000%       EUR       19/06/2029       (114,520)       (0.0         4,701,240,000       Fixed 6.250%       Floating (INR 1 month MIBOR)       INR       19/06/2026       (91,720)       (0.0         3,326,170,000       Fixed 6.250%       Floating (INR 1 month MIBOR)       INR       19/06/2029       (190,066)       (0.0         28,623,090,000       Floating (KRW 3 month KSDA)       Fixed 3.250%       KRW       19/06/2034       (256,411)       (0.0         11,370,000       Floating (KRW 3 month WIBOR)       Fixed 4.750%       PLN       19/06/2034       (98,034)       (0.0         331,540,000       Floating (USD 1 month SOFR)       Fixed 3.350%       USD       06/10/2027       (4,167,450)       (0.1         239,240,000       Floating (USD 1 month SOFR)       Fixed 3.696%       USD       22/09/2028       (260,341)       (0.0         5,950,000       Fixed 3.782%       Floating (USD 1 month SOFR)       USD       22/09/2036       (151,162)       (0.0         1,533,360,000       Fixed 3.000%       Floating (USD 1 month SOFR)       ZAR       19/06/2026       (327,292)       (0.0         230,570,000       Floating (ZAR 3 month JIBAR)       Fixed 9.750%       ZAR       19/06/2034 <t< td=""><td>293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000</td><td>Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP)</td><td>Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500%</td><td>BRL BRL BRL CAD CLP</td><td>02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026</td><td>10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763)</td><td>0.39 % of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00)</td></t<>	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500%	BRL BRL BRL CAD CLP	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763)	0.39 % of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00)
4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0.0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 256,411) (0	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000%	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR)	BRL BRL BRL CAD CLP CNY	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 19/06/2029	10,048,865 Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349)	0.39 % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.00)
3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0.0 233,1540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0.0 15,33,350,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0.0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 CUNREALISED LOSS ON INTEREST RATE SWAPS	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250%	BRL BRL BRL CAD CLP CNY CZK	02/01/2025 02/01/2025 02/01/2026 02/01/2026 02/01/2026 19/06/2026 19/06/2029 19/06/2029	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01)
3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0.0000	Net Local Notional Amount  293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500%	BRL BRL BRL CAD CLP CNY CZK CZK	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 19/06/2029 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01)
28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0.0 month Miscolary) Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0.0 month Miscolary) Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0.1 month Miscolary) Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 month Miscolary) Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0.0 month Miscolary) Floating (USD 1 month Miscolary) Floating (ZAR 3 month JIBAR) ZAR 19/06/2034 (219,873) (0.0 month Miscolary) Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 month Miscolary) Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 8,550,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500% Fixed 3.000%	BRL BRL BRL CAD CLP CNY CZK CZK EUR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2029 19/06/2029 19/06/2034 19/06/2029	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (18,763) (229,349) (316,964) (174,133) (114,520)	0.39 % of Shareholders'
11,370,000       Floating (PLN 6 month WIBOR)       Fixed 4.750%       PLN       19/06/2034       (98,034)       (0.0         331,540,000       Floating (USD 1 month SOFR)       Fixed 3.350%       USD       06/10/2027       (4,167,450)       (0.1         239,240,000       Floating (USD 1 month SOFR)       Fixed 3.696%       USD       22/09/2028       (260,341)       (0.0         53,950,000       Fixed 3.782%       Floating (USD 1 month SOFR)       USD       22/09/2036       (151,162)       (0.0         1,533,360,000       Fixed 8.000%       Floating (ZAR 3 month JIBAR)       ZAR       19/06/2026       (327,292)       (0.0         230,570,000       Floating (ZAR 3 month JIBAR)       Fixed 9.750%       ZAR       19/06/2034       (219,873)       (0.0         UNREALISED LOSS ON INTEREST RATE SWAPS         Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 8,550,000 4,701,240,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAD 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250%	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.250% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Floating (INR 1 month MIBOR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 19/06/2029 19/06/2029 19/06/2034 19/06/2029 19/06/2029	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.00) (0.00) (0.00)
331,540,000     Floating (USD 1 month SOFR)     Fixed 3.350%     USD     06/10/2027     (4,167,450)     (0.1       239,240,000     Floating (USD 1 month SOFR)     Fixed 3.696%     USD     22/09/2028     (260,341)     (0.0       53,950,000     Fixed 3.782%     Floating (USD 1 month SOFR)     USD     22/09/2036     (151,162)     (0.0       1,533,360,000     Fixed 8.000%     Floating (ZAR 3 month JIBAR)     ZAR     19/06/2026     (327,292)     (0.0       230,570,000     Floating (ZAR 3 month JIBAR)     Fixed 9.750%     ZAR     19/06/2034     (219,873)     (0.0       UNREALISED LOSS ON INTEREST RATE SWAPS       Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250%	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 19/06/2029 19/06/2024 19/06/2029 19/06/2029	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066)	0.39 % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01)
239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0.0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0.0 53,950,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0.0 53,0570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 54,0570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% (0.0 54,	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAD 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250%	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR KRW	02/01/2025 02/01/2025 02/01/2026 02/01/2026 02/01/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00) (0.01) (0.01) (0.01)
53,950,000         Fixed 3.782%         Floating (USD 1 month SOFR)         USD         22/09/2036         (151,162)         (0.0           1,533,360,000         Fixed 8.000%         Floating (ZAR 3 month JIBAR)         ZAR         19/06/2026         (327,292)         (0.0           230,570,000         Floating (ZAR 3 month JIBAR)         Fixed 9.750%         ZAR         19/06/2034         (219,873)         (0.0           UNREALISED LOSS ON INTEREST RATE SWAPS         (15,632,471)         (0.6           Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 4.750%	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411) (98,034)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00)
1,533,360,000     Fixed 8.000%     Floating (ZAR 3 month JIBAR)     ZAR     19/06/2026     (327,292)     (0.00000000000000000000000000000000000	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR) Floating (PLN 6 month WIBOR) Floating (VSD 1 month SOFR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 3.750% Fixed 3.350% Fixed 3.350% Fixed 3.350%	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034 06/10/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411) (98,034) (4,167,450)	0.39 % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.16)
230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0.0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0.6 Under the control of the contr	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000 239,240,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAD 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 3.250% Fixed 3.350% Fixed 3.350% Fixed 3.360% Fixed 3.696%	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034 19/06/2034 06/10/2037 22/09/2028	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411) (98,034) (4,167,450) (260,341)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.00) (0.00) (0.01) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00)
UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0.6  Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000 239,240,000 53,950,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 3.782%	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.500% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 4.750% Fixed 3.696% Fixed 3.696% Floating (USD 1 month SOFR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD USD	02/01/2025 02/01/2025 02/01/2026 02/01/2026 02/01/2026 19/06/2026 19/06/2029 19/06/2029 19/06/2029 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 22/09/2036	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411) (98,034) (4,167,450) (260,341) (151,162)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01)
Credit Default Swaps	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000 239,240,000 53,950,000 1,533,360,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 3.782% Fixed 8.000%	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.250% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 4.750% Fixed 3.350% Fixed 3.696% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (UZAR 3 month JIBAR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD USD ZAR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 19/06/2034 19/06/2034 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133) (114,520) (91,720) (190,066) (256,411) (98,034) (4,167,450) (260,341) (151,162) (327,292)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.00) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01)
·	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 385,090,000 1,971,990,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000 239,240,000 53,950,000 1,533,360,000 230,570,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 3.782% Fixed 8.000% Floating (ZAR 3 month JIBAR)	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.250% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 4.750% Fixed 3.350% Fixed 3.696% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (UZAR 3 month JIBAR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD USD ZAR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 19/06/2034 19/06/2034 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (18,763) (229,349) (316,964) (174,133) (114,520) (190,066) (256,411) (98,034) (4,167,450) (260,341) (151,162) (327,292) (219,873)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01)
12,930,000 Fixed 1.000% Floating (China Government USD 20/12/2028 (93,001) (0.000	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 11,995,610,000 302,550,000 4,701,240,000 3,326,170,000 28,623,090,000 11,370,000 331,540,000 239,240,000 53,950,000 1,533,360,000 230,570,000	Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAP 6 month CLICP) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Fixed 6.250% Fixed 6.250% Floating (KRW 3 month KSDA) Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 3.782% Fixed 8.000% Floating (ZAR 3 month JIBAR)  S ON INTEREST RATE SWAPS	Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.250% Fixed 3.000% Fixed 3.000% Floating (INR 1 month MIBOR) Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 4.750% Fixed 3.350% Fixed 3.696% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (UZAR 3 month JIBAR)	BRL BRL BRL CAD CLP CNY CZK CZK EUR INR INR KRW PLN USD USD ZAR	02/01/2025 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 19/06/2034 19/06/2034 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	10,048,865  Unrealised Loss USD  (3,892,502) (2,844,945) (1,348,378) (791,444) (18,763) (229,349) (316,964) (174,133) (114,520) (190,066) (256,411) (98,034) (4,167,450) (260,341) (151,162) (327,292) (219,873)	0.39  % of Shareholders' Equity  (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.00) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01)

#### Swap Contracts – (Continued)

Net Local Notional	P	Province	0	Matarita Data	Unrealised Loss USD	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	090	Equity
	Credit Default Swaps – (Continued)					
22,510,000	Fixed 1.000%	Floating (South Africa Government International Bond)	USD	20/06/2029	(125,400)	(0.01)
11,730,000	Floating (Brazil Government International Bond)	Fixed 1.000%	USD	20/06/2029	(12,117)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(230,518)	(0.01)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(15,862,989)	(0.61)
MARKET VALUE O				2	,553,660,063	98.01
OTHER ASSETS A	ND LIABILITIES				51,736,853	1.99
SHAREHOLDERS'	EQUITY			2	,605,396,916	100.00
						% of
TOTAL INVESTME	NTS				Market Value USD	Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 3,242,067,748)				2,549,083,794	97.84
Unrealised gain on futu	ires contracts				556,599	0.02
Unrealised loss on futu					(403,246)	(0.02)
	ward currency contracts				22,830,331	0.88
Unrealised loss on forv	,				(12,378,064)	(0.48)
	ased options (cost USD 8,626,931)				4,376,528	0.17
	options (cost USD (7,873,932))				(4,591,755)	(0.18)
Unrealised gain on swa					10,048,865	0.39
Unrealised loss on swa					(15,862,989)	(0.61)
Other Assets and Liabi	lities				51,736,853	1.99
Shareholders' Equ	iity				,605,396,916	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparty for swap contracts was Barclays Bank PLC.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
		· ·			•		
	– 91.12%	curities admitted to an official exchange listing					
	200,000	Angola Government International Bond	USD	8.250%	09/05/2028	189,212	0.81
Bermuda							
		Credicorp Ltd.	USD USD	2.750%	17/06/2025	203,386	0.87
	200,000	Inkia Energy Ltd.	- 03D	5.875%	09/11/2027	195,060	0.83
						398,446	1.70
Brazil	200 000	B3 SA - Brasil Bolsa Balcao	USD	4.125%	20/09/2031	173,554	0.74
	,	Banco do Brasil SA	USD	3.250%	30/09/2026	189,937	0.74
			-			363,491	1.55
British V	/irgin Islaı	nds				,	
Dilusii v		Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	USD	5.250%	27/04/2029	113,380	0.48
Cayman	Islands						
		Energuate Trust	USD	5.875%	03/05/2027	193,270	0.82
		Gaci First Investment Co.	USD	5.000%	13/10/2027	317,606	1.35
		IHS Holding Ltd. Lamar Funding Ltd.	USD USD	6.250% 3.958%	29/11/2028 07/05/2025	179,704 273,916	0.77 1.17
		Melco Resorts Finance Ltd.	USD	5.625%	17/07/2027	190,059	0.81
		QNB Finance Ltd.	USD	1.625%	22/09/2025	284,925	1.21
	200,000	Sands China Ltd.	USD	5.400%	08/08/2028	196,311	0.84
			-			1,635,791	6.97
Chile							
	300,000	Banco del Estado de Chile	USD	2.704%	09/01/2025	294,300	1.25
		Banco Santander Chile	USD	2.700%	10/01/2025	196,094	0.84
		Chile Government International Bond	USD	2.750%	31/01/2027	187,100	0.80
		Empresa Nacional de Telecomunicaciones SA	USD	4.875%	30/10/2024	79,500	0.34
		GNL Quintero SA Inversiones CMPC SA	USD USD	4.634% 6.125%	31/07/2029 23/06/2033	233,554 201,791	0.99
	200,000	IIIVEISIONES ONII O OA	-	0.12370	23/00/2033		5.08
C-1						1,192,339	3.00
Colombi +		Banco de Bogota SA	USD	6.250%	12/05/2026	307,531	1.31
		Colombia Government International Bond	USD	3.875%	25/04/2027	187,900	0.80
		Ecopetrol SA	USD	8.625%	19/01/2029	31,312	0.13
	20,000	Ecopetrol SA	USD	6.875%	29/04/2030	19,161	0.08
		Ecopetrol SA	USD	8.875%	13/01/2033	92,717	0.40
	200,000	Oleoducto Central SA	USD -	4.000%	14/07/2027	184,978	0.79
						823,599	3.51
Czech R							
		Ceska sporitelna AS Ceska sporitelna AS	EUR EUR	5.737% 4.824%	08/03/2028 15/01/2030	224,978 110,315	0.96 0.47
	100,000	Ceska sponteina Ao	LOIX -	4.02470	13/01/2030		
						335,293	1.43
Guatema	ala 200.000	CT Two	Heb	E 40E0/	02/02/2022	474.057	0.74
		Guatemala Government Bond	USD USD	5.125% 4.500%	03/02/2032 03/05/2026	174,357 194,654	0.74 0.83
	200,000	Cuatomala Covernment Bona	-	4.00070	00/00/2020		
						369,011	1.57
Hong Ko	-	Airport Authority	USD	4.750%	12/01/2028	198,441	0.84
Lungan		7 in port 7 inditionity		4.70070	12/01/2020	100,111	0.01
Hungary		Hungary Government International Bond	USD	6.125%	22/05/2028	203,874	0.87
		OTP Bank Nyrt	EUR	5.000%	31/01/2029	196,040	0.83
			-			399,914	1.70
 India							
	250,000	Reliance Industries Ltd.	USD	4.125%	28/01/2025	247,054	1.05
Indones	ia						
		Indonesia Government International Bond	EUR	0.900%	14/02/2027	160,949	0.69
	200,000	Perusahaan Penerbit SBSN Indonesia III	USD _	4.400%	06/06/2027	195,250	0.83
			_			356,199	1.52

Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	– (Conti						
Ivory Co	•	iueu)					
,		Ivory Coast Government International Bond	USD	5.375%	23/07/2024	248,603	1.06
Jersey							
ociocy	207,644	Galaxy Pipeline Assets Bidco Ltd.	USD	1.750%	30/09/2027	194,328	0.83
Luxemb	oura						
Luxeiiik	-	Guara Norte SARL	USD	5.198%	15/06/2034	203,496	0.87
	200,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	179,100	0.76
			-			382,596	1.63
						302,000	
Malaysi		Morocco Government International Bond	USD	5.950%	27/07/2027	200,342	0.85
	,	Worden Government international Bond	000	3.33070	21/01/2021	200,542	0.00
Mauritiu		Axian Telecom	USD	7.375%	16/02/2027	195,668	0.83
	200,000	Axian relection		1.31376	10/02/2027	193,000	0.03
Mexico	240.000	Banco Cantondos Mayico CA Institucion de Banco Multiple Cours Financias					
	310,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375%	17/04/2025	308,732	1.31
	200,000	BBVA Bancomer SA	USD	1.875%	18/09/2025	190,709	0.81
	200,000	Cemex SAB de CV	USD	5.125%	Perp.	193,190	0.82
	200,000	Cemex SAB de CV	USD	9.125%	Perp.	215,992	0.92
		GCC SAB de CV	USD	3.614%	20/04/2032	196,226	0.84
	200,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	193,117	0.82
		Mexico City Airport Trust	USD	3.875%	30/04/2028	187,944	0.80
	200,000	Sigma Alimentos SA de CV	USD .	4.125%	02/05/2026	196,204	0.84
						1,682,114	7.16
Morocc	0						
	200,000	Morocco Government International Bond	USD	2.375%	15/12/2027	177,325	0.76
Netherla	ands						
		Braskem Netherlands Finance BV	USD	4.500%	10/01/2028	178,432	0.76
	318,500	Greenko Dutch BV	USD	3.850%	29/03/2026	299,390	1.27
		MV24 Capital BV	USD	6.748%	01/06/2034	152,218	0.65
		NE Property BV	EUR	1.750%	23/11/2024	117,919	0.50
	-	Prosus NV	USD	3.257%	28/06/2028	285,587	1.22
	120,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	3.750%	09/05/2027	126,949	0.54
						1,160,495	4.94
Nigeria							
		Nigeria Government International Bond	USD	6.125%	28/09/2028	178,554	0.76
	230,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	224,713	0.96
						403,267	1.72
North N	lacedonia						
	100,000	North Macedonia Government International Bond	EUR	6.960%	13/03/2027	113,563	0.48
Oman							
	270,000	Oman Government International Bond	USD	4.750%	15/06/2026	265,693	1.13
Panama	a						
	210,000	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	199,872	0.85
	260,000	Intercorp Financial Services, Inc.	USD	4.125%	19/10/2027	242,828	1.03
	400,000	Panama Government International Bond	USD	3.875%	17/03/2028	368,100	1.57
	200,000	Telecomunicaciones Digitales SA	USD	4.500%	30/01/2030	175,760	0.75
						986,560	4.20
Paragua	ay						
•	270,000	Banco Continental SAECA	USD	2.750%	10/12/2025	255,313	1.09
		Paraguay Government International Bond	USD	5.000%	15/04/2026	151,672	0.65
	200,000	Telefonica Celular del Paraguay SA	USD	5.875%	15/04/2027	195,847	0.83
			•			602,832	2.57
Peru							
	250,000	Banco de Credito del Peru SA	USD	2.700%	11/01/2025	244,875	1.04
	140,000	Banco de Credito del Peru SA	USD	5.850%	11/01/2029	139,788	0.60
		Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	215,436	0.92
		InRetail Consumer	USD	3.250%	22/03/2028	317,415	1.35
	270,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD	3.500%	02/08/2028	233,542	0.99
			-			1,151,056	4.90
						,	

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
	– (Contir		Currency	interest Nate	maturity Date		Equit
Philippin	•	iueu)					
	200,000	Philippines Government International Bond	USD	5.170%	13/10/2027	199,967	0.85
Poland							
		Bank Gospodarstwa Krajowego	USD	6.250%	21/10/2028	205,500	0.88
		Poland Government International Bond Poland Government International Bond	USD USD	5.500% 4.625%	16/11/2027 15/01/2034	71,171 177,127	0.30 0.75
	160,000	Foland Government International Bond	- 03D	4.025%	15/01/2034		
						453,798	1.93
Qatar	139,375	Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD	6.332%	30/09/2027	141,357	0.60
Romania	a						
		Banca Comerciala Romana SA	EUR	7.625%	19/05/2027	228,510	0.97
	100,000	Banca Transilvania SA	EUR	8.875%	27/04/2027	114,935	0.49
			_			343,445	1.46
South A	frica						
	400,000	Bidvest Group Ltd.	USD	3.625%	23/09/2026	371,800	1.58
	200,000	Transnet SOC Ltd.	USD	8.250%	06/02/2028	198,466	0.85
			-			570,266	2.43
Suprana	tionals						
		African Export-Import Bank	USD	2.634%	17/05/2026	187,348	0.80
	340,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners	USD	4.050%	27/04/2026	317,211	1.35
	200,000	Promigas SA ESP / Gases del Pacifico SAC	USD	3.750%	16/10/2029	179,554	0.76
			-			684,113	2.91
Thailand	1						
		Kasikornbank PCL	USD	5.458%	07/03/2028	200,047	0.85
Turkey							
		Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	01/05/2034	174,690	0.75
		Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	183,895	0.78
		Mersin Uluslararasi Liman Isletmeciligi AS Turkey Government International Bond	USD USD	8.250% 6.350%	15/11/2028 10/08/2024	205,925 200,270	0.88 0.85
		Yapi ve Kredi Bankasi AS	USD	9.250%	16/10/2028	214,408	0.91
	,,,,,,,		-			979,188	4.17
United A	rab Emira	ntoe				070,100	4.17
United P		National Central Cooling Co. PJSC	USD	2.500%	21/10/2027	315,277	1.34
		NBK SPC Ltd.	USD	1.625%	13/10/2026	182,869	0.78
	280,000	NBK Tier 1 Ltd.	USD	3.625%	Perp.	259,711	1.11
			-			757,857	3.23
United K	ingdom						
		Anglo American Capital PLC	EUR	3.750%	15/06/2029	107,591	0.46
		Endeavour Mining PLC	USD	5.000%	14/10/2026	189,825	0.81
	200,000	Sisecam UK PLC	USD -	8.625%	02/05/2032	203,750	0.86
						501,166	2.13
United S		Bimbo Bakeries USA, Inc.	USD	6.050%	15/01/2029	337,418	1.44
		Hikma Finance USA LLC	USD	3.250%	09/07/2025	328,862	1.40
		Kosmos Energy Ltd.	USD	7.125%	04/04/2026	333,453	1.42
	200,000	Wipro IT Services LLC	USD	1.500%	23/06/2026	184,303	0.78
						1,184,036	5.04
Uzbekis							
		Ipoteka-Bank ATIB	USD	5.500%	19/11/2025	503,313	2.14
		Uzbek Industrial and Construction Bank ATB Uzbekistan International Bond	USD EUR	5.750% 5.375%	02/12/2024 29/05/2027	277,200 216,881	1.18 0.93
	200,000	Ozbonotan memerini bond	-	3.31370	23/03/2021		
						997,394	4.25
TOTAL	PONDS						

Minual								% of
May 10 Grant and 10 ST 10 Arrow 10 Arro	Holdings	Security Description				,		
The content		s – 6.22%						
Total Table			easury Liquid Reserve	es Fund (X Distribution Class) <sup>(a)</sup>			1,460,773	6.22
Contained   1972   19							1,460,773	6.22
Part			DMITTED TO AN OF	FICIAL EXCHANGE LISTING			22,860,019	97.34
Number of Cortinate			LUDING DERIVATIV	/ES			22,860,019	97.34
Number of Centrate         Surprise (Procession of Part of Pa	Futures Cont	racts – 0.02%				Commitment	Unrealised	% of
13   US Treasury Motes TVF Futures 1009C024   Long   1441578   2.02   1.00   2   US Treasury Motes TVF Futures 1009C024   Short   (4.02.259)   2.77   0.00   3   US Treasury Motes TVF Futures 1009C024   Short   (4.02.259)   2.70   0.00   4   US Treasury Motes TVF Futures 1009C024   Short   (4.02.259)   3.00   0.00   4   US Treasury Motes TVF Futures 1009C024   Short   (4.02.259)   3.00   0.00   4   US Treasury Motes TVF Futures 1009C024   Short   (4.02.259)   3.00   0.00   4   US Treasury Motes TVF Futures 1009C024   Short   S		Security Description				Market Value	Gain	Shareholders'
20	(13)		res 19/09/2024		Short	(1 415 578)	1 828	0.01
A   STRABLARY   URITY RESULTIVES CONTRACTS   Solit   Controller   C	. ,	•						
Marie   Mar				0.4				
Number of Servinty Description	(4)	US Treasury Ultra Long Notes	10YR Futures 19/09/202	24	Short			
Number of floating and production         Supplies the floating and production	LINREALISED	GAIN ON FUTURES CONT	RACTS			(1,404,703)		
Number of Indiract         curiny Description         Market Value (a) Europe (a)	- CHILLIANDED	CAIN ON 1 O TONEO CONT					· ·	
3   German Federal Republic Bonds 27F Futures 060992024   Short   G434,157   G490   0.000		Security Description				Market Value	Loss	Shareholders'
Signate   Sig	(3)		de 2VR Futurae 06/09/2	024	Short	(3/3 157)	(190)	(0.00)
Marting   Mart							. ,	. ,
Promard Currency Contracts = 0.37%   Promard Currency   Promard Cur						(970,378)	(462)	(0.00)
Currency         Amount Bought B	UNREALISED	LOSS ON FUTURES CONT	RACTS				(462)	(0.00)
Currency         Amount Bought Power   Currency         Amount Sold         Maturity Currency         Gain Sold         Shareholder's Equity           GBP	Forward Curr	rency Contracts – 0.37%					H	0/ -5
EUR         8,440,269         USD         9,102,586         3007/2024         93,962         0.40           UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS         97,839         0.42           Currency         Amount Bought         Currency         Amount Loss         Unrealised Loss         Usb         Loss         5hareholders' Equity           USD         1,856,528         EUR         1,714,587         3007/2024         (11,692)         (0.05           UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS         11,692         (0.05           MARKET VALUE OF INVESTMENTS         22,951,184         97,73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100,00           TOTAL INVESTMENTS         22,860,019         97,34           Unrealised gain on futures contracts         97,34         0.02           Unrealised gain on futures contracts         5,480         0.02           Unrealised gain on futures contracts         97,32         0.02           Unrealised gain on futures contracts         97,32         0.02           Unrealised gain on futures contracts         97,32         0.02           Unrealised loss on futures contracts         97,32         0.02	Currency		Currency				Gain	Shareholders'
NREALISED GAIN ON FORWARD CURRENCY CONTRACTS   97,839   0.42								
Currency         Amount Bought Bought   Currency         Amount Sold         Maturity Date         Loss Loss   Loss   Equity           USD         1,856,528         EUR         1,714,587         30/07/2024         (11,692)         (0.05)           MARKET VALUE OF INVESTMENTS (cost USD 23,156,320)         2,951,184         97.73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100.00           TOTAL INVESTMENTS         23,483,608         100.00           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         97.34           Unrealised gain on futures contracts         5,480         0.02           Unrealised Joss on futures contracts         (462)         0.000           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised Joss on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>00/01/2021</td> <td></td> <td></td>						00/01/2021		
Currency         Amount Bought Bought   Currency         Amount Sold         Maturity Date         Loss Loss   Loss   Equity           USD         1,856,528         EUR         1,714,587         30/07/2024         (11,692)         (0.05)           MARKET VALUE OF INVESTMENTS (cost USD 23,156,320)         2,951,184         97.73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100.00           TOTAL INVESTMENTS         23,483,608         100.00           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         97.34           Unrealised gain on futures contracts         5,480         0.02           Unrealised Joss on futures contracts         (462)         0.000           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised Joss on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>Unrealised</td> <td>% of</td>							Unrealised	% of
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS         (11,692)         (0.05)           MARKET VALUE OF INVESTMENTS (cost USD 23,156,320)         22,951,184         97.73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100.00           TOTAL INVESTMENTS         Market Value USD 23,156,320)         % of Equity           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         97.34           Unrealised loss on futures contracts         5,480         0.02           Unrealised loss on futures contracts         4622         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         11,692         (0.05)           Other Assets and Liabilities         532,424         2.27	Currency		Currency				Loss	Shareholders'
MARKET VALUE OF INVESTMENTS (cost USD 23,156,320)         22,951,184         97.73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100.00           TOTAL INVESTMENTS         Warket Value (and the property of particular)         % of Shareholders (and the particular)           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         9.7.34           Unrealised gain on futures contracts         5,480         0.02           Unrealised loss on futures contracts         (462)         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27	USD	1,856,528	EUR	1,714,587		30/07/2024	(11,692)	(0.05)
(cost USD 23,156,320)         22,951,184         97.73           OTHER ASSETS AND LIABILITIES         532,424         2.27           SHAREHOLDERS' EQUITY         23,483,608         100.00           TOTAL INVESTMENTS         Market Value USD         % of hareholders' hareholders' Equity           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         97.34           Unrealised gain on futures contracts         5,480         0.02           Unrealised loss on futures contracts         (462)         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27	UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACT	S			(11,692)	(0.05)
SHAREHOLDERS' EQUITY         23,483,608         100.00           Market Value         % of Market Value         9 7.34         0.02							22,951,184	97.73
TOTAL INVESTMENTS         Market Value v	OTHER ASSET	TS AND LIABILITIES					532,424	2.27
TOTAL INVESTMENTS         Market Value USD         Shareholders' Equity           Total Investments excluding derivatives (cost USD 23,156,320)         22,860,019         97.34           Unrealised gain on futures contracts         5,480         0.02           Unrealised loss on futures contracts         (462)         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27	SHAREHOLDE	ERS' EQUITY					23,483,608	100.00
Unrealised gain on futures contracts         5,480         0.02           Unrealised loss on futures contracts         (462)         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27	TOTAL INVES	TMENTS				N		Shareholders'
Unrealised loss on futures contracts         (462)         (0.00)           Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27			23,156,320)					
Unrealised gain on forward currency contracts         97,839         0.42           Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27	-							
Unrealised loss on forward currency contracts         (11,692)         (0.05)           Other Assets and Liabilities         532,424         2.27								
<u> </u>	Unrealised loss of	n forward currency contracts					(11,692)	(0.05)

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., BNP Paribas SA, Deutsche Bank AG, Royal Bank of Canada, Standard Chartered Bank and State Street Bank & Trust.

<sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 63.70%						
Austria 1 300 000	Volksbank Wien AG	EUR	0.875%	23/03/2026	1.227.421	0.63
Belgium	VOINDBAIL VIOLENCE	Loit	0.07070	20/00/2020	1,221,721	
-	Solvay SA	EUR	3.875%	01/11/2028	99,548	0.05
Canada						
, ,	Bank of Montreal	EUR	1.000%	05/04/2026	1,602,423	0.82
	Canadian Imperial Bank of Commerce	EUR	4.429%	09/06/2025 10/03/2026	501,305	0.26
	Canadian Imperial Bank of Commerce Export Development Canada	EUR EUR	0.375% 2.625%	18/01/2029	1,518,393 2,448,375	0.78 1.26
2,755,000	Royal Bank of Canada	EUR	0.625%	23/03/2026	2,620,066	1.34
	Toronto-Dominion Bank	EUR	3.250%	27/04/2026	1,493,191	0.77
		-			10,183,753	5.23
Denmark						
	Carlsberg Breweries AS	EUR	3.250%	12/10/2025	695,275	0.36
250,000	Orsted AS	EUR _	3.625%	01/03/2026	250,005	0.13
					945,280	0.49
France	Air Franco VI M	EUD	4.6050/	22/05/2002	00.670	0.05
	Air France-KLM ALD SA	EUR EUR	4.625% 3.875%	23/05/2029 22/02/2027	99,679 499,915	0.05 0.26
	ALD SA	EUR	3.875% 4.875%	06/10/2028	726,768	0.26
	Banque Federative du Credit Mutuel SA	EUR	1.625%	19/01/2026	1,065,207	0.55
	Banque Stellantis France SACA	EUR	3.500%	19/07/2027	793,016	0.41
1,700,000	BNP Paribas SA	EUR	0.500%	19/02/2028	1,553,749	0.80
	BPCE SA	EUR	0.250%	15/01/2026	1,324,008	0.68
	BPCE SA	EUR	0.375%	02/02/2026	3,407,256	1.75
	Credit Agricole SA	EUR	3.000%	22/12/2024	770,350	0.39
	Crown European Holdings SA Electricite de France SA	EUR EUR	3.375% 3.750%	15/05/2025 05/06/2027	693,966 799,808	0.36 0.41
500,000		EUR	1.000%	03/04/2025	487,815	0.41
	Forvia SE	EUR	2.750%	15/02/2027	1,342,320	0.69
	Loxam SAS	EUR	4.500%	18/08/2025	324,652	0.17
350,000	Loxam SAS	EUR	2.875%	15/04/2026	342,255	0.17
	RCI Banque SA	EUR	2.000%	11/07/2024	1,995,720	1.02
	RCI Banque SA	EUR	4.423%	04/11/2024	500,930	0.26
	RCI Banque SA	EUR	0.500%	14/07/2025	288,963	0.15
	Societe Generale SA Societe Generale SA	EUR EUR	4.250% 0.625%	28/09/2026 02/12/2027	1,517,460 829,872	0.78 0.42
300,000	Societé dellerale SA	-	0.02370	02/12/2021		
					19,363,709	9.94
500.000	Commerzbank AG	EUR	0.100%	11/09/2025	478,335	0.25
	Deutsche Bank AG	EUR	1.000%	19/11/2025	986,580	0.51
1,100,000	Deutsche Bank AG	EUR	1.875%	23/02/2028	1,040,655	0.53
1,600,000	Deutsche Bank AG	EUR	3.250%	24/05/2028	1,570,544	0.81
	Infineon Technologies AG	EUR	3.375%	26/02/2027	298,293	0.15
	Santander Consumer Bank AG	EUR	4.375%	13/09/2027	711,690	0.37
	Schaeffler AG Volkswagen Leasing GmbH	EUR EUR	4.500% 3.625%	14/08/2026 11/10/2026	201,646 1,898,501	0.10 0.97
	ZF Finance GmbH	EUR	5.750%	03/08/2026	205,888	0.37
200,000	2	-	0.70070	00/00/2020		3.80
Ireland					7,392,132	3.60
	AIB Group PLC	EUR	2.250%	03/07/2025	566,479	0.29
	AIB Group PLC	EUR	0.500%	17/11/2027	1,023,203	0.53
	Bank of Ireland Group PLC	EUR	1.875%	05/06/2026	1,273,961	0.65
1,150,000	Permanent TSB Group Holdings PLC	EUR _	5.250%	30/06/2025	1,150,839	0.59
					4,014,482	2.06
Isle Of Man	Playtoch PLC	EUR	5.875%	28/06/2028	617 100	0.33
Italy	Playtech PLC	EUR	3.01370	20/00/2020	617,183	0.32
	Autostrade per l'Italia SpA	EUR	1.750%	26/06/2026	646,326	0.33

Holdings							
Dl -		Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
	- (Contin	· ·					
	ontinued)		EUD	0.0000/	15/00/2024	2 645 475	4.05
		Italy Buoni Poliennali Del Tesoro—Series 3Y Nexi SpA	EUR EUR	0.000% 1.625%	15/08/2024 30/04/2026	3,615,175 1,455,399	1.85 0.75
1,	525,000	Next OpA	_	1.02370	30/04/2020		
						5,716,900	2.93
Jersey	81,452	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	81,276	0.04
Luxembo	•						
		Altice Financing SA	EUR	2.250%	15/01/2025	796,983	0.41
		Blackstone Property Partners Europe Holdings SARL Logicor Financing SARL	EUR EUR	1.000% 2.250%	04/05/2028 13/05/2025	500,860 882,648	0.26
	-	Logicor Financing SARL	EUR	0.625%	17/11/2025	1,482,196	0.45 0.76
		Medtronic Global Holdings SCA	EUR	0.000%	15/10/2025	1,544,562	0.79
		SIG Combibloc PurchaseCo SARL	EUR	2.125%	18/06/2025	264,681	0.14
	,,,,,,		_			5,471,930	2.81
Mexico						0,47 1,000	2.01
	530,000	Mexico Government International Bond	EUR	1.625%	08/04/2026	1,469,244	0.75
Netherlar	nds						
		ASML Holding NV	EUR	3.500%	06/12/2025	524,338	0.27
	-	Brenntag Finance BV	EUR	3.750%	24/04/2028	198,582	0.10
		Digital Dutch Finco BV	EUR	0.625%	15/07/2025	2,914,497	1.50
		Enel Finance International NV	EUR	3.375%	23/07/2028	567,968	0.29
		Heimstaden Bostad Treasury BV	EUR	0.250%	13/10/2024	831,369	0.43
		IMCD NV	EUR	4.875%	18/09/2028	587,592	0.30
		ING Groep NV	EUR	0.100%	03/09/2025 14/11/2027	1,485,690	0.76
		ING Groep NV ING Groep NV	EUR EUR	4.875% 3.875%	12/08/2029	614,376 600,768	0.32 0.31
		Lseg Netherlands BV	EUR	4.125%	29/09/2026	330.156	0.31
		Mercedes-Benz International Finance BV	EUR	3.000%	10/07/2027	411,270	0.21
	-	Novo Nordisk Finance Netherlands BV	EUR	0.000%	04/06/2024	500,000	0.26
	-	PACCAR Financial Europe BV	EUR	3.375%	15/05/2026	1,489,200	0.77
		Sandoz Finance BV	EUR	3.970%	17/04/2027	514,056	0.26
		Swisscom Finance BV	EUR	3.500%	29/05/2026	410,340	0.21
1,/	075,000	Thermo Fisher Scientific Finance I BV	EUR	0.000%	18/11/2025	1,019,917	0.52
	250,000	United Group BV	EUR	3.125%	15/02/2026	243,748	0.13
	900,000	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	861,948	0.44
1,0	000,000	ZF Europe Finance BV	EUR -	2.000%	23/02/2026	961,100	0.49
						15,066,915	7.74
Romania ⊿		Romania Government International Bond	EUR	2.750%	29/10/2025	4,143,491	2.13
Spain	100,000	Trontalia Government international Bond	Lon	2.70070	20/10/2020	4,140,401	2.10
-	800,000	Banco Bilbao Vizcaya Argentaria SA	EUR	4.125%	10/05/2026	801,808	0.41
	300,000	Banco de Sabadell SA	EUR	5.625%	06/05/2026	309,675	0.16
	,		EUR	1.375%	05/01/2026	1,157,184	0.59
	,	Banco Santander SA	EUR	4.625%	18/10/2027	710,829	0.36
		CaixaBank SA	EUR	1.125%	12/11/2026	2,059,464	1.06
		Cellnex Finance Co. SA	EUR	3.625%	24/01/2029	692,097	0.36
1,:	290,000	Spain Government Bond <sup>(a)</sup>	EUR –	2.750%	31/10/2024	1,285,808	0.66
						7,016,865	3.60
Supranat		European Stability Mechanism	EUR	1.000%	23/09/2025	679,210	0.35
Sweden							
		Verisure Holding AB	EUR	3.875%	15/07/2026	792,192	0.41
		Volvo Car AB	EUR	2.000%	24/01/2025	226,398	0.11
		Volvo Treasury AB	EUR	3.500%	17/11/2025	199,124	0.10
1,	100,000	Volvo Treasury AB	EUR -	3.875%	29/08/2026	1,103,388	0.57
						2,321,102	1.19
Switzerla		UBS Group AG	EUR	0.250%	29/01/2026	1,170,828	0.60
		UBS Group AG	EUR	1.000%	24/06/2027	1,170,626	0.65
	350,000						
1,		UBS Group AG	EUR	0.650%	14/01/2028	1,028,880	0.53

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
Bonds - (Conti	nued)					
United Kingdom	·					
	Barclays PLC	EUR	0.877%	28/01/2028	2,056,794	1.06
675,000		EUR	4.375%	27/07/2027	681,197	0.35
	Nationwide Building Society	EUR	0.250%	22/07/2025	1,948,131	1.00
	Standard Chartered PLC <sup>(a)</sup>	USD	3.971%	22/01/2032	2,535,547	1.30
	Thames Water Utilities Finance PLC	GBP	4.000%	19/06/2025	104,446	0.05
625,000	Tritax EuroBox PLC Vodafone Group PLC	EUR EUR	0.950% 1.125%	02/06/2026 20/11/2025	579,694 674,758	0.30 0.35
700,000	voualone Group FEG	LOIX	1.12570	20/11/2023		
United States					8,580,567	4.41
	American Tower Corp.	EUR	4.125%	16/05/2027	1,125,947	0.58
	AT&T, Inc.	EUR	3.550%	18/11/2025	118,582	0.06
	Bank of America Corp.	EUR	1.949%	27/10/2026	2,142,052	1.10
	BMW US Capital LLC	EUR	3.000%	02/11/2027	344,183	0.18
	Capital One Financial Corp.	EUR	0.800%	12/06/2024	1,998,520	1.03
675,000	Carrier Global Corp.	EUR	4.125%	29/05/2028	685,294	0.35
115,000	Coty, Inc.	EUR	4.500%	15/05/2027	115,941	0.06
1,562,000	Discovery Communications LLC	EUR	1.900%	19/03/2027	1,480,885	0.76
2,000,000	Ford Motor Credit Co. LLC	EUR	1.355%	07/02/2025	1,964,140	1.01
	Ford Motor Credit Co. LLC	EUR	4.867%	03/08/2027	711,234	0.36
	Fortive Corp.	EUR	3.700%	13/02/2026	325,130	0.17
	International Flavors & Fragrances, Inc.	EUR	1.800%	25/09/2026	513,662	0.26
925,000	· · · · · · · · · · · · · · · · · · ·	EUR	1.750%	15/03/2026	887,991	0.46
	Jefferies Financial Group, Inc.	EUR	3.875%	16/04/2026	517,090	0.26
	JPMorgan Chase & Co.	USD	1.578%	22/04/2027	2,026,940	1.04
	Kraft Heinz Foods Co. MPT Operating Partnership LP / MPT Finance Corp.	EUR EUR	4.395% 0.993%	09/05/2025 15/10/2026	782,012 256.149	0.40 0.13
	National Grid North America, Inc.	EUR	1.000%	12/07/2024	1,993,620	1.02
	National Grid North America, Inc.	EUR	0.410%	20/01/2026	1,441,735	0.74
	National Grid North America, Inc.	EUR	4.151%	12/09/2027	302,622	0.15
	Netflix, Inc.	EUR	3.000%	15/06/2025	694,918	0.36
	Netflix, Inc.	EUR	3.625%	15/05/2027	799,080	0.41
	Oracle Corp.	EUR	3.125%	10/07/2025	2,159,014	1.11
1,000,000		EUR	3.250%	15/03/2025	992,560	0.51
947,000	Thermo Fisher Scientific, Inc.	EUR	2.000%	15/04/2025	932,899	0.48
300,000	VF Corp.	EUR	4.125%	07/03/2026	295,509	0.15
600,000	Wells Fargo & Co.	EUR	2.125%	04/06/2024	600,000	0.31
					26,207,709	13.45
TOTAL BONDS (cost EUR 125,76	53,423)				124,071,110	63.70
Holdings	Security Description				Market Value EUR	% of Shareholders' Equity
Mutual Funds –	0.59%					
Ireland 111	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(b)</sup>				1,150,000	0.59
TOTAL MUTUAL					1,150,000	0.50
(cost EUR 1,150,	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				1,150,000	0.59
(cost EUR 126,91					125,221,110	64.29
						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
	t Backed Obligations – 9.25%					
82,775	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.980%	25/01/2034	76,771	0.04
1,986,903		USD	4.500%	01/06/2048	1,740,686	0.89
5,000,000	, , , , , , , , , , , , , , , , , , ,	USD	4.000%	15/06/2039	4,413,197	2.27
5,000,000	. , ,	USD	4.500%	15/06/2039	4,489,033	2.30
6,000,000	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	15/06/2054	5,532,401	2.84
26,165	. , ,	USD	5.000%	20/08/2045	24,002	0.01
1,160,051	. , ,	USD	5.000%	20/12/2047	1,053,322	0.54
42,890	Government National Mortgage Association (GNMA)	USD	5.500%	20/01/2048	40,416	0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Aganaias Assa	et Backed Obligations – (Continued)	Currency	interest Nate	maturity Date	LOIX	Equity
United States – (	• • • • • • • • • • • • • • • • • • • •					
333,281	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	301,858	0.16
406,497	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	357,409	0.18
		_			18,029,095	9.25
	ES ASSET BACKED OBLIGATIONS					
(cost EUR 18,25	1,079)				18,029,095	9.25
-	Asset Backed Obligations – 5.96%					
Cayman Islands	Pair Carital Cradit CLO Ltd. 2024 4A Class A(8)	USD	6.649%	19/04/2024	075 000	0.45
	Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup> ICG US CLO Ltd. 2014-1A Class A1A2 <sup>(a)</sup>	USD	6.786%	18/04/2034 20/10/2034	875,888 967,625	0.45
	ICG US CLO Ltd. 2014-1A Class ATAZ	USD	9.136%	28/07/2034		
		USD	6.340%		2,220,798	1.14 0.42
	Madison Park Funding XXX Ltd. 2018-30A Class A <sup>(a)</sup>			15/04/2029	813,084	
	Nassau Ltd. 2017-IIA Class AL <sup>(a)</sup>	USD	6.840%	15/01/2030	179,282	0.09
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR <sup>(a)</sup>	USD	8.836%	20/04/2031	738,663	0.38
	Trinitas CLO VI Ltd. 2017-6A Class ARR <sup>(a)</sup>	USD	6.895%	25/01/2034	2,765,211	1.42
2,831,000	Venture 41 CLO Ltd. 2021-41A Class A1NR <sup>(a)</sup>	USD _	6.755%	20/01/2034	2,623,771	1.35
					11,184,322	5.74
Jersey						
139,419	Saranac CLO VII Ltd. 2014-2A Class A1AR <sup>(a)</sup>	USD	6.817%	20/11/2029	128,431	0.07
United States	SLC Student Loan Trust 2007-1 Class A4	USD	5.669%	15/05/2029	290.349	0.15
	ENCIES ASSET BACKED OBLIGATIONS	000	3.00370	13/03/2023	230,043	0.13
(cost EUR 10,75					11,603,102	5.96
TOTAL TRANSF	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost EUR 29,00	7,382)				29,632,197	15.21
Other Transfer	able Securities					
Bonds - 5.60%						
Belgium	Pagian Da Bruvallas Canitals					
		ELID	0.0000/	04/44/2024	1 007 700	1.01
	Region De Bruxelles Capitale	EUR	0.000%	04/11/2024	1,967,722	
	Sumitomo Mitsui Banking Corp.	EUR EUR –	0.000% 0.000%	04/11/2024 01/07/2024	1,967,722 1,993,423	1.01 1.02
2,000,000 	Sumitomo Mitsui Banking Corp.	EUR _	0.000%	01/07/2024	1,993,423 3,961,145	2.03
2,000,000 Ireland 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC	EUR -	0.000%	01/07/2024	1,993,423 3,961,145 1,972,529	2.03
2,000,000 Ireland 2,000,000	Sumitomo Mitsui Banking Corp.	EUR _	0.000%	01/07/2024	1,993,423 3,961,145	2.03
2,000,000 Ireland 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC	EUR -	0.000%	01/07/2024	1,993,423 3,961,145 1,972,529	2.03
2,000,000   Ireland	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC	EUR -	0.000%	01/07/2024	1,993,423 3,961,145 1,972,529 983,803	1.02 2.03 1.01 0.51
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC	EUR -	0.000%	01/07/2024	1,993,423 3,961,145 1,972,529 983,803	1.02 2.03 1.01 0.51 1.52
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC	EUR - EUR EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332	1.02 2.03 1.01 0.51
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC  Wells Fargo Bank International PLC  Mitsubishi UFJ Trust & Banking Corp.	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088	1.02 2.03 1.01 0.51 1.52
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC  Wells Fargo Bank International PLC  Mitsubishi UFJ Trust & Banking Corp.	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362	1.02 2.03 1.01 0.51 1.52 1.02 1.03
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC  Mitsubishi UFJ Trust & Banking Corp.  Mizuho Bank Ltd.	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362	1.02 2.03 1.01 0.51 1.52 1.02 1.03
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90)	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05
2,000,000  Ireland 2,000,000 1,000,000  United Kingdom 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90)	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90)  TOTAL OTHER 1 (cost EUR 10,90)	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90)  TOTAL OTHER 1 (cost EUR 10,90)  Commercial Pa	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER 1 (cost EUR 10,90 Commercial Pa	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)	EUR -	0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90  TOTAL OTHER 1 (cost EUR 10,90  Commercial Pa  Denmark 2,000,000	Wells Fargo Bank International PLC Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  spers – 17.61%	EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.010%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60
2,000,000  Ireland 2,000,000 1,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90' TOTAL OTHER 7 (cost EUR 10,90' Commercial Pa Denmark 2,000,000	Wells Fargo Bank International PLC Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  apers – 17.61%  Carlsberg Breweries AS	EUR EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.010%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90) TOTAL OTHER 1 (cost EUR 10,90) Commercial Pa Denmark 2,000,000  France 2,000,000	Sumitomo Mitsui Banking Corp.  Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  Appers – 17.61%  Carlsberg Breweries AS	EUR EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.010%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027 04/09/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90  TOTAL OTHER 1 (cost EUR 10,90)  Commercial Pa  Denmark 2,000,000  France 2,000,000 2,000,000	Wells Fargo Bank International PLC Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  Apers – 17.61%  Carlsberg Breweries AS	EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60 1.02
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90  TOTAL OTHER 1 (cost EUR 10,90  Commercial Pa  Denmark 2,000,000 France 2,000,000 1,000,000 1,000,000	Wells Fargo Bank International PLC Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  apers – 17.61%  Carlsberg Breweries AS  Carrefour CDC Habitat SA HSBC Continental Europe	EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024 03/01/2025	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083 1,998,738 1,993,738 1,963,132 977,847	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60 1.02
2,000,000  Ireland 2,000,000 1,000,000 2,000,000 2,000,000  TOTAL BONDS (cost EUR 10,90  TOTAL OTHER 1 (cost EUR 10,90  Commercial Pa  Denmark 2,000,000 France 2,000,000 1,000,000 1,000,000	Wells Fargo Bank International PLC Wells Fargo Bank International PLC Wells Fargo Bank International PLC Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.  1,604)  TRANSFERABLE SECURITIES 1,604)  Apers – 17.61%  Carlsberg Breweries AS	EUR EUR EUR EUR	0.000% 0.000% 0.000% 0.000% 0.000%	01/07/2024 08/10/2024 01/11/2024 09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024	1,993,423 3,961,145 1,972,529 983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	1.02 2.03 1.01 0.51 1.52 1.02 1.03 2.05 5.60 1.02

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
Commercial	Papers – (Continued)					
Germany	200 PT PANK 40 P . 4 . 7 . 4 .	FUD	0.0000/	10/11/10001	000 100	0.54
	000 DZ BANK AG Deutsche Zentral 000 Santander Consumer Finance SA	EUR EUR	0.000% 0.000%	18/11/2024 05/07/2024	982,408 996,385	0.51 0.51
1,000,0	Salitative Consumer Finance SA	Loix		03/01/2024	1,978,793	1.02
					1,070,700	1.02
<b>Italy</b> 2,000,0	000 Eni SpA	EUR	0.000%	03/06/2024	1,999,378	1.03
2,000,0	000 DH Europe Finance II	EUR	0.000%	23/07/2024	1,989,055	1.02
N. O. J. J.						
Netherlands	000 Heineken NV	EUR	0.000%	11/07/2024	1,991,531	1.02
	000 Heineken NV	EUR	0.000%	18/07/2024	1,990,087	1.02
	000 LSEG Netherlands BV	EUR	0.000%	25/06/2024	1,994,626	1.02
	000 Vesteda Finance BV	EUR	0.000%	17/06/2024	1,996,483	1.03
					7,972,727	4.09
Spain						
	000 Banco Bilbao Vizcaya Argentaria	EUR	0.000%	11/10/2024	1,972,548	1.01
United Kingdo	om					
2,000,0	000 Barclays Bank PLC	EUR	0.000%	15/08/2024	1,984,572	1.02
2,000,0	000 Coca Cola European Partners PLC	EUR	0.000%	03/06/2024	1,999,382	1.03
2,000,0	000 MUFG Securities EMEA PLC	EUR	0.000%	10/06/2024	1,997,858	1.02
					5,981,812	3.07
United States						
1,000,0	000 Fiserv, Inc.	EUR	0.000%	06/06/2024	999,379	0.51
2,000,0	000 Fiserv, Inc.	EUR	0.000%	27/06/2024	1,994,421	1.03
1,000,0	000 Fiserv, Inc.	EUR	0.000%	18/07/2024	995,043	0.51
					3,988,843	2.05
TOTAL COMM (cost EUR 34,	MERCIAL PAPERS ,294,961)				34,298,153	17.61
	LUE OF INVESTMENTS EXCLUDING DERIVATIVES				000 050 007	400.74
(cost EUR 20	1,117,370)				200,053,387	102.71
Futures Con	tracts – 0.03%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value EUR	Gain EUR	Shareholders'
	EUR					
(1)	Euro OAT Futures 06/06/2024		Short	(124,780)	2,590	0.00
(4)	German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(517,680)	14,800	0.01
660	German Federal Republic Bonds 2YR Futures 06/09/2024		Long	69,461,700	40,525	0.02
26	German Federal Republic Bonds 5Y Futures 06/09/2024		Long	3,000,920	2,340	0.00
	900			71,820,160	60,255	0.03
(7)	GBP UK Long Gilt Bond Futures 26/09/2024		Short	(791,508)	7,231	0.00
(45)	USD US Treasury Long Bond Futures 19/09/2024		Short	(4,815,809)	29,112	0.02
103	, ,		Long	10,319,485	7,879	0.02
	US Treasury Ultra Long Bond Futures 19/09/2024		Short	(1,468,607)	16,820	0.00
				4,035,069	53,811	0.03
UNREALISED	GAIN ON FUTURES CONTRACTS				121,297	0.06

Contracts	Security Description				Commitment Market Value EUR	Unrealised Loss EUR	% o Shareholders Equity
	EUR						
1 80	German Federal Republic Bon Short Euro Italian Government			Long	126,480	(6,940)	(0.00
60	Short Euro Italian Government	. Bond Futures 00/00	0/2024	Long	8,416,800	(38,800)	(0.02)
	USD				8,543,280	(45,740)	(0.02)
(151) 194	US Treasury Notes 2YR Future US Treasury Notes 5YR Future			Short Long	(28,304,462) 18,894,235	(16,633) (1,448)	(0.01)
					(9,410,227)	(18,081)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(63,821)	(0.03)
Forward Cur	rency Contracts – 0.12%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
AUD	456,000	JPY	46,547,659		20/06/2024	5,768	0.00
AUD	1,027,835	USD	679,364 146,000		20/06/2024	5,562	0.00
CHF EUR	132,294 138,000	USD JPY	146,000 22,518,315		20/06/2024 20/06/2024	840 5,531	0.00
EUR	1,353,477	USD	1,454,216		20/06/2024	16,377	0.01
GBP	114,582	EUR	134,000		20/06/2024	414	0.00
GBP	646,378	USD	811,619		20/06/2024	12,000	0.00
NOK	5,199,963	USD	477,638		20/06/2024	17,593	0.01
NZD NZD	488,044 462,990	AUD USD	447,590 280,449		20/06/2024 20/06/2024	1,881 4,271	0.00
SEK	1,458,232	USD	134,550		20/06/2024	3,884	0.00
USD	1,461,320	CAD	1,987,584		20/06/2024	2,887	0.00
USD	655,815	CHF	588,145		20/06/2024	2,462	0.00
USD	526,240	JPY	79,624,473		20/06/2024	15,451	0.01
GBP	648,759	EUR	757,291		02/07/2024	3,367	0.00
EUR	30,964,357	USD PENCY CONTRA	33,419,433		30/07/2024	293,189	0.17
UNKEALISED	GAIN ON FORWARD CURI	RENCT CONTRA	U15			391,477	0.20
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
	Bought	-	Sold		Date	Loss EUR	Shareholders' Equity
CAD CHF		Currency USD EUR				(7,933)	Shareholders' Equity (0.00)
CAD	1,586,071	USD	<b>Sold</b> 1,172,240		Date 20/06/2024	Loss EUR	Shareholders' Equity
CAD CHF EUR EUR	1,586,071 251,619 267,000 136,000	USD EUR GBP SEK	Sold 1,172,240 261,123 230,307 1,591,207		20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234)	(0.00) (0.00) (0.00) (0.00) (0.00)
CAD CHF EUR EUR JPY	Bought  1,586,071 251,619 267,000 136,000 12,899,577	USD EUR GBP SEK NZD	Sold 1,172,240 261,123 230,307 1,591,207 144,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01)
CAD CHF EUR EUR JPY JPY	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610	USD EUR GBP SEK NZD USD	Sold  1,172,240 261,123 230,307 1,591,207 144,000 612,036		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463)	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.01) (0.02)
CAD CHF EUR EUR JPY JPY USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795	USD EUR GBP SEK NZD USD AUD	\$old 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478)	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00)
CAD CHF EUR EUR JPY JPY USD USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610	USD EUR GBP SEK NZD USD	Sold  1,172,240 261,123 230,307 1,591,207 144,000 612,036		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463)	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.01) (0.02)
CAD CHF EUR EUR JPY JPY USD USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502	USD EUR GBP SEK NZD USD AUD EUR	\$old 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772)	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00)
CAD CHF EUR EUR JPY JPY USD USD USD USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502 837,430 307,078 1,002,980	USD GBP SEK NZD USD AUD EUR GBP NOK NZD	\$old 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801)	Shareholders' Equity  (0.00) (0.00) (0.00) (0.01) (0.01) (0.02) (0.00) (0.00) (0.00) (0.01) (0.01) (0.01) (0.01)
CAD CHF EUR EUR JPY JPY USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502 837,430 307,078 1,002,980 828,379	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP	\$old 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)
CAD CHF EUR EUR JPY USD	80ught 1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502 837,430 307,078 1,002,980 828,379 9,724,110	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)	Shareholders' Equity  (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.03)
CAD CHF EUR EUR JPY JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)
CAD CHF EUR EUR JPY JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.01) (0.02) (0.00) (0.00) (0.01) (0.01) (0.01) (0.03) (0.08)
CAD CHF EUR EUR JPY JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)
CAD CHF EUR EUR JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005	Currency	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.01) (0.02) (0.00) (0.00) (0.01) (0.01) (0.01) (0.03) (0.08)
CAD CHF EUR EUR JPY JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005	Currency	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 02/07/2024	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)  Unrealised Gain	Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)
CAD CHF EUR EUR EUR JPY JPY USD	1,586,071   251,619   267,000   136,000   12,899,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110   LOSS ON FORWARD CUR	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	Sold  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005  ACTS  Receive  Floating (AUD 3 month BBSW)	AUD	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 30/07/2024  Maturity Date	(7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)  Unrealised Gain EUR	Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)  Shareholders' Equity
CAD CHF EUR EUR JPY USD	1,586,071   251,619   267,000   136,000   12,899,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110     LOSS ON FORWARD CUR   1,002,980   1,00	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005  ACTS  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW)	AUD AUD	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 30/07/2024 30/07/2024	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (154,565) Unrealised Gain EUR 95,432 1,316	Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)  Shareholders' Equity  0.05 0.05 0.00
CAD CHF EUR EUR JPY USD	1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502 837,430 307,078 1,002,980 828,379 9,724,110  LOSS ON FORWARD CUR  acts - 0.25%  Pay  Interest Rate Swaps ,000 Fixed 4.000% ,000 Fixed 3.750% ,000 Fixed 1.000%	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$old  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005  ACTS  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON)	AUD AUD CHF	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2026 19/06/2026 19/06/2026	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561) (154,565) Unrealised Gain EUR 95,432 1,316 24,081	Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)  Shareholders' Equity  0.05 0.00 0.01
CAD CHF EUR EUR JPY JPY USD	1,586,071   251,619   267,000   136,000   12,889,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	\$ Sold  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005  **Receive**  **Receive**  **Receive**  **Receive**  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON) Floating (EUR 6 month EURIBOR)	AUD AUD CHF EUR	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 02/07/2024 30/07/2024  Maturity Date  19/06/2026 29/06/2026 24/04/2026	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (7,772) (7,454) (5,937) (19,801) (6,914) (48,561) (154,565) Unrealised Gain EUR  95,432 1,316 24,081 10,793	Shareholders Equity  (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.01) (0.03) (0.08)  % of Shareholders Equity  0.05 0.00 0.01
CAD CHF EUR EUR EUR JPY JPY USD	1,586,071   251,619   267,000   136,000   12,899,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	Sold   1,172,240   261,123   230,307   1,591,207   1,591,207   144,000   612,036   435,484   1,190,553   662,733   3,281,936   1,663,798   712,414   8,973,005     Solution	AUD AUD CHF EUR EUR	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2026 19/06/2026 19/06/2026 19/06/2026	Loss EUR  (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)  Unrealised Gain EUR  95,432 1,316 24,081 10,793 57,754	Shareholders Equity  (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.03) (0.08)  Shareholders Equity  0.05 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
CAD CHF EUR EUR EUR JPY JPY USD	1,586,071   251,619   267,000   136,000   12,899,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	Sold   1,172,240   261,123   230,307   1,591,207   144,000   612,036   435,484   1,190,553   662,733   3,281,936   1,663,798   712,414   8,973,005   ACTS   Receive   Floating (AUD 3 month BBSW)   Floating (AUD 3 month BBSW)   Floating (CHF 1 month SARON)   Floating (EUR 6 month EURIBOR)   Float	AUD AUD CHF EUR EUR EUR	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2026 19/06/2026 24/04/2026 24/04/2026 28/06/2026	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (154,565)  Unrealised Gain EUR  95,432 1,316 24,081 10,793 57,754 5,513	Shareholders
CAD CHF EUR EUR EUR JPY JPY USD	1,586,071	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	Sold   1,172,240   261,123   230,307   1,591,207   1,591,207   144,000   612,036   435,484   1,190,553   662,733   3,281,936   1,663,798   712,414   8,973,005     Solution	AUD AUD CHF EUR EUR	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2026 19/06/2026 19/06/2026 19/06/2026	Loss EUR  (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801) (6,914) (48,561)  Unrealised Gain EUR  95,432 1,316 24,081 10,793 57,754	Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.03) (0.08)  % of Shareholders' Equity  0.05 0.00 0.01 0.01 0.01 0.03
CAD CHF EUR EUR EUR JPY USD	1,586,071   251,619   267,000   136,000   12,889,577   91,842,610   288,795   1,275,502   837,430   307,078   1,002,980   828,379   9,724,110	USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	## Sold  1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553 662,733 3,281,936 1,663,798 712,414 8,973,005  ## Acceive    Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON) Floating (EUR 6 month EURIBOR)	AUD AUD CHF EUR EUR EUR EUR	20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2026 29/06/2026 19/06/2026 24/04/2026 19/06/2026 19/06/2026 19/06/2026	Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (5,937) (19,801) (6,914) (48,561)  Unrealised Gain EUR  95,432 1,316 24,081 10,793 57,754 5,513 11,095	Shareholders' Equity  (0.00) (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08)  Shareholders' Equity

		Harris III .
	% « Shareholder Equi	Unrealised Gain EUR
e Swaps – (Continued)		
% Floating (EUR 6 month EURIBOR) EUR 25/01/2044 9,	0.0	9,132
% Floating (EUR 6 month EURIBOR) EUR 17/05/2053 7,	0.0	7,099
	0.0	6,942
,	0.0	41,271
	0.0	1,212
	0.0	116,092
,	0.0	12,757
,		
,	0.0	1,106
,	0.0	22,457
	0.0	11,359
% Floating (USD 1 month SOFR) USD 11/04/2026 4,	0.0	4,497
% Floating (USD 1 month SOFR) USD 20/05/2026 1,	0.0	1,149
% Floating (USD 1 month SOFR) USD 28/06/2026 8,	0.0	8,899
D 1 month SOFR) Fixed 4.730% USD 30/06/2026 18,	0.0	18,546
· · · · · · · · · · · · · · · · · · ·	0.0	19,626
	0.0	155,857
	0.0	52,044
· · · · · · · · · · · · · · · · · · ·		
,	0.0	276
	0.0	171,044
% Floating (USD 1 month SOFR) USD 11/05/2053 25,	0.0	25,390
% Floating (USD 1 month SOFR) USD 11/04/2054 8,	0.0	8,200
% Floating (USD 1 month SOFR) USD 20/05/2054 3,	0.0	3,591
ST RATE SWAPS 1.071.	0.5	1,071,376
sult Swaps         EUR         20/06/2027         14, 20/06/2027           ersion 1 Index)         1 Index	0.0	14,248
· ·	0.1	234,153
% Floating (Renault SA) EUR 20/06/2029	0.0	55
rkit CDX North America Fixed 1.000% USD 20/12/2026 185, Grade 37 Version 1 Index)	0.1	185,411
rkit CDX North America Fixed 1.000% USD 20/06/2028 26, Grade 40 Version 1 Index)	0.0	26,790
DEFAULT SWAPS 460,	0.2	460,657
aps         Floating (USD 12 month USCPI)         USD         28/03/2034         16,	0.0	16,562
ON SWAPS 16,	0.0	16,562
SWAP CONTRACTS 1,548,	0.8	1,548,595
	% « Shareholder	Unrealised Loss
	Equi	EUR
e Swaps		
	(0.00	(3,939)
D 6 month BBSW) Fixed 4.500% AUD 19/06/2034 (7,4	(0.00	(7,478)
D 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (14,5	(0.0)	(14,584)
	(0.0)	(324)
÷ ( , , , , , , , , , , , , , , , , , ,	(0.0)	(2,326)
	(0.0	(13,088)
	(0.0)	(7,191)
	(0.0)	(43,431)
		,
	(0.0	(20,921)
	(0.02	(34,746)
	(0.0	(8,732)
R 6 month EURIBOR) Fixed 2.710% EUR 24/04/2030 (24,9	(0.0	(24,927)
IR 6 month EURIBOR) Fixed 3.000% EUR 10/11/2033 (7,4	(0.00	(7,400)
	(0.04	(74,923)
IR 1 month ESTR) Fixed 2.370% EUR 19/01/2034 (74,9	(0.0	(36,535)
	(0.0)	(462)
IR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2034 (36,5		(46,796)
R 6 month EURIBOR) Fixed 3.000% EUR 19/06/2034 (36,5 R 6 month EURIBOR) Fixed 2.152% EUR 09/08/2037 (4	(0.04	
IR 6 month EURIBOR)     Fixed 3.000%     EUR     19/06/2034     (36,5 lb)       IR 6 month EURIBOR)     Fixed 2.152%     EUR     09/08/2037     (4       IR 6 month EURIBOR)     Fixed 1.051%     EUR     11/08/2047     (46,7	(0.0)	,
IR 6 month EURIBOR)     Fixed 3.000%     EUR     19/06/2034     (36,5 month EURIBOR)       IR 6 month EURIBOR)     Fixed 2.152%     EUR     09/08/2037     (4       IR 6 month EURIBOR)     Fixed 1.051%     EUR     11/08/2047     (46,7 month EURIBOR)       IR 6 month EURIBOR)     Fixed 2.000%     EUR     25/01/2049     (4,1 month EURIBOR)	(0.00	(4,132)
R 6 month EURISOR  Fixed 3.000%   EUR   19/06/2034   (36,5   R 6 month EURISOR)   Fixed 2.152%   EUR   09/08/2037   (4   R 6 month EURISOR)   Fixed 1.051%   EUR   11/08/2047   (46,7   R 6 month EURISOR)   Fixed 2.000%   EUR   25/01/2049   (4,1   R 9 1 month SONIA)   Fixed 4.250%   GBP   19/06/2026   (5,8   C   C   C   C   C   C   C   C   C	(0.00	(4,132) (5,821)
R 6 month EURIBOR  Fixed 3.000%   EUR   19/06/2034   36,5   R 6 month EURIBOR  Fixed 2.152%   EUR   09/08/2037   (4   R 6 month EURIBOR)   Fixed 2.152%   EUR   11/08/2047   (46,7   R 6 month EURIBOR)   Fixed 2.000%   EUR   25/01/2049   (4,1   R 9 month SONIA)   Fixed 4.250%   GBP   19/06/2026   (5,8   R 9 1 month SONIA)   Fixed 3.750%   GBP   19/06/2029   (27,8   R 9 1 month SONIA)   Fixed 3.750%   GBP   (27,8   R 9 1 month SONIA)   Fixed 3.750%   GBP   (27,8   R 9 1 month SONIA)   Fixed 3.750%   GBP   (27,8   R 9 1 month SONIA)   (27,8   R	(0.00 (0.00 (0.02	(4,132) (5,821) (27,892)
R 6 month EURIBOR  Fixed 3.000%   EUR   19/06/2034   36,5     R 6 month EURIBOR  Fixed 2.152%   EUR   09/08/2037   (4     R 6 month EURIBOR  Fixed 1.051%   EUR   11/08/2047   (46,7     R 6 month EURIBOR  Fixed 2.000%   EUR   25/01/2049   (4,1     R 9 1 month SONIA  Fixed 4.250%   GBP   19/06/2026   (5,8     R 9 1 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 9 1 month SONIA  Fixed 3.750%	(0.00 (0.00 (0.00 (0.00	(4,132) (5,821)
R 6 month EURIBOR  Fixed 3.000%   EUR   19/06/2034   36,5     R 6 month EURIBOR  Fixed 2.152%   EUR   09/08/2037   (4     R 6 month EURIBOR  Fixed 1.051%   EUR   11/08/2047   (46,7     R 6 month EURIBOR  Fixed 2.000%   EUR   25/01/2049   (4,1     R 1 month SONIA  Fixed 4.250%   GBP   19/06/2026   (5,8     R 1 month SONIA  Fixed 3.750%   GBP   19/06/2029   (27,8     R 1 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 2 1 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 3 1 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 3 1 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 4 month SONIA  Fixed 3.750%   GBP   19/06/2034   (15,7     R 5 month EURIBOR  Fixed 3.750%   GBP   19/06/2034   (15,7     R 5 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   EUR   09/08/2037   (15,7     R 6 month EURIBOR  Fixed 2.1051%   (15,7     R 7 month EUR	(0.00 (0.00 (0.02	(4,132) (5,821) (27,892)

#### Swap Contracts – (Continued)

Net Local Notional					Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equity
	Interest Rate Swaps – (Continued)					
980,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(9,540)	(0.01
179,510,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(104,777)	(0.05
3,290,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(208)	(0.00
2,940,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	(2,225)	(0.00
4,080,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(9,694)	(0.01
1,770,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(15,223)	(0.01
25,730,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(52,938)	(0.03
1,360,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD	21/05/2034	(5,269)	(0.00
3,150,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(18,030)	(0.01
12,010,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(285,759)	(0.15
1,360,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(17,590)	(0.01
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(1,030,299)	(0.53
	Credit Default Swaps					
225,000	Fixed 1.000%	Floating (Markit CDX North America Investment Grade 39 Version 1 Index)	USD	20/12/2027	(3,534)	(0.00
UNREALISED LOSS	S ON CREDIT DEFAULT SWAPS				(3,534)	(0.00
	Inflation Swaps					
5,845,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(12,966)	(0.01
1,960,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(13,617)	(0.01
6,340,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(6,440)	(0.00
UNREALISED LOSS	S ON INFLATION SWAPS				(33,023)	(0.02
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(1,066,856)	(0.55
MARKET VALUE O					200,829,514	103.11
OTHER ASSETS AN	ND LIABILITIES				(6,046,431)	(3.11
SHAREHOLDERS'	EQUITY				194,783,083	100.00
					Market Value	% o Shareholders
TOTAL INVESTMEN	NTS				EUR	Equit
	ding derivatives (cost EUR 201,117,370)		<u> </u>		200,053,387	102.7
Unrealised gain on futur	res contracts				121,297	0.0
Unrealised loss on futur	res contracts				(63,821)	(0.03
Unrealised gain on forw	ard currency contracts				391,477	0.2
Unrealised loss on forward	ard currency contracts				(154,565)	80.0)
Unrealised gain on swap	p contracts				1,548,595	0.80
Unrealised loss on swap	contracts				(1,066,856)	(0.55
Other Assets and Liabili	ities				(6,046,431)	(3.11
Shareholders' Equi	ty				194,783,083	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, State Street Bank & Trust and Westpac Banking Corp.

The counterparties for swap contracts were Credit Suisse and Merrill Lynch International.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	5	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official exchange listing					
	- 91.28%						
Austria							
+	400,000 551.000	ams-OSRAM AG ams-OSRAM AG	EUR EUR	0.000% 10.500%	05/03/2025 30/03/2029	380,836 575,519	0.39 0.58
	,	Benteler International AG <sup>(a)</sup>	EUR	9.375%	15/05/2028	756,971	0.77
			-			1,713,326	1.74
Belgium	,						
o.g.u		Ontex Group NV	EUR	3.500%	15/07/2026	343,451	0.35
Finland	470.000	ODD Towns Ord	ELID	1.125%	00/44/0000	000 500	0.00
	470,000	SBB Treasury Oyj	EUR	1.125%	26/11/2029	293,520	0.30
France	200 000	Alstom SA	EUR	5.868%	Perp.	202,286	0.21
		Altice France SA	EUR	11.500%	01/02/2027	79,727	0.08
+		Altice France SA	EUR	3.375%	15/01/2028	359,470	0.36
	-	Altice France SA	EUR	4.125%	15/01/2029	313,946	0.32
	300,000	Altice France SA <sup>(a)</sup>	USD	5.125%	15/07/2029	183,246	0.19
	200,000	Altice France SA	USD	5.125%	15/07/2029	122,164	0.12
	200,000	Atos SE	EUR	1.750%	07/05/2025	48,570	0.05
	300,000	Atos SE	EUR	1.000%	12/11/2029	72,693	0.07
	100,000	Constellium SE	EUR	4.250%	15/02/2026	99,788	0.10
	300,000	Constellium SE	EUR	3.125%	15/07/2029	280,458	0.28
	896,000	Crown European Holdings SA	EUR	2.625%	30/09/2024	891,547	0.90
	475,000	Crown European Holdings SA	EUR	5.000%	15/05/2028	487,535	0.49
	500,000	Electricite de France SA	EUR	5.000%	Perp.	500,060	0.51
	800,000	Electricite de France SA	EUR	2.875%	Perp.	753,752	0.76
	-	Electricite de France SA	EUR	3.375%	Perp.	354,776	0.36
	-	Electricite de France SA	EUR	2.625%	Perp.	363,828	0.37
		Electricite de France SA	GBP	6.000%	Perp.	463,193	0.47
	-	Electricite de France SA	EUR	5.375%	Perp.	200,622	0.20
		Elior Group SA	EUR	3.750%	15/07/2026	429,035	0.43
	200,000		EUR	1.000%	03/04/2025	195,126	0.20
	-	Eutelsat SA	EUR	9.750%	13/04/2029	324,443	0.33
		Forvia SE	EUR	7.250%	15/06/2026	528,373	0.54
		Forvia SE	EUR	2.750%	15/02/2027	479,400	0.49
		Forvia SE	EUR	2.375%	15/06/2027	323,213	0.33
		Forvia SE	EUR	3.750%	15/06/2028	443,416	0.45
		Forvia SE	EUR	2.375%	15/06/2029	457,610	0.46
		Goldstory SAS	EUR	6.750%	01/02/2030	667,621	0.68
	113,000	Iliad Holding SASU	EUR	5.125%	15/10/2026	113,396	0.11
	375,000	Iliad Holding SASU	EUR	5.625%	15/10/2028	374,284	0.38 0.52
	500,000		EUR	5.375%	21/08/2029 15/12/2026	511,345	
	570,000	Kapla Holding SAS La Financiere Atalian SASU	EUR EUR	3.375%	30/06/2028	554,992 319,333	0.56 0.32
		Loxam SAS	EUR	8.500% 4.500%	18/08/2025	99,893	0.32
	-	Loxam SAS	EUR	2.875%	15/04/2026	224,910	0.10
	266,000	Paprec Holding SA	EUR	6.500%	17/11/2027	280,454	0.28
+		Quatrim SAS	EUR	8.500%	15/01/2027	781,341	0.28
-		RCI Banque SA	EUR	2.625%	18/02/2030	392,620	0.40
		Renault SA	EUR	2.375%	25/05/2026	484,390	0.49
		Renault SA	EUR	2.500%	02/06/2027	191,144	0.19
		Renault SA	EUR	1.125%	04/10/2027	273,039	0.28
		SNF Group SACA	EUR	2.000%	01/02/2026	145,330	0.15
		SNF Group SACA	EUR	2.625%	01/02/2029	541,500	0.55
			-			14,913,869	15.10
German	у						
	875,000	Adler Pelzer Holding GmbH	EUR	9.500%	01/04/2027	886,357	0.90
	300,000	Bayer AG	EUR	2.375%	12/11/2079	291,597	0.30
		Bayer AG	EUR	7.000%	25/09/2083	309,882	0.31
	225,000	Commerzbank AG	EUR	4.000%	30/03/2027	227,257	0.23
		Commerzbank AG	USD	7.000%	Perp.	182,888	0.18
	200,000	Commerzbank AG	EUR	4.000%	05/12/2030	198,674	0.20
	300,000	Commerzbank AG	EUR	1.375%	29/12/2031	276,330	0.28
	200,000	Commerzbank AG	EUR	6.500%	06/12/2032	211,334	0.21
	455,000	Ctec II GmbH	EUR	5.250%	15/02/2030	422,299	0.43
	500,000	HT Troplast GmbH	EUR	9.375%	15/07/2028	497,140	0.50
	825,000	IHO Verwaltungs GmbH	EUR	3.875%	15/05/2027	807,312	0.82
	250,000	IHO Verwaltungs GmbH	EUR	8.750%	15/05/2028	268,880	0.27

Ualdinaa	Security Decementary	Cumaman	Interest Date	Maturity Data	Market Value	% o Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equit
Bonds – (Cont Germany – (Cor	·					
	INEOS Styrolution Group GmbH	EUR	2.250%	16/01/2027	234,308	0.24
420,000	Mahle GmbH	EUR	6.500%	02/05/2031	422,726	0.43
	Schaeffler AG	EUR	2.750%	12/10/2025	491,660	0.50
	Schaeffler AG	EUR	3.375%	12/10/2028	680,253	0.69
	Schaeffler AG	EUR	4.750%	14/08/2029	100,929	0.10
	Schaeffler AG	EUR	4.500% 6.000%	28/03/2030	197,708	0.20
175,83	0 0	EUR EUR	2.000%	30/07/2026 15/07/2025	176,135 392.956	0.18 0.40
	Techem Verwaltungsgesellschaft 675 mbH TUI AG	EUR	5.000%	16/04/2028	392,930	0.40
	) TULAG	EUR	5.875%	15/03/2029	485,165	0.49
	3 TUI Cruises GmbH	EUR	6.500%	15/02/2030	606,240	0.61
	ZF Finance GmbH	EUR	5.750%	03/08/2026	205,888	0.21
300,000	ZF Finance GmbH	EUR	2.000%	06/05/2027	279,645	0.28
600,000	ZF Finance GmbH	EUR	2.750%	25/05/2027	570,822	0.58
900,000	ZF Finance GmbH	EUR	2.250%	03/05/2028	827,847	0.84
					10,553,990	10.69
Gibraltar	000 Applications Ltd	CDD	40.7500/	45/05/2020	220 544	0.00
	9 888 Acquisitions Ltd.	GBP	10.750%	15/05/2030	328,544	0.33
Greece 1,029,000	Alpha Bank SA	EUR	6.875%	27/06/2029	1,116,743	1.13
	Eurobank SA	EUR	4.875%	30/04/2031	815,777	0.82
1,300,000	National Bank of Greece SA	EUR	4.500%	29/01/2029	1,299,662	1.32
471,000	Piraeus Bank SA	EUR	5.000%	16/04/2030	470,350	0.48
831,000	Piraeus Financial Holdings SA	EUR	8.750%	Perp.	836,958	0.85
		_			4,539,490	4.60
Ireland						
	Bank of Ireland Group PLC	EUR	1.375%	11/08/2031	94,095	0.09
	Bank of Ireland Group PLC	EUR	6.000%	Perp.	199,636	0.20
	Bank of Ireland Group PLC	EUR	6.750%	01/03/2033	107,066	0.11
100,000	Virgin Media Vendor Financing Notes III DAC	GBP —	4.875%	15/07/2028	104,490	0.11
					505,287	0.51
300 000	Banca Monte dei Paschi di Siena SpA	EUR	3.625%	24/09/2024	299,199	0.30
	Banca Monte dei Paschi di Siena SpA	EUR	7.708%	18/01/2028	318,474	0.32
	Banco BPM SpA	EUR	6.125%	Perp.	980,389	0.99
	Castor SpA	EUR	6.000%	15/02/2029	92,769	0.10
525,000	Infrastrutture Wireless Italiane SpA	EUR	1.875%	08/07/2026	504,236	0.51
180,000	Infrastrutture Wireless Italiane SpA	EUR	1.625%	21/10/2028	165,215	0.17
200,000	Intesa Sanpaolo SpA	EUR	4.375%	12/07/2029	199,996	0.20
	Intesa Sanpaolo SpA	GBP	5.148%	10/06/2030	326,548	0.33
200,000	Intesa Sanpaolo SpA	EUR	6.375%	Perp.	198,202	0.20
250,000	· · · · · · · · · · · · · · · · · · ·	EUR	2.375%	22/12/2030	217,952	0.22
500,000	•	EUR	3.250%	15/12/2024	154,145	0.16
500,000	·	EUR	2.750%	15/04/2025	492,430	0.50
455,000	•	EUR	2.875%	28/01/2026	445,318	0.45
	Telecom Italia SpA	EUR	6.875%	15/02/2028 15/02/2028	304,194	0.31
412,000	·	EUR	6.875%	18/01/2029	437,758	0.44 0.14
165,000 335,000	•	EUR EUR	1.625% 1.625%	18/01/2029	141,638 293,658	0.12
200,000		EUR	5.250%	17/03/2055	189,834	0.19
200,000	·	EUR	2.731%	15/01/2032	190,752	0.19
	UniCredit SpA	USD	5.459%	30/06/2035	302,484	0.31
		_			6,255,191	6.33
Jersey						
	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	397,283	0.40
800,000	Avis Budget Finance PLC	EUR –	7.250%	31/07/2030	796,144	0.81
					1,193,427	1.21
Luxembourg 350.000	Altice Financing SA	EUR	2.250%	15/01/2025	338,114	0.34
	Altice Financing SA	EUR	3.000%	15/01/2028	671,357	0.68
	Altice Finco SA	EUR	4.750%	15/01/2028	378,727	0.38
	Altice France Holding SA	EUR	8.000%	15/05/2027	212,916	0.22
,00						
425,000	Aroundtown Finance SARL	EUR	7.125%	Perp.	320,607	0.32

Holdings	3	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds	– (Contir	nued)					
Luxemb	ourg – (C	ontinued)					
		Cirsa Finance International SARL	EUR	10.375%	30/11/2027	96,822	0.10
		Cirsa Finance International SARL	EUR	7.875%	31/07/2028	106,302	0.11
		Cirsa Finance International SARL	EUR	4.500%	15/11/2028	246,762	0.25
		Cirsa Finance International SARL CPI Property Group SA	EUR EUR	6.500% 7.000%	30/01/2029 07/05/2029	222,123 134,099	0.22 0.14
+		Kleopatra Finco SARL	EUR	4.250%	01/03/2029	529,429	0.14
		Kleopatra Holdings 2 SCA	EUR	6.500%	01/09/2026	149,187	0.15
		LHMC Finco 2 SARL	EUR	7.250%	02/10/2025	513,286	0.52
+	745,000	Lune Holdings SARL	EUR	5.625%	15/11/2028	621,911	0.63
	625,000	Summer BC Holdco B SARL	EUR	5.750%	31/10/2026	619,700	0.63
	565,000		EUR	7.750%	24/01/2033	665,706	0.67
+	600,000		EUR	3.000%	08/08/2024	589,170	0.60
	362,520	Vivion Investments SARL	EUR -	7.900%	31/08/2028	322,817	0.33
						7,216,190	7.31
Netherla		Achmea BV	EUR	4.625%	Perp.	182,698	0.18
	307,000	Boels Topholding BV	EUR	5.750%	15/05/2030	309,788	0.16
	300,000	Citycon Treasury BV	EUR	1.625%	12/03/2028	256,953	0.26
	400,000		EUR	2.750%	15/08/2028	361,408	0.37
	483,000	GTCR W-2 Merger Sub LLC / GTCR W Dutch Finance Sub BV	GBP	8.500%	15/01/2031	610,024	0.62
	320,000	Heimstaden Bostad Treasury BV	EUR	0.625%	24/07/2025	297,258	0.30
	525,000	Nobian Finance BV	EUR	3.625%	15/07/2026	515,256	0.52
	265,000	·	EUR	6.250%	15/05/2028	275,414	0.28
	725,000	•	EUR	4.247%	Perp.	711,435	0.72
	453,000		EUR	5.750%	15/05/2026	435,931	0.44
	235,000	0	USD	7.875%	15/05/2026	210,989	0.21
		Telefonica Europe BV	EUR	4.375%	Perp.	300,486	0.30
1		Telefonica Europe BV	EUR	6.750%	Perp.	1,617,825	1.64
		Telefonica Europe BV Telefonica Europe BV	EUR EUR	3.875% 2.502%	Perp.	393,108 94,310	0.40 0.10
		Telefonica Europe BV	EUR	2.376%	Perp. Perp.	177,120	0.10
		TenneT Holding BV	EUR	2.374%	Perp.	291,954	0.30
		TenneT Holding BV	EUR	4.625%	Perp.	208,606	0.21
		TenneT Holding BV	EUR	4.875%	Perp.	238,999	0.24
	205,000	-	EUR	4.500%	01/03/2025	204,436	0.21
	245,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.875%	31/03/2027	227,367	0.23
	320,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	3.750%	09/05/2027	311,478	0.32
	230,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375%	17/03/2055	254,615	0.26
		Teva Pharmaceutical Finance Netherlands III BV	USD	3.150%	01/10/2026	258,778	0.26
		TMNL Holding BV	EUR	3.750%	15/01/2029	369,895	0.37
		Trivium Packaging Finance BV	EUR	3.750%	15/08/2026	555,960	0.56
		United Group BV United Group BV	EUR	3.125%	15/02/2026	817,042	0.83
	,	Wintershall Dea Finance 2 BV—Series NC8	EUR EUR	4.625% 3.000%	15/08/2028 Perp.	146,146 177,520	0.15 0.18
		Wintershall Dea Finance BV—Series NC5	EUR	2.499%	Perp.	93,424	0.09
		WP/AP Telecom Holdings III BV	EUR	5.500%	15/01/2030	450,982	0.09
		ZF Europe Finance BV	EUR	2.500%	23/10/2027	281,121	0.28
		ZF Europe Finance BV	EUR	4.750%	31/01/2029	400,860	0.41
			_			12,039,186	12.19
Panama		Carried Carr	EUD	5.7500/	45/04/0000	E07.050	0.51
	497,000	Carnival Corp.	EUR	5.750%	15/01/2030	507,253	0.51
Spain	200.000	Banco de Sabadell SA	EUR	5.000%	Perp.	188,420	0.19
		Banco de Sabadell SA	EUR	2.625%	24/03/2026	98,971	0.10
	,	Banco de Sabadell SA	EUR	5.625%	06/05/2026	206,450	0.21
		Banco de Sabadell SA	EUR	2.000%	17/01/2030	196,374	0.20
	300,000	Banco de Sabadell SA	EUR	2.500%	15/04/2031	289,623	0.29
		Banco Santander SA	USD	4.750%	24/09/2024	330,301	0.34
		Gestamp Automocion SA	EUR	3.250%	30/04/2026	369,233	0.37
		Grifols SA	EUR	1.625%	15/02/2025	345,009	0.35
		Grifols SA	EUR	2.250%	15/11/2027	178,478	0.18
		Grifols SA	EUR	3.875%	15/10/2028	783,109	0.79
+		Grupo Antolin-Irausa SA	EUR	3.500%	30/04/2028	403,643	0.41
1	,170,000	Lorca Telecom Bondco SA	EUR -	4.000%	18/09/2027	1,145,477	1.16
						4,535,088	4.59

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
Supranationals						
724,000	•					
775 000	4 SARL	GBP	4.875%	01/06/2028	760,542	0.77
775,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC	EUR	3.000%	01/09/2029	628,386	0.64
780.000	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc.	EUR	2.125%	15/08/2026	635,146	0.64
	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc.	GBP	4.750%	15/07/2027	265,424	0.27
		-			2 200 400	2.32
					2,289,498	2.32
Sweden		5115	0.0050/	_	054.000	2.22
	Heimstaden Bostad AB	EUR	3.625%	Perp.	351,089	0.36
200,000	Heimstaden Bostad AB Heimstaden Bostad AB	EUR EUR	3.000%	Perp.	122,262	0.12 0.16
		EUR	2.625%	Perp.	155,965	0.16
300,000	Samhallsbyggnadsbolaget i Norden AB Samhallsbyggnadsbolaget i Norden AB	EUR	3.000% 2.375%	14/01/2025 04/09/2026	186,236 233,205	0.19
		EUR	2.250%	12/08/2027		0.24
	Samhallsbyggnadsbolaget i Norden AB Verisure Holding AB	EUR	3.875%	15/07/2026	200,434 396,096	0.20
	Verisure Holding AB  Verisure Holding AB	EUR	3.250%	15/02/2027	274,486	0.40
	Verisure Holding AB	EUR	9.250%	15/10/2027	583,748	0.20
	Verisure Holding AB	EUR	7.125%	01/02/2028	104,832	0.33
	Verisure Holding AB	EUR	5.500%	15/05/2030	268,429	0.27
	Verisure Midholding AB	EUR	5.250%	15/02/2029	121,681	0.12
120,000	voice in and any is		0.20070	10,02,2020		
					2,998,463	3.04
Switzerland						
	Credit Suisse AG	USD	2.950%	09/04/2025	269,825	0.27
400,000	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	339,671	0.35
		-			609,496	0.62
United Kingdom						
100,000	Agps Bondco PLC	EUR	6.000%	05/08/2025	35,153	0.04
	Agps Bondco PLC	EUR	4.625%	14/01/2026	70,348	0.07
	Agps Bondco PLC	EUR	5.000%	27/04/2027	246,526	0.25
	Barclays PLC	USD	8.000%	Perp.	183,757	0.19
	Barclays PLC	GBP	7.125%	Perp.	290,886	0.29
200,000	· · · · · · · · · · · · · · · · · · ·	GBP	5.875%	Perp.	233,254	0.24
500,000	· · · · · · · · · · · · · · · · · · ·	EUR	4.750%	30/11/2028	465,835	0.47
	Bellis Acquisition Co. PLC	GBP	3.250%	16/02/2026	922,103	0.93
1,300,000	·	GBP	8.125%	14/05/2030	1,523,763	1.54
200,000	BUPA Finance PLC	GBP	4.000%	Perp.	172,394	0.17
100,000	Carnival PLC	EUR	1.000%	28/10/2029	80,914	0.08
627,000	Deuce Finco PLC	GBP	5.500%	15/06/2027	698,889	0.71
536,000	eG Global Finance PLC	EUR	11.000%	30/11/2028	552,353	0.56
250,000	Heathrow Finance PLC	GBP	5.750%	03/03/2025	291,573	0.30
240,000	Iceland Bondco PLC	EUR	9.328%	15/12/2027	242,854	0.25
300,000	Iceland Bondco PLC	GBP	10.875%	15/12/2027	367,769	0.37
465,000	Maison Finco PLC	GBP	6.000%	31/10/2027	508,616	0.51
242,000	Maryland Bidco Ltd.	GBP	10.000%	26/01/2028	233,589	0.24
	Ocado Group PLC	GBP	3.875%	08/10/2026	204,214	0.21
	Pinewood Finance Co. Ltd.	GBP	3.625%	15/11/2027	318,227	0.32
	Pinewood Finco PLC	GBP	6.000%	27/03/2030	548,249	0.56
	Premier Foods Finance PLC	GBP	3.500%	15/10/2026	281,581	0.28
	Punch Finance PLC	GBP	6.125%	30/06/2026	315,127	0.32
	SIG PLC	EUR	5.250%	30/11/2026	320,628	0.32
475,000	*	GBP	8.250%	31/07/2025	543,724	0.55
	Synthomer PLC	EUR	7.375%	02/05/2029	740,978	0.75
	Travis Perkins PLC	GBP	3.750%	17/02/2026	111,860	0.11
	Virgin Media Secured Finance PLC	GBP	5.250%	15/05/2029	105,908	0.11
	Virgin Media Secured Finance PLC	GBP	4.250%	15/01/2030	98,493	0.10
	Vmed O2 LIK Financing LPLC	GBP	4.000%	31/01/2029	405,761	0.41
	Vmed O2 LIK Financing LPLC	EUR	3.250%	31/01/2031	339,475	0.34
	Vmed O2 UK Financing I PLC	GBP	4.500%	15/07/2031	282,041	0.29
	Vodafone Group PLC	GBP	4.875%	03/10/2078	751,444	0.76
	Vodafone Group PLC	EUR	2.625%	27/08/2080	96,133	0.10
	Vodafone Group PLC Vodafone Group PLC	EUR EUR	3.000% 6.500%	27/08/2080	90,803	0.09 0.93
	Zenith Finco PLC	GBP	6.500%	30/08/2084 30/06/2027	914,319 318,808	0.93
555,000	25	- JDI	0.000/0	33,30,2021		
					13,908,349	14.08
United States						
130,000	Ball Corp.	USD	4.875%	15/03/2026	117,818	0.12

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	•					
	Ball Corp.	EUR USD	1.500%	15/03/2027	471,155	0.48
	Ball Corp. Chemours Co.	EUR	2.875% 4.000%	15/08/2030 15/05/2026	155,698 672,281	0.16 0.68
	Coty, Inc.	EUR	3.875%	15/04/2026	498,440	0.50
	Coty, Inc.	EUR	4.500%	15/05/2027	105,859	0.11
200,000	MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	133,972	0.14
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.375%	24/04/2030	431,862	0.44
	MPT Operating Partnership LP / MPT Finance Corp.	USD	3.500%	15/03/2031	47,850	0.05
	Olympus Water US Holding Corp. Olympus Water US Holding Corp.	EUR	3.875%	01/10/2028	93,703	0.09
	Organon & Co. / Organon Foreign Debt Co-Issuer BV	EUR EUR	9.625% 2.875%	15/11/2028 30/04/2028	970,128 424,039	0.98 0.43
	Silgan Holdings, Inc.	EUR	3.250%	15/03/2025	789,085	0.80
	WMG Acquisition Corp.	EUR	2.750%	15/07/2028	189,034	0.19
	WMG Acquisition Corp.	EUR	2.250%	15/08/2031	287,979	0.29
					E 200 002	5.46
TOTAL BONDS					5,388,903	5.40
(cost EUR 93,639	9,644)				90,132,521	91.28
						% of
Holdings	Security Description				Market Value EUR	Shareholders' Equity
					Lon	
Common Stock France	s – 0.01%					
311,214	Casino Guichard Perrachon SA				12,168	0.01
TOTAL COMMON (cost EUR 580,18					12,168	0.01
Warrants - 0.00	0/,					
France	70					
256,798	Casino Guichard Perrachon SA, exp. 04/29				231	0.00
TOTAL WARRAN (cost EUR 73,290					231	0.00
Mutual Funds –	4.58%					
Ireland						
437	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(b)</sup>				4,521,239	4.58
TOTAL MUTUAL (cost EUR 4,514,					4,521,239	4.58
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					25.05
(cost EUR 98,807	,629)				94,666,159	95.87
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Bonds - 1.01%	curities dealt in another regulated market					
France 250,000	Constellium SE <sup>(a)</sup>	USD	5.875%	15/02/2026	228,955	0.23
Italy						
400,000	Intesa Sanpaolo SpA <sup>(a)</sup>	USD	4.198%	01/06/2032	311,108	0.32
Luxembourg 200,000	Altice Financing SA <sup>(a)</sup>	USD	5.000%	15/01/2028	143,689	0.15
Switzerland 315,000	UBS Group AG <sup>(a)</sup>	USD	9.250%	Perp.	310,302	0.31
TOTAL BONDS (cost EUR 1,038,	917)				994,054	1.01
TOTAL TRANSFE (cost EUR 1,038,	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 917)				994,054	1.01

Holdings		Security Description				ı	Market Value EUR	% of Shareholders' Equity
Other Tra Common United Kin	Stocks	ole Securities - 0.05%						
	6,375	Holdco New Ord					52,385	0.05
(cost EUR							52,385	0.05
TOTAL OT (cost EUR		RANSFERABLE SECUR	RITIES				52,385	0.05
MARKET \		OF INVESTMENTS EXC 719)	CLUDING DERIVAT	IVES			95,712,598	96.93
Futures C	Contract	ts – 0.01%						
Number of Contracts		curity Description				Commitment Market Value EUR	Unrealised Gain EUR	% of Shareholders' Equity
	EUI 24 Ger	R man Federal Republic Bon	do 2VP Euturos 06/00	/2024	Long	2,525,880	1,470	0.00
		man Federal Republic Bon			Long Long	3,000,920	2,340	0.00 0.01
						5,526,800	3,810	0.01
	(2) US	<b>D</b> Treasury Long Bond Future	es 19/09/2024		Short	(214,036)	1,294	0.00
		Treasury Notes 10YR Future Treasury Notes 5YR Future			Short Short	(1,102,081) (681,751)	1,423 151	0.00 0.00
	(1) 00	ricusury ricics of revealed	00 00/00/2024			(1,997,868)	2,868	0.00
UNREALIS	SED GAI	N ON FUTURES CONT	RACTS			(1,221,222)	6,678	0.01
Number of Contracts		curity Description				Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
		<b>D</b> Treasury Notes 2YR Future Treasury Ultra Long Bond I			Short Long	(562,340) 112,970	(323) (1,215)	(0.00) (0.00)
						(449,370)	(1,538)	(0.00)
UNREALIS	SED LOS	SS ON FUTURES CONT	TRACTS				(1,538)	(0.00)
Forward (	Currenc	cy Contracts – (0.19%	<b>b</b> )					
Currency		Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
PLN GBP		2,665,999	EUR	617,080 5,801,081		03/06/2024	8,188	0.01
SEK		4,978,415 4,638,134	EUR EUR	399,770		02/07/2024 24/07/2024	36,024 6,128	0.03 0.01
EUR PLN		3,855,456 2,561,998	USD EUR	4,158,771 597,736		30/07/2024 27/08/2024	38,683 246	0.04 0.00
	SED GAI	N ON FORWARD CUR					89,269	0.09
							Unrealised	% of
Currency		Amount Bought	Currency	Amount Sold		Maturity Date	Loss EUR	Shareholders' Equity
EUR EUR		625,182 18,277,973	PLN GBP	2,665,998 15,721,835		03/06/2024 02/07/2024	(87) (155,601)	(0.00) (0.16)
EUR		40,654	SEK	473,401		24/07/2024	(775)	(0.00)
USD 	SED LOS	12,670,830 SS ON FORWARD CUR	EUR	11,745,470		30/07/2024	(116,632) (273,095)	(0.12)
Swap Cor							(2.0,000)	(0.20)
Net Local Notional				Passiva	C	Maturity Date	Unrealised Gain	% of Shareholders'
Amount		Pay		Receive	Currency	Maturity Date	EUR	Equity
	690,000	Interest Rate Swaps Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	7,982	0.01

Contracts -	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
60.000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	751	0.00
1,110,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2029	13,427	0.01
UNREALISED GAIL	N ON INTEREST RATE SWAPS				22,160	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				22,160	0.02
Net Local Notional					Unrealised Loss	% of Shareholders'
Amount	Pay	Receive	Currency	<b>Maturity Date</b>	EUR	Equity
	Interest Rate Swaps					
4,340,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250%	EUR	19/06/2026	(22,243)	(0.02)
7,970,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2027	(34,960)	(0.04)
1,440,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2029	(10,984)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(68,187)	(0.07)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(68,187)	(0.07)
MARKET VALUE C					95,487,885	96.70
OTHER ASSETS A	ND LIABILITIES				3,259,398	3.30
SHAREHOLDERS'	EQUITY				98,747,283	100.00
TOTAL INVESTME	NTS				Market Value EUR	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost EUR 99,902,719)				95,712,598	96.93
Unrealised gain on futu	ires contracts				6,678	0.01
Unrealised loss on futu	ires contracts				(1,538)	(0.00)
	ward currency contracts				89,269	0.09
Unrealised loss on forv	vard currency contracts				(273,095)	(0.28)
Unrealised gain on swa					22,160	0.02
Unrealised loss on swa	ap contracts				(68,187)	(0.07)
Other Assets and Liabi	lities				3,259,398	3.30
Shareholders' Equ	ity				98,747,283	100.00

The Futures Commission Merchant was Goldman Sachs International.

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, Merrill Lynch International, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparty for swap contracts was Merrill Lynch International.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Bonds - 91. Argentina 200, Australia 50, Benin 100, Brazil 200, Canada 57, 35, 50, 20, 166, 85, 45, 200,  Cayman Islan 20, 30, 9, 30,  Colombia 90, Denmark 100, Dominican Re 150, Finland 100,	Argentina Government International Bond  Westpac Banking Corp.  Benin Government International Bond  Banco do Brasil SA  Banco	USD  USD  USD  USD  USD  USD  USD  USD	0.750%  2.894%  4.875%  8.748%  6.125% 7.000% 6.000% 7.750% 4.000% 9.000%  6.000% 5.700% 7.500%	09/07/2030 04/02/2030 19/01/2032 Perp. 01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 15/02/2029 15/09/2028 15/02/2029	115,800 48,878 92,417 201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713 81,983	0.42 0.18 0.33 0.73 0.17 0.13 0.18 0.18 0.07 0.55 0.24
Bonds - 91. Argentina 200, Australia 50, Benin 100, Brazil 200, Canada 57, 35, 50, 20, 166, 85, 45, 200,  Cayman Islan 20, 30, 9, 30, 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	.83% .000 Argentina Government International Bond .000 Westpac Banking Corp000 Benin Government International Bond .000 Banco do Brasil SA .000 Bausch Health Cos., Inc000 Embridge, Inc000 Enbridge, Inc000 Enbridge, Inc000 Garda World Security Corp000 GFL Environmental, Inc001 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD  EUR  USD  USD  USD  USD  USD  USD  USD  U	2.894% 4.875% 8.748% 6.125% 7.000% 6.000% 7.750% 4.000% 9.000% 6.000% 5.700%	04/02/2030  19/01/2032  Perp.  01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	48,878 92,417 201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.18 0.33 0.73 0.17 0.18 0.18 0.01 0.55 0.22
Australia 50,4  Benin 100,4  Brazil 200,4  Canada 57,4 35,50,60,65,85,40,650,40,65,85,45,200,6  Cayman Islam 20,430,9,30,650,650,650,650,650,650,650,650,650,65	,000 Westpac Banking Corp.  ,000 Benin Government International Bond  ,000 Banco do Brasil SA  ,000 Bausch Health Cos., Inc. ,000 Bombardier, Inc. ,000 Enbridge, Inc. ,000 Enbridge, Inc. ,000 Gorda World Security Corp. ,000 GFL Environmental, Inc. ,000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ,000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC ,000 Rogers Communications, Inc. ,000 Royal Bank of Canada	USD  EUR  USD  USD  USD  USD  USD  USD  USD  U	2.894% 4.875% 8.748% 6.125% 7.000% 6.000% 7.750% 4.000% 9.000% 6.000% 5.700%	04/02/2030  19/01/2032  Perp.  01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	48,878 92,417 201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.18 0.33 0.73 0.17 0.18 0.18 0.01 0.55 0.22
50,  Benin 100,  Brazil 200,  Canada 57, 35, 50, 20, 166, 65, 85, 45, 200,  Cayman Islan 20, 30, 9, 30,  Colombia 90,  Denmark 100,  Dominican Re 150,  Finland 100,  Finland	,000 Benin Government International Bond  ,000 Banco do Brasil SA  ,000 Bausch Health Cos., Inc. ,000 Bombardier, Inc. ,000 Enbridge, Inc. ,000 Enbridge, Inc. ,000 Garda World Security Corp. ,000 GFL Environmental, Inc. ,000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ,000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC ,000 Rogers Communications, Inc. ,000 Royal Bank of Canada	USD	4.875%  8.748%  6.125% 7.000% 6.000% 7.750% 4.000% 9.000% 6.000% 5.700%	19/01/2032  Perp.  01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	92,417 201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.33 0.73 0.17 0.18 0.18 0.07 0.55 0.22
Benin	,000 Benin Government International Bond  ,000 Banco do Brasil SA  ,000 Bausch Health Cos., Inc. ,000 Bombardier, Inc. ,000 Enbridge, Inc. ,000 Enbridge, Inc. ,000 Garda World Security Corp. ,000 GFL Environmental, Inc. ,000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ,000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC ,000 Rogers Communications, Inc. ,000 Royal Bank of Canada	USD	4.875%  8.748%  6.125% 7.000% 6.000% 7.750% 4.000% 9.000% 6.000% 5.700%	19/01/2032  Perp.  01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	92,417 201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.33 0.73 0.17 0.15 0.18 0.07 0.55 0.24
200,   Canada   57,   35,   50,   50,   50,   166,   65,   85,   200,	,000 Banco do Brasil SA  ,000 Bausch Health Cos., Inc. ,000 Bombardier, Inc. ,000 Enbridge, Inc. ,000 Enbridge, Inc. ,000 Garda World Security Corp. ,000 GFL Environmental, Inc. ,000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ,000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC ,000 Rogers Communications, Inc. ,000 Royal Bank of Canada	USD	8.748% 6.125% 7.000% 6.000% 5.700% 4.000% 9.000% 6.000% 5.000%	Perp. 01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029	201,940 47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.73 0.17 0.15 0.18 0.18 0.07 0.55
200,  Canada  57, 35, 50, 50, 166, 65, 85, 200,  Cayman Islam 20, 30, 9, 30,  Denmark 100,  Dominican Re 150,  Finland 100,  100,	.000 Bausch Health Cos., Inc000 Bombardier, Inc000 Enbridge, Inc000 Enbridge, Inc000 Garda World Security Corp000 GFL Environmental, Inc000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD USD USD USD USD USD USD	6.125% 7.000% 6.000% 5.700% 7.750% 4.000% 9.000% 6.000% 5.000%	01/02/2027 01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029	47,483 35,068 51,334 50,176 20,306 151,867 66,713	0.17 0.13 0.18 0.18 0.07 0.55
57, 35, 50, 50, 50, 166, 65, 85, 45, 200,  Cayman Islam 20, 30, 9, 30,  Denmark 100, Dominican Re 150, Finland	.000 Bombardier, Inc000 Enbridge, Inc000 Enbridge, Inc000 Garda World Security Corp000 GFL Environmental, Inc000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD USD USD USD USD	7.000% 6.000% 5.700% 7.750% 4.000% 9.000% 6.000% 5.000%	01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	35,068 51,334 50,176 20,306 151,867 66,713	0.18 0.18 0.17 0.07 0.55 0.24
35, 50, 50, 50, 20, 20, 216, 85, 85, 45, 200, 200, 30, 9, 30, 50, 50, 50, 50, 50, 50, 50, 50, 50, 5	.000 Bombardier, Inc000 Enbridge, Inc000 Enbridge, Inc000 Garda World Security Corp000 GFL Environmental, Inc000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD USD USD USD USD	7.000% 6.000% 5.700% 7.750% 4.000% 9.000% 6.000% 5.000%	01/06/2032 15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	35,068 51,334 50,176 20,306 151,867 66,713	0.18 0.18 0.17 0.07 0.55 0.24
50, 50, 50, 20, 166, 65, 85, 85, 200, 20, 30, 30, 30, 50, 50, 50, 50, 50, 50, 50, 50, 50, 5	.000 Enbridge, Inc000 Garda World Security Corp000 GFL Environmental, Inc000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD USD USD USD USD	6.000% 5.700% 7.750% 4.000% 9.000% 6.000% 5.000%	15/11/2028 08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	51,334 50,176 20,306 151,867 66,713	0.18 0.07 0.55 0.24
50, 20, 166, 65, 85, 165, 85, 175, 175, 185, 185, 185, 185, 185, 185, 185, 18	.000 Enbridge, Inc. Garda World Security Corp000 GFL Environmental, Inc001 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .002 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .003 Rogers Communications, Inc004 Royal Bank of Canada	USD USD USD USD USD USD	5.700% 7.750% 4.000% 9.000% 6.000% 5.000%	08/03/2033 15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	50,176 20,306 151,867 66,713	0.18 0.07 0.55 0.24
20, 166, 65, 85, 45, 200,  Cayman Islan 20, 30, 9, 30,  Denmark 100, Dominican Re 150, Finland 100,	.000 Garda World Security Corp000 GFL Environmental, Inc001 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .002 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .003 Rogers Communications, Inc004 Royal Bank of Canada	USD USD USD USD	7.750% 4.000% 9.000% 6.000% 5.000%	15/02/2028 01/08/2028 15/02/2029 15/09/2028 15/02/2029	20,306 151,867 66,713	0.07 0.55 0.24
166, 65, 85, 45, 200, 45, 200, 5	.000 GFL Environmental, Inc000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD USD	4.000% 9.000% 6.000% 5.000%	01/08/2028 15/02/2029 15/09/2028 15/02/2029	151,867 66,713	0.55 0.24
65, 85, 45, 200, 45, 200, 10    Cayman Islam 20, 30, 9, 30, 10    Colombia 90, 10    Denmark 100, 10    Dominican Re 150, 10    Finland 100, 100, 100, 100, 100, 100, 100, 100	.000 Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC .000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC .000 Rogers Communications, Inc000 Royal Bank of Canada	USD USD USD	9.000% 6.000% 5.000%	15/02/2029 15/09/2028 15/02/2029	66,713	0.24
85,1 45,200,  Cayman Islan 20,30,9,30,  Colombia 90,0  Denmark 100,0  Dominican Re 150,0  Finland 100,1	.000 Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LtC .000 Rogers Communications, Inc000 Royal Bank of Canada .000 Royal R	USD USD	6.000% 5.000%	15/09/2028 15/02/2029	•	
200,  Cayman Islam 20, 30, 9, 30,  Colombia 90,  Denmark 100,  Dominican Re 150,  Finland 100,	LLC ,000 Rogers Communications, Inc. ,000 Royal Bank of Canada	USD	5.000%	15/02/2029	81 983	
200,  Cayman Islam 20, 30, 9, 30,  Colombia 90,  Denmark 100,  Dominican Re 150,  Finland 100,	,000 Royal Bank of Canada				01,000	0.30
Cayman Islam 20, 30, 9, 30,  Colombia 90,  Denmark 100,  Dominican R 150,  Finland 100,	nds	USD -	7.500%		44,310	0.16
20,1 30,0 9,1 30,0  Colombia 90,0  Denmark 100,0  Dominican Re 150,0  Finland 100,0		-		02/05/2084	203,510	0.74
20,1 30,0 9,1 30,0  Colombia 90,0  Denmark 100,0  Dominican Re 150,0  Finland 100,0					752,750	2.72
30, 9, 30, 30, 30, 30, 30, 30, 30, 30, 30, 30	.000 Transocean Litan Financing Ltd.	HOD	0.0750/	0.4.10.0.10.0.0	00.700	0.00
9,1 30,1  Colombia 90,1  Denmark 100,1  Dominican R 150,1  Finland 100,1		USD	8.375%	01/02/2028	20,782	0.08
Colombia 90,1 Denmark 100,1 Dominican Re 150,1 Finland 100,1		USD	8.250%	15/05/2029	30,037	0.11
Colombia 90,0 Denmark 100,0 Dominican Re 150,0 Finland 100,0	,000 Transocean, Inc.	USD	8.750%	15/02/2030	9,392	0.03
90,4  Denmark 100,4  Dominican Re 150,4  Finland 100,6	,000 Transocean, Inc.	USD -	8.500%	15/05/2031	30,002	0.11
90,4  Denmark 100,4  Dominican Re 150,4  Finland 100,6					90,213	0.33
Dominican Re 150,0 Finland	,000 Ecopetrol SA	USD	6.875%	29/04/2030	86,224	0.31
Finland 100,	,000 Pandora A/S	EUR	3.875%	31/05/2030	107,650	0.39
Finland		1100	4.0750/	00/00/0000	404.704	0.40
100,	000 Dominican Republic International Bond	USD	4.875%	23/09/2032	134,704	0.49
	,000 Neste Oyj	EUR	3.875%	21/05/2031	108,448	0.39
100 (	,000 Neste Oyj ,000 Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	111,334	0.39
100,	leoilisudden voima Gyj	-	4.75070	01/00/2000	219.782	0.80
France					219,702	
	,000 ALD SA	EUR	3.875%	22/02/2027	108,667	0.39
100,	,000 AXA SA	EUR	6.375%	Perp.	112,774	0.41
100,	,000 Banque Federative du Credit Mutuel SA	EUR	4.125%	13/03/2029	110,966	0.40
100,	,000 BNP Paribas SA	EUR	3.875%	23/02/2029	109,296	0.40
	,000 BNP Paribas SA	EUR	0.875%	11/07/2030	93,472	0.34
	,000 BPCE SA	EUR	5.125%	25/01/2035	111,356	0.40
	,000 Electricite de France SA	GBP	5.875%	18/07/2031	97,920	0.36
	,000 La Mondiale SAM	EUR	0.750%	20/04/2026	204,700	0.74
	,000 Societe Generale SA	EUR	5.250%	06/09/2032	111,651	0.40
	,000 Sogecap SA	EUR	6.500%	16/05/2044	118,771	0.43
100,	,000 Veolia Environnement SA	EUR –	0.800%	15/01/2032	88,285	0.32
					1,267,858	4.59
Germany 100,0	,000 Bayer AG	EUR	2.375%	12/11/2079	105,641	0.38
	,000 Deutsche Bank AG	USD	2.129%	24/11/2026	284,094	1.03
	,000 Deutsche Bank AG	EUR	5.000%	05/09/2030	112,344	0.41
	,000 Schaeffler AG	EUR	4.500%	28/03/2030	107,439	0.39
	.448 TUI Cruises GmbH	EUR	6.500%	15/02/2030	99,832	0.36
5,0	,000 Volkswagen Leasing GmbH	EUR	4.000%	11/04/2031	5,423	0.02
					714,773	2.59
Greece 100,		EUR	7.250%	13/07/2028	116,612	0.42

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Co		<u> </u>		<u> </u>		
India						
200,	0,000 Adani Ports & Special Economic Zone Ltd.	USD	4.000%	30/07/2027	182,438	0.66
Indonesia						
200,	0,000 Perusahaan Penerbit SBSN Indonesia III	USD	2.550%	09/06/2031	168,407	0.61
Ireland	2000 Acres Instant Conital DAC / Acres Clabel Aviation Trust	Heb	2.6500/	24/07/2027	141 000	0.54
	0,000 AerCap Ireland Capital DAC / AerCap Global Aviation Trust 0,000 AIB Group PLC	USD EUR	3.650% 2.875%	21/07/2027 30/05/2031	141,822 105,017	0.51 0.38
	5,000 Bank of Ireland Group PLC	EUR	1.875%	05/06/2026	186,389	0.67
100,	0,000 Permanent TSB Group Holdings PLC	EUR	6.625%	25/04/2028	114,619	0.42
		_			547,847	1.98
Isle Of Man						
200,	0,000 Gohl Capital Ltd.	USD	4.250%	24/01/2027	192,363	0.70
Japan	2,000 ODIV Care	FUD	4.4770/	04/06/2020	111 205	0.40
	0,000 ORIX Corp.	EUR	4.477%	01/06/2028	111,395	0.40
Kazakhstan 200	0,000 KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	163,019	0.59
Luxembourg	g					
	0,000 Altice France Holding SA	EUR	8.000%	15/05/2027	35,062	0.13
	0,000 ARD Finance SA	EUR	5.000%	30/06/2027	33,866	0.12
	0,000 Blackstone Property Partners Europe Holdings SARL	EUR	3.625%	29/10/2029	102,336	0.37
	0,000 Logicor Financing SARL	EUR	3.250%	13/11/2028	102,352	0.37
200,	0,000 MHP Lux SA	USD -	6.950%	03/04/2026	167,000	0.60
					440,616	1.59
Mexico	0,000 Banco Mercantil del Norte SA	USD	7.625%	Perp.	197,874	0.72
	0,000 BBVA Bancomer SA	USD	5.125%	18/01/2033	185,520	0.67
	0,000 Mexico City Airport Trust	USD	5.500%	31/10/2046	169,709	0.61
	0,000 Mexico Government International Bond	USD	2.659%	24/05/2031	331,348	1.20
	0,000 Trust Fibra Uno	USD	4.869%	15/01/2030	175,700	0.63
		-			1,060,151	3.83
Morocco						
	0,000 Morocco Government International Bond	USD	3.000%	15/12/2032	160,034	0.58
Netherlands 100	5 0,000 Brenntag Finance BV	EUR	3.750%	24/04/2028	107,915	0.39
	0,000 Cooperatieve Rabobank UA	EUR	3.250%	24/04/2026 Perp.	202,304	0.39
	0,000 Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	58,275	0.21
	0,000 IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	194,871	0.71
	0,000 ING Groep NV	USD	4.017%	28/03/2028	192,646	0.70
100,	0,000 Koninklijke Philips NV	EUR	3.750%	31/05/2032	107,107	0.39
100,	0,000 Lseg Netherlands BV	EUR	4.231%	29/09/2030	111,814	0.40
	0,000 Metinvest BV	USD	7.650%	01/10/2027	139,000	0.50
	1,272 MV24 Capital BV	USD	6.748%	01/06/2034	152,218	0.55
	0,000 Prosus NV	EUR	2.031%	03/08/2032	263,867	0.96
	0,000 Swisscom Finance BV 0,000 United Group BV	EUR	3.500%	29/11/2031	108,038	0.39
	0,000 Ziggo BV	EUR EUR	4.625% 2.875%	15/08/2028 15/01/2030	105,893 96,135	0.38 0.35
100,	5,000 Eiggo D v	-	2.07070	10/01/2000	1,840,083	6.66
Panama					1,040,003	0.00
	5,000 Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	159,997	0.58
	5,000 Carnival Corp.	USD	7.000%	15/08/2029	15,420	0.05
		-			175,417	0.63
Romania					·	
200,	0,000 Romania Government International Bond	EUR	2.875%	26/05/2028	206,041	0.74
30,	0,000 Romania Government International Bond	EUR	2.625%	02/12/2040	21,750	0.08
		-			227,791	0.82
Singapore						
3,	3,000 Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	2,903	0.01
Spain 100.	0,000 Banco Santander SA	EUR	3.875%	22/04/2029	108,483	0.39
,		20.1	5.070		,	5.50

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	•					
Spain – (Continue		ODD	0.0500/	0.4/4.0/00000	440.000	0.44
	Banco Santander SA Cellnex Finance Co. SA	GBP EUR	2.250% 3.625%	04/10/2032 24/01/2029	112,628 107,458	0.41 0.39
100,000	Celliex Fillance Co. SA	EUR -	3.023%	24/01/2029		
					328,569	1.19
Supranationals 200,000	African Export-Import Bank	USD	3.798%	17/05/2031	170,534	0.62
	American Airlines, Inc. / AAdvantage Loyalty IP Ltd.	USD	5.750%	20/04/2029	65,332	0.23
97,000	VistaJet Malta Finance PLC / Vista Management Holding, Inc.	USD	7.875%	01/05/2027	88,290	0.32
					324,156	1.17
Sweden 200,000	Verisure Midholding AB	EUR	5.250%	15/02/2029	211,599	0.77
Switzerland					,,,,,,	
	UBS Group AG	EUR	7.750%	01/03/2029	122,747	0.44
200,000	UBS Group AG	USD	3.875%	Perp.	184,586	0.67
		=			307,333	1.11
Turkey						
200,000	Turkey Government International Bond	USD	7.625%	26/04/2029	204,882	0.74
Ukraine 200.000	Ukraine Government International Bond	USD	7.750%	01/09/2028	59.400	0.22
United Arab Emir						
	NBK Tier 1 Ltd.	USD	3.625%	Perp.	185,508	0.67
United Kingdom	D. J. DIO	1105	0.0700/	0.444.40007	101.071	0.07
200,000 40,000	· · · · · · · · · · · · · · · · · · ·	USD USD	2.279% 8.125%	24/11/2027 14/12/2026	184,274 42,063	0.67 0.15
	Macquarie Airlinance Holdings Ltd.	USD	6.400%	26/03/2029	10,094	0.04
	NatWest Group PLC	USD	3.073%	22/05/2028	186,642	0.67
91,000	TechnipFMC PLC	USD	6.500%	01/02/2026	90,748	0.33
62,000	Vodafone Group PLC	USD	7.000%	04/04/2079	63,855	0.23
					577,676	2.09
United States	AbbVie les	USD	2.200%	24/44/2020	22.775	0.00
	AbbVie, Inc. AbbVie, Inc.	USD	3.200% 4.950%	21/11/2029 15/03/2031	22,775 15,870	0.08 0.06
	Acadia Healthcare Co., Inc.	USD	5.000%	15/04/2029	19,831	0.00
	Acrisure LLC / Acrisure Finance, Inc.	USD	8.250%	01/02/2029	20,071	0.07
74,000	Acrisure LLC / Acrisure Finance, Inc.	USD	6.000%	01/08/2029	67,541	0.24
39,000	AdaptHealth LLC	USD	5.125%	01/03/2030	34,084	0.12
53,000	AG Issuer LLC	USD	6.250%	01/03/2028	51,605	0.19
	AG TTMT Escrow Issuer LLC	USD	8.625%	30/09/2027	12,473	0.04
	Air Lease Corp.	USD	2.875%	15/01/2026	167,293	0.60
	Allegiant Travel Co.	USD	7.250%	15/08/2027	20,740	0.07
	Allegion US Holding Co., Inc.	USD USD	5.600% 6.750%	29/05/2034 15/10/2027	14,964	0.05 0.14
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer Ally Financial, Inc.—Series B	USD	4.700%	15/10/2027 Perp.	38,290 70,938	0.14
	AMC Networks, Inc.	USD	10.250%	15/01/2029	24,927	0.09
	American Tower Corp.	USD	5.200%	15/02/2029	83,373	0.30
	Amgen, Inc.	USD	5.150%	02/03/2028	24,924	0.09
	Amgen, Inc.	USD	5.250%	02/03/2030	75,178	0.27
5,000	Amgen, Inc.	USD	4.200%	01/03/2033	4,611	0.02
200,000	- ·	USD	5.250%	02/03/2033	198,444	0.72
	Amphenol Corp.	USD	5.250%	05/04/2034	10,971	0.04
	ANGI Group LLC	USD	3.875%	15/08/2028	25,729	0.09
	Anheuser-Busch InBev Worldwide, Inc. APi Group DE, Inc.	USD	4.750%	23/01/2029	223,423	0.81
	API Group DE, Inc. APX Group, Inc.	USD USD	4.125% 5.750%	15/07/2029 15/07/2029	68,371 75,853	0.25 0.27
	Arcosa, Inc.	USD	4.375%	15/07/2029	121,527	0.27
	Asbury Automotive Group, Inc.	USD	4.625%	15/11/2029	46,662	0.17
27,000		USD	5.000%	15/02/2032	24,235	0.09
10,000	*	USD	5.625%	15/01/2029	9,312	0.03
97,000	AthenaHealth Group, Inc.	USD	6.500%	15/02/2030	87,911	0.32
33,000		USD	7.125%	01/08/2030	33,495	0.12
175,000	·	USD	5.819%	15/09/2029	177,928	0.64
	Bank of America Corp.	USD	2.687%	22/04/2032	21,003	0.08
96,000	·	USD	2.972%	04/02/2033	80,831	0.29
50,000	Bank of America Corp.	USD	4.571%	27/04/2033	46,977	0.17

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity	
Bonds – (Continued)							
United States – (C	•						
	BCPE Empire Holdings, Inc.	USD USD	7.625%	01/05/2027	51,394	0.19	
	Blue Racer Midstream LLC / Blue Racer Finance Corp. Blue Racer Midstream LLC / Blue Racer Finance Corp.	USD	7.000% 7.250%	15/07/2029 15/07/2032	15,152 15,274	0.05 0.06	
	Booking Holdings, Inc.	EUR	4.750%	15/11/2034	116,206	0.42	
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	26,797	0.10	
	Broadcom, Inc.	USD	4.300%	15/11/2032	23,168	0.08	
	Broadcom, Inc.	USD	3.137%	15/11/2035	59,599	0.22	
100,000	Broadcom, Inc.	USD	3.187%	15/11/2036	78,427	0.28	
150,000	BroadStreet Partners, Inc.	USD	5.875%	15/04/2029	137,584	0.50	
50,000	Campbell Soup Co.	USD	5.200%	21/03/2029	49,736	0.18	
	Campbell Soup Co.	USD	5.400%	21/03/2034	50,453	0.18	
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	14,894	0.05	
	Cargill, Inc.	EUR	3.875%	24/04/2030	110,135	0.40	
	Cargo Aircraft Management, Inc.	USD	4.750%	01/02/2028	53,207	0.19	
	Cargo Aircraft Management, Inc.—Series APRI	USD	4.750%	01/02/2028	32,108	0.12 0.40	
	Carrier Global Corp. Castle US Holding Corp.	EUR USD	4.125% 9.500%	29/05/2028 15/02/2028	110,342 15,455	0.40	
	CBRE Services, Inc.	USD	5.500%	01/04/2029	10,989	0.04	
	CBRE Services, Inc.	USD	5.950%	15/08/2034	25,205	0.04	
	CCO Holdings LLC / CCO Holdings Capital Corp.	USD	4.750%	01/02/2032	87,753	0.32	
	Charles Schwab Corp.—Series G	USD	5.375%	Perp.	69,313	0.25	
	Charles Schwab Corp—Series K	USD	5.000%	Perp.	71,403	0.26	
	Charter Communications Operating LLC / Charter Communications				,		
	Operating Capital	USD	4.908%	23/07/2025	16,845	0.06	
50,000	Charter Communications Operating LLC / Charter Communications						
	Operating Capital	USD	6.384%	23/10/2035	48,846	0.18	
	Chemours Co.	USD	5.375%	15/05/2027	94,858	0.34	
	Cigna Group	USD	4.375%	15/10/2028	24,152	0.09	
	Cigna Group	USD	2.375%	15/03/2031	103,952	0.38	
	Cinemark USA, Inc.	USD	5.250%	15/07/2028	80,617	0.29	
	Cisco Systems, Inc.	USD USD	5.050% 3.875%	26/02/2034	5,960 40,632	0.02 0.15	
	Citigroup, Inc. Citigroup, Inc.	USD	4.450%	Perp. 29/09/2027	72,942	0.15	
	Citigroup, Inc.	USD	4.412%	31/03/2031	23,725	0.09	
	Citigroup, Inc.	USD	3.785%	17/03/2033	29,315	0.11	
	Citigroup, Inc.—Series V	USD	4.700%	Perp.	41,243	0.15	
	Citigroup, Inc.—Series W	USD	4.000%	Perp.	20,136	0.07	
	Citizens Financial Group, Inc.—Series F	USD	5.650%	Perp.	49,003	0.18	
25,000	Civitas Resources, Inc.	USD	8.375%	01/07/2028	26,188	0.09	
94,000	Clarivate Science Holdings Corp.	USD	3.875%	01/07/2028	86,170	0.31	
94,000	Clarivate Science Holdings Corp.	USD	4.875%	01/07/2029	85,822	0.31	
75,000	Clear Channel Outdoor Holdings, Inc.	USD	7.875%	01/04/2030	74,650	0.27	
	Cleveland-Cliffs, Inc.	USD	6.750%	15/04/2030	118,757	0.43	
	Cleveland-Cliffs, Inc.	USD	4.875%	01/03/2031	22,822	0.08	
	Cloud Software Group, Inc.	USD	8.250%	30/06/2032	35,326	0.13	
	CNX Midstream Partners LP	USD	4.750%	15/04/2030	38,544	0.14	
	CNX Resources Corp.	USD	7.250%	01/03/2032	15,186	0.05	
	Coca-Cola Consolidated, Inc.	USD USD	5.450%	01/06/2034	25,144	0.09	
	Cornerstone Building Brands, Inc. Cougar JV Subsidiary LLC	USD	6.125% 8.000%	15/01/2029 15/05/2032	62,750 25,798	0.23 0.09	
	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	75,910	0.09	
	CVS Health Corp.	USD	5.000%	30/01/2029	123,271	0.45	
	CVS Health Corp.	USD	2.125%	15/09/2031	39,866	0.14	
	DaVita, Inc.	USD	3.750%	15/02/2031	71,374	0.26	
	Dealer Tire LLC / DT Issuer LLC	USD	8.000%	01/02/2028	53,995	0.20	
	Dealer Tire LLC / DT Issuer LLC—Series DEC	USD	8.000%	01/02/2028	20,580	0.07	
25,000	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	25,038	0.09	
8,000	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	8,191	0.03	
32,000	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	33,426	0.12	
22,000	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	21,687	0.08	
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. DIRECTV Financing LLC / DIRECTV Financing Co-Obligor,	USD	5.875%	15/08/2027	138,259	0.50	
	Inc.—Series DEC	USD	5.875%	15/08/2027	78,065	0.28	
	Discover Financial Services—Series C	USD	5.500%	Perp.	72,848	0.26	
	Discovery Communications LLC	USD	3.950%	20/03/2028	46,810	0.17	
	Discovery Communications LLC	USD	4.125%	15/05/2029	23,052	0.08	
	Elastic NV	USD	4.125%	09/09/2026	66,137	0.24	
	Energy Transfer LP	USD	6.100%	01/12/2028	51,342	0.19	
	EnLink Midstream Partners LP—Series C	USD	9.780%	Perp.	58,339	0.21	
	Exelon Corp.	USD	5.150%	15/03/2029	24,864	0.09	
75,000	Expedia Group, Inc.	USD	3.250%	15/02/2030	66,974	0.24	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (0	·	1100	0.5000/	04/07/0000	45.000	0.00
	Fiserv, Inc. Ford Motor Co.	USD USD	3.500% 4.750%	01/07/2029 15/01/2043	15,683 27,517	0.06 0.10
	Foundation Building Materials, Inc.	USD	6.000%	01/03/2029	66,223	0.10
	Freedom Mortgage Corp.	USD	6.625%	15/01/2027	100,416	0.36
	Freedom Mortgage Holdings LLC—Series MAY	USD	9.250%	01/02/2029	5,057	0.02
14,000	Frontier Communications Holdings LLC	USD	5.000%	01/05/2028	13,085	0.05
	General Electric Co.	USD	6.750%	15/03/2032	3,278	0.01
	General Mills, Inc.	EUR	3.650%	23/10/2030	107,981	0.39
	General Motors Financial Co., Inc.	GBP	2.350%	03/09/2025	122,514	0.44
	Genesis Energy LP / Genesis Energy Finance Corp. Global Infrastructure Solutions, Inc.	USD USD	7.875% 5.625%	15/05/2032 01/06/2029	60,094 97,584	0.22 0.35
	Global Infrastructure Solutions, Inc.	USD	7.500%	15/04/2032	31,252	0.11
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	73,022	0.26
50,000	GLP Capital LP / GLP Financing II, Inc.	USD	6.750%	01/12/2033	52,090	0.19
	GXO Logistics, Inc.	USD	6.250%	06/05/2029	43,594	0.16
	GYP Holdings III Corp.	USD	4.625%	01/05/2029	38,812	0.14
	HCA, Inc.	USD	5.875%	01/02/2029	126,781	0.46
	HCA, Inc.	USD USD	3.500%	01/09/2030	44,727	0.16 0.05
	H-Food Holdings LLC / Hearthside Finance Co., Inc. Hillenbrand, Inc.	USD	8.500% 6.250%	01/06/2026 15/02/2029	13,192 25,916	0.09
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	100,862	0.36
,	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	COD	0.70070	01/00/2001	100,002	0.00
,	Borrower Escrow, Inc.	USD	5.000%	01/06/2029	134,832	0.49
30,000	Howard Midstream Energy Partners LLC	USD	6.750%	15/01/2027	29,996	0.11
35,000	Howard Midstream Energy Partners LLC	USD	8.875%	15/07/2028	36,692	0.13
	Howmet Aerospace, Inc.	USD	5.950%	01/02/2037	110,598	0.40
	HUB International Ltd.	USD	7.375%	31/01/2032	35,100	0.13
	Hughes Satellite Systems Corp.	USD	6.625%	01/08/2026	19,686	0.07
	Humana, Inc. Huntington Bancshares, Inc.	USD USD	5.375% 6.208%	15/04/2031 21/08/2029	22,752 25,484	0.08 0.09
	Hyundai Capital America	USD	5.600%	30/03/2028	100,196	0.36
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	75,001	0.27
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	9.750%	15/01/2029	54,383	0.20
65,474	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	23,101	0.08
191,000	Imola Merger Corp.	USD	4.750%	15/05/2029	178,113	0.64
	Intel Corp.	USD	5.150%	21/02/2034	14,689	0.05
	Iron Mountain Information Management Services, Inc.	USD	5.000%	15/07/2032	84,741	0.31
	ITT Holdings LLC	USD	6.500%	01/08/2029	83,287	0.30
	J M Smucker Co. J M Smucker Co.	USD USD	5.900% 6.200%	15/11/2028 15/11/2033	51,343 26,136	0.19 0.09
	JPMorgan Chase & Co.	USD	6.875%	Perp.	82,713	0.30
	JPMorgan Chase & Co.	USD	6.087%	23/10/2029	308,679	1.12
	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	27,464	0.10
35,000	KB Home	USD	7.250%	15/07/2030	35,966	0.13
68,000	Kodiak Gas Services LLC	USD	7.250%	15/02/2029	69,061	0.25
	LCM Investments Holdings II LLC	USD	4.875%	01/05/2029	98,576	0.36
	LifePoint Health, Inc.	USD	5.375%	15/01/2029	88,693	0.32
	Lowe's Cos., Inc.	USD	1.700%	15/09/2028	65,235	0.24
	Lowe's Cos., Inc. Madison IAQ LLC	USD USD	5.150% 4.125%	01/07/2033 30/06/2028	114,070 5,558	0.41 0.02
	MajorDrive Holdings IV LLC	USD	6.375%	01/06/2029	70,849	0.26
	Marriott International, Inc.	USD	4.900%	15/04/2029	24,589	0.09
	Marriott International, Inc.	USD	4.875%	15/05/2029	5,892	0.02
50,000	Marriott International, Inc.—Series FF	USD	4.625%	15/06/2030	48,177	0.17
77,000	Marriott Ownership Resorts, Inc.	USD	4.500%	15/06/2029	69,689	0.25
	Matador Resources Co.	USD	6.875%	15/04/2028	65,641	0.24
	Matador Resources Co.	USD	6.500%	15/04/2032	29,937	0.11
	Match Group Holdings II LLC	USD	3.625%	01/10/2031	35,044	0.13
	McAfee Corp. Medline Borrower LP	USD USD	7.375% 3.875%	15/02/2030 01/04/2029	73,799 20,042	0.27 0.07
	Medline Borrower LP	USD	5.250%	01/10/2029	132,508	0.48
	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	108,222	0.39
	Morgan Stanley	USD	5.173%	16/01/2030	49,643	0.18
	Morgan Stanley	USD	5.466%	18/01/2035	49,630	0.18
	Nabors Industries, Inc.	USD	7.375%	15/05/2027	96,721	0.35
	Nationstar Mortgage Holdings, Inc.	USD	5.500%	15/08/2028	52,456	0.19
	Navient Corp.	USD	5.000%	15/03/2027	131,224	0.47
	Netflix, Inc.	EUR	3.875%	15/11/2029	113,793	0.41
	NextEra Energy Operating Partners LP	USD	7.250%	15/01/2029	46,028	0.17
	NNN REIT, Inc. Noble Finance II LLC	USD USD	5.600% 8.000%	15/10/2033 15/04/2030	24,874 36,286	0.09 0.13
55,550					,200	55

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	,	HCD	E 60E9/	20/04/2027	144 470	0.50
	NuStar Logistics LP Occidental Petroleum Corp.	USD USD	5.625% 8.500%	28/04/2027 15/07/2027	144,479 26,794	0.52 0.10
	Oracle Corp.	USD	4.650%	06/05/2030	97,341	0.35
	Oracle Corp.	USD	2.875%	25/03/2031	64,511	0.23
25,000	Oracle Corp.	USD	6.250%	09/11/2032	26,364	0.10
25,000	Oracle Corp.	USD	4.900%	06/02/2033	24,168	0.09
	Penn Entertainment, Inc.	USD	4.125%	01/07/2029	95,861	0.35
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	76,518	0.28
	Permian Resources Operating LLC Permian Resources Operating LLC	USD USD	5.875% 7.000%	01/07/2029 15/01/2032	24,444 19,433	0.09 0.07
	Phinia, Inc.	USD	6.750%	15/04/2029	30,248	0.11
	Pike Corp.	USD	5.500%	01/09/2028	111,970	0.40
80,000	Prairie Acquiror LP	USD	9.000%	01/08/2029	82,246	0.30
	Quest Diagnostics, Inc.	USD	6.400%	30/11/2033	69,351	0.25
	Rand Parent LLC	USD	8.500%	15/02/2030	63,833	0.23
	Regal Rexnord Corp.	USD	6.300%	15/02/2030	46,049	0.17
	Royal Caribbean Cruises Ltd. RTX Corp.	USD USD	6.250% 6.100%	15/03/2032 15/03/2034	19,880 34,550	0.07 0.12
	Scotts Miracle-Gro Co.	USD	4.000%	01/04/2031	53,064	0.12
	Sealed Air Corp.	USD	6.875%	15/07/2033	66,260	0.24
	Sealed Air Corp. / Sealed Air Corp. US	USD	6.125%	01/02/2028	4,967	0.02
61,000	SeaWorld Parks & Entertainment, Inc.	USD	5.250%	15/08/2029	56,905	0.21
	Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc.	USD	4.625%	01/11/2026	11,593	0.04
	Sinclair Television Group, Inc.	USD	5.125%	15/02/2027	21,590	0.08
	Sirius XM Radio, Inc. Sitio Royalties Operating Partnership LP / Sitio Finance Corp.	USD USD	3.875% 7.875%	01/09/2031 01/11/2028	123,862 96,577	0.45 0.35
	Sonic Automotive, Inc.	USD	4.625%	15/11/2029	33,235	0.33
	Sonic Automotive, Inc.	USD	4.875%	15/11/2031	37,720	0.12
	Spirit AeroSystems, Inc.	USD	9.375%	30/11/2029	26,862	0.10
	Spirit AeroSystems, Inc.	USD	9.750%	15/11/2030	65,684	0.24
80,000	SRS Distribution, Inc.	USD	6.125%	01/07/2029	81,391	0.29
	Standard Industries, Inc.	USD	4.375%	15/07/2030	42,862	0.15
	State Street Corp.—Series I	USD	6.700%	Perp.	70,965	0.26
	StoneX Group, Inc. Tenet Healthcare Corp.	USD USD	7.875% 6.125%	01/07/2029 01/10/2028	40,994 65,456	0.15 0.24
	Tenet Healthcare Corp.	USD	6.125%	15/06/2030	29,756	0.11
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	34,512	0.12
50,000	T-Mobile USA, Inc.	USD	3.375%	15/04/2029	45,868	0.17
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	23,229	0.08
	T-Mobile USA, Inc.	USD	2.700%	15/03/2032	20,792	0.07
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	98,461	0.36
	TransDigm, Inc. TransDigm, Inc.	USD USD	5.500% 6.750%	15/11/2027 15/08/2028	140,547 45,441	0.51 0.16
	TransDigm, Inc.	USD	4.875%	01/05/2029	41,754	0.15
	Truist Financial Corp.—Series N	USD	4.800%	Perp.	142,519	0.52
	United Wholesale Mortgage LLC	USD	5.500%	15/11/2025	32,702	0.12
90,000	United Wholesale Mortgage LLC	USD	5.500%	15/04/2029	84,396	0.31
	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	72,569	0.26
	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	4,681	0.02
	US Bancorp US Bancorp	USD USD	3.700% 5.775%	Perp. 12/06/2029	75,880 25,263	0.27 0.09
	US Bancorp	USD	5.384%	23/01/2030	25,263	0.09
	US Foods, Inc.	USD	4.750%	15/02/2029	60,112	0.22
	USA Compression Partners LP / USA Compression Finance Corp.	USD	7.125%	15/03/2029	55,175	0.20
25,000	USI, Inc.	USD	7.500%	15/01/2032	25,123	0.09
	Venture Global LNG, Inc.	USD	8.125%	01/06/2028	76,744	0.28
	Venture Global LNG, Inc.	USD	9.500%	01/02/2029	10,842	0.04
	Verizon Communications, Inc.	USD USD	4.016%	03/12/2029	23,586	0.09
	Verizon Communications, Inc. Vertiv Group Corp.	USD	2.355% 4.125%	15/03/2032 15/11/2028	20,283 97,332	0.07 0.35
	VT Topco, Inc.	USD	8.500%	15/08/2030	126,645	0.46
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	47,414	0.17
	Waste Management, Inc.	USD	4.875%	15/02/2034	4,878	0.02
	Waste Pro USA, Inc.	USD	5.500%	15/02/2026	145,835	0.53
	Wells Fargo & Co.	USD	7.625%	Perp.	42,127	0.15
	Wells Fargo & Co.	USD	2.879%	30/10/2030	22,014	0.08
	Wells Fargo & Co.—Series BB Williams Cos., Inc.	USD USD	3.900% 2.600%	Perp. 15/03/2031	71,366 21,037	0.26 0.08
	WR Grace Holdings LLC	USD	5.625%	15/08/2029	68,084	0.25
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Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (0			7.5000/	45/44/0007	44.000	0.45
	XPO Escrow Sub LLC XPO, Inc.	USD USD	7.500% 7.125%	15/11/2027 01/02/2032	41,229 30,600	0.15 0.11
00,000	74 6, 116.	COD	7.12070	0 1/02/2002	13,964,779	50.51
TOTAL BONDS					15,504,775	
(cost USD 27,068	3,572)				25,385,967	91.83
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Common Stock	cs – 0.14%					
Luxembourg 1,096	Intelsat Emergence SA				39,566	0.14
TOTAL COMMO	N STOCKS					
(cost USD 67,391	1)				39,566	0.14
Mutual Funds -	- 0.20%					
Ireland 46 892	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(a)</sup>				46,891	0.17
	iShares Core EUR Corp. Bond UCITS ETF				3,206	0.01
55	iShares USD Corp. Bond UCITS ETF				5,561	0.02
					55,658	0.20
TOTAL MUTUAL (cost USD 55,865					55,658	0.20
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				25,481,191	92.17
(0001 000 21,101	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				20,401,101	
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
		Currency	Interest Rate	Maturity Date		Shareholders'
	Security Description	Currency	Interest Rate	Maturity Date		Shareholders'
Transferable se	ecurities dealt in another regulated market			Maturity Date		Shareholders'
Transferable se Bonds – 0.02% United States 5,000	ecurities dealt in another regulated market	Currency	Interest Rate	Maturity Date 15/05/2032		Shareholders'
Transferable se Bonds – 0.02% United States	Cougar JV Subsidiary LLC <sup>(b)</sup>				USD	Shareholders' Equity
Transferable se Bonds – 0.02% United States 5,000 TOTAL BONDS (cost USD 5,162)	Cougar JV Subsidiary LLC <sup>(b)</sup>				<b>USD</b> 5,160	Shareholders' Equity
Transferable see Bonds - 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States	Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%	USD	8.000%	15/05/2032	5,160 5,160	Shareholders' Equity  0.02  0.02
Transferable see Bonds - 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States 41,932	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC)	USD	8.000% 7.530%	15/05/2032	5,160 5,160 42,746	Shareholders' Equity  0.02  0.02  0.16
Transferable se Bonds – 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Assee United States 41,932 1,000,000	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA	USD	8.000%	15/05/2032 25/05/2042 20/06/2054	5,160 5,160	Shareholders' Equity  0.02  0.02
Transferable se Bonds – 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Assee United States 41,932 1,000,000	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD	7.530% 4.500%	15/05/2032	5,160 5,160 42,746 946,211 971,250	0.02 0.02 0.16 3.42
Transferable see Bonds – 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA	USD USD USD	7.530% 4.500%	15/05/2032 25/05/2042 20/06/2054	5,160 5,160 42,746 946,211	0.02 0.02 0.16 3.42 3.51
Transferable see Bonds – 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD USD	7.530% 4.500%	15/05/2032 25/05/2042 20/06/2054	5,160 5,160 42,746 946,211 971,250	0.02 0.02 0.16 3.42 3.51
Transferable se Bonds – 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States 41,932 1,000,000 1,000,000  TOTAL AGENCIE (cost USD 1,971, Non-Agencies A	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD USD	7.530% 4.500%	15/05/2032 25/05/2042 20/06/2054	5,160 5,160 42,746 946,211 971,250 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09
Transferable se Bonds – 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States 41,932 1,000,000 1,000,000 TOTAL AGENCIE (cost USD 1,971, Non-Agencies & Cayman Islands	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> t Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)	USD USD USD	7.530% 4.500%	15/05/2032 25/05/2042 20/06/2054	5,160 5,160 42,746 946,211 971,250 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09
Transferable se Bonds - 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States 41,932 1,000,000 1,000,000  TOTAL AGENCIE (cost USD 1,971, Non-Agencies A Cayman Islands 250,000 500,000	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR  Bain Capital Credit CLO Ltd. 2021-2X Class D	USD USD USD USD	7.530% 4.500% 5.000%	25/05/2042 20/06/2054 20/06/2054	5,160 5,160 42,746 946,211 971,250 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09 7.09
Transferable se Bonds – 0.02% United States 5,000  TOTAL BONDS (cost USD 5,162)  Agencies Asset United States 41,932 1,000,000 1,000,000  TOTAL AGENCIE (cost USD 1,971, Non-Agencies ASSET)  Cayman Islands 250,000 500,000 250,000 250,000	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D  Bain Capital Credit CLO Ltd. 2024-3X Class A1	USD USD USD USD USD	7.530% 4.500% 5.000% 9.038% 8.739% 1.000%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037	5,160 5,160 42,746 946,211 971,250 1,960,207 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D Bain Capital Credit CLO Ltd. 2024-3X Class A1 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR	USD USD USD USD USD USD USD USD	9.038% 8.739% 1.000% 8.836%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2037 20/04/2031	5,160 5,160 42,746 946,211 971,250 1,960,207 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 0.90 0.91
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D  Bain Capital Credit CLO Ltd. 2024-3X Class A1	USD USD USD USD USD	7.530% 4.500% 5.000% 9.038% 8.739% 1.000%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037	5,160 5,160 42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880 300,385	0.02 0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D Bain Capital Credit CLO Ltd. 2024-3X Class A1 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR	USD USD USD USD USD USD USD USD	9.038% 8.739% 1.000% 8.836%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2037 20/04/2031	5,160 5,160 42,746 946,211 971,250 1,960,207 1,960,207	0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 0.90 0.91
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D  Bain Capital Credit CLO Ltd. 2024-3X Class A1  Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR  Park Blue CLO Ltd. 2024-5X Class A1	USD USD USD USD USD USD USD USD	9.038% 8.739% 1.000% 8.836%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2037 20/04/2031	5,160 5,160 42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880 300,385	0.02 0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D  Bain Capital Credit CLO Ltd. 2024-3X Class A1  Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR  Park Blue CLO Ltd. 2024-5X Class A1	USD USD USD USD USD USD USD USD USD	9.038% 8.739% 1.000% 8.836% 1.000%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2037 20/04/2031 25/07/2037	42,746 946,211 971,250 1,960,207 251,816 501,569 250,320 250,880 300,385 1,554,970	0.02 0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09 5.62
Transferable se Bonds - 0.02% United States	courities dealt in another regulated market  Cougar JV Subsidiary LLC <sup>(b)</sup> It Backed Obligations – 7.09%  Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA  ES ASSET BACKED OBLIGATIONS 659)  Asset Backed Obligations – 7.84%  Bain Capital Credit CLO Ltd. 2019-1X Class DR Bain Capital Credit CLO Ltd. 2021-2X Class D  Bain Capital Credit CLO Ltd. 2024-3X Class A1  Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR  Park Blue CLO Ltd. 2024-5X Class A1	USD USD USD USD USD USD USD USD USD	9.038% 8.739% 1.000% 8.836% 1.000%	15/05/2032 25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2037 20/04/2031 25/07/2037	42,746 946,211 971,250 1,960,207 251,816 501,569 250,320 250,880 300,385 1,554,970	0.02 0.02 0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09 5.62

Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	es Asset Backed Obligati	ons – (Continued)						
	<ul> <li>(Continued)</li> <li>Connecticut Avenue Ser</li> </ul>	curities Trust 2022-R05 Class	2M2	USD	8.324%	25/04/2042	35,308	0.13
	000 Morgan Stanley Capital		21112	USD	4.177%	15/07/2051	142,193	0.51
							337,137	1.22
TOTAL NON-	AGENCIES ASSET BACKEI	OBLIGATIONS					2,167,459	7.84
TOTAL TRAN		EALT IN ANOTHER REGUL	ATED MARKET				4,132,826	14.95
· · · · · ·	ferable Securities						.,.02,020	
Bonds – 0.2								
United States		ings LLC / Summit Midstream	Finance Corp.(b)	USD	12.000%	15/10/2026	70,996	0.26
TOTAL BONE (cost USD 65							70,996	0.26
TOTAL OTHE	R TRANSFERABLE SECUR	RITIES					70,996	0.26
MARKET VAI	LUE OF INVESTMENTS EXC	LUDING DERIVATIVES					29,685,013	107.38
(cost USD 31	<u> </u>						29,005,013	107.30
Futures Con	tracts – 0.03%					Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders' Equity
(1)	USD US Treasury Long Bond Future	as 19/09/2024			Short	(116,313)	703	0.00
3					Long	326,672	2,536	0.01
5	US Treasury Notes 2YR Future				Long	1,018,633	585	0.00
(3)	•				Short	(317,555)	70	0.00
(4)	US Treasury Ultra Long Bond US Treasury Ultra Long Notes				Short Short	(491,125) (673,125)	5,625 1,547	0.02 0.01
(0)	OO Headary Ollia Long Notes	1011(1 didies 15/05/2024				(252,813)	11,066	0.04
UNREALISED	GAIN ON FUTURES CONT	RACTS				(232,013)	11,066	0.04
						Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Loss USD	Shareholders'
2	CAD Canadian Government Bond 1	0YR Futures 18/09/2024			Long	174,704	(305)	(0.00)
(13)	EUR German Federal Republic Bon	ds 5Y Futures 06/09/2024			Short	(1,630,775)	(706)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(1,011)	(0.01)
Forward Cur	rrency Contracts – (0.01%	s)						
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
GBP	1,851	USD	2,357			20/06/2024		0.00
NZD	6,513	USD	3,989			20/06/2024		0.00
USD	5,981	CAD	8,124			20/06/2024		0.00
USD	8,495	CHF	7,423			20/06/2024		0.00
USD GBP	20,609 2,661,731	JPY USD	3,033,811			20/06/2024 02/07/2024		0.01 0.11
AUD	139,350	USD	3,367,753 91,302			25/07/2024		0.11
EUR	1,589,218	USD	1,715,589			30/07/2024		0.05
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					47,669	0.17
	Amount		Amount			Maturity		% of Shareholders'
Currency	Bought	Currency	Sold			Date		Equity
CAD CHF	8,124 7,423	USD USD	6,000 8,261			20/06/2024 20/06/2024	. ,	(0.00)
					omnanying notos aro			

Forward Currence	y Contracts – (Continu	ued)					
	,	,				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
JPY	3,033,811	USD	20,198		20/06/2024	(789)	(0.00)
SEK		USD	2,683		20/06/2024	(66)	(0.00)
USD		GBP	1,851		20/06/2024	(20)	(0.00)
USD		NZD	6,513		20/06/2024	(82)	(0.00)
USD USD		SEK GBP	27,506 488,202		20/06/2024 02/07/2024	(5) (6,918)	(0.00)
SGD		USD	102,304		05/07/2024	(481)	(0.03)
USD		EUR	5,431,954		30/07/2024	(41,483)	(0.15)
UNREALISED LOS	S ON FORWARD CURR	ENCY CONTRA	CTS			(49,902)	(0.18)
Swap Contracts	- 0.16%					Unrealised	9/ -5
Net Local Notional						Gain	% of Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
190,000	Interest Rate Swaps Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2027	1,864	0.00
490,000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	7,724	0.03
200,000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	5,483	0.02
70.000	Fixed 3.000%		Floating (EUR 6 month EURIBOR)	EUR	19/06/2044	2,016	0.01
100,000	Fixed 3.750%		Floating (GBP 1 month SONIA)	GBP	19/06/2029	1,985	0.01
UNREALISED GAI	N ON INTEREST RATE S	SWAPS				19,072	0.07
	Credit Default Swaps						
37,804	Floating (Stellantis NV)		Fixed 5.000%	EUR	20/12/2028	180	0.00
60,611	Fixed 1.000%		Floating (Continental AG)	EUR	20/06/2029	273	0.00
38,000	Fixed 1.000%		Floating (Renault SA)	EUR	20/06/2029	4	0.00
48,985	Floating (Alstom SA)		Fixed 1.000%	EUR	20/06/2029	1,871	0.01
3,790,449	Floating (Markit CDX N		Fixed 1.000%	USD	20/06/2026	22,034	0.08
655,294	Investment Grade 36 Ve Floating (Markit CDX No	orth America	Fixed 1.000%	USD	20/06/2028	6,274	0.02
505,375	Investment Grade 40 Ve Floating (Markit CDX No	,	Fixed 1.000%	USD	20/12/2028	4,438	0.02
	Investment Grade 41 Ve					.,,	
UNREALISED GAI	N ON CREDIT DEFAULT	SWAPS				35,074	0.13
TOTAL UNREALIS	ED GAIN ON SWAP CON	NTRACTS				54,146	0.20
Net Local Notional						Unrealised Loss	% of Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
450,000	Floating (CAD 1 month	,	Fixed 4.250%	CAD	19/06/2026	(1,013)	(0.00)
540,000	Floating (EUR 6 month	,	Fixed 3.000%	EUR	19/06/2029	(7,233)	(0.03)
10,000	Floating (EUR 6 month	,	Fixed 2.750%	EUR	19/06/2054	(375)	(0.00)
170,000	Floating (GBP 1 month	,	Fixed 4.250%	GBP	19/06/2026	(1,256)	(0.01)
40,000 30.000	Floating (GBP 1 month Floating (GBP 1 month	,	Fixed 3.750% Fixed 3.750%	GBP GBP	19/06/2031 19/06/2034	(162) (193)	(0.00)
	SS ON INTEREST RATE S		1 1/00 0.1 00 /0		10/00/2004	(10,232)	(0.04)
	Credit Default Swaps					(,,	()
25,688	Fixed 1.000%		Floating (BASF SE)	EUR	20/06/2029	(73)	(0.00)
30,000	Fixed 1.000%		Floating (BASI SE)	EUR	20/06/2029	(372)	(0.00)
	Fixed 1.000%		Floating (Next Group PLC)	EUR	20/06/2029	(93)	(0.00)
	SS ON CREDIT DEFAULT	SWAPS		20.1	20,30/2020	(538)	(0.00)
	ED LOSS ON SWAP CO					(10,770)	(0.04)
MARKET VALUE (						29,736,211	107.56
(cost USD 31,391,						,,=	
OTHER ASSETS A	ND LIABILITIES					(2,090,798)	(7.56)
SHAREHOLDERS'	EQUITY					27,645,413	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 31,391,358)	29,685,013	107.38
Unrealised gain on futures contracts	11,066	0.04
Unrealised loss on futures contracts	(1,011)	(0.01)
Unrealised gain on forward currency contracts	47,669	0.17
Unrealised loss on forward currency contracts	(49,902)	(0.18)
Unrealised gain on swap contracts	54,146	0.20
Unrealised loss on swap contracts	(10,770)	(0.04)
Other Assets and Liabilities	(2,090,798)	(7.56)
Shareholders' Equity	27,645,413	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and State Street Bank & Trust.

The counterparty for swap contracts was Morgan Stanley.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 81.58% Australia						
	APA Infrastructure Ltd.	EUR	0.750%	15/03/2029	3,612,530	0.18
1,675,000	APA Infrastructure Ltd.	GBP	3.500%	22/03/2030	1,904,965	0.10
3,250,000	Atlassian Corp.	USD	5.500%	15/05/2034	3,223,512	0.16
	Australia & New Zealand Banking Group Ltd.	EUR	5.101%	03/02/2033	4,396,907	0.22
1,675,000	National Australia Bank Ltd.	GBP -	1.699%	21/10/2025	1,941,057	0.10
A					15,078,971	0.76
Austria 3,900,000	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	4,450,567	0.22
3,900,000	Raiffeisen Bank International AG	EUR	6.000%	15/09/2028	4,388,088	0.22
4,200,000	Volksbank Wien AG	EUR -	0.875%	23/03/2026	4,309,920	0.22
					13,148,575	0.66
Belgium 1.748.000	Anheuser-Busch InBev SA/NV	EUR	3.450%	22/09/2031	1,883,267	0.10
	Anheuser-Busch InBev SA/NV	EUR	3.750%	22/03/2037	2,992,127	0.15
2,800,000	KBC Group NV	GBP	1.250%	21/09/2027	3,260,575	0.16
1,000,000	Solvay SA	EUR	3.875%	01/11/2028	1,081,938	0.05
					9,217,907	0.46
Canada	Enbridge, Inc.	USD	6.000%	15/11/2028	5,107,733	0.26
	Enbridge, Inc.	USD	6.200%	15/11/2020	1,724,349	0.20
5,800,000		USD	5.700%	08/03/2033	5,820,416	0.29
	Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	1,183,902	0.06
4,375,000	·	USD	5.000%	15/02/2029	4,307,931	0.21
2,050,000		USD	3.800%	15/03/2032	1,819,252	0.09
4,150,000 Rogers Communica	Rogers Communications, Inc.	USD	4.550%	15/03/2052	3,381,918	0.17
					23,345,501	1.17
Cayman Islands 400,000	DP World Crescent Ltd.	USD	4.848%	26/09/2028	391,426	0.02
	Sands China Ltd.	USD	5.400%	08/08/2028	863,768	0.04
		-			1,255,194	0.06
Chile						
300,000	Chile Government International Bond	USD	3.100%	22/01/2061	183,750	0.01
2,002,437	GNL Quintero SA	USD -	4.634%	31/07/2029	1,953,017	0.10
					2,136,767	0.11
Colombia 210.000	Ecopetrol SA	USD	8.625%	19/01/2029	219,188	0.01
	Ecopetrol SA	USD	6.875%	29/04/2030	105,384	0.00
520,000	Ecopetrol SA	USD	8.875%	13/01/2033	535,696	0.03
		-			860,268	0.04
Denmark						
	Novo Nordisk A/S	EUR	3.375%	21/05/2034	7,252,727	0.37
2,850,000	Pandora A/S	EUR -	3.875%	31/05/2030	3,068,035	0.15
Finland					10,320,762	0.52
Finland 2,775,000	Neste Oyj	EUR	3.875%	21/05/2031	3,009,435	0.15
2,681,000	**	EUR	1.375%	23/06/2028	2,629,891	0.13
1,250,000	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	1,391,671	0.07
5,186,000	Teollisuuden Voima Oyj	EUR	4.250%	22/05/2031	5,616,114	0.29
		-			12,647,111	0.64
France				00/27/22/2	0.465.75	
	Air France-KLM	EUR	4.625%	23/05/2029	2,166,723	0.11
1,600,000		EUR	3.875%	22/02/2027	1,738,665	0.09
	Alstom SA	EUR	0.125%	27/07/2027 Porp	871,389	0.04
2,975,000	AXA SA Ayvens SA	EUR EUR	6.375% 3.875%	Perp. 24/01/2028	3,355,019	0.17 0.13
2,400,000	•	EUR	3.875% 1.625%	15/11/2027	2,604,528 2,522,552	0.13
	Banque Federative du Credit Mutuel SA  Banque Federative du Credit Mutuel SA	EUR	3.875%	26/01/2028	3,272,223	0.13
	Banque Federative du Credit Mutuel SA	EUR	4.125%	13/03/2029	1,331,596	0.10
,,.		-				

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conf	inued)					
France - (Conti	· ·					
7,100,000	Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	7,900,292	0.40
	Banque Federative du Credit Mutuel SA	EUR	4.375%	11/01/2034	3,228,075	0.16
	Banque Federative du Credit Mutuel SA	EUR	3.750%	03/02/2034	1,955,880	0.10
	D BNP Paribas SA	EUR	3.875%	23/02/2029	4,043,946	0.20
	) BNP Paribas SA	GBP	2.875%	24/02/2029	4,596,627	0.23
	D BNP Paribas SA D BNP Paribas SA	EUR EUR	0.875% 0.875%	11/07/2030 31/08/2033	2,710,699	0.14 0.05
	D BNP Paribas SA	USD	4.625%	06/06/2047	1,038,980 3,856,708	0.03
	D BPCE SA	EUR	5.125%	25/01/2035	4,676,973	0.23
	Credit Agricole Assurances SA	EUR	4.750%	27/09/2048	3,302,318	0.17
	Credit Agricole SA	GBP	5.375%	15/01/2029	2,163,981	0.11
	D Electricite de France SA	EUR	5.000%	Perp.	2,717,451	0.14
1,425,000	D Electricite de France SA	GBP	5.875%	18/07/2031	1,860,483	0.09
4,600,000	) Elis SA	EUR	3.750%	21/03/2030	4,951,816	0.25
4,500,000	) Kering SA	EUR	3.375%	11/03/2032	4,772,321	0.24
1,600,000	Praemia Healthcare SACA	EUR	5.500%	19/09/2028	1,794,277	0.09
	O Societe Generale SA	EUR	0.500%	12/06/2029	3,033,651	0.15
	Societe Generale SA	EUR	4.250%	06/12/2030	1,750,872	0.09
	Societe Generale SA	EUR	4.875%	21/11/2031	4,527,166	0.23
	Societe Generale SA	GBP	5.750%	22/01/2032	1,911,366	0.10
	O Sogecap SA	EUR	6.500%	16/05/2044	1,306,481	0.07
800,000		EUR	3.369%	Perp.	853,743	0.04
	) Valeo SE	EUR	4.500%	11/04/2030	1,597,278	0.08
1,800,000	Veolia Environnement SA	EUR –	1.590%	10/01/2028	1,833,786	0.09
					90,247,865	4.54
Germany	Commerzbank AG	EUR	4.875%	16/10/2034	4,988,812	0.25
11,175,00		USD	2.129%	24/11/2026	10,582,501	0.53
1,800,000		EUR	4.000%	29/11/2027	1,981,391	0.10
	Deutsche Bank AG	EUR	1.750%	17/01/2028	4,760,174	0.24
1,700,000		GBP	1.875%	22/12/2028	1,903,490	0.10
	Deutsche Bank AG	USD	6.720%	18/01/2029	438,634	0.02
	Deutsche Bank AG	EUR	5.000%	05/09/2030	6,066,600	0.31
5,000,000		EUR	1.750%	19/11/2030	4,777,739	0.24
3,700,000		EUR	4.250%	26/05/2044	3,952,380	0.20
3,600,000	) Schaeffler AG	EUR	4.500%	28/03/2030	3,867,822	0.19
2,097,000	Volkswagen Leasing GmbH	EUR	4.000%	11/04/2031	2,274,225	0.11
3,300,000	Volkswagen Leasing GmbH	EUR _	4.750%	25/09/2031	3,745,994	0.19
					49,339,762	2.48
Hungary	N. Harrison Organization and Internal Depart	HOD	0.4050/	00/05/0000	4 005 075	0.07
1,310,000	· ·	USD USD	6.125% 3.125%	22/05/2028 21/09/2051	1,335,375	0.07 0.06
2,130,000	Hungary Government International Bond	- 03D	3.123%	21/09/2031	1,333,699	
					2,669,074	0.13
1,994,000	O Arion Banki HF	EUR	4.625%	21/11/2028	2,169,455	0.11
India						
380,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	358,055	0.02
Indonesia						
	O Indonesia Government International Bond	USD	4.125%	15/01/2025	1,498,298	0.08
2,390,000	Indonesia Government International Bond	USD -	3.850%	18/07/2027	2,293,898	0.11
					3,792,196	0.19
Ireland	AprCan Iroland Capital DAC / AprCan Clobal Assisting Trust	Heb	E 7500/	06/06/2022	1 005 004	0.00
	O AerCap Ireland Capital DAC / AerCap Global Aviation Trust O AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD USD	5.750% 3.000%	06/06/2028	1,865,281 202,377	0.09 0.01
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust     AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	5.100%	29/10/2028 19/01/2029	1,725,063	0.01
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust     AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	3,265,993	0.09
	O AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.400%	29/10/2033	2,030,589	0.10
	Alb Group PLC	EUR	4.625%	23/07/2029	3,149,475	0.10
	Alb Group PLC	EUR	2.875%	30/05/2031	3,734,401	0.19
	AIB Group PLC	EUR	5.250%	23/10/2031	3,328,768	0.17
	D Bank of Ireland Group PLC	EUR	4.625%	13/11/2029	4,604,081	0.23
	D Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	4,666,025	0.23
	GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	2,704,073	0.14
	Icon Investments Six DAC	USD	5.849%	08/05/2029	1,882,386	0.10
	Permanent TSB Group Holdings PLC	EUR	6.625%	25/04/2028	1,840,785	0.09
1,859,000	Con Investments Six DAC	USD	5.849%	08/05/2029	1,882,386	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Ireland – (Continu	· ·					
	Permanent TSB Group Holdings PLC	EUR	4.250%	10/07/2030	2,674,023	0.13
4,420,000	Perrigo Finance Unlimited Co.	USD	4.375%	15/03/2026	4,252,791	0.21
	Securitas Treasury Ireland DAC	EUR	4.375%	08/05/2026	2,068,921	0.10
	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	1,943,615	0.10
	Vodafone International Financing DAC Zurich Finance Ireland Designated Activity Co.	EUR USD	3.250% 3.000%	02/03/2029 19/04/2051	6,272,113 1,324,136	0.32 0.07
1,007,000	Zunon i mance netara Designated retains 66.	-	0.00070	10/04/2001	53,534,896	2.69
Italy					,,	
1,600,000		EUR	4.375%	03/02/2034	1,763,480	0.09
	Autostrade per l'Italia SpA	EUR	2.000%	04/12/2028	1,743,438	0.09
	Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	5,699,612	0.28
	·	EUR	5.125%	14/06/2033	1,049,853	0.05
1,525,000	Enel SpA—Series 6.5Y	EUR EUR	1.375% 2.625%	Perp. Perp.	2,547,653 1,612,049	0.13 0.08
1,020,000		-	2.02070	1 отр.	14,416,085	0.72
 Japan					11,110,000	
	Mitsubishi UFJ Financial Group, Inc.	USD	5.354%	13/09/2028	4,198,068	0.21
	ORIX Corp.	EUR	4.477%	01/06/2028	2,005,102	0.10
5,300,000	Takeda Pharmaceutical Co. Ltd.	EUR -	3.000%	21/11/2030	5,518,373	0.28
					11,721,543	0.59
Jersey 162,080	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	137,575	0.01
200,000	, ·	USD	2.625%	31/03/2036	160,841	0.01
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	3,186,273	0.16
	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	269,525	0.01
	Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	2,971,729	0.15
550,000	Porterbrook Rail Finance Ltd.	GBP _	7.125%	20/10/2026	730,550	0.04
					7,456,493	0.38
Luxembourg	Danton Disking on Figure 6 ADI	EUD	0.0040/	40/00/0000	0.004.405	0.40
2,425,000	Becton Dickinson Euro Finance SARL Blackstone Property Partners Europe Holdings SARL	EUR EUR	0.334% 1.250%	13/08/2028 26/04/2027	2,294,485 2,865,203	0.12 0.14
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	3,783,239	0.19
	Logicor Financing SARL	EUR	4.625%	25/07/2028	2,035,684	0.10
	Logicor Financing SARL	EUR	1.625%	17/01/2030	3,908,110	0.20
1,775,000	Medtronic Global Holdings SCA	EUR	3.125%	15/10/2031	1,866,307	0.09
1,425,000	Prologis International Funding II SA	EUR -	1.750%	15/03/2028	1,436,290	0.07
					18,189,318	0.91
Mexico 215,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	207,601	0.01
210,000	· · · · · · · · · · · · · · · · · · ·	USD	4.250%	31/10/2026	202,773	0.01
220.000	· ·	USD	3.875%	30/04/2028	206,739	0.01
400,000		USD	5.500%	31/07/2047	339,290	0.02
650,000	Mexico City Airport Trust <sup>(a)</sup>	USD	5.500%	31/07/2047	551,346	0.03
231,000	Mexico Government International Bond	USD	3.500%	12/02/2034	189,415	0.01
	Mexico Government International Bond	USD	3.771%	24/05/2061	4,306,875	0.22
440,000	Mexico Government International Bond	USD -	3.750%	19/04/2071	269,280	0.01
					6,273,319	0.32
Netherlands 4,950,000	ABN AMRO Bank NV <sup>(a)</sup>	USD	4.750%	28/07/2025	4,885,947	0.25
	ABN AMRO Bank NV	EUR	4.375%	20/10/2028	1,779,217	0.09
	Akelius Residential Property Financing BV	EUR	1.000%	17/01/2028	1,911,422	0.10
4,396,000	American Medical Systems Europe BV	EUR	3.375%	08/03/2029	4,715,921	0.24
	American Medical Systems Europe BV	EUR	3.500%	08/03/2032	3,530,355	0.18
	ASR Nederland NV	EUR	3.625%	12/12/2028	1,109,543	0.06
	BP Capital Markets BV	EUR	3.773%	12/05/2030	3,823,756	0.19
	Brenntag Finance BV	EUR	3.750%	24/04/2028 Porp	3,237,433 1,820,737	0.16
	Cooperatieve Rabobank UA Deutsche Telekom International Finance BV	EUR USD	3.250% 8.750%	Perp. 15/06/2030	1,820,737 3,350,812	0.09 0.17
	E.ON International Finance BV	GBP	6.250%	03/06/2030	4,164,706	0.17
	Heimstaden Bostad Treasury BV	EUR	1.625%	13/10/2031	260,919	0.21
	IMCD NV	EUR	4.875%	18/09/2028	4,609,207	0.01
	ING Groep NV	USD	5.750%	Perp.	3,831,105	0.19
	ING Groep NV	EUR	0.375%	29/09/2028	3,500,618	0.18
	·					

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Netherlands – (Co	· ·					
•	Koninklijke Philips NV	EUR	4.250%	08/09/2031	4,912,809	0.25
	Koninklijke Philips NV	EUR	3.750%	31/05/2032	4,311,053	0.22
	Lseg Netherlands BV	EUR	4.231%	29/09/2030	3,997,353	0.20
	Prosus NV	USD	3.680%	21/01/2030	656,707	0.03
+ 520,000	Prosus NV	USD	4.027%	03/08/2050	340,600	0.02
200,000	Prosus NV	USD	3.832%	08/02/2051	126,538	0.01
	Sagax Euro Mtn NL BV	EUR	1.000%	17/05/2029	2,295,795	0.12
6,200,000		EUR	4.375%	14/09/2029	6,868,456	0.34
	Sartorius Finance BV	EUR	4.500%	14/09/2032	1,682,803	0.08
	Swisscom Finance BV	EUR	3.625%	29/11/2036	5,666,991	0.28
	Swisscom Finance BV	EUR EUR	3.875%	29/05/2044	1,366,670 5,250,742	0.07
	Volkswagen International Finance NV Wintershall Dea Finance BV	EUR	3.500%	Perp.		0.26 0.26
	Wintershall Dea Finance BV Wintershall Dea Finance BV	EUR	1.332% 1.823%	25/09/2028 25/09/2031	5,209,434 5,000,744	0.25
5,500,000	Willershall Dea Fillance BV	EUR -	1.023%	23/09/2031	5,000,744	0.23
					94,218,393	4.74
Norway 3.730.000	Aker BP ASA	EUR	4.000%	29/05/2032	4,014,668	0.20
Peru					.,,	
.,	Peru Government International Bond	USD	2.780%	01/12/2060	10,995	0.00
680,000	Peru Government International Bond	USD -	3.230%	28/07/2121	374,850	0.02
					385,845	0.02
Poland 3 200 000	mBank SA	EUR	0.966%	21/09/2027	3,152,231	0.16
	Poland Government International Bond	USD	5.125%	15/01/2072	4,572,126	0.23
		-			7,724,357	0.39
Qatar						
	QatarEnergy	USD	3.125%	12/07/2041	1,733,501	0.09
	QatarEnergy	USD	3.300%	12/07/2051	1,519,870	0.07
		-			3,253,371	0.16
Romania					-,=,	
	Romania Government International Bond	EUR	2.875%	11/03/2029	121,852	0.01
	Romania Government International Bond	EUR	3.624%	26/05/2030	790,232	0.04
410,000	Romania Government International Bond	USD	3.000%	14/02/2031	340,692	0.02
120,000	Romania Government International Bond	EUR	2.000%	28/01/2032	103,464	0.00
410,000	Romania Government International Bond	EUR	3.375%	28/01/2050	305,906	0.02
1,490,000	Romania Government International Bond	USD	4.000%	14/02/2051	1,030,640	0.05
					2,692,786	0.14
Singapore						
	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	1,323,595	0.07
2,371,000	Pfizer Investment Enterprises Pte Ltd.	USD	5.300%	19/05/2053	2,271,252	0.11
		_			3,594,847	0.18
South Korea	Shinhan Bank Co. Ltd.	USD	4.500%	12/04/2028	458,748	0.02
Spain	Gillitan Bank Go. Etc.	000	4.30070	12/04/2020	430,740	0.02
-	Atradius Credito y Caucion SA de Seguros y Reaseguros	EUR	5.000%	17/04/2034	4,111,487	0.21
	Banco Santander SA	GBP	1.500%	14/04/2026	4,884,204	0.24
	Banco Santander SA	USD	5.552%	14/03/2028	4,577,644	0.23
	Banco Santander SA	GBP	4.750%	30/08/2028	2,507,996	0.13
	Banco Santander SA	EUR	3.875%	22/04/2029	4,339,315	0.22
	Banco Santander SA	EUR	4.375%	Perp.	2,502,799	0.13
	CaixaBank SA	EUR	5.000%	19/07/2029	3,160,039	0.16
2,000,000	CaixaBank SA	EUR	5.375%	14/11/2030	2,323,642	0.12
1,100,000	CaixaBank SA	EUR	6.125%	30/05/2034	1,266,861	0.06
2,900,000	Cellnex Finance Co. SA	EUR	3.625%	24/01/2029	3,116,281	0.16
6,800,000	Cellnex Telecom SA	EUR	1.750%	23/10/2030	6,464,615	0.32
	International Consolidated Airlines Group SA	EUR	3.750%	25/03/2029	1,065,830	0.05
	Telefonica Emisiones SA	GBP	5.445%	08/10/2029	3,151,184	0.16
3,100,000	Telefonica Emisiones SA	USD	5.520%	01/03/2049	2,879,683	0.14
					46,351,580	2.33
Supranationals						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders <sup>a</sup> Equity
Bonds – (Conti	nued)					
Supranationals -	· ·					
890,000	African Export-Import Bank	USD	2.634%	17/05/2026	833,699	0.04
	African Export-Import Bank	USD	3.798%	17/05/2031	980,570	0.05
	Broadcom Corp. / Broadcom Cayman Finance Ltd.	USD	3.500%	15/01/2028	3,880,759	0.19
	NXP BV / NXP Funding LLC / NXP USA, Inc. NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD USD	4.300% 2.500%	18/06/2029 11/05/2031	3,895,129 6,228,174	0.20 0.31
7,472,000	TWA BY / TWALL I GHOUNG ELECTRICAL GOA, IIIC.—Genes WI	-	2.30070	11/03/2031	16,005,679	0.80
Sweden					, ,	
	Assa Abloy AB	EUR	3.875%	13/09/2030	2,372,760	0.12
1,800,000	Swedbank AB	EUR -	1.300%	17/02/2027	1,831,771	0.09
Switzerland					4,204,531	0.21
	UBS Group AG	EUR	0.650%	14/01/2028	1,061,175	0.05
	UBS Group AG	EUR	7.750%	01/03/2029	9,512,868	0.48
	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	2,519,599	0.13
1,158,000	UBS Group AG <sup>(a)</sup>	USD	5.699%	08/02/2035	1,157,769	0.06
		-			14,251,411	0.72
United Arab Emi						
	Abu Dhabi Crude Oil Pipeline LLC DP World Ltd. (a)	USD USD	4.600%	02/11/2047 02/07/2037	3,733,007	0.19
	DP World Ltd.	USD	6.850% 5.625%	25/09/2048	107,570 376,846	0.00 0.02
		-			4,217,423	0.21
United Kingdom						
	Anglo American Capital PLC <sup>(a)</sup>	USD	2.625%	10/09/2030	5,936,280	0.30
	Annington Funding PLC	GBP	3.184%	12/07/2029	2,091,246	0.10
	Barclays PLC	GBP	1.700%	03/11/2026	1,568,303	0.08
	Barclays PLC	USD GBP	5.674%	12/03/2028	5,017,448	0.25 0.09
	Barclays PLC Barclays PLC	USD	7.090% 5.690%	06/11/2029 12/03/2030	1,850,880 4,733,447	0.09
3,700,000	•	GBP	7.125%	Perp.	4,679,018	0.23
	Barclays PLC	EUR	4.918%	08/08/2030	8,132,096	0.41
	BP Capital Markets PLC	EUR	2.519%	07/04/2028	1,750,568	0.09
1,725,000	BP Capital Markets PLC	EUR	1.594%	03/07/2028	1,730,793	0.09
1,175,000	British Telecommunications PLC	EUR	2.125%	26/09/2028	1,198,996	0.06
	British Telecommunications PLC	EUR	1.125%	12/09/2029	2,127,980	0.11
	British Telecommunications PLC	EUR	3.750%	13/05/2031	3,954,825	0.20
	Compass Group PLC	EUR	3.250%	06/02/2031	2,060,090	0.10 0.09
	DS Smith PLC HSBC Holdings PLC	EUR GBP	4.500% 1.750%	27/07/2030 24/07/2027	1,888,626 1,714,188	0.09
	HSBC Holdings PLC	GBP	5.750%	20/12/2027	3,521,858	0.18
	InterContinental Hotels Group PLC	GBP	3.375%	08/10/2028	7,269,751	0.36
	Mondi Finance PLC	EUR	3.750%	31/05/2032	2,523,776	0.13
3,075,000	Motability Operations Group PLC	EUR	3.625%	24/07/2029	3,331,671	0.17
	National Grid PLC	EUR	0.163%	20/01/2028	6,562,741	0.33
	Nationwide Building Society <sup>(a)</sup>	USD	4.302%	08/03/2029	4,503,398	0.23
	NatWest Group PLC	USD	8.000%	Perp.	3,925,779	0.20
	NatWest Group PLC	USD	5.583%	15/04/2048	2,589,730	0.13
	Santander UK Group Holdings PLC Smith & Nephew PLC	USD EUR	3.823% 4.565%	03/11/2028 11/10/2029	2,962,890 985,429	0.15 0.05
	SSE PLC	EUR	4.000%	05/09/2031	2,698,438	0.03
	Standard Chartered PLC <sup>(a)</sup>	USD	7.767%	19/01/2028	2,048,662	0.10
	Thames Water Utilities Finance PLC	EUR	4.375%	18/01/2031	1,135,863	0.06
	Tritax EuroBox PLC	EUR	0.950%	02/06/2026	4,208,669	0.21
	Virgin Money UK PLC	EUR	4.000%	18/03/2028	1,837,406	0.09
3,785,000	Yorkshire Building Society	EUR _	0.500%	01/07/2028	3,626,539	0.18
					104,167,384	5.24
United States 3,550,000	AbbVie, Inc.	USD	3.200%	21/11/2029	3,233,979	0.16
	AbbVie, Inc.	USD	4.050%	21/11/2039	6,992,973	0.35
	AGCO Corp.	USD	5.800%	21/03/2034	5,918,227	0.30
7,150,000	Air Lease Corp.	USD	3.750%	01/06/2026	6,894,673	0.35
	Air Lease Corp.	USD	2.200%	15/01/2027	1,839,420	0.09
	Air Lease Corp.	USD	3.625%	01/12/2027	3,225,870	0.16
	Air Lease Corp.	USD	5.850%	15/12/2027	1,162,236	0.06
	Air Lease Corp.	USD	5.300%	01/02/2028	7,043,918	0.35

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	•					
United States – (C	·	1100	5.4000/	0.4.100.100.00	0.000.044	0.44
	Air Lease Corp.	USD USD	5.100%	01/03/2029	2,266,811	0.11 0.11
	Allegion US Holding Co., Inc. Ally Financial, Inc.	USD	5.600% 7.100%	29/05/2034 15/11/2027	2,092,009 1,955,651	0.11
	Ally Financial, Inc.	USD	8.000%	01/11/2031	656,964	0.03
	American Homes 4 Rent LP	USD	4.900%	15/02/2029	1,045,104	0.05
	American Homes 4 Rent LP	USD	2.375%	15/07/2031	606,353	0.03
2,900,000	American Tower Corp.	USD	5.500%	15/03/2028	2,912,789	0.15
4,675,000	American Tower Corp.	USD	5.800%	15/11/2028	4,753,026	0.24
	American Tower Corp.	USD	5.200%	15/02/2029	3,591,966	0.18
	Amgen, Inc.	USD	5.150%	02/03/2028	2,617,046	0.13
	Amgen, Inc.	USD	4.200%	01/03/2033	864,083	0.04
	Amgen, Inc.	USD	5.250%	02/03/2033	6,573,457	0.33
	Amgen, Inc. Amgen, Inc.	USD USD	4.400% 4.200%	01/05/2045 22/02/2052	1,774,332 2,184,380	0.09 0.11
	Amgen, Inc.	USD	4.875%	01/03/2053	1,147,042	0.06
	Amgen, Inc.	USD	5.650%	02/03/2053	4,363,276	0.22
	Amphenol Corp.	USD	5.250%	05/04/2034	1,468,129	0.07
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	1,910,304	0.10
1,907,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	1,794,239	0.09
2,300,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	2,307,751	0.12
	Arch Capital Finance LLC	USD	4.011%	15/12/2026	3,235,899	0.16
	Ashtead Capital, Inc. (a)	USD	5.500%	11/08/2032	1,903,395	0.10
	Ashtead Capital, Inc. (a)	USD	5.800%	15/04/2034	1,762,753	0.09
	AT&T, Inc.	USD	4.100%	15/02/2028	5,513,404	0.28
2,500,000	·	USD	4.300%	15/02/2030	2,381,550	0.12
2,802,000 1,100,000		USD USD	4.500%	15/05/2035	2,562,849	0.13 0.05
2,900,000	·	USD	5.250% 4.850%	01/03/2037 01/03/2039	1,065,592 2,647,526	0.05
2,975,000		USD	4.300%	15/12/2042	2,485,077	0.13
3,150,000		USD	4.350%	15/06/2045	2,621,241	0.12
2,700,000	•	USD	4.750%	15/05/2046	2,357,883	0.12
	AutoNation, Inc.	USD	4.750%	01/06/2030	3,274,271	0.16
2,050,000	Bank of America Corp.	USD	3.824%	20/01/2028	1,970,358	0.10
2,525,000	Bank of America Corp.	USD	4.376%	27/04/2028	2,456,017	0.12
	Bank of America Corp.	USD	3.970%	05/03/2029	2,308,673	0.12
	Bank of America Corp.	USD	5.202%	25/04/2029	6,085,922	0.31
	Bank of America Corp.	USD	5.819%	15/09/2029	24,051,765	1.21
	Bank of America Corp.	EUR	0.694%	22/03/2031	3,989,087	0.20 0.35
	Bank of America Corp. Bank of America Corp.	EUR USD	0.654% 2.687%	26/10/2031 22/04/2032	6,966,668 1,785,276	0.09
	Bank of America Corp.	USD	2.972%	04/02/2033	2,595,013	0.13
	Bank of America Corp.	USD	4.571%	27/04/2033	5,019,076	0.25
	Bank of America Corp.—Series Z	USD	6.500%	Perp.	8,313,529	0.42
	Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	572,305	0.03
4,475,000	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	4,381,965	0.22
2,975,000	Booking Holdings, Inc.	EUR	0.500%	08/03/2028	2,888,895	0.15
	Booking Holdings, Inc.	EUR	3.500%	01/03/2029	4,772,125	0.24
	Booking Holdings, Inc.	EUR	4.500%	15/11/2031	1,793,630	0.09
	BP Capital Markets America, Inc.	USD	2.721%	12/01/2032	1,009,061	0.05
	Bristol-Myers Squibb Co.	USD	3.400%	26/07/2029	1,042,211	0.05
	Bristol-Myers Squibb Co. Bristol-Myers Squibb Co.	USD USD	5.200% 6.250%	22/02/2034 15/11/2053	3,252,390 2,495,935	0.16 0.13
	Bristol-Myers Squibb Co.	USD	5.550%	22/02/2054	1,971,960	0.10
	Broadcom, Inc.	USD	4.300%	15/11/2032	1,088,908	0.05
	Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	1,668,664	0.08
	Campbell Soup Co.	USD	5.200%	21/03/2029	3,730,200	0.19
8,288,000	Campbell Soup Co.	USD	5.400%	21/03/2034	8,199,070	0.41
3,025,000	Capital One Financial Corp.	USD	4.927%	10/05/2028	2,976,842	0.15
3,000,000	Capital One Financial Corp.	EUR	1.650%	12/06/2029	2,874,925	0.14
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	1,773,409	0.09
	Cardinal Health, Inc.	USD	5.450%	15/02/2034	2,957,953	0.15
	Cargill, Inc.	EUR	3.875%	24/04/2030	4,047,457	0.20
	Carrier Global Corp.	EUR	4.500%	29/11/2032 15/02/2030	1,891,818	0.10
	Carrier Global Corp.—Series WI CBRE Services, Inc.	USD USD	2.722% 5.500%	01/04/2029	2,676,741 5,410,692	0.13 0.27
	CBRE Services, Inc.	USD	5.950%	15/08/2034	2,797,755	0.14
	Celanese US Holdings LLC	USD	6.350%	15/11/2028	1,334,489	0.07
	Celanese US Holdings LLC	USD	6.550%	15/11/2030	7,302,960	0.37
	Cencora, Inc.	USD	5.125%	15/02/2034	2,688,616	0.14
1,250,000	Centene Corp.	USD	3.000%	15/10/2030	1,063,838	0.05

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Cont	inued)					
United States – (	•					
	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.908%	23/07/2025	1,607,175	0.08
2,171,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	6.650%	01/02/2034	2,198,745	0.11
2,350,000	. 0	USD	6.384%	22/40/2025	0.005.700	0.12
6,225,000	Operating Capital  Cheniere Corpus Christi Holdings LLC	USD	3.700%	23/10/2035 15/11/2029	2,295,762 5,723,203	0.12
2,050,000	· · · · · · · · · · · · · · · · · · ·	USD	5.950%	30/06/2033	2,072,427	0.10
4,925,000		USD	4.375%	15/10/2028	4,757,845	0.24
1,150,000	•	USD	2.400%	15/03/2030	986,608	0.05
5,915,000	Cigna Group	USD	2.375%	15/03/2031	4,919,032	0.25
4,524,000	Cigna Group	USD	5.400%	15/03/2033	4,519,612	0.23
1,525,000		USD	3.070%	24/02/2028	1,434,705	0.07
2,575,000	÷	USD	3.668%	24/07/2028	2,445,864	0.12
7,425,000	0 1.	USD	2.666%	29/01/2031	6,421,288	0.32
13,775,000	÷	USD	4.412%	31/03/2031	13,072,199	0.66
2,125,000	÷	USD	4.910%	24/05/2033	2,037,684	0.10
1,900,000 4,800,000		USD USD	5.450% 4.150%	01/06/2034 15/10/2028	1,910,925 4,631,616	0.10 0.23
2,868,000		USD	5.650%	01/06/2054	2,843,077	0.23
5,100,000		USD	4.350%	09/05/2027	4,976,325	0.25
12,177,000	•	USD	3.650%	01/09/2027	11,543,431	0.58
1,475,000		USD	5.000%	11/01/2028	1,451,695	0.07
1,050,000		USD	3.800%	15/02/2028	991,085	0.05
1,063,000	CSX Corp.	USD	4.100%	15/11/2032	988,037	0.05
3,475,000	CVS Health Corp.	USD	5.000%	30/01/2029	3,426,941	0.17
	CVS Health Corp.	USD	5.250%	30/01/2031	2,858,124	0.14
	CVS Health Corp.	USD	2.125%	15/09/2031	1,136,167	0.06
	CVS Health Corp.	USD	4.780%	25/03/2038	7,688,567	0.39
600,000	·	USD	5.050%	25/03/2048	517,110	0.03
	Dell International LLC / EMC Corp.	USD USD	5.300%	01/10/2029	5,433,300	0.27 0.01
1,598,000	Dell International LLC / EMC Corp.     Dentsply Sirona, Inc.	USD	6.200% 3.250%	15/07/2030 01/06/2030	156,665 1,391,714	0.01
3,835,000		USD	3.500%	01/12/2029	3,517,347	0.18
3,032,000		USD	6.250%	15/03/2033	3,167,136	0.16
2,926,000		USD	5.400%	18/04/2034	2,884,304	0.15
3,300,000		USD	5.550%	15/01/2028	3,319,173	0.17
2,075,000	Discovery Communications LLC	USD	3.950%	20/03/2028	1,942,615	0.10
2,150,000	Dow Chemical Co.	USD	9.400%	15/05/2039	2,849,846	0.14
725,000	3 .	USD	4.600%	15/12/2044	614,757	0.03
2,350,000		USD	6.400%	01/12/2030	2,457,983	0.12
1,800,000	**	USD	6.550%	01/12/2033	1,901,034	0.10
	Energy Transfer LP	USD	5.300%	01/04/2044	762,467	0.04
350,000	Denergy Transfer LP Denergy Transfer LP	USD USD	5.400% 6.000%	01/10/2047 15/06/2048	584,461 338,811	0.03 0.02
1,950,000	**	USD	6.875%	01/03/2033	2,154,360	0.02
4,875,000		USD	5.375%	24/11/2081	4,759,121	0.24
3,300,000		USD	5.150%	15/03/2029	3,282,048	0.17
1,900,000	·	USD	3.800%	15/02/2028	1,798,844	0.09
11,200,000	Expedia Group, Inc.	USD	3.250%	15/02/2030	10,001,488	0.50
1,500,000	FirstEnergy Corp.	USD	2.650%	01/03/2030	1,290,060	0.06
2,905,000	Fiserv, Inc.	USD	3.500%	01/07/2029	2,679,950	0.13
	Ford Motor Credit Co. LLC	USD	5.800%	05/03/2027	4,744,205	0.24
9,964,000		USD	5.850%	17/05/2027	9,958,719	0.50
, ,	Ford Motor Credit Co. LLC	USD	2.900%	16/02/2028	6,937,931	0.35
	Ford Motor Credit Co. LLC	USD	5.800%	08/03/2029	6,098,962	0.31
	Fortive Corp.	EUR	3.700%	15/08/2029	3,841,380	0.19
	Freeport-McMoRan, Inc.	USD	4.250%	01/03/2030	7,968,703 3,639,992	0.40
1,713,000	GE HealthCare Technologies, Inc.—Series WI GE HealthCare Technologies, Inc.—Series WI	USD USD	5.857% 5.905%	15/03/2030 22/11/2032	1,763,927	0.18 0.09
3,450,000	<b>3</b> .	USD	6.377%	22/11/2052	3,748,390	0.09
	General Electric Co.	USD	6.750%	15/03/2032	2,702,000	0.13
350,000		USD	5.875%	14/01/2038	361,725	0.02
8,625,000		USD	6.875%	10/01/2039	9,850,009	0.50
	General Mills, Inc.	EUR	3.650%	23/10/2030	3,065,573	0.15
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	4,132,466	0.21
1,975,000	GLP Capital LP / GLP Financing II, Inc.	USD	4.000%	15/01/2030	1,791,839	0.09
	GLP Capital LP / GLP Financing II, Inc.	USD	6.750%	01/12/2033	5,599,729	0.28
4,949,000		USD	6.250%	06/05/2029	5,017,346	0.25
4,634,000	Halliburton Co.	USD	2.920%	01/03/2030	4,127,596	0.21
	HCA, Inc.	USD	5.875%	01/02/2029	5,843,094	0.29

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Contir	· ·					
United States – (C 3,000,000		USD	4.125%	15/06/2029	2,825,160	0.14
12,875,000	•	USD	3.500%	01/09/2030	11,517,202	0.58
	HCA, Inc.—Series WI	USD	3.375%	15/03/2029	1,277,626	0.06
	Hewlett Packard Enterprise Co.	USD	5.250%	01/07/2028	3,618,763	0.18
	Host Hotels & Resorts LP	USD	5.700%	01/07/2034	1,566,928	0.08
	Humana, Inc.	USD	5.750%	01/12/2028	1,776,390	0.09
	Humana, Inc.	USD	5.375%	15/04/2031	2,983,488	0.15
	Humana, Inc. Humana, Inc.	USD USD	5.875% 5.950%	01/03/2033 15/03/2034	1,696,842 1,935,986	0.09 0.10
	Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	2,217,108	0.10
	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	1,125,540	0.06
2,714,000	Ingersoll Rand, Inc.	USD	5.700%	14/08/2033	2,765,267	0.14
	Ingersoll Rand, Inc.	USD	5.450%	15/06/2034	876,671	0.04
	Ingersoll Rand, Inc.	USD	5.700%	15/06/2054	1,946,291	0.10
	Intel Corp.	USD	5.150%	21/02/2034	5,382,123	0.27
	International Business Machines Corp.	USD	3.500%	15/05/2029	2,370,353	0.12
	International Business Machines Corp. IQVIA, Inc.	USD USD	4.900% 6.250%	27/07/2052 01/02/2029	1,584,205 3,404,585	0.08 0.17
	J M Smucker Co.	USD	5.900%	15/11/2028	872,831	0.04
	J M Smucker Co.	USD	6.200%	15/11/2033	13,238,153	0.67
	J M Smucker Co.	USD	6.500%	15/11/2053	723,823	0.04
	Jefferies Financial Group, Inc.	EUR	3.875%	16/04/2026	5,207,428	0.26
3,354,000	Jefferies Financial Group, Inc.	USD	6.200%	14/04/2034	3,369,697	0.17
15,900,000	•	USD	4.323%	26/04/2028	15,462,273	0.78
	JPMorgan Chase & Co.	USD	4.851%	25/07/2028	1,899,147	0.10
	JPMorgan Chase & Co.	USD	3.509%	23/01/2029	3,293,955	0.17
4,900,000	•	USD	6.087%	23/10/2029	5,041,757	0.25
2,850,000	JPMorgan Chase & Co. JPMorgan Chase & Co.	USD USD	5.581% 2.580%	22/04/2030 22/04/2032	10,660,458 2,392,689	0.54 0.12
	JPMorgan Chase & Co.	USD	2.963%	25/01/2033	9,442,600	0.12
	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	1,929,100	0.10
	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	667,811	0.03
2,975,000	-	USD	5.750%	16/05/2054	2,965,599	0.15
1,000,000	Kilroy Realty LP	USD	6.250%	15/01/2036	959,110	0.05
	Kimco Realty OP LLC	USD	2.250%	01/12/2031	1,413,397	0.07
	Kinder Morgan Energy Partners LP	USD	6.550%	15/09/2040	619,356	0.03
	Kinder Morgan, Inc.	USD	5.200%	01/06/2033	1,381,845	0.07
	Kraft Heinz Foods Co. Kraft Heinz Foods Co.	EUR EUR	2.250% 3.500%	25/05/2028 15/03/2029	1,678,796 3,334,292	0.08 0.17
	Lowe's Cos., Inc.	USD	5.000%	15/04/2033	3,764,639	0.17
	Lowe's Cos., Inc.	USD	5.150%	01/07/2033	3,000,528	0.15
	Lowe's Cos., Inc.	USD	5.750%	01/07/2053	5,257,798	0.26
	Lseg US Fin Corp.(a)	USD	5.297%	28/03/2034	3,707,943	0.19
2,045,000	M&T Bank Corp.	USD	6.082%	13/03/2032	2,028,292	0.10
	Marathon Petroleum Corp.	USD	3.800%	01/04/2028	2,256,057	0.11
	Marathon Petroleum Corp.	USD	4.750%	15/09/2044	515,982	0.03
	Marriott International, Inc.	USD	5.550%	15/10/2028	4,622,534	0.23
	Marriott International, Inc. Marriott International. Inc.	USD USD	4.900% 4.875%	15/04/2029 15/05/2029	4,303,075	0.22 0.04
. ,	Marriott International, Inc.—Series HH	USD	2.850%	15/04/2031	718,839 3,018,494	0.15
	McDonald's Corp.	EUR	1.500%	28/11/2029	5,455,997	0.27
	Medtronic, Inc.	EUR	3.650%	15/10/2029	4,388,614	0.22
	Medtronic, Inc.	EUR	3.875%	15/10/2036	3,814,572	0.19
1,991,000	Meta Platforms, Inc.	USD	5.600%	15/05/2053	2,018,516	0.10
2,075,000	Micron Technology, Inc.	USD	5.375%	15/04/2028	2,081,702	0.10
	Micron Technology, Inc.	USD	6.750%	01/11/2029	4,952,994	0.25
	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	6,249,822	0.31
	Morgan Stanley	USD	3.625%	20/01/2027	96,142	0.00
	Morgan Stanley Morgan Stanley	USD USD	4.210% 5.123%	20/04/2028 01/02/2029	7,138,600 1,862,100	0.36 0.09
	Morgan Stanley	EUR	4.656%	02/03/2029	3,242,671	0.16
	Morgan Stanley	USD	5.164%	20/04/2029	6,057,300	0.30
	Morgan Stanley	EUR	0.495%	26/10/2029	7,146,807	0.36
	Morgan Stanley	USD	5.173%	16/01/2030	9,978,343	0.50
5,225,000	Morgan Stanley	USD	5.656%	18/04/2030	5,288,484	0.27
	Morgan Stanley	USD	6.342%	18/10/2033	6,127,526	0.31
	Morgan Stanley	USD	6.627%	01/11/2034	2,985,151	0.15
7,900,000		USD	2.650%	15/08/2030	6,742,334	0.34
3,000,000		USD	4.500%	15/04/2038	2,610,660	0.13
	Netflix, Inc. Netflix, Inc.	EUR EUR	4.625% 3.875%	15/05/2029 15/11/2029	5,425,817 1,740,816	0.27 0.09
1,551,000	Towns, IIIO	LUIX	0.010/0	10/11/2029	1,7-40,010	0.03

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Contin	·					
United States – (0	Netflix, Inc.	EUR	3.625%	15/06/2030	2,127,082	0.11
	Newmont Corp.	USD	2.600%	15/07/2032	1,109,270	0.06
	NNN REIT, Inc.	USD	4.300%	15/10/2028	1,127,283	0.06
1,775,000	NNN REIT, Inc.	USD	5.600%	15/10/2033	1,766,072	0.09
	Nordson Corp.	USD	5.800%	15/09/2033	4,562,985	0.23
	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	3,402,838	0.17
	Occidental Petroleum Corp. Occidental Petroleum Corp.	USD USD	6.375% 7.875%	01/09/2028 15/09/2031	2,189,791 1,401,488	0.11 0.07
	Oracle Corp.	USD	4.650%	06/05/2030	1,800,809	0.07
	Oracle Corp.	USD	2.875%	25/03/2031	8,644,507	0.43
	Oracle Corp.	USD	6.250%	09/11/2032	4,007,328	0.20
3,000,000	Oracle Corp.	USD	4.900%	06/02/2033	2,900,100	0.15
	Oracle Corp.	USD	3.850%	15/07/2036	672,560	0.03
	Oracle Corp.	USD	3.950%	25/03/2051	3,208,125	0.16
	Oracle Corp.	USD	6.900%	09/11/2052	2,406,517	0.12
	Oracle Corp. Otis Worldwide Corp.	USD USD	5.550% 5.250%	06/02/2053 16/08/2028	3,026,976 2,534,721	0.15 0.13
	Owens Corning	USD	5.950%	15/06/2054	1,311,492	0.13
	Pacific Gas and Electric Co.	USD	3.000%	15/06/2028	1,289,320	0.06
	PacifiCorp	USD	5.450%	09/11/2032	842,694	0.04
2,373,000	PacifiCorp	USD	5.800%	09/11/2052	2,267,046	0.11
1,300,000	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	1,167,283	0.06
	Phillips Edison Grocery Center Operating Partnership I LP	USD	5.750%	15/07/2034	1,137,373	0.06
	Progress Energy, Inc.	USD	7.750%	01/03/2031	18,025	0.00
	Prologis LP	USD	5.250%	15/03/2054	1,107,699	0.06
	PVH Corp.  Quest Diagnostics, Inc.	EUR USD	4.125% 6.400%	16/07/2029 30/11/2033	2,175,064 4,311,505	0.11 0.22
	Realty Income Corp.	USD	3.200%	15/01/2027	1,064,554	0.05
	Realty Income Corp.	USD	2.100%	15/03/2028	1,247,596	0.06
	Realty Income Corp.	USD	4.000%	15/07/2029	1,365,364	0.07
793,000	Republic Services, Inc.	USD	5.000%	01/04/2034	773,262	0.04
3,475,000	Retail Opportunity Investments Partnership LP	USD	6.750%	15/10/2028	3,571,292	0.18
	RTX Corp.	USD	6.100%	15/03/2034	6,028,453	0.30
	RTX Corp.	USD	4.875%	15/10/2040	1,988,320	0.10
4,725,000	·	USD	3.400%	01/02/2028	4,435,074	0.22
	Simon Property Group LP Stryker Corp.	USD USD	5.500% 4.850%	08/03/2033 08/12/2028	1,402,814 2,323,304	0.07 0.12
	STRYKER Corp.	EUR	3.375%	11/12/2028	1,668,479	0.08
	Sysco Corp.	USD	6.600%	01/04/2050	1,393,213	0.07
	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	2,998,359	0.15
1,025,000	Time Warner Cable Enterprises LLC	USD	8.375%	15/07/2033	1,134,286	0.06
1,400,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	1,211,644	0.06
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	1,988,388	0.10
	T-Mobile USA, Inc.	USD	4.950%	15/03/2028	4,477,533	0.23
	T-Mobile USA, Inc.	USD USD	3.875% 2.550%	15/04/2030	11,150,040	0.56
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD	3.500%	15/02/2031 15/04/2031	1,686,720 2,605,660	0.08 0.13
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	4,898,435	0.25
	Transcontinental Gas Pipe Line Co. LLC	USD	3.250%	15/05/2030	1,745,562	0.09
	Truist Financial Corp.	USD	5.711%	24/01/2035	1,813,795	0.09
26,000	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	24,343	0.00
	UnitedHealth Group, Inc.	USD	4.500%	15/04/2033	1,916,879	0.10
	UnitedHealth Group, Inc.	USD	5.375%	15/04/2054	4,905,923	0.25
	US Bancorp	USD	5.775%	12/06/2029	2,728,404	0.14
	US Bancorp Verizon Communications, Inc.	USD USD	5.384% 4.329%	23/01/2030 21/09/2028	3,563,846 2,423,075	0.18 0.12
	Verizon Communications, Inc.	EUR	0.375%	22/03/2029	1,263,315	0.06
	Verizon Communications, Inc.	USD	4.016%	03/12/2029	2,405,772	0.12
	Verizon Communications, Inc.	USD	2.355%	15/03/2032	3,082,940	0.15
2,150,000	Verizon Communications, Inc.	USD	4.862%	21/08/2046	1,964,262	0.10
800,000	VMware LLC	USD	3.900%	21/08/2027	764,592	0.04
	VMware, Inc.	USD	2.200%	15/08/2031	3,032,155	0.15
	Walt Disney Co.	USD	6.400%	15/12/2035	653,016	0.03
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	1,943,974	0.10
	Warnermedia Holdings, Inc. Warnermedia Holdings, Inc.	USD USD	4.054% 4.279%	15/03/2029 15/03/2032	5,109,829 9,664,661	0.26 0.49
	Waste Management, Inc.	USD	4.279% 4.875%	15/03/2032	823,423	0.49
	Wells Fargo & Co.	USD	5.198%	23/01/2030	5,971,076	0.30
	Wells Fargo & Co.	USD	2.879%	30/10/2030	4,094,650	0.21
	Wells Fargo & Co.	USD	4.897%	25/07/2033	4,353,258	0.22
850,000	Western Midstream Operating LP	USD	5.450%	01/04/2044	764,677	0.04

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Contin	nued)					
United States – (C	•	Heb	2.600%	15/02/2021	2 205 000	0.17
	Williams Cos., Inc. Williams Cos., Inc.	USD USD	5.650%	15/03/2031 15/03/2033	3,365,960 1,786,804	0.17 0.09
	Workday, Inc.	USD	3.700%	01/04/2029	2,059,618	0.10
	Workday, Inc.	USD	3.800%	01/04/2032	1,413,862	0.07
554,000	WP Carey, Inc.	USD -	2.400%	01/02/2031	460,446	0.02
TOTAL BONDS					969,202,619	48.72
(cost USD 1,650,9	945,614)				1,622,922,759	81.58
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds –	1.90%					
Ireland 4 143	iShares Core EUR Corp. Bond UCITS ETF				531,333	0.03
	iShares USD Corp. Bond UCITS ETF				37,188,523	1.87
					37,719,856	1.90
TOTAL MUTUAL (cost USD 37,535					37,719,856	1.90
TOTAL TRANSFE	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 81.556)	NG			1,660,642,615	83.48
	_ · ·					
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Security Description	Currency	interest Nate	maturity Date		Equity
Bonds – 11.03% Australia						
	Australia & New Zealand Banking Group Ltd. (a) Macquarie Group Ltd. (a)	USD USD	2.950% 3.763%	22/07/2030 28/11/2028	2,027,990 1,012,586	0.10 0.05
		-			3,040,576	0.15
Belgium	(4)					
	KBC Group NV <sup>(a)</sup>	USD	5.796%	19/01/2029	3,188,430	0.16
<b>Bermuda</b> 5,250,000	Bacardi Ltd. <sup>(a)</sup>	USD	5.300%	15/05/2048	4,720,695	0.24
Canada						
	Constellation Software, Inc. (a)	USD	5.158%	16/02/2029	6,870,592	0.34
950,000	Constellation Software, Inc. (a)	USD	5.461%	16/02/2034	946,323	0.05
					7,816,915	0.39
Cayman Islands						
	Avolon Holdings Funding Ltd. <sup>(a)</sup> Avolon Holdings Funding Ltd. <sup>(a)</sup>	USD USD	4.250% 6.375%	15/04/2026 04/05/2028	5,617,300 2,029,100	0.28 0.10
_,,					7,646,400	0.38
China						
2,725,000	UBS Group AG <sup>(a)</sup>	USD	9.016%	01/06/2027	3,303,082	0.17
<b>Denmark</b> 5,900,000	Danske Bank A/S <sup>(a)</sup>	USD	4.298%	01/04/2028	5,686,479	0.29
France						
	BNP Paribas SA <sup>(a)</sup>	USD	2.159%	15/03/2028	2,000,310	0.10
	BNP Paribas SA <sup>(a)</sup>	USD	5.176%	13/09/2034	2,130,306	0.11
	BPCE SA <sup>(a)</sup> BPCE SA <sup>(a)</sup>	USD USD	1.652% 3.500%	06/10/2026 23/10/2027	4,912,128 2,803,020	0.25 0.14
	Credit Agricole SA <sup>(a)</sup>	USD	1.247%	26/01/2027	6,216,694	0.14
	Societe Generale SA <sup>(a)</sup>	USD	1.488%	14/12/2026	4,088,525	0.31
	Societe Generale SA <sup>(a)</sup>	USD	6.066%	19/01/2035	2,890,888	0.14
,		-			25,041,871	1.26
Ireland 1,600,000	Smurfit Kappa Treasury ULC <sup>(a)</sup>	USD	5.200%	13/07/2030	1,582,304	0.08

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Continu	ued)					
Ireland – (Continue						
	Smurfit Kappa Treasury ULC <sup>(a)</sup> Smurfit Kappa Treasury ULC <sup>(a)</sup>	USD USD	5.438% 5.777%	11/01/2031 03/04/2054	4,035,343 1,973,580	0.20 0.10
2,000,000	omunic Rappa measury occorr	- 03D	5.777/6	03/04/2034		
					7,591,227	0.38
<b>Japan</b> 3,150,000	Sumitomo Mitsui Trust Bank Ltd. <sup>(a)</sup>	USD	5.500%	09/03/2028	3,182,036	0.16
Netherlands						
	Enel Finance International NV <sup>(a)</sup> Prosus NV <sup>(a)</sup>	USD USD	5.000% 3.680%	15/06/2032 21/01/2030	2,593,982 315,220	0.13 0.02
300,000	FIDSUS INV	- 03D	3.000 /6	21/01/2030		
Norway					2,909,202	0.15
	Aker BP ASA <sup>(a)</sup>	USD	2.000%	15/07/2026	3,274,700	0.16
Spain 5 408 000	CaixaBank SA <sup>(a)</sup>	USD	5.673%	15/04/2034	5,384,908	0.27
Supranationals	Cultural and Color		0.07070	10/04/2004	0,004,000	0.21
1,400,000	Bacardi Ltd / Bacardi-Martini BV <sup>(a)</sup>	USD	5.400%	15/06/2033	1,361,514	0.07
1,200,000	Bacardi Ltd / Bacardi-Martini BV <sup>(a)</sup>	USD	5.900%	15/06/2043	1,170,552	0.06
		-			2,532,066	0.13
Sweden	Considerate AD(8)	LIOD	5.0070/	24/07/0005	2.005.070	0.10
	Swedbank AB <sup>(a)</sup>	USD	5.337%	31/07/2025	2,065,870	0.10
Switzerland 2 450 000	UBS Group AG <sup>(a)</sup>	USD	1.364%	30/01/2027	2,278,304	0.12
	UBS Group AG <sup>(a)</sup>	USD	4.282%	09/01/2028	1,985,671	0.10
6,025,000	UBS Group AG <sup>(a)</sup>	USD	3.869%	12/01/2029	5,685,070	0.29
	UBS Group AG <sup>(a)</sup>	USD	5.428%	08/02/2030	2,630,261	0.13
	UBS Group AG <sup>(a)</sup>	USD	4.194%	01/04/2031	4,249,077	0.21
2,875,000	UBS Group AG <sup>(a)</sup>	USD -	3.091%	14/05/2032	2,450,046	0.12
					19,278,429	0.97
United States	Alcon Finance Corp. (a)	USD	5.375%	06/12/2032	2,207,180	0.11
	Aviation Capital Group LLC <sup>(a)</sup>	USD	1.950%	30/01/2026	3,683,220	0.19
	Bay Area Toll Authority Class F	USD	6.263%	01/04/2049	70,084	0.00
	Broadcom, Inc. <sup>(a)</sup>	USD	1.950%	15/02/2028	1,777,620	0.09
	Broadcom, Inc. <sup>(a)</sup>	USD	4.000%	15/04/2029	1,654,608	0.08
	Broadcom, Inc. <sup>(a)</sup>	USD	3.419%	15/04/2033	10,119,426	0.51
	Broadcom, Inc. <sup>(a)</sup> Broadcom, Inc. <sup>(a)</sup>	USD	3.469%	15/04/2034	5,359,463	0.27
	Broadcom, Inc. <sup>(4)</sup>	USD USD	3.137% 3.187%	15/11/2035 15/11/2036	2,652,575 666,630	0.13 0.03
	CoStar Group, Inc. (a)	USD	2.800%	15/07/2030	3,645,970	0.18
	Enel Finance America LLC <sup>(a)</sup>	USD	2.875%	29/04/2030	2,562,150	0.13
	Hyundai Capital America <sup>(a)</sup>	USD	1.650%	17/09/2026	4,645,148	0.23
	Hyundai Capital America <sup>(a)</sup>	USD	2.375%	15/10/2027	1,650,475	0.08
	Hyundai Capital America <sup>(a)</sup>	USD	5.600%	30/03/2028	2,805,488	0.14
	Hyundai Capital America <sup>(a)</sup>	USD	6.500%	16/01/2029	3,557,239	0.18
	Hyundai Capital America <sup>(a)</sup> Hyundai Capital America <sup>(a)</sup>	USD	5.800%	01/04/2030	1,946,656	0.10
	International Flavors & Fragrances, Inc. <sup>(a)</sup>	USD USD	5.700% 2.300%	26/06/2030 01/11/2030	2,658,116 9,217,393	0.13 0.46
	International Flavors & Fragrances, Inc. (a)	USD	3.268%	15/11/2040	424,914	0.40
1,900,000		USD	4.650%	20/04/2031	1,853,241	0.09
	Metropolitan Transportation Authority	USD	6.668%	15/11/2039	595,054	0.03
	Metropolitan Transportation Authority	USD	7.336%	15/11/2039	94,021	0.01
10,625,000		USD	3.625%	01/09/2030	9,427,881	0.48
	MSCI, Inc. <sup>(a)</sup>	USD	3.250%	15/08/2033	4,517,810	0.23
	Netflix, Inc. <sup>(a)</sup>	USD	5.375%	15/11/2029	1,711,526	0.09
	NRG Energy, Inc. <sup>(a)</sup> Penske Truck Leasing Co. LP / PTL Finance Corp. <sup>(a)</sup>	USD	4.450%	15/06/2029	870,138	0.04
	Regents of the University of California Medical Center Pooled Revenue	USD USD	3.400% 6.583%	15/11/2026 15/05/2049	927,108 273,745	0.05 0.01
	Regents of the University of California Medical Center Pooled Revenue RWE Finance US LLC <sup>(a)</sup>	USD	5.875%	16/04/2034	4,885,490	0.01
	Solventum Corp. <sup>(a)</sup>	USD	5.400%	01/03/2029	4,885,490 8,532,264	0.25
	Solventum Corp. <sup>(a)</sup>	USD	5.600%	23/03/2034	6,447,802	0.43
	State of California	USD	7.625%	01/03/2040	1,045,484	0.05
	State of Illinois	USD	6.725%	01/04/2035	221,600	0.03
	Tennessee Gas Pipeline Co. LLC <sup>(a)</sup>	USD	2.900%	01/03/2030	1,954,440	0.10

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds - (Co	ontinued)					
	- (Continued)					
	000 Veralto Corp. <sup>(a)</sup> 000 Vistra Operations Co. LLC <sup>(a)</sup>	USD USD	5.350% 4.300%	18/09/2028 15/07/2029	3,404,896 4,706,214	0.17 0.24
5,025,0	Visita Operations Co. LLC	020	4.300%	15/07/2029		
TOTAL BOND	ne				112,773,069	5.67
(cost USD 22					219,435,955	11.03
Non-Agencie	es Asset Backed Obligations – 1.53%					
Cayman Islan						
	O00 AIMCO CLO Series 2017-AA Class AR <sup>(a)</sup>	USD	6.636%	20/04/2034	6,318,434	0.32
	Doo Bain Capital Credit CLO Ltd. 2019-1A Class DR <sup>(a)</sup>	USD	9.038%	19/04/2034	2,014,526	0.10
	D00 Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup> 284 Battalion CLO XII Ltd. 2018-12A Class A1 <sup>(a)</sup>	USD USD	6.649%	18/04/2034	3,607,423	0.18
	220 Madison Park Funding XXX Ltd. 2018-30A Class A <sup>(a)</sup>	USD	6.661% 6.340%	17/05/2031 15/04/2029	2,736,153 6,517,290	0.14 0.33
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class AR <sup>(a)</sup>	USD	6.626%	20/04/2031	4,209,891	0.33
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR <sup>(a)</sup>	USD	8.836%	20/04/2031	3,662,848	0.18
0,000,0	100000 go. 20a 200 A 200.0 0 20 0 20 20 0 0 Cado 21.	005		20/01/2001	29,066,565	1.46
United States					20,000,000	1.40
6,1	114 Alternative Loan Trust 2006-OA16 Class A2	USD	5.819%	25/10/2046	5,493	0.00
1,355,8	381 SLM Student Loan Trust 2003-1 Class A5A <sup>(a)</sup>	USD	5.725%	15/12/2032	1,289,513	0.07
					1,295,006	0.07
TOTAL NON-	AGENCIES ASSET BACKED OBLIGATIONS					
(cost USD 30,	,289,653)				30,361,571	1.53
TOTAL TRAN (cost USD 25	ISFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 6,837,323)				249,797,526	12.56
Other Transi	ferable Securities					
Bonds – 0.25 United States	5%					
	000 Broadcom, Inc. <sup>(a)</sup>	USD	4.926%	15/05/2037	1,954,596	0.10
	Newmont Corp. / Newcrest Finance Pty Ltd. (a)	USD	3.250%	13/05/2030	3,090,924	0.15
-,, .					5,045,520	0.25
TOTAL BOND	os				0,010,020	
(cost USD 5,2					5,045,520	0.25
TOTAL OTHE (cost USD 5,2	R TRANSFERABLE SECURITIES 261,624)				5,045,520	0.25
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 1,9	050,580,503)				1,915,485,661	96.29
Futures Con	stracts – (0.09%)					
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	EUR					
333	German Federal Republic Bonds 2YR Futures 06/09/2024		Long	38,090,388	22,226	0.00
(26)	USD US Treasury Long Bond Futures 19/09/2024		Short	(3 004 405)	18,281	0.00
(315)	US Treasury Notes 10YR Futures 19/09/2024		Short	(3,024,125) (34,300,547)	7,297	0.00
(313)	US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024		Short	(4,028,953)	5,203	0.00
. ,	· · · · · · · · · · · · · · · · · · ·		Long	97,177,570	55,798	0.00
(1,750)	US Treasury Notes 5YR Futures 30/09/2024		Short	(185,240,235)	15,343	0.00
(82)	US Treasury Notes 5YR Futures 30/09/2024		Short	(8,679,828)	1,922	0.00
. ,	US Treasury Ultra Long Bond Futures 19/09/2024		Short	(4,542,906)	52,031	0.00
	US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short	(187,465,313)	386,992	0.02
( ' '	US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short	(3,477,813)	7,992	0.00
				(333,582,150)	550,859	0.03
UNREALISED	GAIN ON FUTURES CONTRACTS				573,085	0.03

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
	CAD Canadian Government Bond 1	10VR Futures 18/00	2/2024	Long	44,811,544	(78,276)	(0.00
		101111 atales 10/03	JI 2024	Long	77,011,577	(10,210)	(0.00
	EUR Euro OAT Futures 06/06/2024	ı.		Long	542,469	(11,347)	(0.00
	German Federal Republic Bor		06/06/2024	Long	3,235,184	(62,744)	(0.00
	German Federal Republic Bor			Long	3,024,226	(165,940)	(0.0
(794)	German Federal Republic Bor	nds 5Y Futures 06/0	09/2024	Short	(99,602,735)	(43,148)	(0.00
					(92,800,856)	(283,179)	(0.01
	GBP UK Long Gilt Bond Futures 26	6/09/2024		Long	15,730,297	(161,663)	(0.01
	USD						
1,487	US Treasury Long Bond Futur	res 19/09/2024		Long	172,956,688	(964,227)	(0.05
(26)	US Treasury Notes 2YR Futur	res 30/09/2024		Short	(5,296,891)	(3,047)	(0.00
721	US Treasury Ultra Long Bond	Futures 19/09/2024	4	Long	88,525,281	(952,326)	(0.05
					256,185,078	(1,919,600)	(0.10
UNREALISED L	LOSS ON FUTURES CON	TRACTS				(2,442,718)	(0.12
Forward Curre	ency Contracts – 0.10%						
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
GBP	47,354,036	USD	59.831.310		02/07/2024	589,050	0.0
SEK	36,497,241	USD	3,365,317		24/07/2024	113,896	0.0
AUD	151,483	USD	100,386		25/07/2024	0	0.00
EUR	523,065,818	USD	564,223,465		30/07/2024	5,711,025	0.28
CHF	60,502,330	USD	67,186,151		19/08/2024	460,975	0.02
UNREALISED (	GAIN ON FORWARD CUR	RENCY CONTR	ACTS			6,874,946	0.34
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity	Loss USD	Shareholders Equity
Currency	2009				Date	עפט	
	101,058,412	GBP	79,986,393		02/07/2024	(998,496)	
USD SGD	101,058,412 1,569,757	GBP USD					(0.05
USD SGD USD	101,058,412		79,986,393		02/07/2024	(998,496)	(0.05
SGD USD	101,058,412 1,569,757	USD	79,986,393 1,166,293		02/07/2024 05/07/2024	(998,496) (1,902)	(0.05 (0.00 (0.00
USD SGD USD USD USD	101,058,412 1,569,757 186,951 521,667,871 355,411	USD SEK EUR CAD	79,986,393 1,166,293 2,011,220 482,262,843 488,000		02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921)	(0.05 (0.00 (0.00 (0.19 (0.00
USD SGD USD USD USD USD	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696		02/07/2024 05/07/2024 24/07/2024 30/07/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089)	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00
USD SGD USD USD USD USD	101,058,412 1,569,757 186,951 521,667,871 355,411	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696		02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921)	(0.05 (0.00 (0.00 (0.19 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696		02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730)	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00
USD SGD USD USD USD USD USD USD USD UNREALISED L  Swap Contrac Net Local Notional	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696		02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24)
USD SGD USD USD USD USD USD USD UNREALISED L Swap Contract Net Local	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696	Currency	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730)	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24)
USD SGD USD USD USD USD USD USD USD UNREALISED L Swap Contrac Net Local Notional Amount	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696		02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24) % or Shareholders Equity
USD SGD USD USD USD USD USD USD UNREALISED L  Swap Contract Net Local Amount	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  ets = 0.15%  Pay  Interest Rate Swaps 100 Fixed 3.500%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA)	CAD	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24) % o' Shareholders Equity
USD SGD USD USD USD USD USD UNREALISED L  Swap Contract Net Local Notional Amount  1,510,0 1,450,0	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts — 0.15%  Pay  Interest Rate Swaps 100 Fixed 3.500% Fixed 3.500% Fixed 3.250%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR)	CAD EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.05 (0.00) (0.00) (0.19) (0.00) (0.24) % o' Shareholders Equity
USD SGD USD USD USD USD USD USD UNREALISED L  Swap Contract Net Local Notional Amount  1,510,0 2,570,0 2,570,0	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay  Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	CAD EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date 19/06/2034 19/06/2026 19/06/2027	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24) % o Shareholders Equity
USD SGD USD USD USD USD USD USD USD UNREALISED L  Swap Contrac Net Local Notional Amount  1,510,0 2,570,0 3,240,0	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  ets - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR)	CAD EUR EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2029	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24) % o' Shareholders Equity 0.00 0.00 0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Lets - 0.15%  Pay  Interest Rate Swaps 00 Fixed 3.500% Fixed 3.000% 000 Fixed 3.000% 000 Fixed 3.000% 000 Fixed 3.000% 000 Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR)	CAD EUR EUR EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2027 19/06/2029	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274	(0.05 (0.00 (0.00 (0.19 (0.00 (0.00 (0.24) % or Shareholders Equity 0.00 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay  Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR)	CAD EUR EUR EUR EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866	(0.05 (0.00) (0.00) (0.19) (0.00) (0.24) % o' Shareholders Equity 0.00 0.00 0.00 0.00 0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts — 0.15%  Pay  Interest Rate Swaps 100 Fixed 3.500% 100 Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR)	CAD EUR EUR EUR EUR EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2034 19/06/2034 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 000 Fixed 3.000%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  CACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR EUR EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2034 19/06/2034 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Lets - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 600 Fixed 3.000% 600 Fixed 4.250% 600 Fixed 4.250% 600 Fixed 4.200%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  PACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR EUR GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2031 19/06/2034 19/06/2034 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Lets - 0.15%  Pay  Interest Rate Swaps 100 Fixed 3.500% Fixed 3.250% 100 Fixed 3.000% 100 Fixed 4.000% 100 Fixed 4.250% 100 Fixed 4.250% 100 Fixed 4.750% 100 Fixed 4.750%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	CAD EUR	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2034 19/06/2034 19/06/2034 19/06/2027 19/06/2034 19/06/2037	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay  Interest Rate Swaps 100 Fixed 3.500% 100 Fixed 3.000% 100 Fixed 3.750% 100 Fixed 3.750% 100 Fixed 3.750%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2031 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2038	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 000 Fixed 3.000% 000 Fixed 3.750% 000 Fixed 3.750% 000 Fixed 3.750%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  CACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2021 19/06/2034 19/06/2026 19/06/2034 19/06/2034 19/06/2044 19/06/2044 19/06/2044	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943 9,000	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  tts - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 600 Fixed 3.000% 600 Fixed 3.750%	USD SEK EUR CAD CHF	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2031 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2038	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  tts - 0.15%  Pay  Interest Rate Swaps Fixed 3.500% 600 Fixed 3.000% 600 Fixed 3.750%	USD SEK EUR CAD CHF  RRENCY CONTR	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2026 19/06/2027 19/06/2028 19/06/2028 19/06/2034 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943 9,000 5,644	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay Interest Rate Swaps Fixed 3.500% 100 Fixed 3.000% 100 Fixed 3.750% 100 Fixed 3.750% 101 Fixed 3.750% 102 Fixed 3.750% 103 Fixed 3.750% 104 Fixed 3.750% 105 Fixed 3.750% 106 Fixed 3.750% 107 Fixed 3.750% 108 Fixed 3.750% 109 Fixed 3.750% 100 Fixed 3.750%	USD SEK EUR CAD CHF  RRENCY CONTR	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  ACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP GBP GBP JPY	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2034 19/06/2038 19/06/2028 19/06/2028 19/06/2028 19/06/20244 19/06/2034 19/06/2028	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730)  Unrealised Gain USD  25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943 9,000 5,644 5,111 389,139	(0.05 (0.00
USD SGD USD USD USD USD USD USD USD USD USD US	101,058,412 1,569,757 186,951 521,667,871 355,411 782,180  LOSS ON FORWARD CUF  Sts - 0.15%  Pay Interest Rate Swaps Fixed 3.500% 100 Fixed 3.000% 100 Fixed 3.750% 100 Fixed 3.750% 101 Fixed 3.750% 102 Fixed 3.750% 103 Fixed 3.750% 104 Fixed 3.750% 105 Fixed 3.750% 106 Fixed 3.750% 107 Fixed 3.750% 108 Fixed 3.750% 109 Fixed 3.750% 100 Fixed 3.750%	USD SEK EUR CAD CHF  RRENCY CONTR	79,986,393 1,166,293 2,011,220 482,262,843 488,000 707,696  RACTS  Receive  Floating (CAD 1 month CORRA) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP GBP GBP GBP	02/07/2024 05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024  Maturity Date  19/06/2034 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2026 19/06/2027 19/06/2028 19/06/2028 19/06/2034 19/06/2034	(998,496) (1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730)  Unrealised Gain USD  25,655 9,741 25,219 45,844 24,274 26,866 4,033 146 2,538 187,125 17,943 9,000 5,644 5,111	(0.05 (0.00

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equit
	Credit Default Swaps – (Continued)					
3,416,140	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	15,416	0.0
5,507,048	Floating (Alstom SA)	Fixed 1.000%	EUR	20/06/2029	210,292	0.0
76,900,000	Floating (Markit CDX North America	Fixed 1.000%	USD	20/06/2026	450,895	0.0
76,050,000	Investment Grade 36 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2026	529,152	0.0
50,725,000	Investment Grade 37 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000%	USD	20/06/2027	820,529	0.0
126,000,000	Investment Grade 38 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2027	595,014	0.0
67,127,397	Investment Grade 39 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000%	USD	20/06/2028	637,075	0.0
2,170,000	Investment Grade 40 Version 1 Index) Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2029	4,172	0.0
24,554,647	Floating (Markit CDX North America Investment Grade 42 Version 1 Index)	Fixed 1.000%	USD	20/06/2029	46,849	0.0
2,210,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2029	1,709	0.0
JNREALISED GAIN	I ON CREDIT DEFAULT SWAPS				3,332,928	0.1
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				3,722,067	0.1
Net Local Notional					Unrealised Loss	% o
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
	Interest Rate Swaps					
5,820,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	19/06/2029	(58,021)	(0.00
2,320,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(35,054)	(0.0)
5,900,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(7,744)	(0.0)
3,690,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(12,056)	(0.0
170,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(688)	(0.0
2,040,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(13,158)	(0.0)
2,190,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2039	(88,164)	(0.0)
4,530,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2044	(163,423)	(0.0)
1,270,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2054	(79,618)	(0.0)
768,000,000	Floating (JPY 1 month TONAR)	Fixed 1.000%	JPY	19/06/2034	(112,842)	(0.0)
	S ON INTEREST RATE SWAPS				(570,768)	(0.03
	Credit Default Swaps					
4,161,403	Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(11,762)	(0.0)
4,000,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	EUR	20/06/2029	(18,739)	(0.0)
4,063,785	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(14,766)	(0.0)
1,760,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2029	(28)	(0.0)
2,180,000	Floating (Peru Government International Bond)	Fixed 1.000%	USD	20/06/2029	(8,577)	(0.0)
	Floating (Philippines Government	Fixed 1.000%	USD	20/06/2029	(6,619)	(0.00
2,180,000	International Bond)					
	0 ( )				(60,491)	(0.0
JNREALISED LOSS	International Bond)				(60,491) (631,259)	(0.04
UNREALISED LOSS TOTAL UNREALISE	International Bond)  S ON CREDIT DEFAULT SWAPS  ED LOSS ON SWAP CONTRACTS  F INVESTMENTS			1		
JNREALISED LOSS	International Bond) S ON CREDIT DEFAULT SWAPS ED LOSS ON SWAP CONTRACTS F INVESTMENTS 0,503)			1	(631,259)	(0.0

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 1,950,580,503)	1,915,485,661	96.29
Unrealised gain on futures contracts	573,085	0.03
Unrealised loss on futures contracts	(2,442,718)	(0.12)
Unrealised gain on forward currency contracts	6,874,946	0.34
Unrealised loss on forward currency contracts	(4,824,730)	(0.24)
Unrealised gain on swap contracts	3,722,067	0.19
Unrealised loss on swap contracts	(631,259)	(0.04)
Other Assets and Liabilities	70,520,563	3.55
Shareholders' Equity	1,989,277,615	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparty for swap contracts was Barclays Bank PLC.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 51.27% Austria	6					
	Austria Government Bond <sup>(a)</sup>	EUR	2.100%	Perp.	62,300	0.12
	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	114,117	0.23
200,000	Volksbank Wien AG	EUR _	0.875%	23/03/2026	205,234	0.41
					381,651	0.76
Belgium	Belgium Government Bond—Series 66	EUR	4.000%	28/03/2032	173,814	0.35
	Belgium Government Bond—Series 80 <sup>(a)</sup>	EUR	2.150%	22/06/2066	62,431	0.12
		-			236,245	0.47
Canada						
	Bank of Nova Scotia	GBP	1.250%	17/12/2025	210,030	0.42
	Canada Government Bond	CAD	2.500%	01/12/2048	288,301	0.58
	Enbridge, Inc.	USD USD	6.000%	15/11/2028	25,667	0.05
	Enbridge, Inc. Great-West Lifeco, Inc.	EUR	5.700% 4.700%	08/03/2033 16/11/2029	50,176 113,837	0.10 0.23
	Province of Ontario Canada	CAD	2.600%	02/06/2025	381,334	0.76
	Province of Ontario Canada	CAD	4.650%	02/06/2041	74,639	0.15
	Rogers Communications, Inc.	USD	5.000%	15/02/2029	81,728	0.16
		-			1,225,712	2.45
Colombia						
	Colombian TES—Series B Colombian TES—Series B	COP COP	13.250% 9.250%	09/02/2033 28/05/2042	23,464 16,877	0.05
79,400,000	Colonibian 123—Series B	-	9.230 /6	20/03/2042		
 Denmark					40,341	30.0
	Denmark Government Bond	DKK	4.500%	15/11/2039	61,785	0.12
100,000	Pandora A/S	EUR _	3.875%	31/05/2030	107,650	0.22
					169,435	0.34
Finland	Finland Government Bond <sup>(a)</sup>	EUR	0.125%	15/09/2031	185,734	0.37
	Neste Oyj	EUR	3.875%	21/05/2031	103,734	0.22
	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	111,333	0.22
		-			405,515	0.81
France						
	Agence Française de Developpement EPIC	GBP	1.250%	18/06/2025	245,005	0.49
,	ALD SA	EUR	3.875%	22/02/2027	108,667	0.22
,	AXA SA	EUR	6.375%	Perp.	112,774	0.23
	Banque Federative du Credit Mutuel SA BNP Paribas SA	EUR USD	4.125% 3.375%	13/03/2029 09/01/2025	110,966 197,234	0.22 0.39
	BPCE SA	EUR	5.125%	25/01/2035	111,357	0.38
	Credit Agricole SA	USD	4.375%	17/03/2025	271,477	0.54
	Dexia Credit Local SA	GBP	1.250%	21/07/2025	609,808	1.22
	Electricite de France SA	GBP	5.875%	18/07/2031	130,560	0.26
	France Government Bond OAT <sup>(a)</sup>	EUR	1.750%	25/05/2066	55,591	0.11
275,000	Societe Generale SA <sup>(a)</sup>	USD	4.250%	14/04/2025	270,666	0.54
100,000	Veolia Environnement SA	EUR	0.800%	15/01/2032	88,285	0.18
					2,312,390	4.62
Germany	Postorio Posto AO		0.1000/	04/44/0005	400.441	0.55
	Deutsche Bank AG	USD	2.129%	24/11/2026	426,141	0.85
	Deutsche Bank AG	EUR	5.000%	05/09/2030	112,344	0.22
	Kreditanstalt für Wiederaufbau Münchener Rückversicherungs-Gesellschaft AG	EUR EUR	3.125% 4.250%	10/10/2028 26/05/2044	109,119 106,821	0.22 0.21
	Volkswagen Leasing GmbH	EUR	4.000%	11/04/2031	3,254	0.21
		-			757,679	1.51
Indonesia						
	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	56,071	0.11
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	15,556	0.03
	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	48,978	0.10
150 000 000	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	9,344	0.02
159,000,000					-	

A A—Series 6.5Y oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup> owent Bank of Japan, Inc.	EUR EUR EUR EUR EUR EUR EUR EUR EUR	5.250% 1.875% 3.601% 0.200% 0.350% 2.000% 4.375% 1.375%	23/10/2031 05/06/2026 21/05/2031 18/10/2030 18/10/2032	115,784 106,508 108,512 156,416 114,790 602,010	0.31 0.23
Ireland Group PLC  apital Unlimited Co. Government Bond Government Bond  overnment Bond - Fixed—Series 327  A  A—Series 6.5Y  oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR EUR EUR - ILS EUR EUR	1.875% 3.601% 0.200% 0.350% 2.000%	05/06/2026 21/05/2031 18/10/2030 18/10/2032 31/03/2027	106,508 108,512 156,416 114,790 602,010	0.21 0.22 0.31 0.23
Ireland Group PLC  apital Unlimited Co. Government Bond Government Bond  overnment Bond - Fixed—Series 327  A  A—Series 6.5Y  oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR EUR EUR - ILS EUR EUR	1.875% 3.601% 0.200% 0.350% 2.000%	05/06/2026 21/05/2031 18/10/2030 18/10/2032 31/03/2027	106,508 108,512 156,416 114,790 602,010	0.21 0.22 0.31 0.23
A A—Series 6.5Y oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup> ori Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR EUR ILS EUR EUR EUR	3.601% 0.200% 0.350% 2.000%	21/05/2031 18/10/2030 18/10/2032 31/03/2027	108,512 156,416 114,790 602,010	0.22 0.31
Government Bond Government Bond  overnment Bond - Fixed—Series 327  A  A—Series 6.5Y  oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR – ILS EUR EUR EUR	0.200% 0.350% 2.000%	18/10/2030 18/10/2032 31/03/2027	156,416 114,790 602,010	0.31 0.23
overnment Bond - Fixed—Series 327  A A—Series 6.5Y oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR -	0.350% 2.000% 4.375%	18/10/2032 31/03/2027	114,790 602,010	0.23
overnment Bond - Fixed—Series 327  A  A—Series 6.5Y  poil Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> poil Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	ILS EUR EUR EUR	2.000%	31/03/2027	602,010	
A A—Series 6.5Y oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR EUR	4.375%		·	1.20
A A—Series 6.5Y oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR EUR	4.375%		93,355	
A—Series 6.5Y oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR				0.19
A—Series 6.5Y oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR EUR			440.040	0.00
oni Poliennali Del Tesoro—Series 16Y <sup>(a)</sup> oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>	EUR	1.3/5%	03/02/2034	110,218	0.22
oni Poliennali Del Tesoro—Series 50Y <sup>(a)</sup>		3.250%	Perp. 01/03/2038	97,499 138,402	0.19 0.28
	LOIT	2.800%	01/03/2036	31,327	0.06
oment Rank of Janan Inc	-	2.00070	01/03/2007	377,446	0.75
ment Rank of Japan Inc				377,440	
mont bank or vapan, mo.	EUR	2.125%	01/09/2026	105,462	0.21
Government Bond—Series 15	JPY	1.000%	20/03/2062	320,186	0.64
Government Bond—Series 182	JPY	1.100%	20/09/2042	470,904	0.94
Sovernment Bond—Series 359	JPY	0.100%	20/06/2030	887,325	1.77
Government Bond—Series 361	JPY	0.100%	20/12/2030	288,116	0.58
Government Bond—Series 76	JPY	1.400%	20/09/2052	350,078	0.70
orp.	EUR –	4.477%	01/06/2028	111,395	0.22
				2,533,466	5.06
Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	231,729	0.46
Funding Ltd.	GBP	6.750%	03/12/2026	164,213	0.33
				395,942	0.79
one Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	94,581	0.19
an Financial Stability Facility	EUR	0.875%	10/04/2035	95,056	0.19
Financing SARL	EUR –	1.625%	15/07/2027	99,364	0.20
				289,001	0.58
n Bonos—Series M	MXN	10.000%	20/11/2036	130,951	0.26
/IRO Bank NV <sup>(a)</sup>	USD	4.750%	28/07/2025	320,795	0.64
g Finance BV	EUR	3.750%	24/04/2028	107,914	0.22
ternational Finance BV	GBP	6.375%	07/06/2032	50,322	0.10
V	EUR	4.875%	18/09/2028	111,065	0.22
jke Philips NV	EUR	3.750%	31/05/2032	107,107	0.21
NV	USD	3.680%	21/01/2030	175,122	0.35
s Finance BV	EUR	4.375%	14/09/2029	110,782	0.22
is NV	EUR	3.875%	05/01/2026	108,852	0.22
om Finance BV	EUR	3.500%	29/11/2031	118,842	0.24
igen International Finance NV hall Dea Finance BV	EUR EUR	3.500% 1.332%	Perp. 25/09/2028	107,158 96,471	0.22 0.19
	_			1,414,430	2.83
				<u> </u>	
overnment Bond	PEN	5.940%	12/02/2029	37,399	0.07
Government International Bond	LISD	4 875%	04/10/2033	67 647	0.14
Government international Bond	000	4.07070	0-1/10/2000	01,041	
	EUR	1.950%	15/06/2029	250,006	0.50
l Obrigacoes do Tesouro OT <sup>(a)</sup>					
	RON	6.700%	25/02/2032	27,192	0.06
a Government Bond—Series 10Y	EUR –	2.000%	14/04/2033	191,175	0.38
				218,367	0.44
a Government Bond—Series 10Y					
G	Government Bond—Series 10Y	Obrigacoes do Tesouro OT <sup>(a)</sup> EUR  Government Bond—Series 10Y RON	Obrigacoes do Tesouro OT <sup>(a)</sup> EUR 1.950%  Government Bond—Series 10Y RON 6.700%	Obrigacoes do Tesouro OT <sup>(a)</sup> EUR         1.950%         15/06/2029           Government Bond—Series 10Y         RON         6.700%         25/02/2032	Obrigacoes do Tesouro OT <sup>(a)</sup> EUR         1.950%         15/06/2029         250,006           Government Bond—Series 10Y         RON         6.700%         25/02/2032         27,192           Government International Bond         EUR         2.000%         14/04/2033         191,175

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
South Korea - (C	· ·					
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	268,473	0.54
745,420,000	Korea Treasury Bond—Series 3106	KRW	2.000%	10/06/2031	491,642	0.98
					760,162	1.52
Spain						
	Banco Santander SA Banco Santander SA	USD USD	2.706%	27/06/2024	199,688	0.40 0.38
200,000 200,000		USD	3.800% 5.552%	23/02/2028 14/03/2028	188,198 199,028	0.40
100,000		EUR	5.375%	14/11/2030	116,182	0.40
	Cellnex Finance Co. SA	EUR	3.625%	24/01/2029	107,458	0.21
134,000	Spain Government Bond <sup>(a)</sup>	EUR	3.450%	30/07/2043	138,591	0.28
40,000	Spain Government Bond <sup>(a)</sup>	EUR	5.150%	31/10/2044	51,749	0.10
180,000	Spain Government Bond <sup>(a)</sup>	EUR	3.450%	30/07/2066	174,906	0.35
275,000	Telefonica Emisiones SA	USD -	4.103%	08/03/2027	266,722	0.53
					1,442,522	2.88
Supranationals	African Event Import Deals	1100	0.00404	47/05/0000	407.040	0.0-
200,000		USD	2.634% 3.798%	17/05/2026	187,348 170.534	0.37
200,000 100,000	African Export-Import Bank European Investment Bank	USD EUR	3.798%	17/05/2031 15/11/2028	170,534 108,605	0.34 0.22
400.000		EUR	0.200%	17/03/2036	310,383	0.22
10,000		EUR	1.000%	14/11/2042	7,503	0.02
	European Union	EUR	1.000%	06/07/2032	195,913	0.39
		-			980,286	1.96
Switzerland	(a)					
	UBS Group AG <sup>(a)</sup>	USD	2.593%	11/09/2025	321,013	0.64
	UBS Group AG	EUR EUR	0.250%	03/11/2026	386,489	0.77 0.20
	UBS Group AG UBS Group AG	EUR	1.000% 0.650%	24/06/2027 14/01/2028	102,460 200,222	0.20
	UBS Group AG	EUR	7.750%	01/03/2029	122,747	0.40
		-			1,132,931	2.26
Thailand						
	Thailand Government Bond	THB	2.650%	17/06/2028	14,226	0.03
	Thailand Government Bond	THB	2.875%	17/12/2028	16,862	0.03
	Thailand Government Bond	THB	3.350%	17/06/2033	7,663	0.02
740,000	Thailand Government Bond	THB -	3.450%	17/06/2043	20,583	0.04
United Arab Emir	ntee				59,334	0.12
	DP World Ltd.	USD	5.625%	25/09/2048	188,423	0.38
United Kingdom						
200,000	•	USD	2.279%	24/11/2027	184,274	0.37
125,000	-	EUR	4.918%	08/08/2030	141,123	0.28
150,000	National Grid PLC NatWest Group PLC	EUR USD	0.163% 3.754%	20/01/2028 01/11/2029	143,187 247,533	0.29 0.50
	SSE PLC	EUR	4.000%	05/09/2031	110,140	0.30
	Standard Chartered PLC <sup>(a)</sup>	USD	1.456%	14/01/2027	332,002	0.66
	United Kingdom Gilt	GBP	3.250%	22/01/2044	337,623	0.68
30,000	United Kingdom Gilt	GBP	3.500%	22/01/2045	32,132	0.06
70,000	United Kingdom Gilt	GBP	1.500%	31/07/2053	44,095	0.09
	United Kingdom Gilt	GBP	1.750%	22/07/2057	26,195	0.05
140,000	United Kingdom Gilt	GBP -	3.500%	22/07/2068	141,782	0.28
					1,740,086	3.48
United States	AbbVie, Inc.	USD	2.600%	21/11/2024	147,960	0.30
	AbbVie, Inc.	USD	4.950%	15/03/2031	27,773	0.06
	Air Lease Corp.	USD	3.250%	01/03/2025	98,114	0.20
250,000	·	USD	2.875%	15/01/2026	238,990	0.48
	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	24,941	0.05
	Ally Financial, Inc.	USD	7.100%	15/11/2027	52,012	0.10
	American Homes 4 Rent LP	USD	4.250%	15/02/2028	167,207	0.33
148,000		USD	5.200%	15/02/2029	146,894	0.29
	Amgen, Inc.	USD	5.150%	02/03/2028	49,849	0.10
150,000 25,000		USD USD	5.250% 5.250%	02/03/2030 02/03/2033	150,357 24,806	0.30 0.05
	Amphenol Corp.	USD	5.250%	05/04/2034	18,950	0.03
.5,550			2.200,0	2.2.72004	. 2,000	3.34

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	Bank of America Corp.	USD USD	5.202%	25/04/2029	124,202	0.25 0.20
	Bank of America Corp.  Bank of America Corp.—Series Z	USD	2.972% 6.500%	04/02/2033 Perp.	101,039 250,407	0.50
	Booking Holdings, Inc.	EUR	3.500%	01/03/2029	108,064	0.22
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	48,632	0.10
75,000	Campbell Soup Co.	USD	5.200%	21/03/2029	74,604	0.15
	Campbell Soup Co.	USD	5.400%	21/03/2034	73,206	0.15
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	25,817	0.05
	Cargill, Inc. CBRE Services, Inc.	EUR	3.875%	24/04/2030	110,135	0.22 0.04
	CBRE Services, Inc.	USD USD	5.500% 5.950%	01/04/2029 15/08/2034	19,980 50,410	0.10
	Cigna Group	USD	5.125%	15/05/2031	116,681	0.23
12,000	Cisco Systems, Inc.	USD	5.050%	26/02/2034	11,921	0.02
25,000	Citigroup, Inc.	USD	5.174%	13/02/2030	24,746	0.05
175,000	Cleco Corporate Holdings LLC	USD	3.743%	01/05/2026	168,553	0.34
25,000	Coca-Cola Consolidated, Inc.	USD	5.450%	01/06/2034	25,144	0.05
25,000	Constellation Brands, Inc.	USD USD	4.650%	15/11/2028	24,452	0.05
175,000	Crown Castle, Inc. CVS Health Corp.	USD	3.650% 4.780%	01/09/2027 25/03/2038	165,895 17,783	0.33 0.04
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	252,247	0.50
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	2,003	0.00
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	39,694	0.08
37,000	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	36,473	0.07
75,000	Discovery Communications LLC	USD	3.950%	20/03/2028	70,215	0.14
	Energy Transfer LP	USD	6.100%	01/12/2028	77,014	0.15
	Energy Transfer LP	USD	6.400%	01/12/2030	52,298	0.10
50,000	Exelon Corp.	USD	5.150%	15/03/2029	49,728	0.10
	Expedia Group, Inc.	USD USD	3.250%	15/02/2030	111,624	0.22 0.40
200,000 100,000	Ford Motor Credit Co. LLC General Mills, Inc.	EUR	5.800% 3.650%	05/03/2027 23/10/2030	199,756 107,981	0.40
	General Motors Financial Co., Inc.	EUR	0.850%	26/02/2026	113,668	0.23
72,000	GXO Logistics, Inc.	USD	6.250%	06/05/2029	72,994	0.15
375,000		USD	4.900%	15/10/2025	372,041	0.74
42,000	Humana, Inc.	USD	5.375%	15/04/2031	41,547	0.08
50,000	Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	50,968	0.10
25,000	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	25,012	0.05
25,000	Ingersoll Rand, Inc.	USD	5.450%	15/06/2034	25,048	0.05
27,000 75,000	Intel Corp. J M Smucker Co.	USD USD	5.150% 5.900%	21/02/2034 15/11/2028	26,441 77,014	0.05 0.15
	Kilroy Realty LP	USD	6.250%	15/01/2036	23,978	0.15
175,000	Marriott International, Inc.	USD	3.750%	01/10/2025	171,008	0.34
42,000	Marriott International, Inc.	USD	5.000%	15/10/2027	41,737	0.08
25,000	Marriott International, Inc.	USD	4.900%	15/04/2029	24,589	0.05
11,000	Marriott International, Inc.	USD	4.875%	15/05/2029	10,802	0.02
100,000	Medtronic, Inc.	EUR	3.650%	15/10/2029	109,034	0.22
25,000	Micron Technology, Inc.	USD	6.750%	01/11/2029	26,532	0.05
100,000	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	108,222	0.22
150,000 50,000	Morgan Stanley Morgan Stanley	EUR USD	4.656% 5.164%	02/03/2029 20/04/2029	167,724 49,650	0.34 0.10
	Morgan Stanley	USD	5.173%	16/01/2030	74,465	0.15
	Netflix, Inc.	EUR	3.875%	15/11/2029	113,793	0.23
	NNN REIT, Inc.	USD	5.600%	15/10/2033	24,874	0.05
75,000	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	80,382	0.16
100,000	Oracle Corp.	USD	2.875%	25/03/2031	86,015	0.17
	Oracle Corp.	USD	6.250%	09/11/2032	79,092	0.16
	Oracle Corp.	USD	6.900%	09/11/2052	83,948	0.17
	Oracle Corp.	USD USD	5.550%	06/02/2053	23,648	0.05
25,000 29,000	Otis Worldwide Corp. Quest Diagnostics, Inc.	USD	5.250% 6.400%	16/08/2028 30/11/2033	25,096 30,941	0.05 0.06
	Realty Income Corp.	USD	4.625%	01/11/2025	123,519	0.25
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	24,538	0.05
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	279,929	0.56
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	73,644	0.15
	Truist Financial Corp.	USD	6.047%	08/06/2027	25,186	0.05
	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	145,138	0.29
	US Bancorp	USD	5.775%	12/06/2029	50,526	0.10
	US Bancorp	USD	5.384%	23/01/2030	49,844	0.10
	Walgreens Boots Alliance, Inc. Warnermedia Holdings, Inc.	GBP USD	3.600% 3.755%	20/11/2025 15/03/2027	307,436 71,121	0.61 0.14
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2027	46,035	0.14
	Wells Fargo & Co.	USD	5.198%	23/01/2030	49,553	0.10
,	•				-,	

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Conti	·					
United States – (	Continued) Williams Cos., Inc.	USD	2.600%	15/03/2031	21,037	0.04
	WP Carey, Inc.	USD	4.000%	01/02/2025	172,727	0.04
					7,289,053	14.56
TOTAL BONDS						
(cost USD 28,55	8,312)				25,661,734	51.27
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds -	- 0.02%					
	iShares USD Corp. Bond UCITS ETF				12,132	0.02
TOTAL MUTUAL (cost USD 12,82					12,132	0.02
TOTAL TRANSF (cost USD 28,57	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1,133)				25,673,866	51.29
·	· ,				<u> </u>	0/ -£
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
T						
Bonds – 4.91%	ecurities dealt in another regulated market					
	Australia & New Zealand Banking Group Ltd. (a)	USD	2.950%	22/07/2030	193,050	0.39
Cayman Islands	A l L. L. L. (a)	LIOD	2.0500/	04/07/0004	04.005	0.05
	Avolon Holdings Funding Ltd. <sup>(a)</sup> Avolon Holdings Funding Ltd. <sup>(a)</sup>	USD USD	3.950% 4.250%	01/07/2024 15/04/2026	24,965 169,488	0.05 0.34
,,,,,					194,453	0.39
France						
	BNP Paribas SA <sup>(a)</sup>	USD	3.375%	09/01/2025	246,542	0.49
550,000	Societe Generale SA <sup>(a)</sup>	USD	1.488%	14/12/2026	513,986	1.03
					760,528	1.52
Mexico 200,000	Mexico City Airport Trust <sup>(a)</sup>	USD	5.500%	31/10/2046	169,709	0.34
Netherlands						
200,000	Syngenta Finance NV <sup>(a)</sup>	USD	4.892%	24/04/2025	197,984	0.40
United States	Aviation Capital Group LLC <sup>(a)</sup>	USD	1.950%	30/01/2026	234,600	0.47
	Broadcom, Inc. <sup>(a)</sup>	USD	3.137%	15/11/2035	71,519	0.47
	Duquesne Light Holdings, Inc. (a)	USD	2.532%	01/10/2030	62,835	0.13
75,000	International Flavors & Fragrances, Inc. (a)	USD	1.230%	01/10/2025	70,661	0.14
	International Flavors & Fragrances, Inc. (a)	USD	1.832%	15/10/2027	22,163	0.04
	Penske Truck Leasing Co. LP / PTL Finance Corp. (a)	USD	3.400%	15/11/2026	166,404	0.33
296,154	State of Illinois	USD	6.725%	01/04/2035	310,240	0.62
TOTAL BONDS					938,422	1.87
(cost USD 2,562	,284)				2,454,146	4.91
Agencies Asse United States	t Backed Obligations – 23.79%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/01/2033	1,817	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2033	1,156	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2033	91	0.00
288		USD	5.000%	01/06/2033	285	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/07/2033	3,010	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033 01/08/2033	2,938 283	0.01 0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	1,037	0.00
1,046		USD	5.000%	01/08/2033	1,037	0.00
179		USD	5.000%	01/09/2033	177	0.00
681		USD	5.000%	01/10/2033	673	0.00
495		USD	5.000%	01/11/2033	486	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2033	1,364	0.00
864	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2033	854 551	0.00
557 347	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/01/2034 01/01/2034	551 343	0.00 0.00
38,628	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.980%	25/01/2034	38,938	0.08
2,458	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2034	2,431	0.01
354	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2034	350	0.00
138	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2034	137	0.00
55	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2034	54	0.00
262 307	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/03/2034 01/03/2034	259 304	0.00 0.00
751	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/03/2034	743	0.00
671	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/03/2034	663	0.00
122	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2034	121	0.00
777	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2034	771	0.00
246	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2034	243	0.00
1,296	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2034	1,282	0.00
3,172	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2034	3,137	0.01
5,650	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2034	5,588	0.01
831	0 0 1 1 7	USD	5.000%	01/06/2034	822	0.00
42,930	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000%	01/06/2034	42,250	0.09
1,193 12,105	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000% 5.000%	01/11/2034 01/04/2035	1,180 11,973	0.00 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2035	4	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2038	70,145	0.14
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	8,396	0.02
4,618	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	4,316	0.01
798,345	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050	760,558	1.52
188,384	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	31,459	0.06
220,795	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	46,462	0.09
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2053	896,935	1.79
11,766 2,560	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	6.185% 4.500%	01/07/2034 01/05/2039	12,079 2,479	0.02 0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	3,910	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	5,627	0.01
3,467	. , ,	USD	4.500%	01/08/2039	3,357	0.01
18,412	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	17,792	0.04
30,423	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	32,268	0.07
8,867	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	9,260	0.02
8,082	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,160	0.01
9,144	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	8,125	0.02
13,764 9,841	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/01/2043 01/01/2043	12,241 8,660	0.03 0.02
27,096	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	24,087	0.02
16,647	. , ,	USD	3.000%	01/04/2043	14,735	0.03
6,939	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	6,096	0.01
11,186	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	9,858	0.02
38,579	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	34,005	0.07
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	26,751	0.05
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	585,265	1.17
	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	91,201	0.18
855,002	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	5.000% 2.500%	01/11/2048 01/09/2050	289,697 706,402	0.58 1.41
1,000,000	. , ,	USD	5.000%	15/06/2054	963,203	1.92
3,000,000	, ,	USD	5.500%	15/06/2054	2,954,180	5.90
1,000,000	. ,	USD	6.000%	15/06/2054	1,002,148	2.00
1	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2024	1	0.00
1	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2024	1	0.00
1	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2024	1	0.00
4	Government National Mortgage Association (GNMA)	USD	3.625%	20/07/2024	4	0.00
11	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2024	11	0.00
31 24	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.625% 4.000%	20/08/2024 20/08/2024	31 24	0.00 0.00
9	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2024	9	0.00
13	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2024	13	0.00
36	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2024	36	0.00
17	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2024	17	0.00
49	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2024	49	0.00
33	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2025	33	0.00
33	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2025	33	0.00
152	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2025	151	0.00

lings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
encies Asset ed States – (C	Backed Obligations – (Continued)					
•	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2025	201	0.0
	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2026	124	0.0
7	Government National Mortgage Association (GNMA)	USD	3.625%	20/07/2026	7	0.0
224	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2027	220	0.0
177	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2027	174	0.0
104	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2027	102	0.0
617		USD	3.875%	20/04/2027	609	0.0
596	Government National Mortgage Association (GNMA)	USD	3.875%	20/04/2027	589	0.0
94	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2027	92	0.0
257	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2027	253	0.0
	. , ,	USD	3.750%	20/11/2027	76	0.0
224	Government National Mortgage Association (GNMA)	USD	3.750%	20/11/2027	219	0.0
	Government National Mortgage Association (GNMA)					
535	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2028	527	0.0
231	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2028	228	0.0
166	Government National Mortgage Association (GNMA)	USD	4.625%	20/03/2028	164	0.0
1,371	Government National Mortgage Association (GNMA)	USD	3.625%	20/07/2029	1,344	0.0
521	Government National Mortgage Association (GNMA)	USD	3.625%	20/08/2029	511	0.0
134	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2029	131	0.0
325	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2029	317	0.0
219	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2029	215	0.0
286	Government National Mortgage Association (GNMA)	USD	3.750%	20/11/2029	280	0.0
428	Government National Mortgage Association (GNMA)	USD	3.750%	20/11/2029	418	0.0
124	Government National Mortgage Association (GNMA)	USD	3.750%	20/12/2029	121	0.0
10	Government National Mortgage Association (GNMA)	USD	3.750%	20/12/2029	9	0.0
280	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2030	276	0.0
	. , ,	USD	4.625%		71	0.0
71	Government National Mortgage Association (GNMA)			20/02/2030		
519	Government National Mortgage Association (GNMA)	USD	4.625%	20/03/2030	512	0.0
145	Government National Mortgage Association (GNMA)	USD	3.875%	20/04/2030	144	0.0
472	. , ,	USD	3.875%	20/04/2030	467	0.0
904	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2030	895	0.0
768	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2030	761	0.0
182	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2030	180	0.0
1,848	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2030	1,822	0.0
343	Government National Mortgage Association (GNMA)	USD	4.000%	20/09/2030	338	0.0
539	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2030	528	0.0
47,061	, , ,	USD	0.820%	20/02/2040	3,842	0.0
207,970	Government National Mortgage Association (GNMA)	USD	1.005%	20/07/2043	18,749	0.0
101,739	Government National Mortgage Association (GNMA)	USD	0.165%	20/09/2044	6,126	0.0
101,739	Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2044	99,898	0.2
	. , ,					
138,386	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2045	23,049	0.0
46,530	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2046	9,419	0.0
109,863	Government National Mortgage Association (GNMA)	USD	4.500%	20/05/2048	105,478	0.2
28,439	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2048	27,965	0.0
100,150	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	98,483	0.2
202,548	Government National Mortgage Association (GNMA)	USD	0.715%	20/11/2048	17,996	0.0
92,238	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	90,703	0.
31,076	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	30,590	0.0
	Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	4,628	0.0
138,583	. , ,	USD	5.000%	20/01/2049	136,204	0.2
	Government National Mortgage Association (GNMA)	USD	4.500%	20/02/2049	281,370	0.5
	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	5,926	0.
	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	75,433	0.
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2049	124,790	0.:
	Government National Mortgage Association (GNMA)	USD	0.620%	20/08/2049	22,409	0.
	Government National Mortgage Association (GNMA)	USD	0.665%	20/09/2049	9,496	0.
85,929	, , ,	USD	0.670%	20/09/2049	7,256	0.
97,634	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	16,889	0.
194,298	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	186,178	0.
151,065	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	28,357	0.
178,160	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	170,492	0.
285,980	Government National Mortgage Association (GNMA)	USD	0.615%	20/02/2050	27,859	0.
395,956		USD	3.000%	20/03/2050	343,841	0.
141,225	Government National Mortgage Association (GNMA)	USD	0.620%	20/03/2050	13,978	0.
	Government National Mortgage Association (GNMA)					
111,416	. , ,	USD	5.000%	20/05/2050	24,753	0.
706,590	, ,	USD	2.500%	20/10/2050	100,541	0.:
1,000,000	Government National Mortgage Association (GNMA) TBA	USD -	6.000%	20/06/2054	1,007,617	2.0
	20 100FF D.10VFD OD VO.150VF				11,908,934	23.
AL AGENCIE	S ASSET BACKED OBLIGATIONS ,585)				11,908,934	23.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Non-Agencies A	Asset Backed Obligations – 25.61%					
Bermuda						
	Symphony CLO 42 Ltd. 2024-42X Class D	USD	8.807%	17/04/2037	251,080	0.50
250,000	Tikehau US CLO III Ltd. 2022-2X Class C1R	USD -	8.525%	20/01/2036	253,014	0.51
Cayman Islands					504,094	1.01
•	Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup>	USD	6.649%	18/04/2034	250,516	0.50
	Bain Capital Credit CLO Ltd. 2024-3X Class A1	USD	1.000%	16/07/2037	350,447	0.70
	Oaktree CLO 2024-25 Ltd. Class A	USD	6.854%	20/04/2037	251,656	0.50
	Park Blue CLO Ltd. 2024-5X Class A1 Tikehau US CLO I Ltd. 2021-1A Class A1 <sup>(a)</sup>	USD USD	1.000% 6.809%	25/07/2037 18/01/2035	250,321 650,646	0.50 1.30
	Venture 41 CLO Ltd. 2021-1A Class A1NR	USD	6.755%	20/01/2034	503,646	1.01
		-			2,257,232	4.51
Ireland						
	Bruegel 2021 DAC 2021-1X Class A	EUR	4.622%	22/05/2031	190,826	0.38
	CVC Cordatus Loan Fund XXII DAC 22X Class A	EUR	4.880%	15/12/2034	539,928	1.08
	Harvest CLO XVI DAC 16X Class ARR Henley CLO I DAC 1X Class AR	EUR EUR	4.546% 4.832%	15/10/2031 25/07/2034	511,639 433,214	1.02 0.87
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR	4.936%	15/04/2034	270,724	0.67
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	431,772	0.86
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	270,294	0.54
	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	217,129	0.43
400,000	RRE 7 Loan Management DAC 7X Class A1	EUR -	4.926%	15/01/2036	434,378	0.87
					3,299,904	6.59
Jersey	ACL CLO 20 Ltd 2024 20V Closs A4	HCD	6.0039/	24/04/2027	220.466	0.66
	AGL CLO 29 Ltd. 2024-29X Class A1 Bain Capital Credit CLO Ltd. 2023-3A Class A	USD USD	6.903% 7.123%	21/04/2037 24/07/2036	328,166 404,494	0.66 0.81
	CQS US CLO Ltd. 2023-3X Class B	USD	7.969%	25/01/2037	202,536	0.40
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19X Class A	USD	6.821%	20/04/2037	502,658	1.00
250,000	Golub Capital Partners CLO Ltd. 2024-74X Class B	USD	7.182%	25/07/2037	250,534	0.50
500,000	Halseypoint CLO 7 Ltd. 2023-7X Class A	USD	7.509%	20/07/2036	507,515	1.01
	Invesco US CLO Ltd. 2023-3X Class A	USD	7.129%	15/07/2036	402,825	0.81
250,000	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54X Class B	USD -	7.256%	23/04/2038	251,019	0.50
					2,849,747	5.69
Luxembourg 100,000	Compartment VCL 40 Class B	EUR	4.967%	21/08/2029	109,093	0.22
United Kingdom						
	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	240,620	0.48
100,000	Pavillion Mortgages PLC 2021-1 Class B	GBP –	6.033%	25/08/2064	127,349	0.26
					367,969	0.74
United States 375.584	Alternative Loan Trust 2006-39CB Class 2A4	USD	5.889%	25/01/2037	47,590	0.10
172,016	American Home Mortgage Assets Trust 2006-2 Class 1A1	USD	6.075%	25/09/2046	155,975	0.31
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	94,081	0.19
	Bank 2018-BNK10 Class AS	USD	3.898%	15/02/2061	185,608	0.37
	Bank 2018-BNK13 Class A5	USD	4.217%	15/08/2061	142,670	0.28
125,000		USD	4.314%	15/12/2051	119,335	0.24
75,000	Citigroup Commercial Mortgage Trust 2015-P1 Class AS Citigroup Commercial Mortgage Trust 2017-P8 Class D <sup>(a)</sup>	USD USD	4.033% 3.000%	15/09/2048 15/09/2050	72,970 73,754	0.15 0.15
150,000		USD	4.657%	10/02/2049	142,963	0.10
85,356	(-)	USD	6.880%	25/10/2041	86,046	0.17
	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/12/2041	52,511	0.10
200,000	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	191,062	0.38
	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	93,068	0.19
	GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	138,981	0.28
155,000	* *	USD	3.454%	15/09/2050	142,743	0.29
	Lehman Mortgage Trust 2006-5 Class 2A1  Marrill Lynch First Franklin Mortgage Loan Trust Sories 2007 3 Class A2B	USD	5.789%	25/09/2036	52,217	0.10
75,000	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-3 Class A2B Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD USD	5.699% 4.716%	25/06/2037 15/05/2049	66,869 69,474	0.13 0.14
150,000	*	USD	3.859%	15/11/2052	135,726	0.14
	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	190,602	0.27
	PHEAA Student Loan Trust 2016-1A Class A <sup>(a)</sup>	USD	6.588%	25/09/2065	114,829	0.23
	SLM Student Loan Trust 2003-1 Class A5A <sup>(a)</sup>	USD	5.725%	15/12/2032	211,711	0.42
222,607	OLIVI Ottuderit Edari Trust 2005-1 Olass ASA					
	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	187,465	0.37
200,000 275,000	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5		3.453% 3.418% 3.472%	15/07/2050 15/09/2050 15/11/2050	187,465 256,704 70,052	0.37 0.51 0.14

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
_	ies Asset Backed Obligations – (Continued)					
150,	s – (Continued) 000 Wells Fargo Commercial Mortgage Trust 2018-C45 Class A4 000 Wells Fargo Commercial Mortgage Trust 2018-C47 Class A4	USD USD	4.184% 4.442%	15/06/2051 15/09/2061	142,833 192,005	0.29 0.38
					3,429,844	6.85
TOTAL NON- (cost USD 13	AGENCIES ASSET BACKED OBLIGATIONS 3,200,669)				12,817,883	25.61
TOTAL TRAN (cost USD 28	NSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,039,538)				27,180,963	54.31
MARKET VAI	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 6,610,671)				52,854,829	105.60
	rward Mortgage Backed Securities – (1.87%) 000) Federal National Mortgage Association (FNMA) TBA	USD	4.500%	01/06/2054	(937,539)	(1.87)
TOTAL COVE	ERED FORWARD MORTGAGE BACKED SECURITIES 39,765))				(937,539)	(1.87)
Futures Cor	ntracts – (0.14%)					
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
(2)	EUR		Chart	(424.004)	0.700	0.00
(3)	German Federal Republic Bonds 2YR Futures 06/09/2024		Short Long	(421,981) 457,542	8,706 266	0.02 0.00
7	German Federal Republic Bonds 5Y Futures 06/09/2024		Long	878,110	685	0.00
				913,671	9,657	0.02
12	USD US Treasury Long Bond Futures 19/09/2024		Long	1,395,750	1,961	0.00
34 97	US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 5YR Futures 30/09/2024		Long Long	3,702,281 10,267,602	2,531 836	0.01 0.00
				15,365,633	5,328	0.01
UNREALISE	D GAIN ON FUTURES CONTRACTS				14,985	0.03
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
12	AUD Australian Treasury Bonds 3YR Futures 17/06/2024		Long	843,506	(11,986)	(0.03)
5	CAD Canadian Government Bond 10YR Futures 18/09/2024		Long	436,760	(763)	(0.00)
	EUR					
5 8			Long Long	634,884 1,084,937	(924) (22,693)	(0.00) (0.05)
2	German Federal Republic Bonds 30YR Futures 06/06/2024		Long	274,930	(15,064)	(0.03)
4	Short Euro Italian Government Bond Futures 06/06/2024		Long	2,452,141	(2,109)	(0.00)
	GBP			, , ,	( 1, 11,	
1	UK Long Gilt Bond Futures 26/09/2024		Long	122,893	(1,263)	(0.00)
1	JPY Japan Government Bonds 10YR Futures 13/06/2024		Long	913,680	(13,211)	(0.03)
(61)	USD US Treasury Notes 2YR Futures 30/09/2024		Short	(12,427,320)	(7,276)	(0.01)
4	US Treasury Ultra Long Bond Futures 19/09/2024		Long	491,125	(5,283)	(0.01)
9	US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Long	(10,926,508)	(2,315)	(0.01)
UNREALISE	D LOSS ON FUTURES CONTRACTS			(.0,020,000)	(82,887)	(0.17)
					, ,,	

Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% o Shareholders Equit
PLN	439,690	USD	110,942		03/06/2024		0.00
DR	2,609,656,260	USD	160,298		12/06/2024		0.00
JSD	21,357	IDR	337,865,025		12/06/2024		0.00
JSD	141,108	KRW	187,085,757		12/06/2024		0.0
JSD	37,949	PEN	140,600		12/06/2024		0.0
BBP	1,615	USD	2,057		20/06/2024		0.00
NZD	35,376	USD	21,337		20/06/2024		0.0
EK	83,156	USD	7,900		20/06/2024		0.0
JSD	9,134	CAD	12,407		20/06/2024		0.0
ISD	2,480	CHF	2,167		20/06/2024	74	0.0
ISD	25,884	JPY	3,888,239		20/06/2024	1,008	0.0
ISD	8,112	SEK	83,156		20/06/2024	198	0.0
EK	2,268,169	USD	209,123		24/07/2024	7,097	0.0
UD	1,007,059	USD	659,653		25/07/2024	12,577	0.0
ZK	1,679,261	USD	71,568		29/07/2024	2,301	0.0
PY	352,949,868	USD	2,267,304		29/07/2024	4,119	0.0
:UR	1,267,042	USD	1,375,116		30/07/2024	5,458	0.0
AD	816,824	USD	595,157		31/07/2024	4,626	0.0
HF	224,296	USD	249,114		19/08/2024	1,669	0.00
IZD	129,091	USD	79,076		26/08/2024	409	0.0
LN	439,690	USD	111,797		27/08/2024	170	0.00
INREALISED GAIN	ON FORWARD CUR	RENCY CONTRAC	TS			48,284	0.10
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders Equity
CAD	12,407	USD	9,163		20/06/2024	(59)	(0.00
CHF	2,167	USD	2,412		20/06/2024		(0.00
PY	3,888,239	USD	26,413		20/06/2024	. ,	(0.00
HB	3,076,953	USD	87,141			( ' '	
ISD	2,044	GBP	1,615		20/06/2024 20/06/2024		(0.01)
JSD JSD	21,665	NZD	35,376		20/06/2024	, ,	(0.00
MYR	885,000	USD	188,575		27/06/2024	, ,	
ISD		GBP			02/07/2024	. ,	(0.00
GD	769,432	USD	608,843		05/07/2024	( ' '	(0.02
CNH	141,110 33,076,964	USD	105,155		08/07/2024	, ,	(0.00
JSD	1,766,955	EUR	4,585,630 1,629,009		30/07/2024	,	(0.04)
	S ON FORWARD CUR				30/01/2025	(38,908)	(0.08)
	J ON I ORWARD COR	INCINOT CONTINAC	,,,,			(30,300)	(0.00)
Options – (0.00%)					Unrealised Gain/(Loss)	larket Value	% of Shareholders
Holdings	Security Description		Maturity Date	Strike Price	USD	USD	Equity
	Purchased Option EUR	s					
2,230,000	Call 3 month EURIBO	OR Swaption	Expires 09/05/2025	Strike 2.50	(1,776)	2,714	0.00
2,210,000	Call 3 month EURIBO		Expires 29/05/2025	Strike 2.50	123	3,020	0.01
2,260,000	Call 3 month EURIBO		Expires 10/11/2025	Strike 2.25	(1,866)	4,068	0.01
	Call 3 month EURIBO		Expires 28/11/2025	Strike 2.38	70	5,062	0.01
	0400 20120	orr orraption	Expired 20/11/2020	Gamo 2.00			0.03
2,240,000					(3.449)	14.864	
OTAL PURCHASE	D OPTIONS				(3,449)	14,864	
OTAL PURCHASE					(3,449)	14,864	0.03
OTAL PURCHASE	D OPTIONS  Written Options EUR				(3,449)		0.03
OTAL PURCHASE	Written Options EUR Call 6 month EURIBO		Expires 09/05/2025	Strike 2.36	(3,449)		
OTAL PURCHASE cost USD 18,313)	Written Options EUR		Expires 09/05/2025 Expires 29/05/2025	Strike 2.36 Strike 2.33		14,864	(0.00)
OTAL PURCHASE cost USD 18,313)	Written Options EUR Call 6 month EURIBO	OR Swaption			1,274	<b>14,864</b> (3,248)	(0.00 (0.01
OTAL PURCHASE cost USD 18,313) (250,000) (250,000)	Written Options EUR Call 6 month EURIBO Call 6 month EURIBO	OR Swaption OR Swaption	Expires 29/05/2025	Strike 2.33	1,274 (369)	14,864 (3,248) (3,311)	(0.00 (0.01 (0.01
(250,000) (250,000) (250,000)	Written Options EUR Call 6 month EURIBC Call 6 month EURIBC Call 6 month EURIBC	OR Swaption OR Swaption	Expires 29/05/2025 Expires 10/11/2025	Strike 2.33 Strike 2.32	1,274 (369) 1,248	(3,248) (3,311) (4,655)	(0.00) (0.01) (0.01) (0.01) (0.03)
(250,000) (250,000) (250,000) (250,000)	Written Options EUR Call 6 month EURIBC Call 6 month EURIBC Call 6 month EURIBC Call 6 month EURIBC	OR Swaption OR Swaption	Expires 29/05/2025 Expires 10/11/2025	Strike 2.33 Strike 2.32	1,274 (369) 1,248 (437)	(3,248) (3,311) (4,655) (5,436)	(0.00) (0.01) (0.01) (0.01)

nal ınt	Pay	Receive	Currency	Maturity Date	Gain USD	Sharehol E
	Interest Rate Swaps					
9,000,000	Fixed 4.000%	Floating (AUD 3 month BBSW)	AUD	19/06/2026	30,164	
590,000	Fixed 3.750%	Floating (AUD 3 month BBSW)	AUD	29/06/2026	634	
370,000	Fixed 4.250%	Floating (AUD 6 month BBSW)	AUD	19/06/2029	554	
710,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	3,024	
2,390,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	5,766	
580,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	925	
1,860,000	Fixed 1.000%	Floating (CHF 1 month SARON)	CHF	19/06/2026	10,084	
15,680,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	27	
6,530,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	1,266	
37,690,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	19/06/2029	21,632	
980,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)	EUR	21/09/2024	1,506	
-	Fixed 2.980%					
2,510,000		Floating (EUR 6 month EURIBOR)	EUR	24/04/2026	4,571	
1,750,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	7,392	
460,879	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	2,461	
110,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2028	1,290	
80,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	1,261	
1,960,000	Fixed 2.535%	Floating (EUR 6 month EURIBOR)	EUR	19/01/2034	25,794	
1,030,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)	EUR	24/04/2035	5,868	
910,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	604	
820,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	25/01/2039	697	
2,330,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	34,366	
1,970,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	3,683	
610,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	1,968	
200,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	805	
450,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	17,510	
320,000	Fixed 4.250%	Floating (GBP 1 month SONIA)	GBP	19/06/2026	1,855	
350,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	536	
160,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2033	4,261	
120,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	4,064	
90,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2044	4,500	
40,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2062	12,782	
30,000	Fixed 3.000%		GBP	21/12/2002	11,531	
		Floating (GBP 1 month SONIA)	JPY			
878,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)		19/06/2029	48,519	
9,530,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	2,008	
560,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	926	
280,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	3,138	
2,330,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	2,809	
720,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	343	
910,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	1,025	
230,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	3,594	
760,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	1,945	
491,544	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	3,160	
9,600,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	7,912	
2,250,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	8,191	
1,420,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	47,460	
520,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	12,188	
180,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	1,545	
3,790,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	49,985	
530,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	11,174	
	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	3,580	
	I ON INTEREST RATE SWAPS			.,,,,,,	432,883	
	Credit Default Swaps				•	
200,000	Floating (Unibail-Rodamco-Westfield SE)	Fixed 1.000%	EUR	20/06/2024	76	
68,978	Floating (Stellantis NV)	Fixed 5.000%	EUR	20/12/2028	329	
115,372	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	521	
88,244	Floating (Alstom SA)	Fixed 1.000%	EUR	20/06/2029	3,370	
2,710,477	Floating (Markit CDX North America Investment Grade 39 Version 1 Index)	Fixed 1.000%	USD	20/12/2027	6,988	
158,393	Floating (Markit CDX North America Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	1,043	
200,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	1,822	
50.000	Floating (Markit CMBX North America	Fixed 3.000%	USD	15/12/2056	427	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
	Inflation Swaps		<u> </u>	<u> </u>		
800,000	Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	7,312	0.01
UNREALISED GAIN	ON INFLATION SWAPS				7,312	0.01
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				454,771	0.90
Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
620,000	Interest Rate Swaps	Fixed 4.500%	AUD	10/06/2024	(0.040)	(0.02)
620,000 1,050,000	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.300% Fixed 12.064%	BRL	19/06/2034 02/01/2025	(9,010) (11,971)	(0.02) (0.02)
3,370,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	(6,496)	(0.01)
1,250,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(4,042)	(0.01)
5,340,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(7,155)	(0.01)
440,083	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(180)	(0.00)
650,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(4,317)	(0.01)
570,000	Floating (CLR 6 month SARON)	Fixed 1.250%	CHF	19/06/2034	(8,325)	(0.02)
56,800,000 8,760,000	Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR)	Fixed 4.500% Fixed 3.250%	CLP CZK	21/06/2026 19/06/2026	(89) (1,408)	(0.00) (0.00)
1,360,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250% Fixed 3.500%	CZK	19/06/2026	(1,406)	(0.00)
420,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250%	EUR	19/06/2026	(2,822)	(0.00)
2,840,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(8,950)	(0.02)
1,920,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(10,507)	(0.02)
370,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(627)	(0.00)
1,960,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(30,565)	(0.06)
470,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(10,663)	(0.02)
60,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2036	(1,257)	(0.00)
1,360,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	11/08/2047	(18,752)	(0.04)
1,180,000 880,000	Floating (CRR 1 month SONIA)	Fixed 4.500%	EUR GBP	25/01/2049	(1,677)	(0.00)
420,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 4.500% Fixed 4.000%	GBP	19/06/2025 19/06/2027	(3,272) (5,230)	(0.01) (0.01)
870,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(12,310)	(0.02)
60,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(1,513)	(0.00)
230,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(7,422)	(0.01)
90,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2039	(3,623)	(0.01)
80,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2054	(5,015)	(0.01)
21,540,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(420)	(0.00)
14,960,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	(855)	(0.00)
21,000,000	Floating (JPY 1 month TONAR) Floating (KRW 3 month KSDA)	Fixed 1.000% Fixed 3.250%	JPY	19/06/2034	(3,086)	(0.01)
104,530,000 730,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250% Fixed 2.000%	KRW MYR	19/06/2034 16/06/2026	(909)	(0.00) (0.01)
160,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	(4,474) (383)	(0.00)
39,710,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(31,464)	(0.06)
150,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(1,588)	(0.00)
150,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(1,295)	(0.00)
52,420,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(33,057)	(0.07)
1,950,000	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2029	(3,275)	(0.01)
	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2034	(14)	(0.00)
130,000	Floating (SGD 6 month IBORS)	Fixed 3.250%	SGD	20/12/2033	(356)	(0.00)
8,610,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(3,260)	(0.01)
1,300,000 1,460,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026 20/06/2026	(70)	(0.00)
1,460,000 1,620,000	Fixed 4.000% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Fixed 3.805%	USD USD	20/06/2026 13/04/2028	(850) (4,184)	(0.00) (0.01)
460,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(2,006)	(0.01)
10,080,000	Fixed 4.300% Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(22,549)	(0.00)
1,250,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(7,518)	(0.02)
3,820,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(82,508)	(0.17)
550,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(7,808)	(0.02)
6,960,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(1,484)	(0.00)
2,770,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2034	(3,214)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(394,608)	(0.79)
	Credit Default Swaps					
77,063 76,679	Fixed 1.000% Fixed 1.000%	Floating (BASF SE) Floating (Next Group PLC)	EUR EUR	20/06/2029 20/06/2029	(218) (278)	(0.00)
	S ON CREDIT DEFAULT SWAPS	amily (How Group Leo)	2010	25,50,2020		(0.00)
SHALALISED LUS					(496)	(0.00)
1,550,000	Inflation Swaps Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(3,773)	(0.01)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Inflation Swaps – (Continued)					
800,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(6,039)	(0.01)
1,680,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(1,725)	(0.00)
UNREALISED LOS	S ON INFLATION SWAPS				(11,537)	(0.02)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(406,641)	(0.81)
MARKET VALUE C					51,905,108	103.70
OTHER ASSETS A	ND LIABILITIES				(1,850,118)	(3.70)
SHAREHOLDERS'	EQUITY				50,054,990	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	ding derivatives (cost USD 56,610,671)				52,854,829	105.60
Market value of covere	d forward mortgage backed securities (cost U	SD (939,765))			(937,539)	(1.87)
Unrealised gain on futu	res contracts				14,985	0.03
Unrealised loss on futu	res contracts				(82,887)	(0.17)
Unrealised gain on forv	vard currency contracts				48,284	0.10
Unrealised loss on forw	ard currency contracts				(38,908)	(0.08)

Market value of purchased options (cost USD 18,313)

Market value of written options (cost USD (18,365))

Unrealised gain on swap contracts Unrealised loss on swap contracts

Other Assets and Liabilities

Shareholders' Equity

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were BNP Paribas SA and Citibank NA.

The counterparties for swap contracts were Citibank NA, Credit Suisse, JPMorgan Chase Bank NA, Merrill Lynch International and Morgan Stanley & Co. International PLC.

14,864

(16,650)

454.771

(406,641)

(1,850,118)

50,054,990

0.03

(0.03)

(0.81)

(3.70)

100.00

0.90

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 48.10% Australia						
	Westpac Banking Corp.	USD	2.894%	04/02/2030	876,966	0.13
Austria						
	Austria Government Bond <sup>(a)</sup>	EUR	0.000%	20/10/2028	2,250,982	0.34
,	Austria Government Bond <sup>(a)</sup> Austria Government Bond <sup>(a)</sup>	EUR EUR	2.100% 0.850%	Perp. 30/06/2120	279,443 172,704	0.04 0.03
1,000,000		EUR	5.750%	27/01/2028	1,049,980	0.03
	Raiffeisen Bank International AG	EUR	6.000%	15/09/2028	207,048	0.03
1,500,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	1,416,255	0.22
		_			5,376,412	0.82
Belgium						
346,000 550,000	Anheuser-Busch InBev SA/NV Anheuser-Busch InBev SA/NV	EUR EUR	3.450% 3.750%	22/09/2031 22/03/2037	342,986 543,296	0.05 0.08
610,000	(-)	EUR	2.150%	22/06/2066	437,998	0.06
4,700,000	(-)	EUR	0.350%	22/06/2032	3,802,723	0.58
200,000	Solvay SA	EUR	3.875%	01/11/2028	199,096	0.03
		-			5,326,099	0.81
Canada	B			47/12/22	0.555	
2,350,000 5,220,000	Bank of Nova Scotia Canada Government Bond	GBP CAD	1.250% 2.500%	17/12/2025 01/12/2048	2,595,030 3,077,049	0.39 0.47
400,000		USD	6.000%	15/11/2028	3,077,049	0.47
825,000	•	USD	5.700%	08/03/2033	761,746	0.12
12,500,000	Export Development Canada	EUR	2.625%	18/01/2029	12,241,875	1.86
281,000		EUR	4.700%	16/11/2029	294,320	0.04
	Province of British Columbia Canada	CAD CAD	2.850% 4.950%	18/06/2025	1,193,792	0.18
	Province of British Columbia Canada—Series BCCD Province of Ontario Canada	CAD	2.600%	18/06/2040 02/06/2025	780,351 1,390,207	0.12 0.21
800,000		CAD	4.650%	02/06/2041	549,399	0.08
1,210,000	Province of Quebec Canada	GBP	2.250%	15/09/2026	1,338,891	0.20
500,000		CAD	4.250%	01/12/2043	325,286	0.05
1,256,000	Rogers Communications, Inc.	USD -	5.000%	15/02/2029	1,137,917	0.17
Cauman Islanda					26,063,718	3.95
Cayman Islands 200,000	DP World Crescent Ltd.	USD	3.875%	18/07/2029	172,060	0.03
1,290,000	Gaci First Investment Co.	USD	4.750%	14/02/2030	1,150,786	0.17
					1,322,846	0.20
1 128 300 000	Colombian TES—Series B	COP	13.250%	09/02/2033	304,108	0.05
, .,,	Colombian TES—Series B	COP	9.250%	28/05/2042	218,881	0.03
, ., .,,		-			522,989	0.08
Denmark					022,000	
1,600,000	Denmark Government Bond	DKK	4.500%	15/11/2039	259,876	0.04
525,000	Pandora A/S	EUR -	3.875%	31/05/2030	520,002	0.08
					779,878	0.12
Finland	Finland Government Bond <sup>(a)</sup>	EUR	1.500%	15/00/2022	1 042 647	0.30
	Neste Oyj	EUR	3.875%	15/09/2032 21/05/2031	1,943,647 673,529	0.30
	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	332,920	0.05
		-			2,950,096	0.45
France						
	Agence Française de Developpement EPIC	GBP	1.250%	18/06/2025	3,606,828	0.55
	ALD SA	EUR	3.875%	22/02/2027	899,847	0.14
	AXA SA Banque Federative du Credit Mutuel SA	EUR EUR	6.375% 4.125%	Perp. 13/03/2029	830,096 306,297	0.13 0.05
	Banque Federative du Credit Mutuel SA  Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	1,126,180	0.03
	Banque Federative du Credit Mutuel SA	EUR	4.375%	11/01/2034	693,028	0.10
	BNP Paribas SA	EUR	3.875%	23/02/2029	301,686	0.04
	BNP Paribas SA	USD	4.625%	06/06/2047	346,974	0.05
	BPCE SA BPCE SA	EUR EUR	1.750% 5.125%	26/04/2027 25/01/2035	285,099 307,374	0.04 0.05
	Caisse d'Amortissement de la Dette Sociale	EUR	1.500%	25/05/2032	2,396,601	0.05
_,. 50,000			500,0	/2002	,,001	3.30

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
				•		
Bonds – (Continu	·					
	Dexia Credit Local SA	GBP	1.250%	21/07/2025	6,284,078	0.95
700,000		EUR	5.000%	Perp.	700,084	0.11
800,000		GBP	5.875%	18/07/2031	961,017	0.15
	France Government Bond OAT <sup>(a)</sup>	EUR	3.250%	25/05/2045	1,364,313	0.21
	France Government Bond OAT <sup>(a)</sup>	EUR	1.750%	25/05/2066	415,584	0.06
300,000	Societe Generale SA	EUR	4.250%	06/12/2030	302,055	0.05
300,000	Sogecap SA	EUR	6.500%	16/05/2044	327,840	0.05
350,000	TotalEnergies SE	EUR _	3.369%	Perp.	343,665	0.05
					21,798,646	3.31
Germany	Ourse and and AO	FUD	4.0750/	40/40/0004	500.740	0.00
550,000	Commerzbank AG Deutsche Bank AG	EUR USD	4.875% 2.129%	16/10/2034 24/11/2026	598,716 479,219	0.09 0.07
	Deutsche Bank AG	USD	6.720%	18/01/2029	213,661	0.07
	Deutsche Bank AG	EUR	5.000%	05/09/2030	1,550,505	0.24
700,000		EUR	1.750%	19/11/2030	615,433	0.10
	Kreditanstalt für Wiederaufbau	EUR	3.125%	10/10/2028	7,730,723	1.17
	Münchener Rückversicherungs-Gesellschaft AG	EUR	4.250%	26/05/2044	786,280	0.12
		_			11,974,537	1.82
Hungary						
	Hungary Government International Bond	USD	6.125%	22/05/2028	881,637	0.13
860,000	Hungary Government International Bond	USD -	5.500%	26/03/2036	756,703	0.12
					1,638,340	0.25
India 250,000	Reliance Industries Ltd.	USD	2.875%	12/01/2032	192,720	0.03
Indonesia			. ===./			
	Indonesia Government International Bond	EUR	1.750%	24/04/2025	4,226,062	0.64
200,000		USD	3.350%	12/03/2071	116,023	0.02
7,179,000,000	· · · · · · · · · · · · · · · · · · ·	IDR	7.500%	15/06/2035	423,757	0.06
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	311,333	0.05
17,844,000,000	*	IDR IDR	6.375%	15/04/2032	985,449	0.15 0.03
3,475,000,000 350,000	Indonesia Treasury Bond—Series FR93 Pertamina Persero PT	USD	6.375% 2.300%	15/07/2037 09/02/2031	187,904 265,616	0.03
		_			6,516,144	0.99
 Ireland						
507,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	421,456	0.06
325,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	5.100%	19/01/2029	294,768	0.04
310,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	242,971	0.04
	AIB Group PLC	EUR	4.625%	23/07/2029	205,154	0.03
	AIB Group PLC	EUR	2.875%	30/05/2031	1,242,598	0.19
	AIB Group PLC	EUR	5.250%	23/10/2031	772,350	0.12
	Bank of Ireland Group PLC	EUR	1.875%	05/06/2026	1,394,497	0.21
	Bank of Ireland Group PLC	EUR	6.750%	01/03/2033	187,366	0.03
	Dell Bank International DAC	EUR	1.625%	24/06/2024	1,423,532	0.22
	Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	823,688	0.13
	Ireland Government Bond Permanent TSB Group Holdings PLC	EUR	0.350%	18/10/2032 25/04/2028	1,332,402	0.20
	Permanent TSB Group Holdings PLC Permanent TSB Group Holdings PLC	EUR EUR	6.625% 4.250%	10/07/2030	344,854 472,725	0.05 0.07
	Zurich Finance Ireland Designated Activity Co.	USD	3.000%	19/04/2051	570,876	0.07
		_			9,729,237	1.48
Israel					-,,,	
	Israel Government Bond - Fixed—Series 432	ILS	1.300%	30/04/2032	600,833	0.09
Italy 500.000	A2A SpA	EUR	4.375%	03/02/2034	507,050	0.08
	Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	460,462	0.07
	Enel SpA—Series 6.5Y	EUR	1.375%	Perp.	814,549	0.12
	Enel SpA—Series 63.5	EUR	3.375%	Perp.	457,319	0.07
	Eni SpA	EUR	2.625%	Perp.	461,990	0.07
	Italy Buoni Poliennali Del Tesoro—Series 30Y <sup>(a)</sup>	EUR	2.150%	01/09/2052	1,916,923	0.29
		_			4,618,293	0.70
					<u> </u>	
140,000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	135,849	0.02
437,000,000	Japan Government Bond—Series 15	JPY	1.000%	20/03/2062	1,739,731	0.26

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Bonds - (Conti	nued)					
Japan – (Continu	ed) Japan Government Bond—Series 182	JPY	1.100%	20/00/2042	E 000 7EE	0.00
543,850,000	•	JPY	0.100%	20/09/2042 20/06/2030	5,896,755 3,083,399	0.89 0.47
835,700,000	•	JPY	1.400%	20/09/2052	4,154,033	0.63
	Mitsubishi UFJ Financial Group, Inc.	EUR	0.339%	19/07/2024	647,166	0.10
500,000	ORIX Corp.	EUR -	4.477%	01/06/2028	512,465	0.08
					16,169,398	2.45
Jersey 200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	147,988	0.02
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	1,978,870	0.30
					2,126,858	0.32
Luxembourg						
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	348,092	0.05
350,000	. ,	EUR EUR	3.625% 0.750%	29/10/2029 15/07/2024	329,557 522,742	0.05
	Logicor Financing SARL Logicor Financing SARL	EUR	1.625%	15/07/2027	1,302,792	0.00
	Medtronic Global Holdings SCA	EUR	0.250%	02/07/2025	337,316	0.05
		-			2,840,499	0.43
Mexico						
	Mexico City Airport Trust	USD USD	4.250%	31/10/2026	177,685	0.03
290,000 200,000	· ·	USD	3.875% 5.500%	30/04/2028 31/07/2047	250,742 156,089	0.04 0.02
	Mexico City Airport Trust <sup>(a)</sup>	USD	5.500%	31/07/2047	234,133	0.02
330,000	· ·	USD	3.250%	16/04/2030	267,326	0.04
910,000	Mexico Government International Bond	USD	6.000%	07/05/2036	826,539	0.12
1,631,000	Mexico Government International Bond	USD	3.771%	24/05/2061	937,917	0.14
					2,850,431	0.43
Netherlands	ABN AMRO Bank NV <sup>(a)</sup>	USD	4.750%	28/07/2025	771,957	0.12
	American Medical Systems Europe BV	EUR	0.750%	08/03/2025	1,954,060	0.30
688,000	· · · · · · · · · · · · · · · · · · ·	EUR	3.375%	08/03/2029	679,090	0.10
1,010,000	BNG Bank NV	GBP	0.375%	15/12/2025	1,104,641	0.17
	Brenntag Finance BV	EUR	3.750%	24/04/2028	297,873	0.05
	Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	321,710	0.05
	E.ON International Finance BV	GBP	6.375%	07/06/2032	606,914	0.09
	Heimstaden Bostad Treasury BV	EUR	1.625%	13/10/2031	142,898	0.02
	IMCD NV ING Groep NV	EUR USD	4.875% 5.750%	18/09/2028 Perp.	613,140 687,257	0.09 0.11
	ING Groep NV	USD	4.017%	28/03/2028	642,537	0.10
615,000		EUR	0.244%	16/01/2025	601,310	0.09
	Koninklijke Philips NV	EUR	3.750%	31/05/2032	714,473	0.11
	Lseg Netherlands BV	EUR	4.231%	29/09/2030	925,911	0.14
2,710,000	Prosus NV	USD	3.680%	21/01/2030	2,183,284	0.33
150,000	Prosus NV	EUR	2.031%	03/08/2032	121,391	0.02
	Sartorius Finance BV	EUR	4.375%	14/09/2029	1,528,935	0.23
	Sartorius Finance BV	EUR	4.500%	14/09/2032	412,888	0.06
	Swisscom Finance BV	EUR	3.500%	29/11/2031	1,192,860	0.18
	Swisscom Finance BV	EUR	3.625%	29/11/2036	532,256	0.08
	Volkswagen International Finance NV	EUR EUR	3.500% 0.840%	Perp.	1,380,330	0.21 0.04
	Wintershall Dea Finance BV Wintershall Dea Finance BV	EUR	1.332%	25/09/2025 25/09/2028	287,316 1,065,144	0.04
		-			18,768,175	2.85
Panama						
	Panama Government International Bond	USD	4.500%	16/04/2050	178,129	0.03
200,000	Panama Government International Bond	USD	3.870%	23/07/2060	104,232	0.01
					282,361	0.04
Peru 1 020 000	Portu Covernment Rend	PEN	E 0400/	12/02/2020	A74 040	0.07
	Peru Government Bond Peru Government International Bond	USD	5.940% 3.230%	12/02/2029 28/07/2121	471,918 136,944	0.07 0.02
		-			608,862	0.09
Poland						
690,000	Poland Government International Bond	USD	5.125%	15/01/2072	620,229	0.09

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
1,600,000	Portugal Obrigacoes do Tesouro OT <sup>(a)</sup>	EUR	1.950%	15/06/2029	1,533,520	0.23
Qatar						
	QatarEnergy	USD	3.125%	12/07/2041	434,377	0.07
970,000	QatarEnergy	USD	3.300%	12/07/2051	616,575	0.09
		_			1,050,952	0.16
Romania						
	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	320,245	0.05
350,000	Romania Government International Bond	USD	3.000%	27/02/2027	299,320	0.05
560,000 70,000	Romania Government International Bond Romania Government International Bond	USD EUR	3.000% 2.000%	14/02/2031 28/01/2032	428,150 55,531	0.06 0.01
410,000	Romania Government International Bond	USD	5.125%	15/06/2048	317,089	0.01
380,000	Romania Government International Bond	EUR	3.375%	28/01/2050	260,866	0.04
330,000	Romania Government International Bond	USD	4.000%	14/02/2051	210,022	0.03
		-			1,891,223	0.29
South Korea						
	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	1,055,306	0.16
	Korea Treasury Bond—Series 2912 Korea Treasury Bond—Series 3106	KRW KRW	1.375% 2.000%	10/12/2029 10/06/2031	5,599,851 4,327,898	0.85 0.66
290,000		USD	5.750%	23/01/2027	268,562	0.04
		-			11,251,617	1.71
Spain						
800,000	Banco Santander SA	USD	2.706%	27/06/2024	734,924	0.11
1,400,000	Banco Santander SA	USD	3.800%	23/02/2028	1,212,114	0.18
1,200,000 900,000	Banco Santander SA Banco Santander SA	USD EUR	5.552% 3.875%	14/03/2028 22/04/2029	1,098,742 898,326	0.17 0.14
400,000	Banco Santander SA	EUR	4.375%	22/04/2029 Perp.	383,800	0.14
	CaixaBank SA	EUR	0.375%	18/11/2026	949,740	0.14
300,000	CaixaBank SA	EUR	0.625%	21/01/2028	277,890	0.04
	CaixaBank SA	EUR	5.375%	14/11/2030	320,694	0.05
1,200,000	Cellnex Finance Co. SA	EUR	3.625%	24/01/2029	1,186,452	0.18
1,840,000 3,690,000	Spain Government Bond <sup>(a)</sup> Spain Government Bond <sup>(a)</sup>	EUR EUR	1.250% 2.550%	31/10/2030 31/10/2032	1,643,359 3,505,684	0.25 0.53
1,170,000	Spain Government Bond <sup>(a)</sup>	EUR	2.900%	31/10/2046	1,010,798	0.15
1,360,000	Spain Government Bond <sup>(a)</sup>	EUR	3.450%	30/07/2066	1,215,908	0.19
					14,438,431	2.19
Supranationals						
630,000 740,000	African Export-Import Bank African Export-Import Bank	USD USD	2.634% 3.798%	17/05/2026 17/05/2031	542,988 580,554	0.08 0.09
6,800,000	European Investment Bank	SEK	1.750%	12/11/2026	574,323	0.09
	European Investment Bank	EUR	3.000%	15/11/2028	7,694,302	1.17
		-			9,392,167	1.42
Sweden						
625,000	Assa Abloy AB	EUR	3.875%	13/09/2030	634,637	0.10
Switzerland	0 110 1 40			00.00.00		_
	Credit Suisse AG UBS Group AG	USD USD	2.950% 3.750%	09/04/2025 26/03/2025	989,357 226,482	0.15 0.03
	UBS Group AG <sup>(a)</sup>	USD	2.593%	11/09/2025	1,504,151	0.03
	UBS Group AG	USD	2.593%	11/09/2025	227,902	0.03
255,000	UBS Group AG	EUR	3.250%	02/04/2026	253,317	0.04
	UBS Group AG	EUR	0.250%	03/11/2026	2,015,095	0.31
	UBS Group AG UBS Group AG	EUR EUR	1.000% 0.650%	24/06/2027 14/01/2028	777,752 1,427,721	0.12 0.22
	UBS Group AG	EUR	7.750%	01/03/2029	1,427,721	0.22
	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	610,559	0.09
					9,077,013	1.38
Thailand						
, ,	Thailand Government Bond	THB	2.650%	17/06/2028	191,557	0.03
8,310,000 3,880,000	Thailand Government Bond Thailand Government Bond	THB THB	2.875% 3.350%	17/12/2028 17/06/2033	211,360 101,315	0.03 0.02
	Thailand Government Bond	THB	3.450%	17/06/2043	254,384	0.02
9,940,000						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United Arab Emir	ates					
	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	636,358	0.10
100,000	DP World Ltd. <sup>(a)</sup>	USD -	6.850%	02/07/2037	98,975	0.01
					735,333	0.11
United Kingdom 1,500,000	Barclays PLC	USD	2.279%	24/11/2027	1,271,615	0.19
625,000	•	GBP	7.125%	Perp.	727,216	0.11
575,000	Barclays PLC	EUR	4.918%	08/08/2030	597,293	0.09
350,000	BP Capital Markets PLC	EUR	1.594%	03/07/2028	323,113	0.05
	Compass Group PLC	EUR	3.250%	06/02/2031	457,459	0.07
420,000 1,300,000		EUR EUR	3.750% 0.163%	31/05/2032 20/01/2028	418,576 1,141,790	0.06 0.17
	NatWest Group PLC	USD	8.000%	20/01/2026 Perp.	671,475	0.17
	Pinewood Finance Co. Ltd.	GBP	3.250%	30/09/2025	715,969	0.11
	Santander UK Group Holdings PLC	USD	1.532%	21/08/2026	1,069,988	0.16
	SSE PLC	EUR	4.000%	05/09/2031	658,703	0.10
	Standard Chartered PLC <sup>(a)</sup>	USD	1.456%	14/01/2027	1,930,650	0.29
1,170,000	-	GBP	3.250%	22/01/2044	1,118,169	0.17
580,000 3,650,000	United Kingdom Gilt United Kingdom Gilt	GBP GBP	4.250% 1.750%	07/12/2046 22/07/2057	635,295 2,199,304	0.10 0.33
1,100,000	United Kingdom Gilt United Kingdom Gilt	GBP	3.500%	22/07/2057	1,024,981	0.33
	Virgin Money UK PLC	EUR	4.000%	18/03/2028	424,392	0.07
		_			15,385,988	2.33
United States						
	AbbVie, Inc.	USD	2.600%	21/11/2024	862,198	0.13
	AbbVie, Inc.	USD	3.200%	21/11/2029	335,273	0.05
	AbbVie, Inc.	USD	4.950%	15/03/2031	387,871	0.06
	AGCO Corp. Air Lease Corp.	USD USD	5.800% 3.250%	21/03/2034 01/03/2025	277,175 1,715,200	0.04 0.26
	•	USD	2.875%	15/01/2026	505,752	0.08
378,000	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	346,966	0.05
725,000	Ally Financial, Inc.	USD	7.100%	15/11/2027	693,908	0.11
75,000	•	USD	2.500%	15/09/2024	68,368	0.01
215,000	American Express Co.	USD	2.500%	30/07/2024	197,315	0.03
2,320,000 750,000	•	USD USD	5.200% 5.150%	15/02/2029 02/03/2028	2,118,663 687,977	0.32 0.10
1,700,000	Amgen, Inc. Amgen, Inc.	USD	5.250%	02/03/2020	1,567,876	0.10
	Amgen, Inc.	USD	5.250%	02/03/2033	1,369,398	0.21
350,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	319,774	0.05
525,000	Ashtead Capital, Inc. <sup>(a)</sup>	USD	5.800%	15/04/2034	479,714	0.07
	AT&T, Inc.	USD	4.300%	15/02/2030	328,686	0.05
		USD	2.750%	01/06/2031	1,954,961	0.30
	AT&T, Inc. AT&T, Inc.	EUR USD	1.800% 3.650%	14/09/2039 01/06/2051	193,476 18,841	0.03 0.00
325,000	AutoNation, Inc.	USD	1.950%	01/08/2028	257,996	0.04
7,125,000	*	USD	3.366%	23/01/2026	6,454,750	0.98
	Bank of America Corp.	USD	5.202%	25/04/2029	2,125,561	0.32
250,000	Bank of America Corp.	USD	2.592%	29/04/2031	197,237	0.03
	Bank of America Corp.	USD	2.687%	22/04/2032	328,523	0.05
	Bank of America Corp.—Series Z	USD	6.500%	Perp.	1,382,385	0.21
396,000		USD	3.363%	06/06/2024 13/08/2025	364,356	0.06
	Becton Dickinson & Co. Booking Holdings, Inc.	EUR EUR	0.034% 3.500%	01/03/2029	258,339 855,089	0.04 0.13
375,000		USD	3.400%	26/07/2029	319,643	0.05
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	672,101	0.10
400,000	Broadcom, Inc.	USD	4.300%	15/11/2032	341,070	0.05
1,125,000	·	USD	5.200%	21/03/2029	1,029,636	0.16
1,150,000		USD	5.400%	21/03/2034	1,046,750	0.16
435,000		USD	3.300%	30/10/2024	396,285	0.06
850,000 401,000	·	USD USD	4.200% 5.125%	29/10/2025 15/02/2029	766,372 366,355	0.12 0.06
	Cargill, Inc.	EUR	3.875%	24/04/2030	1,013,340	0.00
302,000		USD	5.500%	01/04/2029	277,595	0.13
	CBRE Services, Inc.	USD	5.950%	15/08/2034	718,917	0.11
	Cigna Group	USD	4.375%	15/10/2028	333,323	0.05
1,752,000	- ·	USD	5.125%	15/05/2031	1,593,976	0.24
763,000	- ·	USD	5.400%	15/03/2033	701,348	0.11
1,900,000	- · ·	USD	6.031%	30/10/2024	1,749,954	0.27
4,725,000	Citigroup, Inc.	USD	3.106%	08/04/2026	4,251,825	0.65

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti		<u> </u>				
United States – (C	· ·					
	Citigroup, Inc.	USD	5.174%	13/02/2030	1,411,636	0.21
	Citigroup, Inc.	USD	4.412%	31/03/2031	327,430	0.05
	Coca-Cola Consolidated, Inc.	USD USD	5.450%	01/06/2034	323,883	0.05
	Comcast Corp. Constellation Brands, Inc.	USD	4.150% 4.400%	15/10/2028 15/11/2025	332,930 1,699,377	0.05 0.26
	Constellation Brands, Inc.	USD	4.650%	15/11/2028	22,498	0.00
	CVS Health Corp.	USD	2.625%	15/08/2024	210,264	0.03
289,000	CVS Health Corp.	USD	4.780%	25/03/2038	236,433	0.04
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	1,757,389	0.27
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	876,344	0.13
	Dell International LLC / EMC Corp. Diamondback Energy, Inc.	USD USD	5.750% 6.250%	01/02/2033 15/03/2033	289,196 570,892	0.04 0.09
	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	512,443	0.08
	Discovery Communications LLC	USD	3.950%	20/03/2028	667,576	0.10
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,158,204	0.18
1,075,000	Energy Transfer LP	USD	6.100%	01/12/2028	1,015,654	0.15
1,475,000	Enterprise Products Operating LLC	USD	3.750%	15/02/2025	1,339,992	0.20
	Exelon Corp.	USD	5.150%	15/03/2029	663,436	0.10
	Federal Home Loan Banks	USD	2.625%	12/09/2025	535,145	0.08
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	612,482	0.09
	Fidelity National Information Services, Inc. Fisery, Inc.	EUR USD	0.625% 3.500%	03/12/2025 01/07/2029	429,399 249,550	0.07 0.04
	Ford Motor Credit Co. LLC	USD	5.800%	05/03/2027	1,102,761	0.17
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	1,160,538	0.18
	Fortive Corp.	EUR	3.700%	15/08/2029	795,492	0.12
322,000	GE HealthCare Technologies, Inc.—Series WI	USD	5.905%	22/11/2032	305,077	0.05
548,000	General Mills, Inc.	EUR	3.650%	23/10/2030	544,449	0.08
395,000	General Motors Financial Co., Inc.	EUR	0.850%	26/02/2026	375,554	0.06
	GXO Logistics, Inc.	USD	6.250%	06/05/2029	1,028,874	0.16
	HCA, Inc.—Series WI	USD	3.375%	15/03/2029	335,866	0.05
	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	2,943,878	0.45
	Humana, Inc. Huntington Bancshares, Inc.	USD USD	5.375% 6.208%	15/04/2031 21/08/2029	577,049 586,189	0.09 0.09
	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	230,133	0.04
	Ingersoll Rand, Inc.	USD	5.450%	15/06/2034	322,647	0.05
	Intel Corp.	USD	5.150%	21/02/2034	366,717	0.06
375,000	International Business Machines Corp.	USD	3.500%	15/05/2029	320,726	0.05
	J M Smucker Co.	USD	5.900%	15/11/2028	1,039,284	0.16
	JPMorgan Chase & Co.	USD	5.581%	22/04/2030	3,254,032	0.49
	Kilroy Realty LP	USD	6.250%	15/01/2036	220,617	0.03
	Lowe's Cos., Inc.	USD USD	5.000%	15/04/2033	360,005	0.05 0.19
	Lowe's Cos., Inc. Marriott International, Inc.	USD	5.150% 5.000%	01/07/2033 15/10/2027	1,277,705 513,854	0.19
	Marriott International, Inc.	USD	4.900%	15/04/2029	475,106	0.07
	Marriott International, Inc.	USD	4.875%	15/05/2029	143,664	0.02
	McKesson Corp.	EUR	1.500%	17/11/2025	135,659	0.02
750,000	Medtronic, Inc.	EUR	3.650%	15/10/2029	752,408	0.11
150,000	Micron Technology, Inc.	USD	6.750%	01/11/2029	146,471	0.02
	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	1,194,888	0.18
	Morgan Stanley	EUR	4.656%	02/03/2029	1,260,292	0.19
	Morgan Stanley Morgan Stanley	USD USD	5.164%	20/04/2029	2,992,202	0.45 0.20
	NNN REIT, Inc.	USD	5.173% 3.900%	16/01/2030 15/06/2024	1,347,456 353,870	0.05
	NNN REIT, Inc.	USD	5.600%	15/10/2033	480,618	0.07
	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	887,504	0.13
	Oracle Corp.	USD	4.900%	06/02/2033	511,434	0.08
1,775,000	Oracle Corp.	USD	3.950%	25/03/2051	1,204,455	0.18
650,000	Oracle Corp.	USD	5.550%	06/02/2053	565,721	0.09
	Otis Worldwide Corp.	USD	5.250%	16/08/2028	230,908	0.04
	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	103,270	0.02
	Quest Diagnostics, Inc.	USD	6.400%	30/11/2033	405,434	0.06
	Realty Income Corp. Realty Income Corp.	USD USD	4.625% 3.400%	01/11/2025 15/01/2030	1,341,051 395,541	0.20 0.06
	Southern Co.	USD	3.250%	01/07/2026	794,991	0.12
	Steel Dynamics, Inc.	USD	1.650%	15/10/2027	1,267,581	0.19
	STRYKER Corp.	EUR	3.375%	11/12/2028	396,168	0.06
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	383,816	0.06
891,000	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	785,910	0.12
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	316,209	0.05
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	1,218,261	0.18
2,125,000	T-Mobile USA, Inc.	USD	2.550%	15/02/2031	1,648,930	0.25

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
				matarity Date		
Bonds – (Continuous London Lon	· ·					
•	T-Mobile USA, Inc.	USD	2.700%	15/03/2032	325,211	0.05
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	1,540,081	0.23
300,000	Truist Financial Corp.	USD	6.047%	08/06/2027	278,081	0.04
	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	1,869,567	0.28
	US Bancorp	USD	5.775%	12/06/2029	813,548	0.12
	US Bancorp	USD	5.384%	23/01/2030	802,567	0.12
	Verizon Communications, Inc. Verizon Communications. Inc.	USD	4.329%	21/09/2028 03/12/2029	334,417	0.05
,	Verizon Communications, Inc. Verizon Communications, Inc.	USD USD	4.016% 2.355%	15/03/2032	325,519 335,911	0.05 0.05
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	676,190	0.10
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2027	465,915	0.07
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	640,572	0.10
	Wells Fargo & Co.	USD	5.198%	23/01/2030	159,575	0.02
	Wells Fargo & Co.	USD	2.879%	30/10/2030	324,081	0.05
425,000	Williams Cos., Inc.	USD	2.600%	15/03/2031	329,055	0.05
150,000	Workday, Inc.	USD	3.700%	01/04/2029	129,207	0.02
150,000	WP Carey, Inc.	USD	4.000%	01/02/2025	136,221	0.02
					106,361,254	16.13
TOTAL BONDS						
(cost EUR 339,95	6,051)				317,065,318	48.10
					Market Value	% of Shareholders'
Holdings	Security Description				EUR	Equity
	A 440/					
Mutual Funds –	0.11%					
Ireland	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(b)</sup>				641,084	0.09
	iShares USD Corp. Bond UCITS ETF				135,252	0.03
1,434	Isriales 03D Corp. Bond 00113 E11				133,232	0.02
					776,336	0.11
TOTAL MUTUAL	ELINDS					
(cost EUR 782,41					776,336	0.11
(cost EUR 782,41	7)				776,336	0.11
(cost EUR 782,41	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				776,336 317,841,654	0.11 48.21
TOTAL TRANSFE	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				317,841,654	48.21 % of
TOTAL TRANSFE	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	Currency	Interest Rate	Maturity Date	<u> </u>	48.21
(cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 8,468)	Currency	Interest Rate	Maturity Date	317,841,654 Market Value	48.21 % of Shareholders'
Cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description	Currency	Interest Rate	Maturity Date 22/07/2030	317,841,654 Market Value	48.21 % of Shareholders'
Cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73  Holdings  Transferable se Bonds - 3.96% Australia 700,000 575,000	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	USD USD			317,841,654  Market Value EUR	48.21 % of Shareholders' Equity
Cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73  Holdings  Transferable se Bonds - 3.96% Australia 700,000 575,000	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a)	USD	2.950%	22/07/2030	317,841,654  Market Value EUR  621,682	48.21 % of Shareholders' Equity
Cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73  Holdings  Transferable se Bonds - 3.96% Australia 700,000 575,000	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	USD USD	2.950% 1.340%	22/07/2030 12/01/2027	317,841,654  Market Value EUR  621,682 493,547	48.21 % of Shareholders' Equity  0.09 0.07
Cost EUR 782,41 TOTAL TRANSFI (cost EUR 340,73  Holdings  Transferable se Bonds - 3.96% Australia 700,000 575,000	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	USD USD	2.950% 1.340%	22/07/2030 12/01/2027	317,841,654  Market Value EUR  621,682 493,547 169,000	48.21 % of Shareholders' Equity  0.09 0.07 0.03
Cost EUR 782,41  TOTAL TRANSFI (cost EUR 340,73  Holdings  Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	USD USD	2.950% 1.340%	22/07/2030 12/01/2027	317,841,654  Market Value EUR  621,682 493,547 169,000	48.21 % of Shareholders' Equity  0.09 0.07 0.03
Canada 484,000 Cayman Islands	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a)  Macquarie Group Ltd.(a)  Macquarie Group Ltd.(a)	USD USD USD	2.950% 1.340% 3.763%	22/07/2030 12/01/2027 28/11/2028	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19
Canada 484,000 Cayman Islands 250,000	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)	USD USD USD	2.950% 1.340% 3.763% 5.158%	22/07/2030 12/01/2027 28/11/2028 16/02/2029	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19
Canada 484,000 Cayman Islands 250,000 Denmark	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)	USD USD USD	2.950% 1.340% 3.763% 5.158%	22/07/2030 12/01/2027 28/11/2028 16/02/2029	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19
Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)	USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19 0.07 0.04
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a)	USD USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19 0.04 0.24
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a)	USD USD USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624 1,036,719	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19 0.04 0.24 0.32 0.16
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a)	USD USD USD USD USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624 1,036,719 750,937	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04 0.24 0.32 0.16 0.11
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a)	USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323% 5.176%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229  441,761  229,700 1,574,056  2,109,624 1,036,719 750,937 546,997	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a)	USD USD USD USD USD USD USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323% 5.176% 1.652%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229  441,761  229,700 1,574,056 2,109,624 1,036,719 750,937 546,997 1,108,171	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08 0.08 0.17
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  Danske Bank A/S(a)  BNP Paribas SA(a) BNP CE SA(a) Credit Agricole SA(a)	USD USD USD USD USD USD USD USD USD USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323% 5.176% 1.652% 1.907%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026 16/06/2026	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229  441,761  229,700  1,574,056  2,109,624 1,036,719 750,937 546,997 1,108,171 397,885	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08 0.17 0.06
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. <sup>(a)</sup> Macquarie Group Ltd. <sup>(a)</sup> Macquarie Group Ltd. <sup>(a)</sup> Constellation Software, Inc. <sup>(a)</sup> Avolon Holdings Funding Ltd. <sup>(a)</sup> Danske Bank A/S <sup>(a)</sup> BNP Paribas SA <sup>(a)</sup> Credit Agricole SA <sup>(a)</sup>	USD	2.950% 1.340% 3.763% 5.158% 4.298% 4.298% 2.219% 1.323% 5.176% 1.652% 1.907% 1.247%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026 16/06/2026 26/01/2027	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624 1,036,719 750,937 546,997 1,108,171 397,885 1,499,604	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04 0.24 0.32 0.16 0.11 0.08 0.17 0.06 0.23
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  BNP Paribas SA(a) BNP Constellation SA(a) BNP Constel	USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323% 5.176% 1.652% 1.907% 1.247% 1.488%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026 26/01/2027 14/12/2026	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624 1,036,719 750,937 546,997 1,108,171 397,885 1,499,604 1,632,841	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08 0.17 0.06 0.23 0.25
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. <sup>(a)</sup> Macquarie Group Ltd. <sup>(a)</sup> Macquarie Group Ltd. <sup>(a)</sup> Constellation Software, Inc. <sup>(a)</sup> Avolon Holdings Funding Ltd. <sup>(a)</sup> Danske Bank A/S <sup>(a)</sup> BNP Paribas SA <sup>(a)</sup> Credit Agricole SA <sup>(a)</sup>	USD	2.950% 1.340% 3.763% 5.158% 4.298% 4.298% 2.219% 1.323% 5.176% 1.652% 1.907% 1.247%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026 16/06/2026 26/01/2027	317,841,654  Market Value EUR  621,682 493,547 169,000  1,284,229  441,761  229,700  1,574,056  2,109,624 1,036,719 750,937 546,997 1,108,171 397,885 1,499,604 1,632,841 703,652	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08 0.17 0.06 0.23 0.25 0.10
Cost EUR 782,41   TOTAL TRANSFI (cost EUR 340,73	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 18,468)  Security Description  Curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a) Macquarie Group Ltd.(a)  Constellation Software, Inc.(a)  Avolon Holdings Funding Ltd.(a)  BNP Paribas SA(a) BNP Constellation SA(a) BNP Constel	USD	2.950% 1.340% 3.763% 5.158% 3.950% 4.298% 3.375% 2.219% 1.323% 5.176% 1.652% 1.907% 1.247% 1.488%	22/07/2030 12/01/2027 28/11/2028 16/02/2029 01/07/2024 01/04/2028 09/01/2025 09/06/2026 13/01/2027 13/09/2034 06/10/2026 26/01/2027 14/12/2026	317,841,654  Market Value EUR  621,682 493,547 169,000 1,284,229 441,761 229,700 1,574,056 2,109,624 1,036,719 750,937 546,997 1,108,171 397,885 1,499,604 1,632,841	48.21 % of Shareholders' Equity  0.09 0.07 0.03 0.19  0.04  0.24  0.32 0.16 0.11 0.08 0.17 0.06 0.23 0.25

Tags   Surmition to Missal Triant Bank Lid.   M	Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
200,000   Smuth Kappa   Treasury ILC/III   Smith List III   Smith List I		– (Contir	nued)					
APPLICATION   Symptom Name	Ireland	200,000	Smurfit Kappa Treasury ULC <sup>(a)</sup>	USD	5.200%	13/07/2030	181,983	0.03
Netherland   2.10,000	Japan		(2)					
2.00,000 ABN ANRO Bose NY®1 1.377.00 Syngeriat Finance NY®1 1.377.00 Syngeriat Finance NY®1 1.377.00 Syngeriat Finance NY®1 1.389.00 Syngeriat Finance NY®1 1.			Sumitomo Mitsui Trust Bank Ltd.(a)	USD	5.500%	09/03/2028	673,849	0.10
Switzerland 2,800,000 UBS Group AG <sup>(ci)</sup> UBS 3,889% 12/01/2029 2,430,900 0 United States 650,000 Aviation Capital Group LLC <sup>(ci)</sup> USD 1,960% 30/01/2020 5,51,218 0 650,000 Dupusen Light Holdings, Inc. (ci) USD 3,137% 15/11/2035 1,228,322 0 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 2,522% 01/10/2030 426,511 0 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 2,522% 01/10/2030 426,511 0 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 2,522% 01/10/2030 426,511 0 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 5,700% 2006/2030 2028 203 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 5,700% 2006/2030 2028 203 25,000 Hyunda Capital Americal <sup>(ci)</sup> USD 7,000 Switch USD 1,000 1,00			ABN AMRO Bank NV <sup>(a)</sup>	USD	1.542%	16/06/2027	1,774,155	0.27
Switzerind   2,400,000   USB Group AG <sup>(2)</sup>		1,377,000	Syngenta Finance NV <sup>(a)</sup>	USD	4.892%	24/04/2025	1,254,193	0.19
Description							3,028,348	0.46
660,000   Avisition Capital Group LLC  0    USD   1,950%   1911/2025   1,283.22   0			UBS Group AG <sup>(a)</sup>	USD	3.869%	12/01/2029	2,430,900	0.37
1814.000   Broadcom, Inc.   161712038   13379   161712038   3285.224   10	United	States						
Continue								0.08
225,000   Hyundal Capital America **    525,000   International Flavores & Fragrances, Inc. (**)   175,000   International Flavores & Fragrances, Inc. (**)   187,000   International Flavores & Fragrances, Inc. (**)   187,000   Solventum Corp. (**)   187,000   Weralto Co			*					0.20
175,000   International Flavors & Fragrances, Inc. (a)   USD   1,320%   01/10/2022   455,098   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2027   142,746   0   01/10/2029								0.07
175,000   International Flavors & Fragrances, Inc. (**)   917,000   SWite-Finance USL LLG(**)   1917,000   Verallo Corp. (**)   1918,000   State of California   1917,000   Verallo Corp. (**)   1918,000   State of California   1917,000   Verallo Corp. (**)   21,737   Federal Home Loam Mortgage Corp. (FHLMC)   1917,000   Verallo Corp. (**)   1917,000   Ve								0.03
917,000 RWE Finance US LLC(10)								0.07
200.000   Solventum Corp.		.,						0.02 0.13
150,000   Solventum Corp.   USD								0.13
150,000   State of California   USD   7,625%   0103/2040   164,904   0.0   1.075,000   Veralto Corp.   0.0								0.09
126.923 State of Illinois 1,075,000 Veralto Corp. (**)  2,075,000								0.02
1,075,000   Veralto Corp.     0								0.02
TOTAL BONDS   Cost EUR 26/028,725   Seferal Home Loan Mortgage Corp. (FHLMC)   USD   6.000%   01/09/2028   20,056   02/25/31   Federal Home Loan Mortgage Corp. (FHLMC)   USD   6.000%   01/09/2028   20,056   07/3908   Federal Home Loan Mortgage Corp. (FHLMC)   USD   5.000%   01/12/2038   64,539   0.000%   01/12/2038   64,539   0.000%   01/12/2038   64,539   0.000%   01/12/2038   64,539   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   01/12/2038   0.000%   0.000%   01/12/2034   0.000%   0.0000%   0.000%   0.000%   0.000%   0.0000%   0.0								0.15
Cost EUR 26,028,725    3   Agencies Asset Backed Obligations = 30.11%				-			6,491,835	0.98
			,725)				26,123,091	3.96
	Agone	ine Assat	Racked Obligations – 30 11%					
275,917   Federal Home Loan Mortgage Corp. (FHLMC)   USD   5,000%   01/12/2034   255,904   070,908   Federal Home Loan Mortgage Corp. (FHLMC)   USD   5,000%   01/12/2038   64,539   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-		Ducked Obligations - 30.1170					
70,908   Federal Home Loan Mortgage Corp. (FHLMC)			· · · · · · · · · · · · · · · · · ·					0.00
5,406 Federal Home Loan Mortgage Corp. (FHLMC)  23,404 Federal Home Loan Mortgage Corp. (FHLMC)  12,114 Federal Home Loan Mortgage Corp. (FHLMC)  13,013 Federal Home Loan Mortgage Corp. (FHLMC)  14,000%  10,1174 Federal Home Loan Mortgage Corp. (FHLMC)  15,014 Federal Home Loan Mortgage Corp. (FHLMC)  15,015 Federal Home Loan Mortgage Corp. (FHLMC)  15,016 Federal Home Loan Mortgage Corp. (FHLMC)  15,017 Federal Home Loan Mortgage Corp. (FHLMC)  15,017 Federal Home Loan Mortgage Corp. (FHLMC)  15,018 Federal Home Loan Mortgage Corp. (FHLMC)  15,019 Federal Home Loan Mor			, , , , , ,					0.04
23,404   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,000%   01/02/2041   20,096   0   12,014   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,000%   01/102/2041   10,330   0   0   0   0   0   0   0   0   0								0.01
12,014 Federal Home Loan Mortgage Corp. (FHLMC) 3,013 Federal Home Loan Mortgage Corp. (FHLMC) 904,174 Federal Home Loan Mortgage Corp. (FHLMC) 904,174 Federal Home Loan Mortgage Corp. (FHLMC) 904,174 Federal Home Loan Mortgage Corp. (FHLMC) 905 G.324% 25(03)2042 523,634 0000 Federal Home Loan Mortgage Corp. (FHLMC) 906,175 Federal Home Loan Mortgage Corp. (FHLMC) 907 S.			, , , , , ,					0.00
3.013 Federal Home Loan Mortgage Corp. (FHLMC) 904,174 Federal Home Loan Mortgage Corp. (FHLMC)(6) 904,174 Federal Home Loan Mortgage Corp. (FHLMC)(6) 905,151 Federal Home Loan Mortgage Corp. (FHLMC)(6) 219,155 Federal Home Loan Mortgage Corp. (FHLMC)(6) 212,382 Federal Home Loan Mortgage Corp. (FHLMC)(6) 223,250,000 Federal Home Loan Mortgage Corp. (FHLMC)(6) 2325,000 Federal Home Loan Mortgage Corp. (FHLMC)(7) 250,321 Federal Home Loan Mortgage Corp. (FHLMC)(7) 250,332 Federal Home Loan Mortgage Corp. (FHLMC)(7) 250,452 Federal Home Loan Mortgage Corp. (FHLMC)(7) 250,452 Federa								0.00
994.174 Federal Home Loan Mortgage Corp. (FHLMC)(a) 540,000 Federal Home Loan Mortgage Corp. (FHLMC)(a) 291,551 Federal Home Loan Mortgage Corp. (FHLMC)(b) 212,382 Federal Home Loan Mortgage Corp. (FHLMC) 222,325,000 Federal Home Loan Mortgage Corp. (FHLMC) 328,000 Federal Home Loan Mortgage Corp. (FHLMC) 329,000 Federal Home Loan Mortgage Corp. (FHLMC) 329,000 Federal Home Loan Mortgage Corp. (FHLMC) 329,000 Federal Home Loan Mortgage Corp. (FHLMC) 320,000 Federal Home Loan Mortgage Corp. (FHLMC) 328,000 Federal Home Loan Mortgage Corp. (FHLMC) 329,000 Federal Home Loan Mortgage Corp. (FHLMC) 320,000 Federal Mortgage			, , , , , ,					0.00 0.00
S40,000   Federal Home Loan Mortgage Corp. (FHLMC)   General Home			· · · · · · · · · · · · · · · · · ·					0.13
291,551   Federal Home Loan Mortgage Corp. (FHLMC)   Section   S			· · · · · · · · · · · · · · · · · ·					0.08
212,382   Federal Home Loan Mortgage Corp. (FHLMC)   USD   0.612%   15/03/2044   15,545   0.235,000   Federal Home Loan Mortgage Corp. (FHLMC)   USD   0.562%   15/05/2046   22,478   0.24,7756   Federal Home Loan Mortgage Corp. (FHLMC)   USD   0.562%   15/05/2046   22,478   0.24,778   0.24,7756   Federal Home Loan Mortgage Corp. (FHLMC)   USD   0.562%   15/05/2046   22,478   0.24,778   0.24,778   0.25,771   0.25,778   0.25,771   0.25,778   0.25,771   0.25,778   0.25,771   0.25,778   0.25,771   0.25,778   0.25,771   0.25,771   0.25,778   0.25,771   0.25,771   0.25,778   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,771   0.25,779   0.25,7								0.04
2,325,000 Federal Home Loan Mortgage Corp. (FHLMC)			, , , , , ,					0.00
274,756   Federal Home Loan Mortgage Corp. (FHLMC)   USD   0.562%   15/05/2046   22,478   0.0	:							0.33
817,673 Federal Home Loan Mortgage Corp. (FHLMC)  28,893 Federal Home Loan Mortgage Corp. (FHLMC)  28,893 Federal Home Loan Mortgage Corp. (FHLMC)  295,091 Federal Home Loan Mortgage Corp. (FHLMC)  245,091 Federal Home Loan Mortgage Corp. (FHLMC)  245,091 Federal Home Loan Mortgage Corp. (FHLMC)  245,091 Federal Home Loan Mortgage Corp. (FHLMC)  25,091 Federal Home Loan Mortgage Corp. (FHLMC)  25,091 Federal Home Loan Mortgage Corp. (FHLMC)  25,092 Federal Home Loan Mortgage Corp. (FHLMC)  25,093 Federal Home Loan Mortgage Corp. (FHLMC)  25,094 Federal Home Loan Mortgage Corp. (FHLMC)  25,095 Federal Home Loan Mortgage Corp. (FHLMC)  25,096 Federal Home Loan Mortgage Corp. (FHLMC)  25,097 Federal Home Loan Mortgage Association (FNMA)  25,097 Federal National Mortgage Association (FNMA)  25,097 Federal National Mortgage Association (FNMA)  25,097 Federal National Mortgage Association (FNMA)  25,096 Federal National Mortgage Association (FNMA)  25,096 Federal National Mortgage Association (FNMA)  25,097				USD				0.00
28,893         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2049         25,271         00           137,413         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/07/2049         113,261         0           245,091         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/08/2049         214,226         0           6,386,757         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/03/2050         5,598,252         0           488,903         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2050         425,530         0           1,318,555         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         25/07/2050         115,274         0         0           1,912,405         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         25/08/2050         365,508         0           4,755,694         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/102/2051         1,933,305         0           2,426,500         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/09/2051         1,933,305         0           3,555,894		250,321	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/01/2049	218,942	0.03
137,413       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/07/2049       113,261       0         245,091       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       01/03/2050       5,598,252       0         488,903       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       01/05/2050       425,530       0         1,318,555       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.666%       25/07/2050       115,274       0         3,020,024       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       25/08/2050       464,023       0         1,912,405       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       25/08/2050       464,023       0         4,755,694       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2050       3,756,362       0         2,570,451       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/05/2051       1,830,617       0         905,549       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/03/2052       674,045       0         832,275       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/05/2051       1,830,61		817,673	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/02/2049	652,953	0.10
245,091         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/08/2049         214,226         0           6,386,757         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/03/2050         5,598,252         0           488,903         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2050         425,530         0           1,318,555         Federal Home Loan Mortgage Corp. (FHLMC)         USD         0.656%         25/07/2050         115,274         0           3,020,024         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         25/08/2050         464,023         0           4,755,694         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         25/08/2050         365,508         0           4,755,694         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/105/2051         1,933,305         0           2,426,500         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/05/2051         1,830,617         0           905,549         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/05/2051         1,830,617         0           195,578         Federa		28,893	Federal Home Loan Mortgage Corp. (FHLMC)			01/05/2049	25,271	0.00
6,386,757 Federal Home Loan Mortgage Corp. (FHLMC)  488,903 Federal Home Loan Mortgage Corp. (FHLMC)  1,318,555 Federal Home Loan Mortgage Corp. (FHLMC)  1,912,405 Federal Home Loan Mortgage Corp. (FHLMC)  1,955,694 Federal Home Loan Mortgage Corp. (FHLMC)  1,905,549 Federal Home Loan Mortgage Association (FNMA)  1,906,755,780 Federal National Mortgage Association (FNMA)  1,906,750 Federal National Mortgage Association (FNMA)  1,907,909 Tomobia National Mortgage Association (FNMA)  1,908 Federal National Mortgage Association (FNMA)  1,909 Tomobia National Mortgage Association (FNMA)  1,909 Tomobia National Mortgage Association (FNMA)			, , , , , ,					0.02
488,903         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2050         425,530         0           1,318,555         Federal Home Loan Mortgage Corp. (FHLMC)         USD         0.656%         25/07/2050         115,274         0           3,020,024         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         25/08/2050         464,023         0           1,912,405         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         25/08/2050         365,508         0           4,755,694         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2050         3,756,362         0           2,570,451         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/05/2051         1,933,305         0           2,426,500         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/09/2051         1,830,617         0           905,549         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/09/2051         1,830,617         0           883,275         Federal Home Loan Mortgage Corp. (FHLMC)         USD         6.000%         01/01/2053         822,053         0           7,555,783         Feder								0.03
1,318,555       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.656%       25/07/2050       115,274       0         3,020,024       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       25/08/2050       464,023       0         1,912,405       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       25/08/2050       365,508       0         4,755,694       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2050       3,756,362       0         2,570,451       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/05/2051       1,933,305       0         2,426,500       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/09/2051       1,830,617       0         905,549       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/09/2052       674,045       0         883,275       Federal Home Loan Mortgage Corp. (FHLMC)       USD       6.000%       01/01/2053       822,053       0         7,555,783       Federal Home Loan Mortgage Association (FNMA)       USD       4.500%       01/05/2053       6,602,091       1         195,678       Federal National Mortgage Association (FNMA)       USD       5.000%       25/07/2040	(							0.85
3,020,024 Federal Home Loan Mortgage Corp. (FHLMC)  1,912,405 Federal Home Loan Mortgage Corp. (FHLMC)  4,755,694 Federal Home Loan Mortgage Corp. (FHLMC)  2,570,451 Federal Home Loan Mortgage Corp. (FHLMC)  2,570,451 Federal Home Loan Mortgage Corp. (FHLMC)  2,426,500 Federal Home Loan Mortgage Corp. (FHLMC)  3,000% 01/12/2050 3,756,362 0  2,570,451 Federal Home Loan Mortgage Corp. (FHLMC)  2,426,500 Federal Home Loan Mortgage Corp. (FHLMC)  905,549 Federal Home Loan Mortgage Corp. (FHLMC)  905,549 Federal Home Loan Mortgage Corp. (FHLMC)  883,275 Federal Home Loan Mortgage Corp. (FHLMC)  883,275 Federal Home Loan Mortgage Corp. (FHLMC)  905,5783 Federal Home Loan Mortgage Corp. (FHLMC)  905,5783 Federal Home Loan Mortgage Corp. (FHLMC)  905,649 Federal Home Loan Mortgage Corp. (FHLMC)  907,555,783 Federal Home Loan Mortgage Corp. (FHLMC)  908 Federal National Mortgage Association (FNMA)  909,640 Federal National Mortgage Association (FNMA)  909,650 Federal National Mortgage Association (FNMA)  909,650 Federal National Mortgage Ass			, , , , , ,					0.06
1,912,405       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       25/08/2050       365,508       0         4,755,694       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2050       3,756,362       0         2,570,451       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/05/2051       1,933,305       0         2,426,500       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/09/2051       1,830,617       0         905,549       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/03/2052       674,045       0         883,275       Federal Home Loan Mortgage Corp. (FHLMC)       USD       6.000%       01/01/2053       822,053       0         7,555,783       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       01/05/2053       6,602,091       1         228,724       Federal National Mortgage Association (FNMA)       USD       0.000%       25/10/2040       9,015       0         195,678       Federal National Mortgage Association (FNMA)       USD       5.000%       25/06/2041       177,093       0         9,344       Federal National Mortgage Association (FNMA)       USD       7.000%       25/07/2042 <t< td=""><td></td><td></td><td> , , , , , ,</td><td></td><td></td><td></td><td></td><td>0.02 0.07</td></t<>			, , , , , ,					0.02 0.07
4,755,694         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2050         3,756,362         0           2,570,451         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2,500%         01/05/2051         1,933,305         0           2,426,500         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2,500%         01/09/2051         1,830,617         0           905,549         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2,500%         01/03/2052         674,045         0           883,275         Federal Home Loan Mortgage Corp. (FHLMC)         USD         6,000%         01/01/2053         822,053         0           7,555,783         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,500%         01/05/2053         6,602,091         1           195,678         Federal National Mortgage Association (FNMA)         USD         0,000%         25/10/2040         9,015         0           195,678         Federal National Mortgage Association (FNMA)         USD         5,000%         25/10/2041         177,093         0           9,344         Federal National Mortgage Association (FNMA)         USD         7,000%         25/07/2042         35,627         0           13,300         Feder								0.07
2,570,451         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/05/2051         1,933,305         0           2,426,500         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/09/2051         1,830,617         0           905,549         Federal Home Loan Mortgage Corp. (FHLMC)         USD         2.500%         01/03/2052         674,045         0           883,275         Federal Home Loan Mortgage Corp. (FHLMC)         USD         6.000%         01/01/2053         822,053         0           7,555,783         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2053         6,602,091         1           228,724         Federal National Mortgage Association (FNMA)         USD         0.000%         25/10/2040         9,015         0           195,678         Federal National Mortgage Association (FNMA)         USD         5.000%         25/06/2041         177,093         0           9,344         Federal National Mortgage Association (FNMA)         USD         4.500%         01/08/2041         8,306         0           36,507         Federal National Mortgage Association (FNMA)         USD         7.000%         25/07/2042         35,627         0           13,300         Federal			, , , , , ,					0.57
2,426,500       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/09/2051       1,830,617       0         905,549       Federal Home Loan Mortgage Corp. (FHLMC)       USD       2.500%       01/03/2052       674,045       0         883,275       Federal Home Loan Mortgage Corp. (FHLMC)       USD       6.000%       01/01/2053       822,053       0         7,555,783       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       01/05/2053       6,602,091       1         228,724       Federal National Mortgage Association (FNMA)       USD       0.000%       25/10/2040       9,015       0         195,678       Federal National Mortgage Association (FNMA)       USD       5.000%       25/06/2041       177,093       0         9,344       Federal National Mortgage Association (FNMA)       USD       4.500%       01/08/2041       8,306       0         36,507       Federal National Mortgage Association (FNMA)       USD       7.000%       25/07/2042       35,627       0         13,300       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       7,194       0         8,26       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       7,194<			, , , , , ,					0.29
905,549 Federal Home Loan Mortgage Corp. (FHLMC) USD 2.500% 01/03/2052 674,045 0 883,275 Federal Home Loan Mortgage Corp. (FHLMC) USD 6.000% 01/01/2053 822,053 0 0 7,555,783 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.500% 01/05/2053 6,602,091 1 228,724 Federal National Mortgage Association (FNMA) USD 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 25/10/2040 9,015 0 0 0.000% 0.0000% 0.0000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.0000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.0000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.00000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.00000% 0.0000% 0.0000% 0.0000% 0.0000% 0.00000% 0.0000% 0.0000% 0.0000% 0.0000% 0.0000% 0.00000% 0.00000% 0.00000% 0.00000% 0.0000% 0.00000% 0.00000% 0.00000% 0.00000%								0.28
883,275         Federal Home Loan Mortgage Corp. (FHLMC)         USD         6.000%         01/01/2053         822,053         0           7,555,783         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2053         6,602,091         1           228,724         Federal National Mortgage Association (FNMA)         USD         0.000%         25/10/2040         9,015         0           195,678         Federal National Mortgage Association (FNMA)         USD         5.000%         25/06/2041         177,093         0           9,344         Federal National Mortgage Association (FNMA)         USD         4.500%         01/08/2041         8,306         0           36,507         Federal National Mortgage Association (FNMA)         USD         7.000%         25/07/2042         35,627         0           13,300         Federal National Mortgage Association (FNMA)         USD         7.000%         25/10/2042         12,780         0           8,826         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         7,194         0           9,986         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         8,165         0           15,031         Federal Nation		, .,						0.10
7,555,783         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/05/2053         6,602,091         1           228,724         Federal National Mortgage Association (FNMA)         USD         0.000%         25/10/2040         9,015         0           195,678         Federal National Mortgage Association (FNMA)         USD         5.000%         25/06/2041         177,093         0           9,344         Federal National Mortgage Association (FNMA)         USD         4.500%         01/08/2041         8,366         0           36,507         Federal National Mortgage Association (FNMA)         USD         7.000%         25/07/2042         35,627         0           13,300         Federal National Mortgage Association (FNMA)         USD         7.000%         25/10/2042         12,780         0           8,826         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         7,194         0           9,986         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         6,250         0           9,986         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         8,165         0           15,031         Federal Nation								0.12
195,678         Federal National Mortgage Association (FNMA)         USD         5.000%         25/06/2041         177,093         0           9,344         Federal National Mortgage Association (FNMA)         USD         4.500%         01/08/2041         8,306         0           36,507         Federal National Mortgage Association (FNMA)         USD         7.000%         25/07/2042         35,627         0           13,300         Federal National Mortgage Association (FNMA)         USD         7.000%         25/10/2042         12,780         0           8,826         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         7,194         0           7,562         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         6,250         0           9,986         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         8,165         0           15,031         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         8,165         0		7,555,783	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2053	6,602,091	1.00
9,344 Federal National Mortgage Association (FNMA) USD 4.500% 01/08/2041 8,306 0 36,507 Federal National Mortgage Association (FNMA) USD 7.000% 25/07/2042 35,627 0 13,300 Federal National Mortgage Association (FNMA) USD 7.000% 25/10/2042 12,780 0 8,826 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7,194 0 7,562 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 6,250 0 9,986 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 8,165 0 15,031 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 12,300 0		228,724	Federal National Mortgage Association (FNMA)	USD			9,015	0.00
36,507     Federal National Mortgage Association (FNMA)     USD     7.000%     25/07/2042     35,627     0       13,300     Federal National Mortgage Association (FNMA)     USD     7.000%     25/10/2042     12,780     0       8,826     Federal National Mortgage Association (FNMA)     USD     3.000%     01/12/2042     7,194     0       7,562     Federal National Mortgage Association (FNMA)     USD     3.000%     01/12/2042     6,250     0       9,986     Federal National Mortgage Association (FNMA)     USD     3.000%     01/12/2042     8,165     0       15,031     Federal National Mortgage Association (FNMA)     USD     3.000%     01/01/2043     12,300     0								0.03
13,300       Federal National Mortgage Association (FNMA)       USD       7.000%       25/10/2042       12,780       0         8,826       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       7,194       0         7,562       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       6,250       0         9,986       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       8,165       0         15,031       Federal National Mortgage Association (FNMA)       USD       3.000%       01/01/2043       12,300       0			0 0					0.00
8,826       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       7,194       0         7,562       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       6,250       0         9,986       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       8,165       0         15,031       Federal National Mortgage Association (FNMA)       USD       3.000%       01/01/2043       12,300       0			0 0					0.01
7,562       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       6,250       0         9,986       Federal National Mortgage Association (FNMA)       USD       3.000%       01/12/2042       8,165       0         15,031       Federal National Mortgage Association (FNMA)       USD       3.000%       01/01/2043       12,300       0			. ,					0.00
9,986         Federal National Mortgage Association (FNMA)         USD         3.000%         01/12/2042         9,165         0           15,031         Federal National Mortgage Association (FNMA)         USD         3.000%         01/01/2043         12,300         0			. ,					0.00
15,031 Federal National Mortgage Association (FNMA) USD 3.000% 01/01/2043 12,300 0			. ,					0.00
			. ,					0.00
10,747   Edetal Mational Miorigage Association (FMMA) USD 5.000% 0.1/0.1/2043 8,702 U			. ,					0.00
		10,747	i euerai ivationai iviortgage Association (FNIMA)	บอบ	3.000%	01/01/2043	0,702	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•					
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	24,203	0.00
18,180	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/01/2043 01/04/2043	7,110 14,806	0.00 0.00
7,578	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	6,125	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	9,905	0.00
42,132	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	34,168	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	26,880	0.00
2,361,348	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	2,031,726	0.31
347,888	Federal National Mortgage Association (FNMA)	USD	0.656%	25/05/2047	31,839	0.01
206,947 162,025	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/07/2047 01/07/2047	182,432 142,832	0.03 0.02
93,047	0 0	USD	4.500%	01/11/2047	81,998	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2047	152,053	0.02
1,576,771	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	1,346,241	0.20
18,335	Federal National Mortgage Association (FNMA)	USD	5.000%	01/01/2048	16,577	0.00
	Federal National Mortgage Association (FNMA)	USD	0.706%	25/02/2048	18,718	0.00
476,720	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	417,645	0.06
949,460	Federal National Mortgage Association (FNMA)	USD USD	4.000%	25/06/2048	176,218	0.03
321,639 245,057	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/08/2048 01/09/2048	281,504 215,957	0.04 0.03
55,340	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2048	48,435	0.03
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	380,920	0.06
1,574,960	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	1,426,151	0.22
785,582	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2049	669,371	0.10
57,919	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	50,692	0.01
287,960	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2049	251,862	0.04
396,108	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2049	346,225	0.05
51,701	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/10/2050 01/12/2050	45,060	0.01
2,033,778 72,490	Federal National Mortgage Association (FNMA)	USD	4.500% 2.500%	01/03/2050	1,774,372 55,043	0.27 0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	360,757	0.06
4,104,969	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	3,096,899	0.47
90,688	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	68,783	0.01
419,164	Federal National Mortgage Association (FNMA)	USD	2.000%	01/10/2051	298,544	0.05
358,904	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2051	272,109	0.04
212,217	. ,	USD	2.500%	01/11/2051	160,895	0.02
164,857	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	124,989	0.02
934,155 2,696,784	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.000% 5.500%	01/02/2052 01/09/2052	665,306 2,468,947	0.10 0.37
1,794,365	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	1,682,889	0.26
1,691,492	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	1,583,004	0.24
1,741,611	' '	USD	6.000%	01/12/2052	1,623,898	0.25
927,153	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	846,957	0.13
1,726,314	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	1,569,547	0.24
1,891,366	Federal National Mortgage Association (FNMA)	USD	6.500%	01/09/2053	1,782,843	0.27
	Federal National Mortgage Association (FNMA) TBA	USD	2.000%	01/06/2054	4,261,167	0.65
	Federal National Mortgage Association (FNMA) TBA	USD	2.500%	01/06/2054	6,690,635	1.02
	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	4.000% 5.000%	01/06/2054 01/06/2054	1,671,832 12,407,270	0.25 1.88
	Federal National Mortgage Association (FNMA) TBA	USD	5.500%	01/06/2054	13,590,556	2.06
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	29,506,137	4.48
	Federal National Mortgage Association (FNMA) TBA	USD	3.500%	01/07/2054	1,613,824	0.25
240,312	Government National Mortgage Association (GNMA)	USD	0.820%	20/02/2040	18,050	0.00
941,220	Government National Mortgage Association (GNMA)	USD	1.005%	20/07/2043	78,074	0.01
124,017	0 0 , ,	USD	0.670%	20/10/2043	4,421	0.00
217,961	Government National Mortgage Association (GNMA)	USD	0.170%	20/11/2044	13,752	0.00
159,112 194,771	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 4.000%	20/11/2044 20/12/2044	137,158 167,897	0.02 0.03
14,871	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2045	12,819	0.00
111,041	. , ,	USD	0.820%	20/08/2045	9,905	0.00
33,758	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2045	29,061	0.00
83,234	Government National Mortgage Association (GNMA)	USD	0.820%	20/11/2045	7,020	0.00
100,640	Government National Mortgage Association (GNMA)	USD	4.000%	20/01/2046	86,638	0.01
2,043,963	Government National Mortgage Association (GNMA)	USD	0.230%	20/07/2047	141,331	0.02
109,863	Government National Mortgage Association (GNMA)	USD	4.500%	20/05/2048	97,049	0.02
477,914 246,217	. , ,	USD USD	5.000% 4.500%	20/07/2048	433,229 217,216	0.07 0.03
227,509	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2048 20/08/2048	205,845	0.03
683,323	Government National Mortgage Association (GNMA)	USD	0.765%	20/09/2048	60,302	0.01
564,788	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2048	498,263	0.08
99,086	Government National Mortgage Association (GNMA)	USD	5.000%	20/09/2048	89,651	0.01

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
-	t Backed Obligations – (Continued)					
375 570	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	339,806	0.05
818,784	0 0 , ,	USD	5.000%	20/11/2048	740,815	0.11
	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2048	2,083,121	0.32
418,029	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	378,615	0.06
92,914	Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	7,639	0.00
	Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	12,726	0.00
2,186,193	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,922,191	0.29
420,280	0 0 , ,	USD	5.000%	20/01/2049	380,057	0.06
	Government National Mortgage Association (GNMA)	USD USD	4.000%	20/02/2049	241,895	0.04
294,121 136,271	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500% 4.500%	20/02/2049 20/03/2049	258,886 119,985	0.04 0.02
	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	259,403	0.02
95,349	Government National Mortgage Association (GNMA)	USD	0.670%	20/06/2049	7,651	0.00
	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	487,554	0.07
1,350,594	, ,	USD	5.000%	20/08/2049	1,221,984	0.19
374,457	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	330,136	0.05
1,057,920	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	182,715	0.03
	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	413,953	0.06
2,388,535	, ,	USD	0.615%	20/02/2050	214,085	0.03
2,375,739	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2050	1,898,190	0.29
	Government National Mortgage Association (GNMA)	USD	0.620%	20/04/2050	153,145	0.02
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	167,036	0.03
1,670,120	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/10/2050 20/09/2051	218,651 275,139	0.03 0.04
869,079		USD	2.500%	20/10/2051	660,304	0.04
542,455	0 0 , ,	USD	2.500%	20/11/2051	412,144	0.06
	Government National Mortgage Association (GNMA)	USD	3.000%	20/11/2051	731,448	0.11
1,859,136	, ,	USD	3.000%	20/11/2051	1,467,756	0.22
878,604	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	668,046	0.10
310,755	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	235,746	0.04
501,286	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	379,711	0.06
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2052	11,899,184	1.81
	Government National Mortgage Association (GNMA) TBA	USD	7.000%	15/06/2054	2,817,382	0.43
	Government National Mortgage Association (GNMA) TBA	USD	2.500%	20/06/2054	767,269	0.12
1,000,000	0 0 , ,	USD	5.500%	20/06/2054	913,585	0.14
41,000,000	Government National Mortgage Association (GNMA) TBA	USD -	6.000%	20/06/2054	38,011,037	5.77
					198,490,973	30.11
(cost EUR 205,63	ES ASSET BACKED OBLIGATIONS 15,108)				198,490,973	30.11
Non-Agencies A	Asset Backed Obligations – 30.93%					
Bermuda						
	OHA Credit Funding 18 Ltd. 2024-18A Class A1 <sup>(a)</sup>	USD	6.792%	20/04/2037	2,820,833	0.43
	Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup>	USD	8.807%	17/04/2037	577,541	0.09
1,175,000	Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup>	USD -	8.525%	20/01/2036	1,094,139	0.16
					4,492,513	0.68
Brunei 1,875,000	Apex Credit CLO Ltd. 2024-1A Class B1 <sup>(a)</sup>	USD	7.722%	20/04/2036	1,737,406	0.26
Cayman Islands	· · · · · · · · · · · · · · · · · · ·					
	Bain Capital Credit CLO Ltd. 2020-1A Class A1R <sup>(a)</sup>	USD	6.573%	18/04/2033	2,844,348	0.43
1,325,000	. (-)	USD	6.649%	18/04/2034	1,221,633	0.19
	Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup>	USD	1.000%	16/07/2037	3,086,241	0.47
	Flatiron CLO 20 Ltd. 2020-1A Class AR <sup>(a)</sup>	USD	6.661%	20/05/2036	3,238,793	0.49
3,256,408	ICG US CLO Ltd. 2015-2RA Class A1 <sup>(a)</sup>	USD	6.959%	16/01/2033	3,006,082	0.46
	ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup>	USD	6.756%	28/07/2034	13,285,467	2.02
	Invesco CLO Ltd. 2021-2A Class A <sup>(a)</sup>	USD	6.710%	15/07/2034	11,145,981	1.69
	Marble Point CLO XVII Ltd. 2020-1A Class A <sup>(a)</sup>	USD	6.886%	20/04/2033	2,764,979	0.42
, ,	Oaktree CLO 2024-25 Ltd. Class A <sup>(a)</sup>	USD	6.854%	20/04/2037	3,704,742	0.56
	Ocean Trails CLO XI 2021-11A Class D <sup>(a)</sup>	USD	9.286%	20/07/2034	1,930,956	0.29
	OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup>	USD	6.475%	20/07/2030	3,410,233	0.52
	Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> Venture 41 CLO Ltd. 2021-41A Class A1NR <sup>(a)</sup>	USD USD	1.000% 6.755%	25/07/2037	2,648,653	0.40 0.34
	Venture 41 CLO Ltd. 2021-41A Class ATNR <sup>(-)</sup> Venture 49 CLO Ltd. 2024-49A Class C1 <sup>(a)</sup>	USD	6.755% 7.978%	20/01/2034 20/04/2037	2,270,661 1,200,340	0.34
	Voya CLO 2024-1 Ltd. 2024-1A Class D <sup>(a)</sup>	USD	8.976%	15/04/2037	1,200,340	0.18
1,700,000		-	0.07070	.0,0-,12001		
Iroland					57,054,844	8.66
1,600,000	Blackrock European CLO III Designated Activity Co. 3X Class AR	EUR	4.775%	19/07/2035	1,585,579	0.24

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
•	Bruegel 2021 DAC 2021-1X Class A	EUR	4.622%	22/05/2031	1,720,654	0.26
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	1,412,262	0.22
	Harvest CLO XXII DAC 22X Class AR	EUR	4.756%	15/01/2031	2,988,763	0.45
	Henley CLO I DAC 1X Class AR	EUR	4.832%	25/07/2034	6,477,185	0.98
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR	4.936%	15/04/2034	3,287,988	0.50
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	5,959,032	0.91
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	2,984,337	0.45
	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	1,997,782	0.30
	RRE 7 Loan Management DAC 7X Class A1	EUR	4.926%	15/01/2036	6,194,842	0.94
					34,608,424	5.25
Jersey 4,975,000	AGL CLO 29 Ltd. 2024-29A Class A1 <sup>(a)</sup>	USD	6.903%	21/04/2037	4,622,041	0.70
	Bain Capital CLO Ltd. 2024-1A Class B(a)	USD	7.325%	16/04/2037	1,525,685	0.23
	Bain Capital Credit CLO Ltd. 2023-1A Class AN(a)	USD	7.158%	16/04/2036	3,146,406	0.48
	Bain Capital Credit CLO Ltd. 2023-3A Class A <sup>(a)</sup>	USD	7.123%	24/07/2036	5,117,345	0.78
	CarVal CLO IX-C Ltd. 2024-1A Class A <sup>(a)</sup>	USD	7.005%	20/04/2037	2,796,559	0.43
2,500,000	CarVal CLO IX-C Ltd. 2024-1A Class B(a)	USD	7.425%	20/04/2037	2,315,961	0.35
	CQS US CLO Ltd. 2023-3A Class B <sup>(a)</sup>	USD	7.974%	25/01/2037	2,795,273	0.42
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A <sup>(a)</sup>	USD	6.821%	20/04/2037	6,937,359	1.05
	Halseypoint CLO 7 Ltd. 2023-7A Class A <sup>(a)</sup>	USD	7.575%	20/07/2036	3,315,415	0.50
3,100,000	21	USD	7.125%	21/04/2036	2,868,862	0.44
	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B <sup>(a)</sup>	USD	7.256%	23/04/2038	1,847,681	0.28
	Wellington Management CLO 2 Ltd. 2024-2A Class D <sup>(a)</sup>	USD	9.214%	20/04/2037	718,859	0.11
					38,007,446	5.77
Luxembourg 500,000	Compartment VCL 40 Series 40	EUR	4.967%	21/08/2029	501,876	0.08
Netherlands	LINE FLOORS A DIVISION A	EUD.	4.5770/	10/05/0001	1 100 100	0.47
United Kingdom	Hill FL 2023-1 BV Class A	EUR	4.577%	18/05/2031	1,122,130	0.17
-	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	3,542,279	0.54
	Finsbury Square 2021-2X Class A	GBP	6.029%	16/12/2071	2,062,762	0.31
	Pavillion Mortgages PLC 2021-1 Class B	GBP	6.033%	25/08/2064	549,539	0.08
					6,154,580	0.93
United States	Associated Harry Markey Associa Treat 2000 0 Class 4A4	1100	0.0750/	05/00/0040	440.050	0.00
	American Home Mortgage Assets Trust 2006-2 Class 1A1	USD	6.075%	25/09/2046	419,052	0.06
	Bank 2017-BNK6 Class A4	USD	3.254%	15/07/2060	1,509,640	0.23
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	1,038,752	0.16
	Bank 2018-BNK10 Class A5	USD	3.688%	15/02/2061	865,447	0.13
	Bank 2018-BNK10 Class AS	USD	3.898%	15/02/2061	1,704,346	0.26
	Bank 2018-BNK12 Class A4	USD	4.255%	15/05/2061	879,790	0.13
	Bank 2018-BNK13 Class A5	USD	4.217%	15/08/2061	1,618,992	0.25
	BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup>	USD	6.236%	15/03/2037	1,402,828	0.21
	BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup>	USD	6.489%	15/03/2037	956,982	0.14
	BBCMS Mortgage Trust 2018-C2 Class A5	USD	4.314%	15/12/2051	1,537,184	0.23
	Benchmark Mortgage Trust 2018-B1 Class D <sup>(a)</sup>	USD USD	2.750%	15/01/2051	226,532 641,859	0.03
	BX Trust 2022-CLS Class A <sup>(a)</sup>		5.760%	13/10/2027		0.10
	Citigroup Commercial Mortgage Trust 2016-GC37 Class A4	USD USD	3.314% 3.000%	10/04/2049	1,456,393	0.22 0.07
700,000				15/09/2050	475,022	
2,007,379		USD	5.903%	25/12/2068	1,841,337	0.28
	0 0	USD	6.328%	25/12/2068	352,368	0.05
	COMM Mortgage Trust 2016-DC2 Class B	USD	4.657%	10/02/2049	1,929,238	0.29
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 <sup>(a)</sup>	USD	6.880%	25/10/2041	604,573	0.09
580,000		USD	6.974%	25/12/2041	538,898	0.08
291,254	(-)	USD	7.230%	25/04/2042	270,820	0.04
395,000	(-)	USD	8.324%	25/04/2042	377,411	0.06
525,000		USD	7.124%	25/01/2044	487,630	0.07
1,625,000		USD	7.124%	25/02/2044	1,509,312	0.23
550,000	4.3	USD	7.274%	25/03/2044	509,880	0.08
550,000		USD	6.974%	25/05/2044	508,263	0.08
1,575,000		USD	3.766%	15/04/2051	1,384,378	0.21
0.00= 01-	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.580%	25/03/2044	2,161,382	0.33
		LICD	6.580%	25/03/2044	1,364,416	0.21
1,476,381	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD				
1,476,381 675,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/03/2044	625,080	0.09
1,476,381 675,000 1,650,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup> Ford Credit Auto Owner Trust 2018-1 Class A <sup>(a)</sup>	USD USD	7.330% 3.190%	25/03/2044 15/07/2031	625,080 1,495,516	0.23
1,476,381 675,000 1,650,000 1,925,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup> Ford Credit Auto Owner Trust 2018-1 Class A <sup>(a)</sup>	USD	7.330%	25/03/2044	625,080	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Non-Agencie	es Asset Backed Obligations – (Continued)					
	- (Continued)	USD	3.454%	15/00/2050	1 101 520	0.17
	000 JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5 000 LCCM 2017-LC26 Class A4 <sup>(a)</sup>	USD	3.454%	15/09/2050 12/07/2050	1,101,528 1.753.518	0.17 0.27
,	000 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.716%	15/05/2049	1,001,444	0.15
	000 Morgan Stanley Bank of America Merrill Lynch Trust 2016-UBS10 Class A4	USD	3.170%	15/07/2049	2,056,348	0.31
2,125,0	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	1,769,133	0.27
	000 Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	2,367,515	0.36
	614 Navient Student Loan Trust 2017-2A Class A <sup>(a)</sup>	USD	6.488%	27/12/2066	1,634,139	0.25
, , .	029 OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup> 032 OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD USD	5.928% 6.253%	25/11/2063 25/11/2063	2,207,350 131,348	0.33 0.02
, .	141 PHEAA Student Loan Trust 2016-1A Class A <sup>(a)</sup>	USD	6.588%	25/09/2065	545,876	0.02
	976 Verus Securitization Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	6.116%	25/03/2069	2,081,846	0.32
1,624,1	157 Verus Securitization Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.318%	25/03/2069	1,496,894	0.23
2,500,0	000 Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	2,156,058	0.33
	000 Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD	3.418%	15/09/2050	2,276,017	0.34
	Wells Fargo Commercial Mortgage Trust 2017-C41 Class A4	USD	3.472%	15/11/2050	910,957	0.14
	000 Wells Fargo Commercial Mortgage Trust 2017-RC1 Class A4 000 Wells Fargo Commercial Mortgage Trust 2018-C45 Class A4	USD USD	3.631% 4.184%	15/01/2060 15/06/2051	764,876 2,102,708	0.12 0.32
	000 Wells Fargo Commercial Mortgage Trust 2016-C45 Class A4	USD	4.442%	15/09/2061	268,526	0.04
	Wells Fargo Commercial Mortgage Trust 2018-C48 Class D <sup>(a)</sup>	USD	3.000%	15/01/2052	582,712	0.09
,					60,181,890	9.13
TOTAL NON	ACENIOIES ASSET BASKED OBLIGATIONS				00,101,090	9.13
(cost EUR 19	AGENCIES ASSET BACKED OBLIGATIONS 9,681,993)				203,861,109	30.93
TOTAL TRAN (cost EUR 43	ISFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,345,826)				428,475,173	65.00
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 2,084,294)				746,316,827	113.21
Covered For	ward Mortgage Backed Securities – (6.42%)					
	00) Federal National Mortgage Association (FNMA) TBA	USD	3.000%	20/06/2054	(1,591,612)	(0.24)
	00) Federal National Mortgage Association (FNMA) TBA	USD	4.000%	15/07/2054	(1,672,335)	(0.25)
	00) Federal National Mortgage Association (FNMA) TBA	USD	4.000%	01/06/2054	(2,507,748)	(0.38)
	00) Federal National Mortgage Association (FNMA) TBA	USD	4.500%	01/06/2054	(17,252,407)	(2.62)
(1,000,0	00) Federal National Mortgage Association (FNMA) TBA	USD	6.500%	15/06/2054	(935,796)	(0.14)
(18,000,0	,	USD	4.500%	20/06/2054	(15,670,786)	(2.38)
(3,000,0	00) Government National Mortgage Association (GNMA) TBA	USD	5.000%	15/06/2054	(2,680,913)	(0.41)
					(42,311,597)	(6.42)
(cost EUR (42	RED FORWARD MORTGAGE BACKED SECURITIES 2,754,360))				(42,311,597)	(6.42)
Futures Con	tracts – (0.29%)					٠, ٠
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			EUR	EUR	Equity
25	EUR		Long	3.683.575	2,150	0.00
35	German Federal Republic Bonds 2YR Futures 06/09/2024		Long	3,063,373	2,130	0.00
129	USD US Treasury Notes 10YR Futures 19/09/2024		Long	12,924,403	100,342	0.02
(143)	· · · · · · · · · · · · · · · · · · ·		Short	(14,760,831)	33,919	0.00
, ,	, ,			(1,836,428)	134,261	0.02
UNREALISED	) GAIN ON FUTURES CONTRACTS			(,,,,,,,	136,411	0.02
					·	
Number of Contracts	Security Description			Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
113	AUD Australian Treasury Bonds 10YR Futures 17/06/2024		Long	7,816,423	(262,431)	(0.04)
110	CAD Canadian Government Bond 10YR Futures 18/09/2024		Long	8,840,881	(15,443)	(0.00)
	EUR					
72			Long	8,411,760	(28,980)	(0.00)
96	Euro OAT Futures 06/06/2024		Long	11,978,880	(260,760)	(0.04)
86	German Federal Republic Bonds 10YR Futures 06/06/2024		Long	11,130,120	(248,960)	(0.04)

Section   Process	Futures Con	tracts – (Continued)				Commitment	Unrealised	% of
4	Number of Contracts	Security Description						% of Shareholders' Equity
Page		EUR – (Continued)						
19   Short Euro Indian Covernment Bord Futures 060602024	46	German Federal Republic Bon	ds 30YR Futures 06/0	6/2024	Long	5,818,080	(319,000)	(0.05)
Company   Comp	(83)	German Federal Republic Bon	ds 5Y Futures 06/09/2	2024	Short	(9,579,860)	(4,150)	(0.00)
Section	19	Short Euro Italian Governmen	t Bond Futures 06/06/2	2024	Long	1,998,990	(9,210)	(0.00)
Bay   Uk Long   Gill Bond Futures 28/09/2024   Long   9,960,388   (10,2,282   0,00						29,757,970	(871,060)	(0.13)
JPY	88		/09/2024		Lona	9.950.386	(102.262)	(0.01)
No.								
Page   1   1   1   1   1   1   1   1   1	31		R Futures 13/06/2024	ļ	Long	26,060,712	(379,581)	(0.06)
Page	297		oc 10/00/2024		Long	30 714 157	(175.010)	(0.03)
1228   US Tressury With Long Bond Futures 1909/2024   Long					-			, ,
151 US Tressury Ultra Long Bond Futures 19/09/2024   Long	, ,	•				, , , , , ,		. ,
Capabil   Capa		•			-			(0.03)
Currency   Contracts   Currency   Contracts   Currency   Currenc						18,725,866	(440,879)	(0.07)
Name	UNREALISED	LOSS ON FUTURES CON	TRACTS				(2,071,656)	(0.31)
Currency         Amount Burnery         Currency         Amount Survey         Amount Survey <td>Forward Cur</td> <td>rency Contracts – 1.05%</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Forward Cur	rency Contracts – 1.05%						
Name								% of
ISBD   12,089,878   KRW   16,023 122,829   12,062,024   43,865   0.00     ISBD   520,441   PEN   1,928,232   12,062,024   5,603   0.00     ISBP   106,400   USD   134,604   20,062,024   1,063   0.00     ISBP   106,400   USD   134,604   20,062,024   1,063   0.00     ISBP   106,400   USD   86,527   20,062,024   142   0.00     ISBD   63,265   CAD   85,598   20,062,024   142   0.00     ISBD   63,265   CAD   85,598   20,062,024   144   0.00     ISBD   144,204   JPY   21,228,432   20,062,024   1,995   0.00     ISBD   144,204   JPY   21,228,432   20,062,024   1,995   0.00     ISBD   88,852   SEK   910,849   22,062,024   1,995   0.00     ISBD   88,792   THB   24,265,393   20,062,024   24,462   0.00     ISBD   88,772   THB   24,265,393   20,062,024   24,462   0.00     ISBD   27,781,281   EUR   32,329,584   22,006,2024   24,477   0.00     ISBC   41,013,034   EUR   3,534,509   24,077,2024   3,229,888   0.50     ISBC   47,416,115   USD   590,730,777   30,072,024   3,603,300   0.70     ISBC   47,416,115   USD   590,730,777   30,072,024   4,603,300   0.70     ISBC   48,987,985   EUR   24,476,672   29,987,685   0.00     ISBC   48,987,985   EUR   3,780,474   3,780,	Currency		Currency					Shareholders' Equity
SED   S20,441   PEN   1,928,232   12,068,2024   5,603   0.00     SEP   106,400   USD   134,604   22,008,2024   1,053   0.00     VZD   81,181   USD   48,865   2,006,2024   1,053   0.00     VZD   81,818   USD   86,527   2,006,2024   342   0.00     SEK   910,849   USD   86,527   2,006,2024   340   0.00     SISD   361,977   CHF   325,225   2,006,2024   7,710   0.00     SISD   361,977   CHF   325,225   2,006,2024   7,710   0.00     SISD   88,852   SEK   910,849   2,006,2024   7,710   0.00     SISD   88,877,92   THB   24,285,330   2,006,2024   4,863   0.00     SISD   86,7792   THB   24,285,330   2,006,2024   4,467,7   0.00     SISD   86,7792   THB   24,285,330   2,007,2024   24,477   0.00     SISD   86,7792   THB   24,285,330   2,007,2024   24,477   0.00     SISD   87,7781,281   EUR   3,534,509   24,077,2024   243,479   0.00     SISD   41,101,0034   EUR   3,534,509   24,077,2024   243,479   0.00     SISD   47,416,115   USD   509,730,777   30,007,2024   3,05,988   0.00     SISD   47,416,115   USD   509,730,777   30,007,2024   4,603,300   0.70     SISD   47,146,115   USD   509,730,777   30,007,2024   4,603,300   0.70     SISD   47,146,115   USD   509,730,777   30,007,2024   4,603,300   0.70     SISD   48,97,955   EUR   25,437,627   1996,82024   1,956   0.00     SISD   48,97,955   EUR   25,437,627   1996,82024   1,956   0.00     SISD   48,97,975   USD   41,332   2006,82024   1,956   0.00     SISD   49,717   NZD   81,181   2006,82024   1,060   0.00     SISD   49,717   NZD   81,	USD	6,681,881	IDR	106,674,259,805		12/06/2024	104,715	0.01
1989	USD					12/06/2024	438,636	0.07
1989	USD					12/06/2024		0.00
NET	GBP							0.00
SEK	NZD	81,181	USD			20/06/2024	942	0.00
SED	SEK					20/06/2024	142	0.00
ISBD	USD		CAD			20/06/2024	380	0.00
SED	USD	361,977	CHF	325,225		20/06/2024	748	0.00
SED	USD		JPY			20/06/2024	7,710	0.00
SEP   27,781,281   EUR   32,329,584   0207/2024   243,479   0.00	USD	88,852	SEK	910,849		20/06/2024	1,995	0.00
SEK         41,013,034         EUR         3,534,509         24/07/2024         54,677         0.00           KOK         1,025,574,486         EUR         86,788,674         250707/2024         32,29,888         0.5           EUR         19,365,772         JPY         3,226,798,584         29077/2024         305,958         0.0           EUR         472,416,115         USD         509,730,777         3007/2024         4,603,300         0.7           FUR         7,183,633         CAD         10,522,018         31/07/2024         92,961         0.0           FUR         24,987,953         EUR         25,437,627         1908/2024         179,628         0.0           DINREALISED GAIN ON FORWARD CURRENCY CONTRACTS         Amount Bought         Currency         Amount Currency         Amount Currency         Amount Currency         Amount Currency         Amount Currency         Amount Maturity Date         Las         Value         Maturity Date         Las         Amount Currency         Amount Currency         Amount Maturity Date         Las         Amount Currency         Amount Maturity Date         Las	USD	687,792	THB	24,285,930		20/06/2024	24,682	0.00
Color	GBP	27,781,281	EUR	32,329,584		02/07/2024	243,479	0.04
EUR 19,365,772 JPY 3,226,798,584 29,071/2024 305,958 0.00 EUR 472,416,115 USD 509,730,777 30,071/2024 4,603,300 0.7 EUR 7,183,633 CAD 10,522,018 31,071/2024 4,603,300 0.7 EUR 24,987,953 EUR 25,437,627 19,081/2024 17,9828 0.00 EUR 615,123 ILS 2,475,162 22,081/2024 1,956 0.00 EUR Bought Currency Amount Bought Currency Sold DR 4,216,454 12,061/2024 (16,204) (0.00 EUR 68,195,094,239 USD 4,216,454 12,061/2024 (16,204) (0.00 EUR 325,225 USD 372,219 20,061/2024 (19,98) (0.00 EUR 325,225 USD 372,219 20,061/2024 (10,166) (0.00 EUR 335,225 USD 141,332 20,061/2024 (10,166) (0.00 EUR 33,222,496 GBP 106,400 20,061/2024 (275,647) (0.00 EUR 33,222,496 GBP 28,570,273 02,076/2024 (275,647) (0.00 EUR 3,026,690 NOK 35,807,458 25,077/2024 (162,66) (0.00 EUR 3,026,690 NOK 35,807,458 25,077/2024 (162,66) (0.00 EUR 3,026,690 NOK 35,807,458 25,077/2024 (162,66) (0.00 EUR 3,026,690 NOK 35,807,458 25,077/2024 (163,66) (0.00 EUR 379,737 CHF 370,784 19,08/2024 (7,302) (0.00 EUR 379,737 CHF 370,784	SEK	41,013,034	EUR	3,534,509		24/07/2024	54,677	0.01
EUR 472,416,115 USD 509,730,777 3007/2024 4,603,300 0.7 EUR 7,183,633 CAD 110,522,018 31107/2024 92,961 0.0 EUR 7,183,633 EUR 25,437,627 19/08/2024 179,828 0.0 EUR 615,123 ILS 2,475,162 22/08/2024 1,956 0.0 EUR 615,123 ILS 2,475,162 22/08/2024 1,956 0.0 EUR BOURT CURRENCY CONTRACTS 9,298,653 1.4     NREALISED GAIN ON FORWARD CURRENCY CONTRACTS 9,298,653 1.4    Currency Bought Currency Sold DR 68,195,094,239 USD 4,216,454 12/06/2024 (16,204) 0.00   EQR 68,195,094,239 USD 4,216,454 12/06/2024 (18,004) 0.00   CAD 85,698 USD 63,087 20/06/2024 (198) 0.00   CHF 325,225 USD 372,219 20/06/2024 (198) 0.00   CHF 325,225 USD 372,219 20/06/2024 (10,166) 0.00   CHF 325,225 USD 372,219 20/06/2024 (50,699) 0.00   USD 135,483 GBP 106,400 22/06/2024 (244) 0.00   USD 49,717 NZD 81,181 20/06/2024 (265) 0.00   USD 49,717 NZD 81,181 20/06/2024 (265) 0.00   USD 49,717 NZD 81,181 20/06/2024 (265) 0.00   USD 33,222,496 GBP 28,570,273 02/07/2024 (275,647) 0.00   EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) 0.00   USD 30,06,690 NOK 35,807,458 25/07/2024 (116,266) 0.00   USD 227,527,522 EUR 2,107,53,556 30/07/2024 (116,266) 0.00   USD 513,348 COP 2,029,467,031 0	NOK	1,025,574,486	EUR	86,788,674		25/07/2024	3,229,888	0.50
EUR 7,183,633 CAD 10,522,018 3107/2024 92,961 0.00 CHF 24,987,953 EUR 25,437,627 19/08/2024 179,828 0.00 CHF 24,987,953 EUR 25,437,627 22/08/2024 1,956 0.00 CHF 24,987,953 EUR 25,437,627 22/08/2024 1,956 0.00 CHF 24,987,953 ILS 2,475,162 22/08/2024 1,956 0.00 CHF 24,087,627 22/08/2024 1,956 0.00 CHF 24,087	EUR	19,365,772	JPY	3,226,798,584		29/07/2024	305,958	0.05
Part	EUR	472,416,115	USD	509,730,777		30/07/2024	4,603,300	0.70
DR	EUR	7,183,633	CAD	10,522,018		31/07/2024	92,961	0.01
Name	CHF	24,987,953	EUR	25,437,627		19/08/2024	179,828	0.02
Amount Bought Currency Bought Currency Sold Date EUR Equit Control Bought Currency Sold Date EUR Equit Control Bought Currency Sold Date EUR Equit Control Bought Control B	EUR	615,123	ILS	2,475,162		22/08/2024	1,956	0.00
Currency   Amount Bought   Currency   Sold   Sold   Currency   Currency   Currency   Currency   Sold   Currency	UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRAC	TS			9,298,653	1.41
Currency         Bought         Currency         Sold         Date         EUR         Equit           DR         68,195,094,239         USD         4,216,454         12/06/2024         (16,204)         (0.00           CAD         85,698         USD         63,087         20/06/2024         (198)         (0.00           CHF         325,225         USD         372,219         20/06/2024         (10,166)         (0.00           JPY         21,228,432         USD         141,332         20/06/2024         (5,069)         (0.00           JSD         135,483         GBP         106,400         20/06/2024         (244)         (0.00           JSD         49,717         NZD         81,181         20/06/2024         (250)         (0.00           EUR         33,222,496         GBP         28,570,273         02/07/2024         (250)         (0.00           EUR         40,005         SEK         464,239         24/07/2024         (622)         (0.00           EUR         3,022,690         NOK         35,807,458         25/07/2024         (16,266)         (0.00           JSD         227,527,522         EUR         210,753,556         30/07/2024         (16,177)								% of
CAD         85,698         USD         63,087         20/06/2024         (198)         (0.00           CHF         325,225         USD         372,219         20/06/2024         (10,166)         (0.00           JPY         21,228,432         USD         141,332         20/06/2024         (5,069)         (0.00           JSD         135,483         GBP         106,400         20/06/2024         (244)         (0.00           JSD         49,717         NZD         81,181         20/06/2024         (250)         (0.00           EUR         33,222,496         GBP         28,570,273         02/07/2024         (252)         (0.00           EUR         40,005         SEK         464,239         24/07/2024         (622)         (0.00           EUR         3,026,690         NOK         35,807,458         25/07/2024         (16,266)         (0.00           PPY         638,965,383         EUR         3,799,318         29/07/2024         (16,177)         (0.00           JSD         227,527,522         EUR         210,753,556         30/07/2024         (1,936,872)         (0.30           SEUR         379,373         CHF         370,784         19/08/2024         (7,302)	Currency		Currency			*		Shareholders' Equity
CAD         85,698         USD         63,087         20/06/2024         (198)         (0.00           CHF         325,225         USD         372,219         20/06/2024         (10,166)         (0.00           JPY         21,228,432         USD         141,332         20/06/2024         (5,069)         (0.00           JSD         135,483         GBP         106,400         20/06/2024         (240)         (0.00           JSD         49,717         NZD         81,181         20/06/2024         (250)         (0.00           EUR         33,222,496         GBP         28,570,273         02/07/2024         (275,647)         (0.00           EUR         40,005         SEK         464,239         24/07/2024         (622)         (0.00           EUR         3,026,690         NOK         35,807,458         25/07/2024         (16,266)         (0.02           PPY         638,966,383         EUR         3,790,318         29/07/2024         (16,177)         (0.00           JSD         227,527,522         EUR         210,753,556         30/07/2024         (1,936,872)         (0.30           SDD         513,348         COP         2,029,467,031         08/08/2024         (7,	IDR	68,195,094,239	USD	4,216,454		12/06/2024	(16,204)	(0.00)
PPY   21,228,432   USD   141,332   20/06/2024   (5,069)   (0.00   135,483   GBP   106,400   20/06/2024   (244)   (0.00   135,483   GBP   106,400   20/06/2024   (250)   (0.00   135,483   GBP   135,483   GBP   106,400   20/06/2024   (250)   (0.00   135,483	CAD						(198)	(0.00)
USD 135,483 GBP 106,400 20/06/2024 (244) (0.00 15D 49,717 NZD 81,181 20/06/2024 (250) (0.00 15D 49,717 NZD 81,181 20/07/2024 (275,647) (0.00 15D 49,717 NZD 81,181 20/07/2024 (622) (0.00 15D 49,717 NZD 81,181 20/07/2024 (16,220 16,00 16,181 16,266) (0.00 15D 49,717 NZD 81,181 16,266) (0.00 1	CHF					20/06/2024	(10,166)	(0.00)
USD         49,717         NZD         81,181         20/06/2024         (250)         (0.00           EUR         33,222,496         GBP         28,570,273         02/07/2024         (275,647)         (0.00           EUR         40,005         SEK         464,239         24/07/2024         (622)         (0.00           EUR         3,026,690         NOK         35,807,458         25/07/2024         (16,266)         (0.00           PLY         638,956,383         EUR         3,790,318         29/07/2024         (16,177)         (0.00           JSD         227,527,522         EUR         210,753,556         30/07/2024         (1,936,872)         (0.30           JSD         513,348         COP         2,029,467,031         08/08/2024         (7,302)         (0.00           EUR         379,737         CHF         370,784         19/08/2024         (388)         (0.00	JPY							(0.00)
EUR 33,222,496 GBP 28,570,273 02/07/2024 (275,647) (0.04 CPC) (0.04 CPC) (0.05 CPC) (0.0	USD							(0.00)
EUR 40,005 SEK 464,239 24/07/2024 (622) (0.00 EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.00 EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.00 EUR 3,790,318 29/07/2024 (16,177) (0.00 EUR 3,790,318 29/07/2024 (16,177) (0.00 EUR 3,790,318 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.30 EUR 379,737 CHF 370,784 19/08/2024 (7,302) (0.00 EUR 379,737 CHF 370,784 19/08/2024 (388) (0.00 EUR 379,737 CHF 370,784	USD							(0.00)
EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.02 PM) (116,2	EUR							(0.04)
IPY     638,956,383     EUR     3,790,318     29/07/2024     (16,177)     (0.00       JSD     227,527,522     EUR     210,753,556     30/07/2024     (1,936,872)     (0.30       JSD     513,348     COP     2,029,467,031     08/08/2024     (7,302)     (0.00       EUR     379,737     CHF     370,784     19/08/2024     (388)     (0.00	EUR							(0.00)
USD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.31 USD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.01 USD 379,737 CHF 370,784 19/08/2024 (388) (0.01 USD 379,737 CHF 370,784	EUR							(0.02)
USD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.00 current	JPY							(0.00)
EUR 379,737 CHF 370,784 19/08/2024 (388) (0.00	USD						, , , ,	(0.30)
	USD							(0.00)
JNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (2,385,405) (0.36	EUR	379,737	CHF	370,784		19/08/2024	(388)	(0.00)
	UNREALISED	LOSS ON FORWARD CUF	RENCY CONTRAC	TS			(2,385,405)	(0.36)

loldings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) EUR	Market Value EUR	% o Shareholders Equity
	Purchased Options EUR						
33,630,000	Call 3 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.50		(25,238)	37,662	0.0
33,030,000	Call 3 month EURIBOR Swaption	Expires 29/05/2025	Strike 2.50		1,560	41,532	0.0
34,150,000 33,480,000	Call 3 month EURIBOR Swaption Call 3 month EURIBOR Swaption	Expires 10/11/2025 Expires 28/11/2025	Strike 2.25 Strike 2.38		(26,728) 717	56,559 69,605	0.0
33,400,000	Call 3 Month Editibolt Swaption	Expires 20/11/2023	Stilke 2.30		(49,689)	205,358	0.03
OTAL PURCHASE					( ,,,,,,		
cost EUR 255,048)						205,358	0.03
	Written Options EUR						
(4,740,000)	Call 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73		32,175	(769)	(0.00
(4,730,000)	Call 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74		27,887	(5,223)	(0.00
(4,690,000)	Call 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78		17,455	(12,795)	(0.00)
(4,750,000)	Call 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91 Strike 2.36		(9,728)	(41,315)	(0.00)
(3,740,000) (3,680,000)	Call 6 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.33		18,124	(44,710)	
(3,790,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 29/05/2025 Expires 10/11/2025	Strike 2.33		(4,857) 18,195	(44,841) (64,931)	(0.01)
(3,730,000)	Call 6 month EURIBOR Swaption	Expires 28/11/2025	Strike 2.40		(5,765)	(74,615)	(0.01)
(4,740,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73		(22,783)	(55,726)	(0.01)
(4,730,000)	Put 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74		(22,043)	(55,153)	(0.01)
(4,690,000)	Put 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78		(16,251)	(46,502)	(0.01)
(4,750,000)	Put 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91		9,321	(22,267)	(0.00)
					41,730	(468,847)	(0.07)
(4.0.40.000)	USD	F : 40/00/0004	0 4.40		04.000	(10.000)	(0.00)
(4,940,000)	Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10		24,232	(16,893)	(0.00)
(4,920,000) (4,890,000)	Call 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96		29,691	(9,699)	(0.00)
	Call 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05		13,133	(21,728)	(0.00)
,	Call 12 month COED Swantian	·	Ctrileo 4 24		(2E 620)		
(4,940,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24		(25,638)	(63,976)	(0.01)
(4,940,000) (4,940,000)	Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024	Strike 4.10		14,834	(26,290)	(0.01)
(4,940,000) (4,940,000) (4,920,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024	Strike 4.10 Strike 3.96		14,834 (26,282)	(26,290) (65,672)	(0.01)
(4,940,000) (4,940,000)	Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024	Strike 4.10		14,834	(26,290)	(0.01)
(4,940,000) (4,940,000) (4,920,000) (4,890,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05		14,834 (26,282) (11,261)	(26,290) (65,672) (46,122)	(0.01) (0.01) (0.01)
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,940,000)	Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05		14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562) (268,942)	(0.01) (0.01) (0.01) (0.00) (0.04)
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,940,000)	Put 12 month SOFR Swaption	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05	_	14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562)	(0.01) (0.01) (0.01) (0.00)
(4,940,000) (4,940,000) (4,920,000) (4,990,000) (4,940,000) TOTAL WRITTEN C	Put 12 month SOFR Swaption  OPTIONS  ))	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05		14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562) (268,942)	(0.01) (0.01) (0.01) (0.00) (0.04)
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,940,000) TOTAL WRITTEN C cost EUR (818,006) TOTAL OPTIONS cost EUR (562,958)	Put 12 month SOFR Swaption  PPTIONS (1)	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05	_	14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431)	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11)
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,940,000) TOTAL WRITTEN C cost EUR (818,006	Put 12 month SOFR Swaption  PPTIONS (1)	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05	_	14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789)	(0.01) (0.01) (0.01) (0.00) (0.04)
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000) TOTAL WRITTEN C cost EUR (818,006) TOTAL OPTIONS cost EUR (562,958)	Put 12 month SOFR Swaption  PTIONS  ))) - 0.04%  Pay	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024	Strike 4.10 Strike 3.96 Strike 4.05	Currency	14,834 (26,282) (11,261) 19,777	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431)	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08)
(4,940,000) (4,940,000) (4,920,000) (4,980,000) (4,940,000) (4,940,000) TOTAL WRITTEN C cost EUR (818,006 TOTAL OPTIONS cost EUR (562,958 Swap Contracts –	Put 12 month SOFR Swaption  OPTIONS  ))  - 0.04%  Pay Interest Rate Swaps	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024	Strike 4.10 Strike 3.96 Strike 4.05		14,834 (26,282) (11,261) 19,777 38,486	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity
(4,940,000) (4,940,000) (4,940,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lottional Amount	Put 12 month SOFR Swaption  PPTIONS  PPTIONS  Pay  Interest Rate Swaps Fixed 4.000%	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW)	Strike 4.10 Strike 3.96 Strike 4.05	AUD	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR	(0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity
(4,940,000) (4,940,000) (4,940,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lottional umount  133,860,000 9,080,000	Put 12 month SOFR Swaption  PPTIONS   ))  - 0.04%  Pay  Interest Rate Swaps Fixed 4.000% Fixed 3.750%	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity
(4,940,000) (4,940,000) (4,920,000) (4,920,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C Cost EUR (818,006 TOTAL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000	Put 12 month SOFR Swaption  PTIONS  (i))  10)  10)  10)  11)  12)  13)  14)  15)  16)  17)  18)  18)  19)  19)  19)  10  11  12  13  14  15  15  16  16  17  17  17  18  18  18  18  18  18  18	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity
(4,940,000) (4,940,000) (4,940,000) (4,980,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional lumount  133,860,000 9,080,000 750,000 3,040,000	Put 12 month SOFR Swaption  PPTIONS  PPTIONS  Pay  Interest Rate Swaps Fixed 4.000% Fixed 4.750% Fixed 4.500%  Fixed 4.500%	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024  Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611	(0.01) (0.01) (0.01) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01
(4,940,000) (4,940,000) (4,940,000) (4,980,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lottional Amount  133,860,000 9,080,000 750,000 3,040,000 10,280,000	Put 12 month SOFR Swaption  Put 12	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.001
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,940,000)  TOTAL WRITTEN Cocost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts - let Local lotional Amount  133,860,000 9,080,000 750,000 3,040,000 10,280,000 35,800,000	Put 12 month SOFR Swaption  Put 12	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01 0.01
(4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C Cost EUR (818,006 TOTAL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lottional Amount  133,860,000 9,080,000 750,000 3,040,000 10,280,000 35,800,000 7,930,000 7,930,000	Put 12 month SOFR Swaption  PTIONS  DPTIONS  DPTIONS  DITECTION SOFT SWAPTION  DITECTION SWAPTION  DITECTION SWAPTION  DITECTION SWAPTION  DITECTION SWAPTION  DITECTION SWAPTION  DITECTI	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL BRL	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01 0.01
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006 TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional lumount  133,860,000 9,080,000 750,000 3,040,000 10,280,000 7,930,000 27,150,000 27,150,000	Put 12 month SOFR Swaption  Put 12	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024  Expires 28/06/2024  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (CHF 1 month BRCDI) Floating (CHF 1 month SARON)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL BRL CHF	14,834 (26,282) (11,261) 19,777 38,486 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029 19/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01 0.01 0.01
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional lumount  133,860,000 9,080,000 750,000 3,040,000 10,280,000 35,800,000 27,150,000 234,060,000	Put 12 month SOFR Swaption  Put 12	Receive  Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CHF 6 month CLICP)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL BRL CHF	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029 19/06/2026 21/06/2034	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01 0.01 0.01 0.01 0.02 0.02
(4,940,000) (4,940,000) (4,940,000) (4,940,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000 30,440,000 10,280,000 7,930,000 27,150,000 234,060,000 142,360,000	Put 12 month SOFR Swaption  PTIONS  PTIONS  Interest Rate Swaps Fixed 4.000% Fixed 3.750% Fixed 0.920% Fixed 4.500% Fixed 10.286% Fixed 10.250% Fixed 11.500% Fixed 1.000% Fixed 5.000% Fixed 5.000% Fixed 5.000% Fixed 5.000% Fixed Fixed 5.000% Fixed 5.000% Fixed	Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CLP 6 month CLICP) Fixed 2.000%	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL CHF CLP CNY	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2029 02/01/2029 19/06/2026 21/06/2034 22/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity 0.06 0.00 0.01 0.01 0.01
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C Cost EUR (818,006 TOTAL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000 3,040,000 10,280,000 7,930,000 27,150,000 234,060,000 142,360,000 545,230,000	Put 12 month SOFR Swaption  Put 12	Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 6 month BRCDI) Floating (BRC 1 month BRCDI) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000%	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL CHF CLP CNY	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2029 02/01/2029 02/01/2029 21/06/2026 21/06/2026 19/06/2029	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287	(0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.08) (0.08) (0.08) (0.01) (0
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C Cost EUR (818,006 TOTAL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lotional whount  133,860,000 9,080,000 750,000 35,800,000 7,930,000 27,150,000 234,060,000 545,230,000 9,100,000	Put 12 month SOFR Swaption  PTIONS  PTIONS  Interest Rate Swaps Fixed 4.000% Fixed 3.750% Fixed 0.920% Fixed 4.500% Fixed 10.286% Fixed 10.250% Fixed 11.500% Fixed 1.000% Fixed 5.000% Fixed 5.000% Fixed 5.000% Fixed 5.000% Fixed Fixed 5.000% Fixed 5.000% Fixed	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month BRCDI) Floating (CLF 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL CHF CLP CNY CNY EUR	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 02/01/2029 02/01/2029 19/06/2026 21/06/2026 19/06/2029 21/09/2024	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379	(0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.08) (0.11) (0.08) (0.00) (0.01) (0
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (7,930,000) (8,800,000) (9,800,000) (10,280,000) (10	Put 12 month SOFR Swaption  Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 12 month SOFR Swaption Price 13 month SOFR Swaption Price 14 month SOFR Swaption Price 15 month SOFR Swaption	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL BRL CHF CLP CNY CNY EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2029 02/01/2029 02/01/2029 21/06/2026 21/06/2026 19/06/2029	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016	(0.01) (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % or Shareholders Equity 0.06 0.00 0.01 0.01 0.01 0.01 0.00 0.00
(4,940,000) (4,940,000) (4,940,000) (4,940,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000 30,440,000 10,280,000 7,930,000 27,150,000 234,060,000 142,360,000 142,360,000 9,100,000 37,930,000 20,310,000	Put 12 month SOFR Swaption  Put 12	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 1 month BCRDI) Floating (EUR 1 month EURIBOR) Floating (EUR 1 month EURIBOR) Floating (EUR 1 month ESTR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL CHF CLP CNY CNY EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2029 02/01/2029 19/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968	(0.01 (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % o Shareholders Equity 0.06 0.07 0.07 0.07 0.07 0.07 0.07 0.07
(4,940,000) (4,940,000) (4,940,000) (4,940,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C cost EUR (818,006  TOTAL OPTIONS cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000 35,800,000 7,930,000 27,150,000 234,060,000 142,360,000 9,100,000 37,930,000 9,100,000 37,930,000 9,100,000 6,963,181	Put 12 month SOFR Swaption  Put 12	Expires 28/06/2024 Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024  Expires 28/06/2024  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL CHF CLP CNY CNY EUR EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 29/06/2028 19/06/2028 19/06/2029 21/06/2026 19/06/2029 21/09/2024 24/04/2026 19/06/2026 28/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968 33,912	(0.01 (0.01) (0.00) (0.04) (0.11) (0.08) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C Cost EUR (818,006 TOTAL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lotional Amount  133,860,000 9,080,000 750,000 30,40,000 10,280,000 10,280,000 27,150,000 234,060,000 545,230,000 9,100,000 37,930,000 20,310,000 6,963,181 1,910,000	Put 12 month SOFR Swaption  PTIONS  (I)  (I)  (I)  (I)  (I)  (I)  (I)  (I	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (CLF 6 month CLICP) Fixed 2.000% Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD AUD BRL BRL CHF CLP CNY CNY EUR EUR EUR EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 Maturity Date 19/06/2026 29/06/2026 04/09/2028 19/06/2034 02/01/2029 02/01/2029 02/01/2029 19/06/2026 21/06/2026 21/09/2024 24/04/2026 19/06/2026 19/06/2026 19/06/2026	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968 33,912 20,574	(0.01) (0.01) (0.01) (0.04) (0.11) (0.08) (0
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C  cost EUR (818,006  TOTAL OPTIONS  COST EUR (562,958  Swap Contracts –  let Local lotional lotional lotional lotional lotional lotional 280,000 27,980,000 30,40,000 10,280,000 27,150,000 234,060,000 142,360,000 142,360,000 142,360,000 37,930,000 20,310,000 6,963,181 1,910,000 10,390,000 11,990,000	Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption Put 12 month SoF	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month BRCDI) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL BRL CHF CLP CNY CNY EUR EUR EUR EUR EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029 21/06/2034 22/06/2026 19/06/2026 21/09/2024 24/04/2026 19/06/2026 28/06/2026 28/06/2026 19/06/2028	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968 33,912 20,574 150,277	(0.01 (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (507AL OPTIONS Cost EUR (562,958  Swap Contracts – let Local lotional lumount  133,860,000 9,080,000 750,000 30,40,000 10,280,000 234,060,000 142,360,000 142,360,000 9,100,000 37,930,000 20,310,000 6,963,181 1,910,000 10,390,000 29,520,000	Put 12 month SOFR Swaption  Poptions  Poptions  Pay  Interest Rate Swaps Fixed 4.000% Fixed 3.750% Fixed 4.000% Fixed 4.500% Fixed 10.286% Fixed 10.250% Fixed 11.500% Fixed 11.500% Fixed 10.00% Fixed 5.000% Fixed 5.000% Fixed 5.000% Fixed 1.750% Fixed 2.980% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.535%	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month SARON) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL BRL CHF CLP CNY CNY EUR EUR EUR EUR EUR EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029 19/06/2026 21/06/2034 22/06/2026 19/06/2026 19/06/2026 19/06/2028 19/06/2031 19/06/2031	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968 33,912 20,574 150,277 357,593	(0.01) (0
(4,940,000) (4,940,000) (4,940,000) (4,920,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (4,890,000) (4,940,000)  TOTAL WRITTEN C  cost EUR (818,006  TOTAL OPTIONS  COST EUR (562,958  Swap Contracts –  let Local lotional lotional lotional lotional lotional lotional 280,000 27,980,000 30,40,000 10,280,000 27,150,000 234,060,000 142,360,000 142,360,000 142,360,000 37,930,000 20,310,000 6,963,181 1,910,000 10,390,000 11,990,000	Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption  Put 12 month SOFR Swaption Put 12 month SoF	Receive  Receive  Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CHF 1 month BRCDI) Floating (CLP 6 month CLICP) Fixed 2.000% Fixed 2.000% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR)	Strike 4.10 Strike 3.96 Strike 4.05	AUD AUD AUD BRL BRL BRL CHF CLP CNY CNY EUR EUR EUR EUR EUR EUR	14,834 (26,282) (11,261) 19,777 38,486 19/06/2026 29/06/2026 04/09/2028 19/06/2034 04/01/2027 02/01/2029 02/01/2029 21/06/2034 22/06/2026 19/06/2026 21/09/2024 24/04/2026 19/06/2026 28/06/2026 28/06/2026 19/06/2028	(26,290) (65,672) (46,122) (18,562) (268,942) (737,789) (532,431) Unrealised Gain EUR 412,142 8,138 54,679 40,611 40,284 78,841 12,006 135,456 264 25,374 289,287 18,379 64,016 68,968 33,912 20,574 150,277	(0.01 (0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.

Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain EUR	Shareholders' Equity
	Interest Rate Swaps – (Continued)					
690,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	14,682	0.00
36,000,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	373,825	0.06
29,430,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	50,610	0.01
9,260,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	40,056	0.01
7,450,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	44,558	0.01
6,380,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	229,180	0.03
5,590,000	Fixed 4.250%	Floating (GBP 1 month SONIA)	GBP	19/06/2026	30,383	0.00
5,420,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	7,348	0.00
1,670,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2033	40,907	0.01
2,520,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	78,520	0.01
550,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2072	182,370	0.03
10,384,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	542,356	0.08
4,130,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	41,480	0.01
39,300,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	45,353	0.01
10,780,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	6,446	0.00
13,750,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	14,307	0.00
2,430,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	34,923	0.01
14,890,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	33,042	0.01
7,200,000	Fixed 4.172%	Floating (USD 1 month SOFR)	USD	20/05/2026	10,076	0.00
8,195,856	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	48,648	0.01
137,880,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	104,373	0.02
35,120,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	122,792	0.02
20,720,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	633.349	0.10
7,365,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	195,972	0.03
24,070,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	09/10/2035	933,919	0.14
55,310,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	818,814	0.12
7,920,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	147,719	0.02
8,780,000	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	57,295	0.01
6,960,000	Fixed 3.344%	Floating (USD 1 month SOFR)	USD	20/05/2054	32,345	0.00
UNREALISED GAIN	ON INTEREST RATE SWAPS	,			6,853,491	1.04
	Credit Default Swaps					
800,000	Floating (Unibail-Rodamco-Westfield SE)	Fixed 1.000%	EUR	20/06/2024	202	0.00
1,038,511	Floating (Stellantis NV)	Fixed 5.000%	EUR	20/12/2028	2,844	0.00
1,684,815	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	7,069	0.00
1,346,150	Floating (Alstom SA)	Fixed 1.000%	EUR	20/06/2029	47,475	0.01
24,875,634	Floating (Markit CDX North America Investment Grade 39 Version 1 Index)	Fixed 1.000%	USD	20/12/2027	57,580	0.01
17,482,827	Floating (Markit CDX North America Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	84,143	0.01
2,850,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	22,378	0.00
950,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	6,968	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				228,659	0.03
	Inflation Swaps					
11,750,000	Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	98,698	0.01
					98,698	0.01
UNREALISED GAIN	ON INFLATION SWAPS					
	ON INFLATION SWAPS ED GAIN ON SWAP CONTRACTS				7,180,848	1.08
					7,180,848 Unrealised	
TOTAL UNREALISE		Receive	Currency	Maturity Date		% of Shareholders
TOTAL UNREALISE  Net Local Notional	ED GAIN ON SWAP CONTRACTS	Receive	Currency	Maturity Date	Unrealised Loss	% of
TOTAL UNREALISE  Net Local Notional	ED GAIN ON SWAP CONTRACTS	Receive Fixed 4.250%	Currency	Maturity Date 19/06/2029	Unrealised Loss	% of Shareholders Equity
Net Local Notional Amount	Pay Interest Rate Swaps		<u> </u>		Unrealised Loss EUR	% of Shareholders Equity (0.01)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000	Pay Interest Rate Swaps Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	19/06/2029	Unrealised Loss EUR	% of Shareholders Equity (0.01) (0.02)
Net Local Notional Amount 4,020,000 11,800,000	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 12.060%	AUD BRL	19/06/2029 02/01/2025	Unrealised Loss EUR (36,828) (152,742)	% of Shareholders Equity (0.01) (0.02) (0.02)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000	Pay Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 12.060% Fixed 12.064%	AUD BRL BRL	19/06/2029 02/01/2025 02/01/2025	Unrealised Loss EUR (36,828) (152,742) (150,468)	% of Shareholders Equity (0.01) (0.02) (0.02) (0.01)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000 40,539,070	Pay Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850%	AUD BRL BRL BRL	19/06/2029 02/01/2025 02/01/2025 02/01/2026	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232)	% of Shareholders Equity (0.01) (0.02) (0.02) (0.01) (0.01)
Net Local Notional Amount 4,020,000 11,800,000 13,400,000 40,539,070 18,680,000	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750%	AUD BRL BRL BRL BRL	19/06/2029 02/01/2025 02/01/2025 02/01/2026 02/01/2026	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232) (55,583)	% of Shareholders' Equity (0.01) (0.02) (0.02) (0.01) (0.01) (0.01)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000 40,539,070 18,680,000 2,390,000	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 8.495%	AUD BRL BRL BRL BRL BRL	19/06/2029 02/01/2025 02/01/2025 02/01/2026 02/01/2026 02/01/2026 04/01/2027	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232) (55,583) (10,038)	% of Shareholders' Equity  (0.01) (0.02) (0.02) (0.01) (0.01) (0.00) (0.00)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000 40,539,070 18,680,000 2,390,000 79,370,000	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA)	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 8.495% Fixed 4.250%	AUD BRL BRL BRL BRL BRL CAD	19/06/2029 02/01/2025 02/01/2025 02/01/2026 02/01/2026 04/01/2027 19/06/2026	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232) (55,583) (10,038) (91,082)	% of Shareholders' Equity  (0.01) (0.02) (0.02) (0.01) (0.00) (0.01) (0.00)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000 40,539,070 18,680,000 2,390,000 79,370,000 8,482,323	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Fixed 4.000%	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 8.495% Fixed 4.250% Floating (CAD 1 month CORRA)	AUD BRL BRL BRL BRL CAD CAD	19/06/2029 02/01/2025 02/01/2025 02/01/2026 02/01/2026 04/01/2027 19/06/2026 28/06/2026	Unrealised Loss EUR (36.828) (152,742) (150,468) (77,232) (55,583) (10,038) (91,082) (2,271)	% of Shareholders' Equity  (0.01) (0.02) (0.02) (0.01) (0.01) (0.00) (0.01) (0.00) (0.00)
TOTAL UNREALISE  Net Local Notional Amount  4,020,000 11,800,000 13,400,000 40,539,070 18,680,000 2,390,000 79,370,000 8,482,323 6,340,000	Pay  Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Fixed 4.000% Floating (CAD 1 month CORRA)	Fixed 4.250% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 8.495% Fixed 4.250% Floating (CAD 1 month CORRA) Fixed 3.500%	AUD BRL BRL BRL BRL CAD CAD CAD	19/06/2029 02/01/2025 02/01/2025 02/01/2026 02/01/2026 04/01/2027 19/06/2026 28/06/2026 19/06/2034	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232) (55,583) (10,038) (91,082) (2,271) (6,112)	1.08 % of Shareholders' Equity  (0.01) (0.02) (0.02) (0.01) (0.01) (0.00) (0.01) (0.00) (0.00) (0.00) (0.02) (0.02) (0.00)

Contracts –	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
20,320,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(10,089)	(0.00)
1,450,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250%	EUR	19/06/2026	(8,968)	(0.00)
42,660,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(124,410)	(0.02)
4,530,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2029	(55,714)	(0.01)
29,080,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(146,763)	(0.02)
1,890,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2033	(30,818)	(0.00)
13,790,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(47,090)	(0.01)
29,520,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(423,702)	(0.06)
350,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	(1,384)	(0.00)
530,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2044	(14,235)	(0.00)
21,030,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(202,308)	(0.03)
17,540,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(22,944)	(0.00)
12,740,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(146,073)	(0.02)
5,820,000	Floating (GBP 1 month SONIA)	Fixed 4.000 %	GBP	19/06/2029	(140,073)	(0.02)
2,170,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(50,324)	(0.02)
	- 1		GBP		,	, ,
1,220,000 740,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2044	(62,679)	(0.01)
	Floating (GBP 1 month SONIA)	Fixed 3.750%	INR	19/06/2054	(42,676)	(0.01)
328,520,000	Fixed 6.250%	Floating (INR 1 month MIBOR)		19/06/2026	(6,341)	(0.00)
223,410,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	(12,415)	(0.00)
505,000,000	Floating (JPY 1 month TONAR)	Fixed 1.000%	JPY	19/06/2034	(68,201)	(0.01)
3,659,540,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(31,927)	(0.01)
13,510,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	(19)	(0.00)
3,300,000	Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	(8,801)	(0.00)
3,290,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	(6,290)	(0.00)
577,040,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(418,000)	(0.06)
1,870,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(18,204)	(0.00)
3,400,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(27,075)	(0.00)
745,770,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(430,868)	(0.07)
25,790,000	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2029	(39,651)	(0.01)
18,690,000	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2034	(4,019)	(0.00)
1,650,000	Floating (SGD 6 month IBORS)	Fixed 3.250%	SGD	20/12/2033	(4,173)	(0.00)
128,130,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(44,631)	(0.01)
20,280,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(1,459)	(0.00)
22,530,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	(18,838)	(0.00)
104,520,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(1,217,425)	(0.19)
31,830,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(74,564)	(0.01)
75,270,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(74,823)	(0.01)
6,650,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(57,299)	(0.01)
144,790,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(297,894)	(0.05)
12,090,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD	21/05/2034	(49,397)	(0.01)
8,580,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	(46,959)	(0.01)
19,390,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(112,239)	(0.02)
16,970,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(46,366)	(0.01)
55,740,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(1,177,017)	(0.18)
8,190,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(105,194)	(0.02)
106,190,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(21,640)	(0.00)
21,130,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2034	(19,949)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(6,641,355)	(1.01)
	Credit Default Swaps					
1,335,759	Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(3,296)	(0.00)
750,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	EUR	20/06/2029	(3,304)	(0.00)
1,175,739	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(3,811)	(0.00)
		. ,				, ,
8,625,000	Fixed 1.000%	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	USD	20/12/2026	(77,502)	(0.01)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(87,913)	(0.01)
	Inflation Swaps					
22,100,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(48,861)	(0.01)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
	Inflation Swaps – (Continued)					
11,690,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(81,152)	(0.01)
24,005,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(24,546)	(0.00)
UNREALISED LOS	S ON INFLATION SWAPS				(154,559)	(0.02)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(6,883,827)	(1.04)
MARKET VALUE C					708,747,823	107.51
OTHER ASSETS A	ND LIABILITIES				(49,538,192)	(7.51)
SHAREHOLDERS'	EQUITY				659,209,631	100.00
TOTAL INVESTME	NTS				Market Value EUR	% of Shareholders' Equity
						Lquity

TOTAL INVESTMENTS	Market Value EUR	Shareholders' Equity	
Total Investments excluding derivatives (cost EUR 772,084,294)	746,316,827	113.21	
Market value of covered forward mortgage backed securities (cost EUR (42,754,360))	(42,311,597)	(6.42)	
Unrealised gain on futures contracts	136,411	0.02	
Unrealised loss on futures contracts	(2,071,656)	(0.31)	
Unrealised gain on forward currency contracts	9,298,653	1.41	
Unrealised loss on forward currency contracts	(2,385,405)	(0.36)	
Market value of purchased options (cost EUR 255,048)	205,358	0.03	
Market value of written options (cost EUR (818,006))	(737,789)	(0.11)	
Unrealised gain on swap contracts	7,180,848	1.08	
Unrealised loss on swap contracts	(6,883,827)	(1.04)	
Other Assets and Liabilities	(49,538,192)	(7.51)	
Shareholders' Equity	659,209,631	100.00	

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America NA, BNP Paribas SA, Citibank NA, Deutsche Bank AG, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparties for swap contracts were Citibank NA, Credit Suisse, Merrill Lynch International and Morgan Stanley & Co. International PLC.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 28.19% Austria	<u> </u>					
1,815,000	Benteler International AG <sup>(a)</sup>	EUR	9.375%	15/05/2028	2,106,101	0.14
Canada	Tayanta Daminian Bank	USD	8.125%	24/40/2002	1 520 554	0.40
	Toronto-Dominion Bank	030	6.123%	31/10/2082	1,532,554	0.10
Cayman Islands 2,745,000	Sands China Ltd.	USD	5.125%	08/08/2025	2,724,975	0.19
3,019,010		USD	9.625%	01/12/2032	3,414,712	0.23
2,457,000	Wynn Macau Ltd. <sup>(a)</sup>	USD -	4.875%	01/10/2024	2,440,157	0.17
					8,579,844	0.59
France 400,000	Alstom SA	EUR	5.868%	Perp.	439,709	0.03
4,097,000	Altice France SA <sup>(a)</sup>	USD	5.125%	15/07/2029	2,719,875	0.19
		_			3,159,584	0.22
Germany						
	Cheplapharm Arzneimittel GmbH <sup>(a)</sup> Deutsche Bank AG	USD USD	5.500% 3.729%	15/01/2028 14/01/2032	4,559,184 1,950,272	0.31 0.13
	Deutsche Bank AG	EUR	4.000%	24/06/2032	1,693,939	0.13
	IHO Verwaltungs GmbH <sup>(a)</sup>	USD	6.000%	15/05/2027	983,870	0.07
	IHO Verwaltungs GmbH	EUR	8.750%	15/05/2028	1,186,463	0.08
	IHO Verwaltungs GmbH <sup>(a)</sup> TK Elevator Holdco GmbH <sup>(a)</sup>	USD USD	6.375% 7.625%	15/05/2029 15/07/2028	1,819,517 2,111,949	0.12 0.14
	TUI Cruises GmbH	EUR	6.500%	15/02/2030	2,417,932	0.17
		-			16,723,126	1.14
Ireland						
	Motion Bondco DAC <sup>(a)</sup>	USD	6.625%	15/11/2027	2,563,234	0.18
	Perrigo Finance Unlimited Co.	USD	4.375%	15/03/2026	367,549	0.03
	Perrigo Finance Unlimited Co.	USD	4.650%	15/06/2030	6,880,715	0.47
	Virgin Media Vendor Financing Notes III DAC Virgin Media Vendor Financing Notes IV DAC <sup>(a)</sup>	GBP USD	4.875% 5.000%	15/07/2028 15/07/2028	2,373,502 1,802,655	0.16 0.12
		-			13,987,655	0.96
Italy					,,	
2,380,000	Autostrade per l'Italia SpA	EUR	2.000%	04/12/2028	2,371,076	0.16
1,365,000	TeamSystem SpA	EUR -	3.500%	15/02/2028	1,412,829	0.10
					3,783,905	0.26
Jersey 1.050.000	CPUK Finance Ltd.	GBP	4.500%	28/08/2027	1,249,882	0.08
	CPUK Finance Ltd.	GBP	7.875%	28/08/2029	1,261,469	0.09
		-			2,511,351	0.17
Luxembourg						
	Altice Finco SA	EUR	4.750%	15/01/2028	2,152,163	0.15
	Cirsa Finance International SARL	EUR	10.375%	30/11/2027	2,309,821	0.16
	Dana Financing Luxembourg SARL Kleopatra Finco SARL	EUR EUR	3.000% 4.250%	15/07/2029 01/03/2026	1,313,975 1,587,875	0.09 0.11
	Kleopatra Holdings 2 SCA	EUR	6.500%	01/09/2026	296,723	0.02
	Telecom Italia Capital SA	USD	6.000%	30/09/2034	107,240	0.01
860,000	Telecom Italia Capital SA	USD	7.200%	18/07/2036	787,562	0.05
					8,555,359	0.59
Netherlands						
	AerCap Holdings NV	USD	5.875%	10/10/2079	4,563,715	0.31
2,760,000	Ashland Services BV Sigma Holdco BV <sup>(a)</sup>	EUR USD	2.000% 7.875%	30/01/2028 15/05/2026	2,768,759 4,717,993	0.19 0.32
	United Group BV	EUR	4.625%	15/05/2028	2,271,403	0.32
	VZ Secured Financing BV <sup>(a)</sup>	USD	5.000%	15/01/2032	1,203,336	0.08
2,085,000	Ziggo Bond Co. BV <sup>(a)</sup>	USD	5.125%	28/02/2030	1,787,033	0.12
2,506,000	Ziggo BV <sup>(a)</sup>	USD -	4.875%	15/01/2030	2,235,427	0.16
					19,547,666	1.34
Spain 5 326 000	Lorca Telecom Bondco SA	EUR	4.000%	18/09/2027	5,667,236	0.39
	25.50 15.600m Bondoo O/1	LOIX	4.000 /0	10,00,2021	0,007,200	0.55

Holdi	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bono	ds – (Conti	nued)					
•	anationals						
+	2,469,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC	EUR	3.000%	01/09/2029	2,175,781	0.15
+	3,003,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD	5.250%	15/08/2027	1,774,353	0.12
			-			3,950,134	0.27
Switz	erland					0,000,101	
		UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	2,430,998	0.17
Unite	d Kingdom						
	1,200,000	•	GBP	7.125%	Perp.	1,517,519	0.10
	2,479,000	·	USD	8.000%	Perp.	2,481,231	0.17
	2,170,000	BCP V Modular Services Finance II PLC Bellis Acquisition Co. PLC	EUR GBP	4.750% 8.125%	30/11/2028 14/05/2030	2,197,311 4,140,257	0.15 0.28
	2,289,000	·	GBP	7.625%	30/11/2025	2,682,195	0.28
+	1,080,000	·	GBP	10.875%	15/12/2027	1,438,957	0.10
	2,173,000		EUR	2.375%	15/04/2028	2,223,352	0.15
		Maryland Bidco Ltd.	GBP	10.000%	26/01/2028	1,676,421	0.11
		Pinewood Finco PLC	GBP	6.000%	27/03/2030	2,817,157	0.19
	2,577,000	Pinnacle Bidco PLC	GBP	10.000%	11/10/2028	3,497,388	0.24
	2,335,000	Rolls-Royce PLC	GBP	3.375%	18/06/2026	2,851,736	0.20
	2,205,000	Stonegate Pub Co. Financing 2019 PLC	GBP	8.250%	31/07/2025	2,743,236	0.19
	2,665,000	Virgin Media Secured Finance PLC <sup>(a)</sup>	USD	5.500%	15/05/2029	2,414,383	0.17
						32,681,143	2.23
Unite	d States	Alla Financial Inc			00/11/222	0.010.555	
		Ally Financial, Inc.	USD	5.750%	20/11/2025	2,610,988	0.18
		Ally Financial, Inc.—Series B	USD	4.700%	Perp.	5,419,633	0.37
		American Express Co.	USD USD	3.550%	Perp.	3,000,178	0.21 0.20
		AmeriGas Partners LP / AmeriGas Finance Corp. Asbury Automotive Group, Inc.	USD	5.750% 4.500%	20/05/2027 01/03/2028	2,905,434 2,853,886	0.20
		Ball Corp.	USD	6.875%	15/03/2028	2,702,211	0.20
		Ball Corp.	USD	6.000%	15/06/2029	3,512,501	0.16
		Ball Corp.	USD	2.875%	15/08/2030	2,122,019	0.14
		Bank of America Corp.	USD	2.482%	21/09/2036	4,182,797	0.29
		Bank of New York Mellon Corp.—Series G	USD	4.700%	Perp.	1,555,662	0.11
		Block, Inc.	USD	2.750%	01/06/2026	2,253,089	0.15
	3,382,000	Buckeye Partners LP	USD	3.950%	01/12/2026	3,212,359	0.22
+	2,510,000	Capital One Financial Corp.—Series M	USD	3.950%	Perp.	2,258,071	0.15
	3,383,000	CCO Holdings LLC / CCO Holdings Capital Corp.	USD	4.500%	01/05/2032	2,681,873	0.18
	2,956,000	Central Garden & Pet Co.	USD	4.125%	15/10/2030	2,620,908	0.18
	3,185,000	Charles Schwab Corp.—Series F	USD	5.000%	Perp.	2,875,100	0.20
	2,080,000	Cheesecake Factory, Inc.	USD	0.375%	15/06/2026	1,884,652	0.13
		Citigroup, Inc.	USD	3.875%	Perp.	1,242,596	0.08
		Citigroup, Inc.—Series M	USD	6.300%	Perp.	2,459,181	0.17
		Comerica, Inc.	USD	5.625%	Perp.	1,560,401	0.11
		Concentrix Corp.	USD	6.650%	02/08/2026	2,604,587	0.18
		Continental Resources, Inc.	USD	4.375%	15/01/2028	2,458,829	0.17
		Crowdstrike Holdings, Inc. Crown Americas LLC	USD USD	3.000% 5.250%	15/02/2029 01/04/2030	2,760,984 1,662,710	0.19 0.11
		Dana, Inc.	USD	5.375%	15/11/2027	5.571.623	0.38
	., ,	Dana, Inc.	USD	4.250%	01/09/2030	1,082,490	0.07
	2,030,000	·	USD	4.125%	15/04/2026	2,045,235	0.14
	2,455,000	0, 1	USD	5.375%	Perp.	2,400,082	0.16
		EnLink Midstream LLC	USD	5.375%	01/06/2029	1,369,299	0.09
	1,895,000		USD	2.350%	08/01/2031	1,546,074	0.11
	6,804,000	·	USD	8.000%	15/01/2027	6,944,775	0.47
	530,000	Genesis Energy LP / Genesis Energy Finance Corp.	USD	8.875%	15/04/2030	554,597	0.04
	990,000	Global Partners LP / GLP Finance Corp.	USD	7.000%	01/08/2027	990,950	0.07
	873,000		USD	6.250%	15/02/2029	870,171	0.06
		Hillenbrand, Inc.	USD	3.750%	01/03/2031	4,561,212	0.31
	3,960,000	•	USD	3.000%	15/01/2029	3,577,820	0.24
	1,911,000	, ,	USD	5.250%	01/08/2026	1,354,173	0.09
+		Hughes Satellite Systems Corp.	USD	6.625%	01/08/2026	1,117,203	0.08
	885,000		USD	6.375%	01/05/2026	677,167	0.05
	8,550,000	·	USD	8.375%	01/05/2027	3,016,696	0.21
		IQVIA, Inc.	USD	6.250%	01/02/2029	2,531,404	0.17
	3,750,000	· ·	USD	6.875%	Perp.	3,877,162	0.27
	1,255,000		USD	4.750%	01/03/2029	1,067,177	0.07
	1,614,000	Kennedy-Wilson, Inc. Kennedy-Wilson, Inc.	USD USD	4.750% 5.000%	01/02/2030 01/03/2031	1,322,205 1,136,629	0.09 0.08
		Marriott Ownership Resorts, Inc.	USD	4.750%	15/01/2028	3,626,928	0.06
	5,570,000	married emilionip records, mo.	000	7.75070	10,01,2020	0,020,020	0.23

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Conti	· ·					
United States – (	·	1100	5.5000/	4510410007	0.070.540	0.44
	MGM Resorts International	USD	5.500%	15/04/2027	2,370,512	0.16
	MGM Resorts International	USD	4.750%	15/10/2028	6,550,678	0.45
	Morgan Stanley MPT Operating Partnership LP / MPT Finance Corp.	USD	2.484%	16/09/2036	4,285,769	0.29
	MPT Operating Partnership LP / MPT Finance Corp.  MPT Operating Partnership LP / MPT Finance Corp.	GBP GBP	3.692% 3.375%	05/06/2028 24/04/2030	704,719 1,287,651	0.05
	MPT Operating Partnership LP / MPT Finance Corp.  MPT Operating Partnership LP / MPT Finance Corp.	USD	3.500%	15/03/2031	4,713,007	0.08
	Navient Corp.	USD	6.750%	15/06/2026	2,457,220	0.32
	Navient Corp.	USD	5.500%	15/03/2029	3,513,110	0.24
3,551,000		USD	7.450%	01/08/2029	3,734,658	0.26
2,118,000		USD	6.500%	01/04/2046	1,739,640	0.12
	Nokia of America Corp.	USD	6.450%	15/03/2029	7,281,873	0.50
2,009,000		USD	4.375%	01/04/2030	1,811,334	0.12
480,000	NuStar Logistics LP	USD	5.750%	01/10/2025	477,230	0.03
	NuStar Logistics LP	USD	5.625%	28/04/2027	5,994,402	0.4
775,000	Olympus Water US Holding Corp.	EUR	3.875%	01/10/2028	789,269	0.08
2,433,000	OneMain Finance Corp.	USD	6.875%	15/03/2025	2,453,632	0.17
1,989,000	OneMain Finance Corp.	USD	7.125%	15/03/2026	2,016,428	0.14
1,987,000	OneMain Finance Corp.	USD	3.500%	15/01/2027	1,840,002	0.13
1,749,000	OneMain Finance Corp.	USD	6.625%	15/01/2028	1,738,978	0.12
3,230,000	OneMain Finance Corp.	USD	9.000%	15/01/2029	3,394,536	0.23
2,385,000	OneMain Finance Corp.	USD	7.875%	15/03/2030	2,431,007	0.1
2,065,000	OneMain Finance Corp.	USD	7.500%	15/05/2031	2,061,737	0.14
3,866,000	Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	3,752,649	0.26
4,057,000	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	3,609,716	0.25
4,489,000	PNC Financial Services Group, Inc.—Series V	USD	6.200%	Perp.	4,420,004	0.30
+ 2,935,000	Redfin Corp.	USD	0.500%	01/04/2027	1,643,707	0.1
3,900,000	Resorts World Las Vegas LLC / RWLV Capital, Inc.	USD	8.450%	27/07/2030	4,144,881	0.28
4,721,000	SBA Communications Corp.	USD	3.125%	01/02/2029	4,164,583	0.28
2,717,000	SCIL IV LLC / SCIL USA Holdings LLC <sup>(a)</sup>	USD	5.375%	01/11/2026	2,616,417	0.18
4,150,000	Sensata Technologies, Inc. (a)	USD	4.375%	15/02/2030	3,781,812	0.20
3,625,000	Service Properties Trust	USD	8.375%	15/06/2029	3,555,219	0.24
2,517,000	SM Energy Co.	USD	6.750%	15/09/2026	2,515,666	0.17
1,005,000	SM Energy Co.	USD	6.500%	15/07/2028	1,000,638	0.07
4,980,000	Southwestern Energy Co.	USD	5.375%	01/02/2029	4,796,885	0.3
3,790,000	Southwestern Energy Co.	USD	5.375%	15/03/2030	3,651,665	0.2
	Suburban Propane Partners LP / Suburban Energy Finance Corp.	USD	5.875%	01/03/2027	1,538,063	0.1
	Sunoco LP / Sunoco Finance Corp.	USD	4.500%	30/04/2030	2,380,011	0.10
	TEGNA, Inc.	USD	4.625%	15/03/2028	1,627,733	0.1
	TEGNA, Inc.	USD	5.000%	15/09/2029	1,934,678	0.13
	Tenet Healthcare Corp.	USD	4.625%	15/06/2028	3,968,838	0.2
	Tenet Healthcare Corp.	USD	4.250%	01/06/2029	3,927,624	0.2
	TK Elevator US Newco, Inc. (a)	USD	5.250%	15/07/2027	2,476,626	0.17
	TransDigm, Inc.	USD	5.500%	15/11/2027	8,243,465	0.50
	TransDigm, Inc.	USD	4.625%	15/01/2029	2,413,711	0.10
8,150,000	•	USD	4.875%	01/05/2029	7,562,059	0.5
	Travel & Leisure Co.	USD	6.000%	01/04/2027	3,970,563	0.2
	Twilio, Inc.	USD	3.875%	15/03/2031	2,277,500	0.10
	United Wholesale Mortgage LLC <sup>(a)</sup>	USD	5.500%	15/04/2029	3,681,528	0.2
	US Bancorp	USD	3.700%	Perp.	3,097,704	0.2
	Voya Financial, Inc.—Series A	USD	7.758%	Perp.	2,581,989	0.1
	Walls Fara & Ca	USD	3.450%	01/06/2026	2,262,686	0.1
	Wells Farge & Co.	USD	7.625%	Perp.	2,074,745	0.14
	Wells Fargo & Co.—Series U Western Midstream Operating LP	USD USD	5.875% 4.050%	Perp. 01/02/2030	1,585,032	0.1 0.2
	Yum! Brands, Inc.				3,160,666	
4,007,000	furni Brands, Inc.	USD -	3.625%	15/03/2031	4,244,316	0.29
FOTAL DOSS					286,952,492	19.62
COTAL BONDS Cost USD 438,8	46,432)				412,169,148	28.19
Holdings	Security Description				Market Value USD	% of Shareholders Equity
Common Stock	cs – 0.90%					
Luxembourg 322,105	Intelsat Emergence SA				11,627,990	0.79
United States	Lear Corp.				101,884	0.01

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
	ss – (Continued)					
United States – (0	Continued)					
	LyondellBasell Industries NV Class A Noble Corp. PLC				21,565 1,439,165	0.00 0.10
,					1,562,614	0.11
TOTAL COMMON	N STOCKS				1,302,014	
(cost USD 29,231					13,190,604	0.90
						% of
Holdings	Security Description	Currency	Interest Rate		Market Value USD	Shareholders' Equity
Preferred Stock	cs – 0.12%					
United States						
89,000	Bank of America Corp.—Series NN	USD	4.375%		1,733,720	0.12
TOTAL PREFERI					1,733,720	0.12
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Warrants - 0.01	1%					
Luxembourg	Intelest Emergence CA cum 00/07				40.400	0.00
	Intelsat Emergence SA, exp. 02/27				12,128	0.00
United Kingdom 2,165	Noble Corp. PLC, exp. 02/28				61,356	0.01
	Noble Corp. PLC, exp. 02/28				51,657	0.00
					113,013	0.01
TOTAL WARRAN (cost USD nil)	NTS				125,141	0.01
Mutual Funds –	- 1.26%					
Ireland	Outlines Outline 1906 Transmitting id December Ford (V. Distribution Ober)	(b)			40 545 040	4.00
TOTAL MUTUAL	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	) · · ·			18,515,842	1.26
(cost USD 18,51					18,515,842	1.26
TOTAL TRANSFI (cost USD 488,81	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184)	3			445,734,455	30.48
						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Transferable of	societies dealt in another regulated monket					
Bonds – 62.59%	ecurities dealt in another regulated market %					
Australia						
	FMG Resources August 2006 Pty Ltd. (a)	USD	4.375%	01/04/2031	3,383,509	0.23
<b>Bermuda</b> 2,457,000	NCL Corp. Ltd. (a)	USD	5.875%	15/03/2026	2,417,639	0.16
Canada						
	1011778 BC ULC / New Red Finance, Inc. (a)	USD	3.875%	15/01/2028	2,247,511	0.15
	1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	USD USD	4.375% 4.000%	15/01/2028	2,668,597	0.18 0.26
	Bausch Health Cos., Inc. <sup>(a)</sup>	USD	6.125%	15/10/2030 01/02/2027	3,847,774 2,191,728	0.26
	Bausch Health Cos., Inc. (a)	USD	11.000%	30/09/2028	2,017,734	0.13
, , , , , , , , , , , , , , , , , , , ,	Bausch Health Cos., Inc. <sup>(a)</sup>	USD	5.250%	30/01/2030	2,655,705	0.18
	Bausch Health Cos., Inc. (a)	USD	14.000%	15/10/2030	487,450	0.03
	Bombardier, Inc. <sup>(a)</sup>	USD	7.000%	01/06/2032	2,144,173	0.15
	Brookfield Residential Properties, Inc. / Brookfield Residential US LLC <sup>(a)</sup>	USD	5.000%	15/06/2029	2,049,127	0.14
	Clarios Global LP <sup>(a)</sup>	USD	6.750%	15/05/2025	849,314	0.06
, . ,	Garda World Security Corp. (a)	USD	9.500%	01/11/2027	2,280,540	0.16
2,224,000		USD	7.750%	15/02/2028	2,258,005	0.15
	GFL Environmental, Inc. <sup>(a)</sup>	USD	3.500%	01/09/2028	3,903,603	0.27
	GFL Environmental, Inc. <sup>(a)</sup> Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC <sup>(a)</sup>	USD USD	6.750% 9.000%	15/01/2031	469,531	0.03 0.16
	Northriver Midstream Finance LP <sup>(a)</sup>	USD	5.625%	15/02/2029 15/02/2026	2,269,282 2,447,676	0.16

	·					
Canada – (Continue 4,216,000	·					
	red)					
3,565,000	Open Text Corp. (a)	USD	3.875%	15/02/2028	3,878,046	0.27
	Open Text Corp. <sup>(a)</sup>	USD -	3.875%	01/12/2029	3,139,446	0.21
Cayman Islands					41,805,242	2.86
	GGAM Finance Ltd. (a)	USD	6.875%	15/04/2029	2,042,309	0.14
	Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. (a)	USD	5.750%	20/01/2026	6,193,945	0.42
	Melco Resorts Finance Ltd. (a)	USD	4.875%	06/06/2025	2,569,238	0.18
	Melco Resorts Finance Ltd. (a)	USD	7.625%	17/04/2032	1,627,522	0.11
	Seagate HDD Cayman <sup>(a)</sup>	USD	8.250%	15/12/2029	1,355,725	0.09
	Transocean Poseidon Ltd. <sup>(a)</sup> Transocean Titan Financing Ltd. <sup>(a)</sup>	USD USD	6.875% 8.375%	01/02/2027 01/02/2028	2,367,595 280,560	0.16
	Transocean, Inc. (a)	USD	8.250%	15/05/2029	2,723,346	0.02
	Transocean, Inc. (a)	USD	8.500%	15/05/2031	2,735,191	0.19
		_			21,895,431	1.50
France	Pariller Fatertainment CACI (8)	1105	0.4050/	00/40/0045	0.400.000	2:-
	Banijay Entertainment SASU <sup>(a)</sup> SNF Group SACA <sup>(a)</sup>	USD USD	8.125% 3.125%	29/10/2049 26/03/2028	2,486,000 2,525,683	0.17 0.17
	SNF Group SACA <sup>(a)</sup>	USD	3.125%	15/03/2028	4,418,030	0.17
0,110,000	ora Group Groot	-	0.07070	10/00/2000	9,429,713	0.64
Germany					0,420,710	0.04
	IHO Verwaltungs GmbH <sup>(a)</sup>	USD	4.750%	15/09/2026	3,054,301	0.21
Ireland						
	Castlelake Aviation Finance DAC <sup>(a)</sup>	USD	5.000%	15/04/2027	5,903,855	0.40
.,,	James Hardie International Finance DAC <sup>(a)</sup>	USD	5.000%	15/01/2028	3,225,302	0.22
	Jazz Securities DAC <sup>(a)</sup> SMBC Aviation Capital Finance DAC <sup>(a)</sup>	USD USD	4.375%	15/01/2029	6,795,581	0.47
2,315,000	SWIDC AVIATION Capital Finance DAC	- 03D	5.450%	03/05/2028	2,304,305	0.16
 Italy					18,229,043	1.25
	UniCredit SpA <sup>(a)</sup>	USD	5.459%	30/06/2035	2,601,861	0.18
Jersey	Adient Global Holdings Ltd. <sup>(a)</sup>	USD	7.000%	15/04/2028	2,465,676	0.17
Liberia	Adient Global Holdings Etc.		7.00070	13/04/2020	2,403,070	0.17
	Royal Caribbean Cruises Ltd. (a)	USD	4.250%	01/07/2026	3,907,538	0.27
	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	5.500%	31/08/2026	3,938,910	0.27
	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	5.375%	15/07/2027	1,648,198	0.11
610,000	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	6.250%	15/03/2032	606,340	0.04
		_			10,100,986	0.69
Luxembourg	(a)					
	Altice Financing SA <sup>(a)</sup>	USD	5.000%	15/01/2028	3,014,823	0.21
	Altice France Holding SA <sup>(a)</sup> Altice France Holding SA <sup>(a)</sup>	USD USD	10.500% 6.000%	15/05/2027 15/02/2028	3,750,403 378,623	0.26 0.03
	Camelot Finance SA <sup>(a)</sup>	USD	4.500%	01/11/2026	2,073,372	0.03
	Herens Holdco SARL <sup>(a)</sup>	USD	4.750%	15/05/2028	3,099,099	0.21
	Telecom Italia Capital SA <sup>(a)</sup>	USD	6.000%	30/09/2034	1,833,307	0.12
2,568,000	Telecom Italia Capital SA <sup>(a)</sup>	USD _	7.200%	18/07/2036	2,625,343	0.18
					16,774,970	1.15
Netherlands	Flastic AN/(8)	1100	4.4050/	45/07/0000	0.440.407	0.04
	Elastic NV <sup>(a)</sup> Sensata Technologies BV <sup>(a)</sup>	USD USD	4.125% 4.000%	15/07/2029 15/04/2029	3,119,187 2,002,506	0.21 0.14
	Sensata Technologies BV <sup>(a)</sup>	USD	5.875%	01/09/2030	3,288,770	0.14
	UPC Holding BV <sup>(a)</sup>	USD	5.500%	15/01/2028	2,479,934	0.17
					10,890,397	0.74
Panama	(0)					
	Carnival Corp. (a)	USD	7.625%	01/03/2026	865,237	0.06
4 0 4 4 0 0 0	Carnival Corp. (a)	USD	5.750%	01/03/2027	4,751,286	0.32
	Carnival Corn (a)	licu	4 nnn%	01/08/2028	2 044 733	O 1/
2,215,000	Carnival Corp. <sup>(a)</sup> Carnival Corp. <sup>(a)</sup>	USD USD	4.000% 7.000%	01/08/2028 15/08/2029	2,044,733 2,271,924	0.14 0.16

Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds	– (Contir	nued)					
Spain +	3.440.000	Grifols SA <sup>(a)</sup>	USD	4.750%	15/10/2028	2,979,694	0.20
	ationals					_,-,-,,	
-		Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
	2,010,000	4 SARL <sup>(a)</sup>	USD	4.625%	01/06/2028	2,546,083	0.17
	550,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
		4 SARL <sup>(a)</sup>	USD	4.625%	01/06/2028	495,374	0.03
		Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (a)	USD	5.250%	30/04/2025	2,417,639	0.10
+		Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (a) Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD USD	4.125%	15/08/2026	1,424,093	0.10
		Ardagn Packaging Finance PLC / Ardagn Holdings USA, Inc. (*)  Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV <sup>(a)</sup>	USD	5.250% 4.750%	15/08/2027 15/06/2027	393,312 1,539,682	0.0
		Clarios Global LP / Clarios US Finance Co. <sup>(a)</sup>	USD	8.500%	15/05/2027	3,590,343	0.2
		Clarios Global LP / Clarios US Finance Co. (a)	USD	6.750%	15/05/2028	2,146,781	0.1
		Paysafe Finance PLC / Paysafe Holdings US Corp. (a)	USD	4.000%	15/06/2029	3,309,887	0.23
+ .	4,990,000	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)	USD	7.875%	01/05/2027	4,541,948	0.3
+		VistaJet Malta Finance PLC / Vista Management Holding, Inc.(a)	USD	9.500%	01/06/2028	559,336	0.0
٠ .	4,925,000	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)	USD	6.375%	01/02/2030	3,931,233	0.27
						26,895,711	1.84
Switzer		UBS Group AG <sup>(a)</sup>	USD	9.250%	Perp.	829,746	0.06
Jnited	Kingdom					,	
		eG Global Finance PLC <sup>(a)</sup>	USD	12.000%	30/11/2028	3,350,398	0.23
		International Game Technology PLC <sup>(a)</sup>	USD	4.125%	15/04/2026	3,702,490	0.25
		International Game Technology PLC <sup>(a)</sup>	USD	5.250%	15/01/2029	1,482,427	0.10
		Macquarie Airfinance Holdings Ltd. (a)	USD	8.375%	01/05/2028	3,007,602	0.2
	310,000	Macquarie Airfinance Holdings Ltd. <sup>(a)</sup>	USD -	6.400%	02/06/2033	312,914	0.02
						11,855,831	0.8
Jnited		Assistant LLO / Assistant Finance Leg (8)	LIOD	0.0500/	04/00/0000	0.700.400	0.00
		Acrisure LLC / Acrisure Finance, Inc. <sup>(a)</sup> Acrisure LLC / Acrisure Finance, Inc. <sup>(a)</sup>	USD	8.250%	01/02/2029	3,728,188	0.26
		Acrisure LLC / Acrisure Finance, Inc. (a)	USD USD	4.250% 6.000%	15/02/2029 01/08/2029	7,408,627 821,439	0.5° 0.06
		AdaptHealth LLC <sup>(a)</sup>	USD	6.125%	01/08/2028	2,236,554	0.15
		ADT Security Corp.(a)	USD	4.125%	01/08/2029	4,186,071	0.29
	3,595,000	Aethon United BR LP / Aethon United Finance Corp. (a)	USD	8.250%	15/02/2026	3,632,927	0.25
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	6.750%	15/10/2027	2,510,463	0.1
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	6.750%	15/04/2028	2,591,735	0.18
		Allison Transmission, Inc. <sup>(a)</sup>	USD	3.750%	30/01/2031	2,351,649	0.16
		AMC Networks, Inc. (a) American Builders & Contractors Supply Co., Inc. (a)	USD USD	10.250% 3.875%	15/01/2029 15/11/2029	1,535,503 6,606,186	0.1° 0.45
		Amkor Technology, Inc. (a)	USD	6.625%	15/09/2027	4,160,262	0.43
		Amsted Industries, Inc. (a)	USD	5.625%	01/07/2027	3,341,186	0.23
		Amsted Industries, Inc. (a)	USD	4.625%	15/05/2030	1,514,077	0.10
+ .	4,226,000	ANGI Group LLC <sup>(a)</sup>	USD	3.875%	15/08/2028	3,624,302	0.25
		Antero Midstream Partners LP / Antero Midstream Finance Corp. (a)	USD	5.750%	01/03/2027	1,742,761	0.12
		Antero Midstream Partners LP / Antero Midstream Finance Corp. (a)	USD	6.625%	01/02/2032	2,942,470	0.20
		APi Group DE, Inc. <sup>(a)</sup> APi Group DE, Inc. <sup>(a)</sup>	USD	4.125%	15/07/2029	5,542,559	0.38
		APX Group, Inc. <sup>(a)</sup>	USD USD	4.750% 6.750%	15/10/2029 15/02/2027	1,178,138 1,501,861	0.08
		APX Group, Inc. (a)	USD	5.750%	15/07/2029	4,503,760	0.3
		Archrock Partners LP / Archrock Partners Finance Corp. (a)	USD	6.250%	01/04/2028	2,659,534	0.18
		Arko Corp. <sup>(a)</sup>	USD	5.125%	15/11/2029	9,091,035	0.62
	1,398,000	Asbury Automotive Group, Inc. (a)	USD	4.625%	15/11/2029	1,279,086	0.09
		Asbury Automotive Group, Inc. <sup>(a)</sup>	USD	5.000%	15/02/2032	525,096	0.0
		AthenaHealth Group, Inc. <sup>(a)</sup>	USD	6.500%	15/02/2030	3,095,014	0.2
		Atkore, Inc. (a)	USD	4.250%	01/06/2031	2,412,115	0.1
		Avient Corp. <sup>(a)</sup> Axalta Coating Systems LLC <sup>(a)</sup>	USD	7.125%	01/08/2030	2,963,829	0.20
		BCPE Empire Holdings, Inc. <sup>(a)</sup>	USD USD	3.375% 7.625%	15/02/2029 01/05/2027	3,072,951 3,554,920	0.2 0.2
		Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.000%	15/07/2029	949,532	0.0
		Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.250%	15/07/2032	967,338	0.0
		Boyne USA, Inc. <sup>(a)</sup>	USD	4.750%	15/05/2029	2,708,359	0.1
		Brink's Co. <sup>(a)</sup>	USD	4.625%	15/10/2027	1,686,137	0.1
	5,660,000	Builders FirstSource, Inc. <sup>(a)</sup>	USD	5.000%	01/03/2030	5,329,230	0.3
		BWX Technologies, Inc. (a)	USD	4.125%	30/06/2028	1,359,674	0.0
		BWX Technologies, Inc. <sup>(a)</sup>	USD	4.125%	15/04/2029	1,568,200	0.1
		Caesars Entertainment, Inc. (a)	USD	8.125%	01/07/2027	2,265,539	0.10
		Caesars Entertainment, Inc. <sup>(a)</sup>	USD	7.000%	15/02/2030	2,292,316	0.10
	1,890,000	Caesars Entertainment, Inc. <sup>(a)</sup>	USD	6.500%	15/02/2032	1,869,985	0.13

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (0		HCD	0.000%	04/40/2020	250.642	0.00
	Carvana Co. <sup>(a)</sup> Carvana Co. <sup>(a)</sup>	USD USD	9.000% 9.000%	01/12/2028 01/06/2030	359,613 533,296	0.02 0.04
	Carvana Co. (a)	USD	9.000%	01/06/2030	649,437	0.04
	Castle US Holding Corp. (a)	USD	9.500%	15/02/2028	1,279,844	0.09
	Catalent Pharma Solutions, Inc.(a)	USD	3.500%	01/04/2030	4,321,803	0.30
	CCO Holdings LLC / CCO Holdings Capital Corp.(a)	USD	5.500%	01/05/2026	1,506,487	0.10
	CCO Holdings LLC / CCO Holdings Capital Corp.(a)	USD	5.125%	01/05/2027	2,501,433	0.17
	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.750%	01/03/2030	2,010,906	0.14
	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.500%	15/08/2030	7,565,527	0.52
	CCO Holdings LLC / CCO Holdings Capital Corp. (a) Central Garden & Pet Co. (a)	USD USD	4.250% 4.125%	01/02/2031 30/04/2031	12,132,058 957,841	0.83 0.07
	Chart Industries, Inc. <sup>(a)</sup>	USD	7.500%	01/01/2030	4,328,636	0.30
	Chemours Co. (a)	USD	4.625%	15/11/2029	2,095,142	0.14
	Chord Energy Corp. (a)	USD	6.375%	01/06/2026	5,491,208	0.38
576,000	CHS / Community Health Systems, Inc. (a)	USD	8.000%	15/03/2026	576,000	0.04
	CHS / Community Health Systems, Inc. <sup>(a)</sup>	USD	5.625%	15/03/2027	5,682,111	0.39
	Cinemark USA, Inc. (a)	USD	5.250%	15/07/2028	2,249,784	0.15
	Civitas Resources, Inc. (a)	USD	5.000%	15/10/2026	4,244,601	0.29
	Civitas Resources, Inc. <sup>(a)</sup>	USD	8.375%	01/07/2028	2,190,323	0.15
	Cleveland-Cliffs, Inc. <sup>(a)</sup> Cleveland-Cliffs, Inc. <sup>(a)</sup>	USD USD	6.750% 7.000%	15/04/2030 15/03/2032	2,256,379 1,229,637	0.15 0.08
	Cloud Software Group, Inc. <sup>(a)</sup>	USD	6.500%	31/03/2029	3,546,742	0.00
	Cloud Software Group, Inc. (a)	USD	9.000%	30/09/2029	3,578,479	0.24
	Cloud Software Group, Inc. (a)	USD	8.250%	30/06/2032	2,205,321	0.15
	CNX Midstream Partners LP <sup>(a)</sup>	USD	4.750%	15/04/2030	4,290,027	0.29
330,000	CNX Resources Corp. (a)	USD	7.250%	01/03/2032	334,092	0.02
	Coherent Corp. (a)	USD	5.000%	15/12/2029	2,329,550	0.16
	Cougar JV Subsidiary LLC <sup>(a)</sup>	USD	8.000%	15/05/2032	975,146	0.07
	CP Atlas Buyer, Inc. <sup>(a)</sup>	USD	7.000%	01/12/2028	5,775,419	0.40
	Crescent Energy Finance LLC <sup>(a)</sup>	USD	9.250%	15/02/2028	3,649,762	0.25
	Crescent Energy Finance LLC <sup>(a)</sup> CrownRock LP / CrownRock Finance, Inc. <sup>(a)</sup>	USD USD	7.625% 5.625%	01/04/2032 15/10/2025	1,235,740 4,109,782	0.08 0.28
	CrownRock LP / CrownRock Finance, Inc. (a)	USD	5.000%	01/05/2029	1,021,628	0.20
	CSC Holdings LLC <sup>(a)</sup>	USD	5.500%	15/04/2027	4,627,139	0.32
	CSC Holdings LLC <sup>(a)</sup>	USD	5.750%	15/01/2030	772,372	0.05
1,848,000	CSC Holdings LLC <sup>(a)</sup>	USD	3.375%	15/02/2031	1,077,384	0.07
	Cumulus Media New Holdings, Inc. <sup>(a)</sup>	USD	8.000%	01/07/2029	877,035	0.06
	Cushman & Wakefield US Borrower LLC <sup>(a)</sup>	USD	6.750%	15/05/2028	2,671,600	0.18
925,000		USD	8.875%	01/09/2031	972,027	0.07
	Dealer Tire LLC / DT Issuer LLC <sup>(a)</sup>	USD	8.000%	01/02/2028	5,483,944	0.38
	DISH DBS Corp. <sup>(a)</sup> Dornoch Debt Merger Sub, Inc. <sup>(a)</sup>	USD USD	5.250% 6.625%	01/12/2026 15/10/2029	4,018,158 1,531,809	0.27 0.10
	DT Midstream, Inc. <sup>(a)</sup>	USD	4.375%	15/06/2031	3,528,928	0.10
	Dycom Industries, Inc. <sup>(a)</sup>	USD	4.500%	15/04/2029	3,980,668	0.27
	Earthstone Energy Holdings LLC <sup>(a)</sup>	USD	9.875%	15/07/2031	2,312,627	0.16
	Emerald Debt Merger Sub LLC <sup>(a)</sup>	USD	6.625%	15/12/2030	3,756,466	0.26
2,170,000	EnLink Midstream LLC <sup>(a)</sup>	USD	6.500%	01/09/2030	2,216,742	0.15
	Entegris Escrow Corp. (a)	USD	4.750%	15/04/2029	2,412,136	0.17
	EQM Midstream Partners LP <sup>(a)</sup>	USD	7.500%	01/06/2027	3,464,953	0.24
2,625,000	Foundation Building Materials, Inc. (a)	USD	6.000%	01/03/2029	2,317,796	0.16
3,595,000 5 100 000	Frontier Communications Holdings LLC <sup>(a)</sup> Frontier Communications Holdings LLC <sup>(a)</sup>	USD USD	5.875% 6.000%	15/10/2027 15/01/2030	3,494,771 4,410,503	0.24 0.30
	Garrett Motion Holdings, Inc. / Garrett LX I SARL <sup>(a)</sup>	USD	7.750%	31/05/2032	2,192,622	0.30
	Garter, Inc. (a)	USD	3.625%	15/06/2029	2,192,022	0.13
	Gates Corp. (a)	USD	6.875%	01/07/2029	287,514	0.02
	Gen Digital, Inc. <sup>(a)</sup>	USD	6.750%	30/09/2027	4,056,019	0.28
7,773,000	Global Infrastructure Solutions, Inc.(a)	USD	5.625%	01/06/2029	7,223,993	0.49
	Global Infrastructure Solutions, Inc. <sup>(a)</sup>	USD	7.500%	15/04/2032	2,539,238	0.17
, .,	Global Partners LP / GLP Finance Corp. (a)	USD	8.250%	15/01/2032	1,153,410	0.08
	Gray Television, Inc. <sup>(a)</sup>	USD	10.500%	15/07/2029	2,291,032	0.16
	Group 1 Automotive, Inc. <sup>(a)</sup>	USD	4.000%	15/08/2028	4,619,733	0.32
	GYP Holdings III Corp. <sup>(a)</sup> H&E Equipment Services, Inc. <sup>(a)</sup>	USD USD	4.625% 3.875%	01/05/2029 15/12/2028	2,252,032 2,103,667	0.15 0.14
	HAT Holdings I LLC / HAT Holdings II LLC <sup>(a)</sup>	USD	8.000%	15/12/2026	2,103,667	0.14
	Herc Holdings, Inc. <sup>(a)</sup>	USD	5.500%	15/07/2027	2,569,016	0.19
	Hess Midstream Operations LP <sup>(a)</sup>	USD	6.500%	01/06/2029	847,199	0.06
	Hilton Domestic Operating Co., Inc. <sup>(a)</sup>	USD	5.875%	01/04/2029	952,051	0.07
1,769,000	Hilton Domestic Operating Co., Inc. <sup>(a)</sup>	USD	4.000%	01/05/2031	1,564,964	0.11
	Hilton Domestic Operating Co., Inc. <sup>(a)</sup>	USD	3.625%	15/02/2032	3,121,912	0.21
4,365,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacati Borrower Escrow, Inc. <sup>(a)</sup>	ons USD	5.000%	01/06/2029	4,031,121	0.28

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - (Conti	inued)					
United States - (						
4,463,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	LIOD	4.0750/	04/07/0004	0.000.770	0.07
1 205 000	Borrower Escrow, Inc. (a) Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	4.875%	01/07/2031	3,928,779	0.27
1,203,000	Borrower Escrow, Inc. (a)	USD	6.625%	15/01/2032	1,199,204	0.08
5,009,000	Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	6.750%	15/01/2027	5,008,299	0.34
1,560,000	Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	8.875%	15/07/2028	1,635,395	0.11
	HUB International Ltd. <sup>(a)</sup>	USD	7.375%	31/01/2032	2,833,051	0.19
	iHeartCommunications, Inc. <sup>(a)</sup>	USD	4.750%	15/01/2028	2,005,210	0.14
4,023,000		USD	4.750%	15/05/2029	3,751,568	0.26
	Ingevity Corp. (a)	USD	3.875%	01/11/2028	4,707,098	0.32
3,195,000	Inon Mountain, Inc. <sup>(a)</sup> Jane Street Group / JSG Finance, Inc. <sup>(a)</sup>	USD USD	7.000% 4.500%	15/02/2029 15/11/2029	2,288,340 2,965,216	0.16 0.20
3,150,000	(-)	USD	7.125%	30/04/2031	3,199,675	0.20
2,357,000	(-)	USD	4.875%	15/12/2027	2,213,294	0.15
	KBR, Inc. <sup>(a)</sup>	USD	4.750%	30/09/2028	2,987,558	0.20
4,555,000	Ken Garff Automotive LLC <sup>(a)</sup>	USD	4.875%	15/09/2028	4,217,156	0.29
3,040,000		USD	6.625%	15/12/2028	3,068,606	0.21
	Kinetik Holdings LP <sup>(a)</sup>	USD	5.875%	15/06/2030	4,441,535	0.30
	LABL, Inc. <sup>(a)</sup>	USD	6.750%	15/07/2026	2,108,812	0.14
	LABL, Inc. <sup>(a)</sup>	USD	10.500%	15/07/2027	3,570,323	0.24
	LCM Investments Holdings II LLC <sup>(a)</sup> Level 3 Financing, Inc. <sup>(a)</sup>	USD	4.875%	01/05/2029	5,767,612	0.39
	Level 3 Financing, Inc. (a)	USD USD	3.875% 4.500%	15/11/2029 01/04/2030	235,750	0.02 0.11
	Level 3 Financing, Inc. (a)	USD	10.500%	15/05/2030	1,622,961 882,584	0.11
	Level 3 Financing, Inc. (a)	USD	3.875%	15/10/2030	280,370	0.00
	LGI Homes, Inc. <sup>(a)</sup>	USD	4.000%	15/07/2029	2,009,275	0.14
	LifePoint Health, Inc. <sup>(a)</sup>	USD	5.375%	15/01/2029	2,166,656	0.15
2,185,000	LifePoint Health, Inc. <sup>(a)</sup>	USD	11.000%	15/10/2030	2,406,122	0.16
	Lithia Motors, Inc. <sup>(a)</sup>	USD	3.875%	01/06/2029	1,532,027	0.10
	Lithia Motors, Inc. (a)	USD	4.375%	15/01/2031	803,676	0.06
	Live Nation Entertainment, Inc. (a)	USD	3.750%	15/01/2028	3,754,028	0.26
	Macy's Retail Holdings LLC <sup>(a)</sup>	USD	5.875%	01/04/2029	1,524,081	0.10
	MajorDrive Holdings IV LLC <sup>(a)</sup>	USD	6.375%	01/06/2029	6,423,620	0.44
	Marriott Ownership Resorts, Inc. <sup>(a)</sup> Matador Resources Co. <sup>(a)</sup>	USD USD	4.500% 6.875%	15/06/2029 15/04/2028	2,416,483 3,091,181	0.17 0.21
620,000	(-)	USD	6.500%	15/04/2032	618,704	0.04
	Match Group Holdings II LLC <sup>(a)</sup>	USD	5.000%	15/12/2027	1,636,076	0.11
2,201,000	(-)	USD	4.625%	01/06/2028	2,041,450	0.14
1,650,000	Match Group Holdings II LLC <sup>(a)</sup>	USD	5.625%	15/02/2029	1,571,097	0.11
992,000		USD	3.625%	01/10/2031	827,695	0.06
6,599,000		USD	7.875%	15/04/2027	6,722,929	0.46
5,455,000		USD	7.375%	15/02/2030	5,032,183	0.34
	Medline Borrower LP <sup>(a)</sup>	USD	3.875%	01/04/2029	4,502,261	0.31
2,381,000 2,131,000		USD USD	5.250% 7.375%	01/10/2029 15/02/2031	2,237,592 2,163,455	0.15 0.15
4,178,000		USD	5.000%	01/07/2028	3,967,554	0.13
4,212,000		USD	4.250%	15/12/2027	3,959,069	0.27
	MPH Acquisition Holdings LLC <sup>(a)</sup>	USD	5.750%	01/11/2028	3,365,614	0.23
	MSCI, Inc. <sup>(a)</sup>	USD	3.625%	01/09/2030	1,830,562	0.13
3,873,000	Mueller Water Products, Inc. (a)	USD	4.000%	15/06/2029	3,549,759	0.24
	Murphy Oil USA, Inc. <sup>(a)</sup>	USD	3.750%	15/02/2031	3,355,424	0.23
	Nabors Industries, Inc. (a)	USD	7.375%	15/05/2027	2,238,534	0.15
	Nabors Industries, Inc. (a)	USD	9.125%	31/01/2030	1,562,935	0.11
	NESCO Holdings II, Inc. <sup>(a)</sup>	USD	5.500%	15/04/2029	2,304,121	0.16
	Nexstar Media, Inc. (a)	USD	5.625%	15/07/2027	2,402,505	0.16
	NextEra Energy Operating Partners LP <sup>(a)</sup> NGL Energy Operating LLC / NGL Energy Finance Corp. <sup>(a)</sup>	USD USD	7.250% 8.125%	15/01/2029 15/02/2029	2,826,107 3,551,729	0.19 0.24
	Noble Finance II LLC <sup>(a)</sup>	USD	8.000%	15/04/2030	2,622,977	0.18
	Northern Oil and Gas, Inc. (a)	USD	8.125%	01/03/2028	2,325,389	0.16
	Northern Oil and Gas, Inc. <sup>(a)</sup>	USD	8.750%	15/06/2031	3,919,995	0.27
5,584,000	Olympus Water US Holding Corp. (a)	USD	4.250%	01/10/2028	5,142,417	0.35
3,635,000	Olympus Water US Holding Corp. (a)	USD	9.750%	15/11/2028	3,873,092	0.26
	Olympus Water US Holding Corp.(a)	USD	6.250%	01/10/2029	504,060	0.03
	Organon & Co. / Organon Foreign Debt Co-Issuer BV <sup>(a)</sup>	USD	4.125%	30/04/2028	7,488,612	0.51
2,552,000		USD	5.125%	30/04/2031	2,254,539	0.15
	Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.250%	15/01/2029	2,705,161	0.19
	Owens Corning <sup>(a)</sup>	USD	3.500%	15/02/2030	2,892,550	0.20
3,360,000		USD	7.125%	01/06/2031	3,386,410	0.23
	Performance Food Group, Inc. <sup>(a)</sup> Permian Resources Operating LLC <sup>(a)</sup>	USD USD	4.250% 5.875%	01/08/2029 01/07/2029	5,886,270 1,136,157	0.40 0.08
	Permian Resources Operating LLC <sup>(a)</sup>	USD	7.000%	15/01/2032	817,217	0.06
799,000	From an Nesources Operating LLC.	USD	7.000%	10/01/2032	011,211	0.06

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Con	· ·					
Inited States –	(Continued) Divide Corp. <sup>(a)</sup>	USD	F F000/	01/09/2028	1 677 620	0.1
	Post Holdings, Inc. <sup>(a)</sup>	USD	5.500% 5.625%	15/01/2028	1,677,639 4,650,421	0.1
	Post Holdings, Inc. <sup>(a)</sup>	USD	4.625%	15/04/2030	2,224,770	0.15
	Post Holdings, Inc. <sup>(a)</sup>	USD	6.250%	15/02/2032	581,940	0.04
	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp. (a)	USD	5.625%	01/09/2029	1,485,846	0.10
	Prime Security Services Borrower LLC <sup>(a)</sup>	USD	6.250%	15/01/2028	1,891,620	0.13
	Prime Security Services Borrower LLC / Prime Finance, Inc. (a)	USD	3.375%	31/08/2027	3,803,120	0.26
	Primo Water Holdings, Inc. <sup>(a)</sup>	USD	4.375%	30/04/2029	3,301,149	0.23
4,980,00	PROG Holdings, Inc. (a)	USD	6.000%	15/11/2029	4,675,622	0.33
5,082,00	Rand Parent LLC <sup>(a)</sup>	USD	8.500%	15/02/2030	4,990,727	0.3
2,525,00	Range Resources Corp. (a)	USD	4.750%	15/02/2030	2,344,740	0.1
7,980,00		USD	9.750%	01/12/2026	7,988,539	0.5
	ROBLOX Corp. <sup>(a)</sup>	USD	3.875%	01/05/2030	3,376,326	0.2
	Roller Bearing Co. of America, Inc. (a)	USD	4.375%	15/10/2029	4,055,666	0.2
	Sealed Air Corp. / Sealed Air Corp. US <sup>(a)</sup>	USD	7.250%	15/02/2031	1,914,610	0.13
	SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup>	USD	5.250%	15/08/2029	5,718,493	0.3
	) Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc. (a)	USD	4.625%	01/11/2026	2,409,404	0.10
3,640,00		USD	4.125%	01/12/2030	2,458,602	0.1
	O Sirius XM Radio, Inc. (a)	USD	3.125%	01/09/2026	2,323,092	0.1
	O Sirius XM Radio, Inc. <sup>(a)</sup>	USD	5.000%	01/08/2027	2,995,930	0.2
	O Sirius XM Radio, Inc. (a)	USD	4.000%	15/07/2028	1,199,072	0.0
	O Sirius XM Radio, Inc. (a)	USD	4.125%	01/07/2030	2,894,941	0.20
	O Sitio Royalties Operating Partnership LP / Sitio Finance Corp. (a)	USD	7.875%	01/11/2028	2,476,727	0.1
7,800,00	Smyrna Ready Mix Concrete LLC <sup>(a)</sup> Smyrna Ready Mix Concrete LLC <sup>(a)</sup>	USD	6.000%	01/11/2028	7,536,282	0.5
		USD	8.875%	15/11/2031	930,321	0.00
	O Sonic Automotive, Inc. <sup>(a)</sup> O SRS Distribution, Inc. <sup>(a)</sup>	USD USD	4.625%	15/11/2029	2,165,681	0.1
2,168,00		USD	6.125% 5.000%	01/07/2029 15/02/2027	3,469,300 2,108,337	0.2
	O Standard Industries, Inc. (a)	USD	4.750%	15/01/2028	1,358,157	0.0
	O Staples, Inc. (a)	USD	7.500%	15/04/2026	2,603,234	0.1
	O Starwood Property Trust, Inc. (a)	USD	7.250%	01/04/2029	3,610,532	0.2
	StoneX Group, Inc. (a)	USD	7.875%	01/03/2031	2,239,297	0.1
5,409,00		USD	5.000%	01/06/2031	4,865,558	0.3
2,475,00	(-)	USD	5.500%	31/10/2026	2,414,907	0.1
	O Sunoco LP <sup>(a)</sup>	USD	7.000%	01/05/2029	1,486,035	0.10
	O Sunoco LP <sup>(a)</sup>	USD	7.250%	01/05/2032	1,135,963	0.0
2,345,00		USD	7.375%	15/02/2029	2,351,847	0.1
	TEGNA, Inc. <sup>(a)</sup>	USD	4.750%	15/03/2026	971,269	0.0
2,020,00		USD	6.750%	15/05/2031	2,042,765	0.1
2,558,00	Thor Industries, Inc. (a)	USD	4.000%	15/10/2029	2,225,588	0.1
2,620,00	Townsquare Media, Inc. <sup>(a)</sup>	USD	6.875%	01/02/2026	2,564,718	0.1
2,515,00	TransDigm, Inc. <sup>(a)</sup>	USD	6.750%	15/08/2028	2,539,622	0.1
1,265,00	TransDigm, Inc. <sup>(a)</sup>	USD	6.375%	01/03/2029	1,264,216	0.09
1,665,00	7 TransDigm, Inc. <sup>(a)</sup>	USD	6.875%	15/12/2030	1,686,412	0.12
1,861,00		USD	6.625%	31/07/2026	1,871,831	0.13
4,525,00		USD	4.500%	01/12/2029	4,128,157	0.2
1,860,00		USD	4.625%	01/03/2030	1,686,071	0.12
3,210,00		USD	4.125%	15/04/2029	2,915,322	0.2
	TriNet Group, Inc. (a)	USD	7.125%	15/08/2031	505,480	0.0
	Tronox, Inc. <sup>(a)</sup>	USD	4.625%	15/03/2029	3,667,654	0.2
2,639,00	O United Airlines, Inc. (a)	USD	4.375%	15/04/2026	2,546,477	0.1
	Uniti Group LP / Uniti Group Finance, Inc. / CSL Capital LLC <sup>(a)</sup>	USD	10.500%	15/02/2028	2,294,901	0.1
	Urban One, Inc. <sup>(a)</sup>	USD	7.375%	01/02/2028	3,482,790	0.2
	US Foods, Inc. <sup>(a)</sup>	USD	4.750%	15/02/2029	3,050,684	0.2
	0 USI, Inc. <sup>(a)</sup>	USD	7.500%	15/01/2032	3,565,456	0.2
	Valvoline, Inc. <sup>(a)</sup>	USD	3.625%	15/06/2031	3,158,251	0.2
	Venture Global Calcasieu Pass LLC <sup>(a)</sup> Venture Global LNG, Inc. <sup>(a)</sup>	USD	4.125%	15/08/2031	2,339,685	0.1
3,720,00 4,620,00		USD	8.125%	01/06/2028	3,806,527	0.2
2,552,00		USD USD	9.500% 9.875%	01/02/2029 01/02/2032	5,008,912 2,743,681	0.3 0.1
	Vertiv Group Corp. (a)	USD	4.125%	15/11/2028	5,153,026	0.1
	O Vibrantz Technologies, Inc. (a)	USD	9.000%	15/02/2030	5,153,020	0.3
	Visitusa Corp. <sup>(a)</sup>	USD	7.125%	15/12/2028	2,541,244	0.3
	WMG Acquisition Corp. <sup>(a)</sup>	USD	3.750%	01/12/2029	1,771,919	0.1
	WMG Acquisition Corp. <sup>(a)</sup>	USD	3.000%	15/02/2031	2,957,592	0.1
	Wild Acquisition Corp.     WR Grace Holdings LLC <sup>(a)</sup>	USD	4.875%	15/06/2027	2,435,657	0.2
	WR Grace Holdings LLC <sup>(a)</sup>	USD	5.625%	15/08/2029	1,557,645	0.1
	WR Grace Holdings LLC <sup>(a)</sup>	USD	7.375%	01/03/2031	2,849,027	0.1
2 705 00						
	O ZF North America Capital, Inc. (a)	USD	6.875%	14/04/2028	1,860,934	0.1

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Cont	·					
United States – ( 5 564 000	(Continued)  2 Ziff Davis, Inc. <sup>(a)</sup>	USD	4.625%	15/10/2030	4,971,434	0.34
	ZoomInfo Technologies LLC / ZoomInfo Finance Corp. (a)	USD	3.875%	01/02/2029	3,319,161	0.23
					719,639,105	49.22
TOTAL BONDS (cost USD 966,7	750 353)				915,182,035	62.59
TOTAL TRANSF	FERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 966,7	(50,353)				915,182,035	62.59
Bonds - 4.13%	able Securities					
Canada 1,521,000	) Bausch Health Cos., Inc. (a)	USD	4.875%	01/06/2028	1,111,075	0.08
Cayman Islands	·					
	GGAM Finance Ltd. <sup>(a)</sup>	USD	8.000%	15/06/2028	1,303,820	0.09
1,951,200	Transocean, Inc. <sup>(a)</sup>	USD	8.750%	15/02/2030	2,036,038	0.14
		,			3,339,858	0.23
United States						
	Ahead DB Holdings LLC <sup>(a)</sup>	USD	6.625%	01/05/2028	5,186,952	0.35
	American Airlines, Inc. <sup>(a)</sup>	USD	7.250%	15/02/2028	7,490,399	0.51
	D Beacon Roofing Supply, Inc. <sup>(a)</sup> CNX Resources Corp. <sup>(a)</sup>	USD USD	4.125% 7.375%	15/05/2029 15/01/2031	3,062,314 3,360,524	0.21 0.23
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (a)	USD	5.875%	15/08/2027	5,247,273	0.36
	) Jefferies Finance LLC / JFIN Co-Issuer Corp. (a)	USD	5.000%	15/08/2028	4,940,983	0.34
	Kodiak Gas Services LLC <sup>(a)</sup>	USD	7.250%	07/03/2028	792,168	0.05
	Penn Entertainment, Inc. <sup>(a)</sup>	USD	4.125%	01/07/2029	2,142,275	0.15
	O Science Applications International Corp. (a)	USD	4.875%	01/04/2028	4,779,345	0.33
	Solaris Midstream Holdings LLC <sup>(a)</sup> Summit Midstream Holdings LLC / Summit Midstream Finance Corp. <sup>(a)</sup>	USD USD	7.625% 12.000%	01/04/2026 15/10/2026	4,637,467	0.32 0.49
	Sunoco LP / Sunoco Finance Corp. (a)	USD	7.000%	15/09/2028	7,207,118 3,479,474	0.48
	TriNet Group, Inc. (a)	USD	3.500%	01/03/2029	3,585,061	0.24
		•			55,911,353	3.82
TOTAL BONDS (cost USD 61,51	6,685)				60,362,286	4.13
						% of
Holdings	Security Description				Market Value USD	Shareholders Equity
Common Stoc	ks – 0.16%					
10 098 000	Reorganized ISA SA <sup>(c)</sup>				0	0.00
United Kingdom	<del>-</del>					0.00
-	5 Holdco New Ord				251,181	0.02
United States 27.765	5 Valaris Ltd. <sup>(c)</sup>				2,117,637	0.14
TOTAL COMMO	N STOCKS					
(cost USD 2,940	· •				2,368,818	0.16
TOTAL OTHER (cost USD 64,45	TRANSFERABLE SECURITIES 6,885)				62,731,104	4.29
MARKET VALUE (cost USD 1,520	E OF INVESTMENTS EXCLUDING DERIVATIVES 0,026,422)				1,423,647,594	97.36
Futures Contra	acts – 0.02%					
	•			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
	EUR					
. ,	Euro OAT Futures 06/06/2024		Short	(135,618)	2,815	0.00
. ,	German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(12,940,734)	299,971	0.02
(5)	German Federal Republic Bonds 30YR Futures 06/06/2024		Short	(687,324)	37,779	0.01
				(13,763,676)	340,565	0.03

Futures Con	tracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
	USD						
(1)	US Treasury Long Bond Future	es 19/09/2024		Short	(116,313)	703	0.00
(61)	US Treasury Notes 10YR Futu			Short	(6,642,328)	16,203	0.00
(46)	US Treasury Notes 10YR Futu	ires 19/09/2024		Short	(5,008,969)	6,469	0.00
235	US Treasury Notes 2YR Future			Long	47,875,742	4,309	0.00
(366)	US Treasury Notes 5YR Future			Short	(38,741,672)	5,058	0.00
(115)	,			Short	(12,172,930)	2,695	0.00
(2)	US Treasury Ultra Long Bond		10004	Short	(245,562)	2,813	0.00
(9)	US Treasury Ultra Long Notes	10YK Futures 19/09	/2024	Short —	(1,009,687)	2,320	0.00
LINDEALICED	CAIN ON FUTURES CONT	DACTO			(16,061,719)	40,570	0.00
UNKEALISED	GAIN ON FUTURES CONT	KACIS				381,135	0.03
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(72)	EUR German Federal Republic Bon	ds 5Y Futures 06/09	/2024	Short	(9,031,986)	(3,912)	(0.00)
					,	. ,	
57	USD	10/00/2024		Lana	6.629.813	(20.674)	(0.04)
57 (56)	US Treasury Long Bond Future US Treasury Notes 2YR Future			Long Short	(11,408,687)	(38,671) (6,563)	(0.01)
29	US Treasury Ultra Long Bond			Long	3,560,656	(33,788)	(0.00)
85	US Treasury Ultra Long Notes		/2024	Long	9,535,937	(22,394)	(0.00)
				_	8,317,719	(101,416)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	FRACTS				(105,328)	(0.01)
Forward Cur	rency Contracts – 0.27%						
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
GBP	36,265,685	USD	45,860,416		02/07/2024	412,003	0.02
SEK	113,262,886	USD	10,446,876		24/07/2024	350,258	0.03
AUD	3,856,135	USD	2,526,893		25/07/2024	47,143	0.00
JPY	50,383,136,306	USD	323,401,907		29/07/2024	840,782	0.06
USD	6,654,503	JPY	1,024,964,746		29/07/2024	58,302	0.00
EUR	281,287,823	USD	303,358,271		30/07/2024	3,134,005	0.22
CHF	1,952,508	USD	2,168,206		19/08/2024	14,876	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRA	CTS			4,857,369	0.33
	A		Amount		Matanita	Unrealised	% of
Currency	Amount Bought	Currency	Sold		Maturity Date	Loss USD	Shareholders' Equity
USD	39,784,154	GBP	31,532,630		02/07/2024	(449,223)	(0.03)
SGD	800,147	USD	596,299		05/07/2024	(2,777)	(0.00)
USD	62,417	SEK	672,369		24/07/2024	(1,680)	(0.00)
USD	12,520	AUD	18,890		25/07/2024	(90)	(0.00)
USD	58,201,529	EUR	53,802,296		30/07/2024	(421,657)	(0.03)
USD	25,720	CHF	23,091		19/08/2024	(98)	(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRA	CTS			(875,525)	(0.06)
Swap Contra	acts - 0.24%						
Net Local						Unrealised	% of
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
50.0:-	Credit Default Swaps		Fire 4 5 0000'		00/00/0005	0.044.075	2
53,315	,450 Floating (Markit CDX High Yield 34 Version		Fixed 5.000%	USD	20/06/2025	3,244,973	0.22

#### Swap Contracts - (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
	Credit Default Swaps – (Continued)					
42,075,000		Fixed 5.000%	USD	20/12/2027	149,539	0.01
17,325,000	Floating (Markit CDX North America High Yield 42 Version 1 Index)	Fixed 5.000%	USD	20/06/2029	30,256	0.01
UNREALISED GAIR	N ON CREDIT DEFAULT SWAPS				3,424,768	0.24
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				3,424,768	0.24
MARKET VALUE O					1,431,330,013	97.89
OTHER ASSETS A	ND LIABILITIES				30,892,832	2.11
SHAREHOLDERS'	EQUITY				1,462,222,845	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 1,520,026,422)				1,423,647,594	97.36
Unrealised gain on futu	ires contracts				381,135	0.03
Unrealised loss on futu	ires contracts				(105,328)	(0.01)
	ward currency contracts				4,857,369	0.33
Unrealised loss on forw	vard currency contracts				(875,525)	(0.06)
Unrealised gain on swa					3,424,768	0.24
Other Assets and Liabi	lities				30,892,832	2.11
Shareholders' Equ	ity				1,462,222,845	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for swap contracts were Credit Suisse and Merrill Lynch International.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

 $<sup>^{\</sup>rm (c)}\,$  Valuation of this security is determined by the Valuer. See Note 4.

ldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
ansferable se	curities dealt in another regulated market					
	t Backed Obligations – 11.19%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	8.988%	25/08/2029	662,985	0.4
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.938%	25/03/2030	825,697	0.5
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.788%	25/04/2030	1,438,377	0.9
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.374%	25/12/2033	59,644	0.0
400,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	8.380%	25/01/2034	428,054	0.2
227,000		USD	8.730%	25/10/2041	236,578	0.1
96,876	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.324%	25/01/2042	97,098	0.0
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	8.830%	25/03/2042	484,799	0.3
341,016	(-)	USD	7.330%	25/04/2042	346,722	0.2
240,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	9.324%	25/07/2042	256,846	0.1
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.580%	25/03/2044	445,092	0.3
281,216		USD	6.580%	25/03/2044	282,460	0.1
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/03/2044	125,809	0.0
325,044		USD	7.288%	25/09/2049	331,357	0.2
720,666		USD	10.695%	25/09/2050	811,126	0.5
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	10.130%	25/10/2050	2,468,362	1.6
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	9.324%	25/11/2050	808,062	0.5
654,248		USD	7.124%	25/01/2051	667,216	0.4
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.980%	25/01/2051	2,244,505	1.5
		USD	9.788%	25/05/2029	168,766	0.1
	Federal National Mortgage Association (FNMA)	USD	6.438%	25/05/2030	317,445	0.2
	Federal National Mortgage Association (FNMA)	USD	9.438%	25/05/2030	1,602,219	1.1
2,391		USD	6.288%	25/07/2030	2,399	0.0
100,000	Federal National Mortgage Association (FNMA)	USD	7.688%	25/07/2030	102,395	0.
341,998	Federal National Mortgage Association (FNMA)	USD	7.688%	25/07/2030	351,809	0.:
	Federal National Mortgage Association (FNMA)	USD	7.788%	25/01/2031	519,089	0.
270,000	Federal National Mortgage Association (FNMA) <sup>(a)</sup>	USD	7.324%	25/11/2041	273,191	0.
•		_			16,358,102	11.1
	ES ASSET BACKED OBLIGATIONS 3,662)	_				11.1
ost USD 15,453					16,358,102 16,358,102	
ost USD 15,453 on-Agencies A Igium	Asset Backed Obligations – 89.30%	-	40.0775	00/04/0000	16,358,102	11.1
on-Agencies A lgium 500,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup>	USD	10.075%	20/04/2036	<b>16,358,102</b> 508,339	11.
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup>	USD	13.075%	20/04/2036	16,358,102 508,339 2,078,456	0.3 1.4
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup>				<b>16,358,102</b> 508,339	0.3 1.4
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup>	USD	13.075%	20/04/2036	16,358,102 508,339 2,078,456	0.3 1.4 0.7
ost USD 15,453 on-Agencies A Igium 500,000 2,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup>	USD USD -	13.075% 8.425%	20/04/2036 20/04/2035	16,358,102 508,339 2,078,456 1,019,887 3,606,682	0.3 1.4 0.7 2.4
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup>	USD USD -	13.075% 8.425% 8.807%	20/04/2036 20/04/2035 17/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188	0.3 1.4 0.7 2.4
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup>	USD USD -	13.075% 8.425%	20/04/2036 20/04/2035	16,358,102 508,339 2,078,456 1,019,887 3,606,682	
ost USD 15,453 on-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup>	USD USD -	13.075% 8.425% 8.807%	20/04/2036 20/04/2035 17/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188	0.3 1.4 0.7 2.4
on-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup>	USD USD - USD USD	13.075% 8.425% 8.807% 8.525%	20/04/2036 20/04/2035 17/04/2037 20/01/2036	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627	0.: 1.: 0.: 2.: 0.: 0.:
post USD 15,453 pn-Agencies A Igium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup>	USD USD - USD USD	13.075% 8.425% 8.807% 8.525%	20/04/2036 20/04/2035 17/04/2037 20/01/2036	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134	0 1 0 2 0 0 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup>	USD USD USD USD -	13.075% 8.425% 8.807% 8.525% 1.000% 11.823%	20/04/2036 20/04/2035 17/04/2037 20/01/2036	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627	11. 0. 1. 0. 2. 0. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 750,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup>	USD USD USD USD USD USD USD USD	13.075% 8.425% 8.807% 8.525%	20/04/2036 20/04/2035 17/04/2037 20/01/2036	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134	0. 1. 0. 2. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 1,500,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup>	USD USD USD USD -	13.075% 8.425% 8.807% 8.525% 1.000% 11.823%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564	0. 1. 0. 2. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 1,500,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup>	USD USD USD USD USD USD USD USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966	0. 1. 0. 0. 0. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 750,000 1,500,000 500,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup>	USD USD USD USD USD USD USD USD USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 20/07/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715	0 1 0 2 0 0 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 750,000 1,500,000 500,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup>	USD USD USD USD USD USD USD USD USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764	0 1 0 2 0 0 0 1 0 1 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 yman Islands 750,000 2,000,000 750,000 1,500,000 2,261,250	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup>	USD USD USD USD USD USD USD USD USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533	0. 11. 0. 2. 0. 0. 0. 1. 0. 1. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 2,000,000 1,500,000 1,500,000 2,261,250	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup>	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676	0. 1. 0. 0. 0. 1. 0. 1. 0. 1. 5.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000  rmuda 275,000 700,000  yman Islands 750,000 2,000,000 1,500,000 2,261,250  land 2,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676	0. 1. 0. 0. 0. 1. 0. 1. 0. 1. 5. 1.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 2,000,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup>	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 11.976%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676 2,166,820 1,081,434	0. 1. 0. 0. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 700,000  yman Islands 750,000 2,000,000 750,000 1,500,000 2,261,250  land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Och CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 11.976% 5.556% 5.488% 7.364%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676	0. 1. 0. 0. 0. 1. 0. 0. 1. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
st USD 15,453 sn-Agencies A lgium 500,000 2,000,000 1,000,000 750,000 1,500,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1 Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XII DAC 12X Class DRR	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2032 28/10/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439  984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676	11. 0. 1. 0. 2. 0. 0. 1. 0. 1. 0. 1. 0. 1. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000  rmuda 275,000 700,000 2,000,000 1,500,000 500,000 2,261,250  land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-35 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1 Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class DR Avoca CLO XIII DAC 12X Class BRR Avoca CLO XIII DAC 13X Class B1RR	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 5.556%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2032 17/04/2034 15/04/2034 15/04/2034	16,358,102 508,339 2,078,456 1,019,887 3,606,682 276,188 708,439 984,627 754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676 2,166,820 1,081,434 1,082,292 1,082,247 1,084,719	0. 11. 0. 2. 0. 0. 0. 1. 0. 1. 0. 1. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 2,000,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-5A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class DR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 12X Class D	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 5.556% 5.488% 7.364% 7.106% 5.556% 6.806%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037 15/04/2034 15/04/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110	0 11. 0 2 0 0 0 0 1. 0 1. 5
past USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 700,000 2,000,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XXIV DAC 22X Class D Avoca CLO XXIV DAC 24X Class DR	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 5.556% 5.488% 7.364% 7.106% 5.5566% 6.806% 6.906%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439  984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533  7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128	11. 0 1. 0 2 0 0 0 1. 0 1. 0 1. 0 0 1. 0 0 1. 0 0 1. 0 0 1. 0 0 0 0 0 0 0 0 0 0 0 0 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 rmuda 275,000 750,000 2,000,000 1,500,000 1,500,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XII DAC 13X Class DRR Avoca CLO XIII DAC 13X Class DR Blackrock European CLO XI DAC 21X Class DR Blackrock European CLO XI DAC 21X Class DR Blackrock European CLO XI DAC 21X Class DR	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 5.556% 6.806% 6.906% 6.088%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2032 28/10/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439  984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958	11. 0. 1. 0. 0. 0. 0. 1. 0. 1. 0. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
past USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000  rmuda 275,000 750,000 2,000,000 1,500,000 2,261,250  land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-32 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 12X Class DRR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 22X Class D Avoca CLO XXIV DAC 24X Class DR Blackrock European CLO XI DAC 11X Class C BlueMountain Fuji Eur CLO V DAC 5X Class D	USD	13.075% 8.425% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 6.906% 6.906% 6.088% 7.756%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2032 28/10/2034 15/04/2034 15/04/2034 15/04/2034 15/07/2034 15/07/2034 15/07/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958 1,418,830	11. 0. 1. 0. 0. 0. 0. 1. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 1,000,000 275,000 2,000,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1 Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 22X Class D Avoca CLO XIV DAC 24X Class D Blackrock European CLO XI DAC 11X Class C BlueMountain Fuji Eur CLO V DAC 5X Class D Bridgepoint CLO 2 DAC 2X Class D	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 5.556% 5.488% 7.364% 7.106% 6.806% 6.906% 6.906% 6.906%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958 1,418,830 754,803	0. 1. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 1,000,000 275,000 2,000,000 1,500,000 2,261,250 land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> OCP CLO 2024-32 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 12X Class DRR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 22X Class D Avoca CLO XXIV DAC 24X Class DR Blackrock European CLO XI DAC 11X Class C BlueMountain Fuji Eur CLO V DAC 5X Class D	USD	13.075% 8.425% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 6.906% 6.906% 6.088% 7.756%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2032 28/10/2034 15/04/2034 15/04/2034 15/04/2034 15/07/2034 15/07/2034 15/07/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958 1,418,830	0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 2. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 1,000,000 2,75,000 750,000 2,000,000 1,500,000 2,261,250  land 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-1 Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 22X Class D Avoca CLO XIV DAC 24X Class D Blackrock European CLO XI DAC 11X Class C BlueMountain Fuji Eur CLO V DAC 5X Class D Bridgepoint CLO 2 DAC 2X Class D	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 5.556% 5.488% 7.364% 7.106% 6.806% 6.906% 6.906% 6.906%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958 1,418,830 754,803	11. 0. 1. 0. 0. 0. 0. 1. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
post USD 15,453 pn-Agencies A lgium 500,000 2,000,000 1,000,000 1,000,000 275,000 2,000,000 1,500,000 1,500,000 1,000,000 1,000,000 1,000,000 1,000,000	Asset Backed Obligations – 89.30%  OHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup> OHA Credit Funding 14 Ltd. 2023-14A Class E <sup>(a)</sup> OHA Credit Funding 15 Ltd. 2023-15A Class C <sup>(a)</sup> Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2024-3A Class D1 <sup>(a)</sup> Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup> Oaktree CLO 2024-25 Ltd. Class E <sup>(a)</sup> OCP CLO 2024-33 Ltd. Class E <sup>(a)</sup> Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup> Voya CLO 2024-1 Ltd. 2024-5A Class E <sup>(a)</sup> Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR <sup>(a)</sup> Aurium CLO IX DAC 9X Class D Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 22X Class D Avoca CLO XIV DAC 24X Class D Blackrock European CLO XI DAC 11X Class C BlueMountain Fuji Eur CLO V DAC 5X Class D Bridgepoint CLO 2 DAC 2X Class D Bruegel 2021 DAC 2021-1X Class A	USD	13.075% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 5.556% 5.488% 7.364% 7.106% 6.806% 6.906% 6.088% 7.756% 6.906% 6.906% 4.622%	20/04/2036 20/04/2035 17/04/2037 20/01/2036 16/07/2037 22/04/2038 20/04/2037 25/07/2037 15/04/2037 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2035 15/01/2034 17/07/2034 17/07/2034 17/07/2034 15/04/2035 22/05/2031	16,358,102  508,339 2,078,456 1,019,887 3,606,682  276,188 708,439 984,627  754,134 2,012,564 753,966 1,511,715 502,764 2,308,533 7,843,676  2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110 4,291,128 1,086,958 1,418,830 754,803 725,138	0. 1. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Non-Agencies A	sset Backed Obligations – (Continued)					
Ireland – (Continue		E115	4.7500/	45/07/0004	0.404.050	4.40
	CVC Cordatus Loan Fund VIII DAC 8X Class A1RR Dilosk Rmbs No 8-STS DAC Class D	EUR EUR	4.756% 6.726%	15/07/2034 20/05/2062	2,164,853 252,541	1.48 0.17
	Fortuna Consumer Loan ABS 2024-1 DAC Class D	EUR	7.617%	18/02/2034	337,040	0.17
	GoldenTree Loan Management EUR CLO 5 DAC 5X Class A	EUR	4.717%	20/04/2034	2,696,823	1.85
	Henley CLO I DAC 1X Class CR	EUR	6.106%	25/07/2034	872,587	0.60
	Jubilee CLO BV 2021-25X Class D	EUR	7.106%	15/10/2035	643,030	0.44
2,250,000	Neuberger Berman Loan Advisers Euro CLO 3 DAC 2022-3X Class C	EUR	6.132%	25/10/2034	2,438,148	1.67
	North Westerly CLO V BV V-X Class DR	EUR	7.193%	20/07/2034	1,621,322	1.11
	North Westerly VII ESG CLO DAC VII-X Class D	EUR	6.952%	15/05/2034	749,469	0.51
	Palmer Square European CLO 2021-1X DAC Class CE Penta CLO 14 DAC 2023-14A Class D <sup>(a)</sup>	EUR EUR	6.165%	15/04/2034	1,402,478	0.96 1.51
	Penta CLO 6 DAC 2019-6A Class B1R <sup>(a)</sup>	EUR	10.156% 5.582%	15/04/2036 25/07/2034	2,205,937 540,962	0.37
	RRE 1 Loan Management DAC 1X Class A1R	EUR	4.726%	15/04/2035	3,244,867	2.22
	RRE 2 Loan Management DAC 2X Class A2R	EUR	5.415%	15/07/2035	1,078,551	0.74
	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	1,519,903	1.04
1,037,000	Sound Point Euro CLO I Funding DAC 1X Class DR	EUR	6.932%	25/05/2034	1,121,575	0.77
1,500,000	Sound Point Euro CLO V Funding DAC 5X Class D	EUR	7.248%	25/07/2035	1,625,947	1.11
	Sound Point Euro CLO VII Funding DAC 7X Class C	EUR	5.982%	25/01/2035	1,081,503	0.74
	Trinitas Euro CLO I DAC 1X Class C	EUR	6.497%	20/10/2032	1,876,645	1.29
	Voya Euro CLO IV DAC 4X Class DR	EUR	7.065%	15/10/2034	1,273,520	0.87
1,000,000	Voya Euro CLO V DAC 5X Class D	EUR -	7.006%	15/04/2035	1,072,924	0.73
					50,866,280	34.81
248,083	Red & Black Auto Italy SRL Series 1	EUR	6.655%	28/12/2031	269,639	0.18
Jersey	(4)					
	AB BSL CLO 4 Ltd. 2023-4A Class C <sup>(a)</sup>	USD	8.675%	20/04/2036	2,023,242	1.38
	Apidos CLO XLV Ltd. 2023-45A Class C <sup>(a)</sup>	USD	8.624%	26/04/2036	1,012,596	0.69
	Bain Capital CLO Ltd. 2024-1A Class E <sup>(a)</sup>	USD	12.125%	16/04/2037	1,525,787	1.04
	Bain Capital Credit CLO Ltd. 2023-1A Class D <sup>(a)</sup>	USD	10.228%	16/04/2036	3,069,750	2.10
	Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E <sup>(a)</sup> Canyon CLO Ltd. 2023-2A Class E <sup>(a)</sup>	USD USD	1.000% 11.970%	25/04/2037 15/05/2037	604,636 1,012,260	0.41 0.69
	Captree Park CLO Ltd. 2024-1A Class E <sup>(a)</sup>	USD	11.333%	20/07/2037	604,644	0.41
	CarVal CLO IX-C Ltd. 2024-1A Class D <sup>(a)</sup>	USD	9.225%	20/04/2037	2,027,028	1.39
	CarVal CLO VII-C Ltd. 2023-1A Class D <sup>(a)</sup>	USD	11.125%	20/01/2035	1,841,194	1.26
2,000,000	CarVal CLO VII-C Ltd. 2023-1A Class E <sup>(a)</sup>	USD	13.915%	20/01/2035	2,030,562	1.39
400,000	CQS US CLO Ltd. 2023-3A Class B <sup>(a)</sup>	USD	7.974%	25/01/2037	405,072	0.28
	Dryden 113 CLO Ltd. 2022-113A Class CR <sup>(a)</sup>	USD	8.025%	20/10/2035	1,004,768	0.69
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class E <sup>(a)</sup>	USD	11.321%	20/04/2037	1,039,505	0.71
	Golub Capital Partners CLO Ltd. 2024-74A Class E <sup>(a)</sup>	USD	11.432%	25/07/2037	503,830	0.34
	Halseypoint CLO 7 Ltd. 2023-7A Class D <sup>(a)</sup>	USD	11.165%	20/07/2036	519,469	0.36
	Invesco US CLO Ltd. 2023-1A Class DR <sup>(a)</sup> Invesco US CLO Ltd. 2023-2A Class C <sup>(a)</sup>	USD USD	9.136% 8.325%	22/04/2037	1,763,242 1,413,217	1.21 0.97
	Katayma CLO II Ltd. 2024-2A Blass B <sup>(a)</sup>	USD	7.438%	21/04/2036 20/04/2037	301,244	0.97
	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E <sup>(a)</sup>	USD	11.656%	23/04/2038	512,918	0.35
	Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B <sup>(a)</sup>	USD	7.617%	24/10/2032	377,229	0.26
	Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class D <sup>(a)</sup>	USD	9.823%	24/10/2032	528,963	0.36
	Oaktree CLO 2023-1A Ltd. Class D <sup>(a)</sup>	USD	10.579%	15/04/2036	2,054,818	1.41
1,600,000	Oaktree CLO 2023-1A Ltd. Class E <sup>(a)</sup>	USD	13.809%	15/04/2036	1,659,187	1.14
400,000	Ocean Trails CLO XIV Ltd. 2023-14A Class E <sup>(a)</sup>	USD	13.766%	20/01/2035	410,602	0.28
1,000,000	OCP CLO 2023-26A Ltd. Class D <sup>(a)</sup>	USD	10.667%	17/04/2036	1,020,812	0.70
, ,	OCP CLO 2023-26A Ltd. Class E <sup>(a)</sup>	USD	13.567%	17/04/2036	2,078,152	1.42
	Pikes Peak CLO 12 Ltd. 2023-12A Class C <sup>(a)</sup> Pikes Peak CLO 12 Ltd. 2023-12A Class E <sup>(a)</sup>	USD	9.125%	20/04/2036	2,031,556	1.39
	Warwick Capital CLO 1 Ltd. 2023-12A Class E <sup>(a)</sup>	USD	14.475%	20/04/2036	1,043,683	0.71
	Wellington Management CLO 2 Ltd. 2024-2A Class D <sup>(a)</sup>	USD USD	11.012% 9.214%	20/10/2036 20/04/2037	1,033,108 579,669	0.71 0.40
		-			36,032,743	24.66
Luxembourg 550,000	Compartment BL Consumer Credit 2024-1 Class D	EUR	6.305%	25/09/2041	602,552	0.41
Netherlands		2011	0.00070	23,30,2041	552,002	
	Aurorus 2023 BV 2023-1 Class E	EUR	9.205%	13/08/2049	447,737	0.31
443,909	Eurosail 2007-NL1X BV Class A	EUR	4.288%	17/04/2040	479,844	0.33
	Hill FL 2023-1FL Class D	EUR	8.217%	18/05/2031	1,067,736	0.73
	Hill FL 2024-1FL Class D	EUR	7.017%	18/02/2032	217,806	0.15
500,000	Jubilee CLO BV 2019-22X Class D	EUR -	7.826%	20/11/2031	548,359	0.37
					2,761,482	1.89

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Asset Backed Obligations – (Continued)		orostriato			
Portugal	(communa)					
269,573	TAGUS - Sociedade de Titularizacao de Creditos SA / Viriato Finance No 1 Class B	ELID	4.802%	29/10/2010	204 201	0.20
	I Class B	EUR	4.602%	28/10/2040	284,281	0.20
<b>Spain</b>	FTA Santander Consumer Spain 2023-1 Class D	EUR	9.022%	22/09/2039	1,143,782	0.78
	FTA Santander Consumo 5 Class E	EUR	14.146%	21/03/2036	175,645	0.70
		-				
					1,319,427	0.90
United Kingdom	Cardiff Auto Receivables Securitisation 2022-1 PLC Class D	GBP	8.111%	21/10/2028	1,277,623	0.87
	Gemgarto 2023-1 PLC Class D	GBP	7.730%	16/12/2073	723,871	0.50
	Pavillion Mortgages PLC 2021-1 Class B	GBP	6.033%	25/08/2064	398,602	0.27
370,000	Polaris 2024-1 PLC Class D	GBP	7.910%	26/02/2061	480,207	0.33
18,308	Precise Mortgage Funding 2020-1B PLC Class A1	GBP	6.139%	16/10/2056	23,365	0.02
300,000	Satus PLC 2024-1 Class D	GBP	8.511%	17/01/2031	383,413	0.26
500,000	Satus PLC 2024-1 Class E	GBP	10.511%	17/01/2031	639,373	0.44
					3,926,454	2.69
United States						
77,649	Alternative Loan Trust 2006-23CB Class 1A6	USD	6.000%	25/08/2036	72,458	0.05
	Bank 2017-BNK5 Class C	USD	4.331%	15/06/2060	223,796	0.15
	Bank 2018-BNK12 Class AS	USD	4.344%	15/05/2061	175,951	0.12
	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061	273,981	0.19
	BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup>	USD USD	6.236%	15/03/2037	619,395	0.42 0.52
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup>	USD	6.489% 6.639%	15/03/2037 15/03/2037	762,737 360,831	0.32
	Benchmark Mortgage Trust 2018-B1 Class D <sup>(a)</sup>	USD	2.750%	15/01/2051	54.712	0.04
	Braemar Hotels & Resorts Trust 2018-Prime Class B <sup>(a)</sup>	USD	6.543%	15/06/2035	723,196	0.50
	CHL Mortgage Pass-Through Trust 2006-HYB3 Class 2A1A	USD	4.482%	20/05/2036	413,395	0.28
1,044,491	CHL Mortgage Pass-Through Trust 2007-14 Class A19	USD	6.000%	25/09/2037	542,168	0.37
	Citigroup Commercial Mortgage Trust 2015-P1 Class AS	USD	4.033%	15/09/2048	389,175	0.27
	COLT Mortgage Loan Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	5.903%	25/12/2068	357,367	0.24
	COLT Mortgage Loan Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.328%	25/12/2068	95,743	0.07
	COMM Mortgage Trust 2016-DC2 Class B Connecticut Avenue Securities Trust 2019-R01 Class 2M2 <sup>(a)</sup>	USD USD	4.657%	10/02/2049	428,889	0.29 0.00
	Connecticut Avenue Securities Trust 2021-R01 Class 2M2*  Connecticut Avenue Securities Trust 2021-R01 Class 1B1 <sup>(a)</sup>	USD	7.888% 8.430%	25/07/2031 25/10/2041	5,213 543,571	0.00
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 <sup>(a)</sup>	USD	8.324%	25/04/2042	127,730	0.09
	Connecticut Avenue Securities Trust 2022-R08 Class 1M2 <sup>(a)</sup>	USD	8.924%	25/07/2042	42,512	0.03
300,000	(-)	USD	8.024%	25/01/2044	304,532	0.21
100,000	Connecticut Avenue Securities Trust 2024-R01 Class 1M2 <sup>(a)</sup>	USD	7.124%	25/01/2044	100,949	0.07
100,000	Connecticut Avenue Securities Trust 2024-R03 Class 2B1 <sup>(a)</sup>	USD	8.130%	25/03/2044	101,016	0.07
150,000		USD	7.274%	25/03/2044	151,135	0.10
	Connecticut Avenue Securities Trust 2024-R04 Class 1B1 <sup>(a)</sup>	USD	7.524%	25/05/2044	577,516	0.40
	Connecticut Avenue Securities Trust 2024-R04 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/05/2044	703,062	0.48
	CSAIL Commercial Mortgage Trust 2015-C3 Class A4 CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD USD	3.718% 3.766%	15/08/2048	336,571 286,593	0.23 0.20
	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4  CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/04/2051 15/08/2051	488,607	0.20
	GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	370,616	0.25
	GSAMP Trust 2007-H1 Class A2C	USD	6.031%	25/01/2047	1,111,318	0.76
639,272	IndyMac INDX Mortgage Loan Trust 2005-AR11 Class A4	USD	3.744%	25/08/2035	487,300	0.33
	JP Morgan Alternative Loan Trust 2006-A7 Class 1A1	USD	5.759%	25/12/2036	1,403,872	0.96
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B	USD	3.460%	15/08/2049	642,327	0.44
410,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE Class A <sup>(a)</sup>	USD	2.854%	06/09/2038	384,587	0.26
128 715	JP Morgan Mortgage Trust 2023-HE3 Class A1 <sup>(a)</sup>	USD	6.923%	25/05/2054	130,160	0.09
	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Class D <sup>(a)</sup>	USD	4.503%	15/03/2050	112,629	0.08
242,280		USD	5.999%	25/05/2037	226,605	0.16
	Mastr Asset Backed Securities Trust 2006-HE5 Class A2	USD	5.639%	25/11/2036	1,366,406	0.94
2,718,835	Morgan Stanley ABS Capital I, Inc. Trust 2007-NC3 Class A2B	USD	5.571%	25/05/2037	1,932,947	1.32
808,000		USD	3.732%	15/05/2048	785,025	0.54
100,000		USD	3.060%	15/10/2048	79,742	0.06
	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.716%	15/05/2049	324,210	0.22
	Morgan Stanley Capital I 2017-HR2 Class C	USD	4.462%	15/12/2050	448,410	0.31
	OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	5.928%	25/11/2063	427,555	0.29
	RALI Series 2006-QO7 Trust Class 3A2 STACR Trust 2018-HRP1 Class B2 <sup>(a)</sup>	USD	5.841%	25/09/2046	427,654	0.29
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class B	USD USD	17.188% 4.025%	25/05/2043 15/09/2050	863,082 138,186	0.59 0.10
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class B  Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D <sup>(a)</sup>	USD	3.250%	15/01/2060	411,643	0.10

Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	es Asset Backed Obligati	ons – (Continued	))					
United States	-	(	,					
390,0	000 Wells Fargo Commercia	al Mortgage Trust 20	18-C44 Class A5	USD	4.212%	15/05/2051	369,029	0.25
375,0	000 Wells Fargo Commercia	l Mortgage Trust 20	18-C48 Class D <sup>(a)</sup>	USD	3.000%	15/01/2052	279,406	0.19
							21,985,510	15.05
	AGENCIES ASSET BACKE	D OBLIGATIONS						
(cost USD 128	· · ·						130,483,353	89.30
TOTAL TRAN (cost USD 143	SFERABLE SECURITIES D 3,589,298)	EALT IN ANOTHER	R REGULATED MARKET				146,841,455	100.49
MARKET VAL	UE OF INVESTMENTS EXC	CLUDING DERIVAT	IVES					
(cost USD 143	3,589,298)						146,841,455	100.49
Futures Con	tracts – (0.00%)							
N						Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders' Equity
	USD							
1	US Treasury Notes 5YR Future	es 30/09/2024			Long	105,852	20	0.00
UNREALISED	GAIN ON FUTURES CONT	RACTS					20	0.00
						Commitment	Unrealised	% of
Number of						Market Value	Loss	Shareholders'
Contracts	Security Description					USD	USD	Equity
40	USD	10/00/0004				0.000.000	(4.000)	(0.00)
19 (10)	US Treasury Notes 10YR Futur US Treasury Notes 2YR Futur				Long Short	2,068,922 (2,037,266)	(1,290) (389)	(0.00) (0.00)
(10)	US Treasury Notes 21K Futur	es 30/09/2024				(2,037,200)	(369)	(0.00)
						31,656	(1,679)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(1,679)	(0.00)
Forward Cur	rency Contracts – (0.21%	<b>(6)</b>						
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		Shareholders' Equity
GBP	372,627	USD	471,380			02/07/202		0.00
EUR	25,634,640	USD	27,672,638			30/07/202	,	0.18
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRAC	тѕ				263,027	0.18
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		Shareholders' Equity
USD	3,896,917	GBP	3,092,095			02/07/202	, , ,	(0.04)
SGD	1,598,360	USD	1,191,212			05/07/202	, ,	(0.00)
USD	260,155	SGD	352,835			05/07/202	, ,	(0.00)
USD	59,452,769	EUR	55,025,231			30/07/202	24 (502,931)	(0.35)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRAC	CTS				(558,475)	(0.39)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
	Credit Default Swaps					
2,200,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	20,047	0.01
750,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	6,411	0.01
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				26,458	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				26,458	0.02
MARKET VALUE O (cost USD 143,589,					146,570,806	100.30
OTHER ASSETS A	ND LIABILITIES				(449,980)	(0.30)
SHAREHOLDERS'	EQUITY				146,120,826	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 143,589,298)				146,841,455	100.49
Unrealised gain on futu	ires contracts				20	0.00
Unrealised loss on futu	res contracts				(1,679)	(0.00)
Unrealised gain on forw	vard currency contracts				263,027	0.18
Unrealised loss on forw					(558,475)	(0.39)
Unrealised gain on swa	ap contracts				26,458	0.02
Other Assets and Liabil	lities				(449,980)	(0.30)
Shareholders' Equ	ity				146,120,826	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Standard Chartered Bank and State Street Bank & Trust.

The counterparty for swap contracts was Morgan Stanley & Co. International PLC.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
Transferable se Bonds – 17.23% France	curities admitted to an official exchange listing					
	Altice France SA <sup>(a)</sup>	USD	5.125%	15/07/2029	341,893	0.3
512,000	Altice France SA <sup>(a)</sup>	USD	5.500%	15/10/2029	342,871	0.3
					684,764	0.6
Netherlands 700,000	VZ Secured Financing BV <sup>(a)</sup>	USD	5.000%	15/01/2032	597,401	0.5
300,000	Ziggo Bond Co. BV <sup>(a)</sup>	USD	5.125%	28/02/2030	257,127	0.2
245,000	Ziggo BV <sup>(a)</sup>	USD -	4.875%	15/01/2030	218,547	0.1
Considerate and					1,073,075	0.9
Switzerland 618,000	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	570,371	0.5
United Kingdom 380,000	Rolls-Royce PLC <sup>(a)</sup>	USD	5.750%	15/10/2027	379,814	0.3
United States					,	
540,000	AECOM	USD	5.125%	15/03/2027	527,164	0.4
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	58,551	0.0
1,135,000	Asbury Automotive Group, Inc. Cheniere Energy Partners LP	USD USD	4.750% 4.500%	01/03/2030 01/10/2029	45,871 1,079,101	0.0 0.9
	Cougar JV Subsidiary LLC	USD	8.000%	15/05/2032	77,392	0.8
	Dana, Inc.	USD	5.625%	15/06/2028	255,932	0.2
224,000	Dana, Inc.	USD	4.250%	01/09/2030	194,761	0.1
	Encompass Health Corp.	USD	4.500%	01/02/2028	555,472	0.5
,	EnLink Midstream Partners LP—Series C	USD	9.780%	Perp.	172,051	0.1
	Freedom Mortgage Holdings LLC—Series MAY	USD	9.250%	01/02/2029	40,458	0.0
	Genesis Energy LP / Genesis Energy Finance Corp. Global Partners LP / GLP Finance Corp.	USD USD	7.875% 6.875%	15/05/2032 15/01/2029	175,275 359,192	0.1 0.3
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	733,622	0.6
	JPMorgan Chase & Co.	USD	6.875%	Perp.	852,976	0.7
197,000	KB Home	USD	7.250%	15/07/2030	202,435	0.1
	Lamar Media Corp.	USD	3.625%	15/01/2031	387,959	0.3
	Navient Corp.	USD	5.500%	15/03/2029	284,576	0.2
	NuStar Logistics LP	USD	5.750%	01/10/2025	357,923	0.3
	NuStar Logistics LP OneMain Finance Corp.	USD USD	6.000% 9.000%	01/06/2026 15/01/2029	511,570 409,867	0.4 0.3
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	630,833	0.5
	SBA Communications Corp.	USD	3.125%	01/02/2029	568,980	0.5
	Scotts Miracle-Gro Co.	USD	4.375%	01/02/2032	508,293	0.4
	Southwestern Energy Co.	USD	5.375%	01/02/2029	560,600	0.5
	Southwestern Energy Co.	USD	5.375%	15/03/2030	383,473	0.3
	Southwestern Energy Co.	USD	4.750% 3.850%	01/02/2032	157,787	0.1
	Spirit AeroSystems, Inc. Sunoco LP / Sunoco Finance Corp.	USD USD	4.500%	15/06/2026 30/04/2030	276,686 449,809	0.2 0.4
	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	456,893	0.4
	TEGNA, Inc.	USD	5.000%	15/09/2029	318,653	0.2
363,000	TK Elevator US Newco, Inc. <sup>(a)</sup>	USD	5.250%	15/07/2027	349,268	0.3
,	TransDigm, Inc.	USD	5.500%	15/11/2027	600,252	0.5
	TransDigm, Inc.	USD	4.625%	15/01/2029	422,423	0.3
	TransDigm, Inc. Twilio, Inc.	USD USD	4.875% 3.625%	01/05/2029 15/03/2029	260,729 382,846	0.2 0.3
	United States Treasury Bill	USD	0.000%	08/08/2024	2,475,976	2.2
	United Wholesale Mortgage LLC <sup>(a)</sup>	USD	5.500%	15/04/2029	349,773	0.3
	Wells Fargo & Co.	USD	7.625%	Perp.	205,368	0.1
		_			16,640,790	14.8
TOTAL BONDS (cost USD 20,523	,686)				19,348,814	17.2
Holdings	Security Description				Market Value USD	% o Shareholder Equit
Common Stock						
8,247	Noble Corp. PLC				380,764	0.3
TOTAL COMMON (cost USD 160,04					380,764	0.3

						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –	- 0.00%					
2,412	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class)(b)				2,412	0.00
TOTAL MUTUAL (cost USD 2,412)					2,412	0.00
TOTAL TRANSF (cost USD 20,686	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 6,138)				19,731,990	17.57
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Transferable se Bonds – 68.81% Bermuda	ecurities dealt in another regulated market 6					
182,000	NCL Corp. Ltd. <sup>(a)</sup>	USD	3.625%	15/12/2024	179,699	0.16
Canada	(6)					
	1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	USD USD	4.375% 4.000%	15/01/2028 15/10/2030	537,458 781,036	0.48 0.70
	Air Canada <sup>(a)</sup>	USD	3.875%	15/10/2030	504,073	0.70
	Bombardier, Inc. <sup>(a)</sup>	USD	7.000%	01/06/2032	215,419	0.19
	Brookfield Residential Properties, Inc. / Brookfield Residential US LLC <sup>(a)</sup>	USD	4.875%	15/02/2030	544,822	0.48
	Garda World Security Corp. (a)	USD	7.750%	15/02/2028	157,370	0.14
	GFL Environmental, Inc. <sup>(a)</sup> Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC <sup>(a)</sup>	USD USD	4.375% 9.000%	15/08/2029 15/02/2029	340,071 569.630	0.30 0.51
	Open Text Corp. (a)	USD	3.875%	15/02/2029	379,894	0.34
	Open Text Corp. <sup>(a)</sup>	USD	3.875%	01/12/2029	361,939	0.32
		-			4,391,712	3.91
Cayman Islands						
	GGAM Finance Ltd. <sup>(a)</sup>	USD	6.875%	15/04/2029	161,288	0.14
	Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. (a)	USD	5.750%	20/01/2026	293,144	0.26
	Transocean Poseidon Ltd. <sup>(a)</sup> Transocean Titan Financing Ltd. <sup>(a)</sup>	USD USD	6.875% 8.375%	01/02/2027 01/02/2028	109,792 296,146	0.10 0.27
	Transocean, Inc. <sup>(a)</sup>	USD	8.250%	15/05/2029	115,142	0.10
	Transocean, Inc. <sup>(a)</sup>	USD	8.500%	15/05/2031	115,008	0.10
		_			1,090,520	0.97
France 465,000	SNF Group SACA <sup>(a)</sup>	USD	3.125%	26/03/2028	427,070	0.38
Ireland	011 Cloup 0707		0.12070	20/00/2020	421,010	
	Castlelake Aviation Finance DAC <sup>(a)</sup>	USD	5.000%	15/04/2027	300,962	0.27
	Jazz Securities DAC <sup>(a)</sup>	USD	4.375%	15/01/2029	442,109	0.39
		-			743,071	0.66
Jersey						
187,000	Adient Global Holdings Ltd. <sup>(a)</sup>	USD	7.000%	15/04/2028	191,082	0.17
173,000	Adient Global Holdings Ltd. <sup>(a)</sup>	USD	8.250%	15/04/2031	180,795	0.16
					371,877	0.33
Liberia						
	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	4.250%	01/07/2026	597,748	0.53
	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	5.500%	01/04/2028	406,530	0.36
260,000	Royal Caribbean Cruises Ltd. (a)	USD -	6.250%	15/03/2032	258,440	0.23
					1,262,718	1.12
Luxembourg	Altice Financing SA <sup>(a)</sup>	USD	5.000%	15/01/2028	827,690	0.74
	Camelot Finance SA <sup>(a)</sup>	USD	4.500%	01/11/2026	777,155	0.74
,		-			1,604,845	1.43
Panama					1,007,070	1.43
	Carnival Corp. (a)	USD	7.625%	01/03/2026	410,485	0.37
	Carnival Corp. (a)	USD	4.000%	01/08/2028	166,163	0.15
	Carnival Corp. (a)	USD	6.000%	01/05/2029	474,277	0.42
100,000	Carnival Corp. (a)	USD	7.000%	15/08/2029	102,802	0.09
		_		<u> </u>	1,153,727	1.03

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20 + 34 + 29 + 34 	02,946 47,000 95,000						
+ 34 + 29 + 34 	47,000 95,000						
+ 29 + 34 Switzerland	95,000	American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (a)	USD	5.750%	20/04/2029	195,897	0.17
+ 34 Switzerland		Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc.(a)	USD	5.250%	15/08/2027	204,310 268.512	0.18
Switzerland		VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a) VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)	USD USD	7.875% 6.375%	01/05/2027 01/02/2030	278,579	0.24 0.25
	45,000	visitabet Walta i Illance i Eo / visita Wallagement Floraling, Ille.	-	0.37370	01/02/2030	947,298	0.84
0.0	nd					011,200	
	00,000	UBS Group AG <sup>(a)</sup>	USD	9.250%	Perp.	214,128	0.19
United King				0.4050/	00/00/0000	100 700	0.40
		Macquarie Airfinance Holdings Ltd. <sup>(a)</sup> Macquarie Airfinance Holdings Ltd. <sup>(a)</sup>	USD USD	8.125% 6.400%	30/03/2029 02/06/2033	199,798 30,282	0.18 0.03
	30,000	Macquaire Airlinance Holdings Etd.	-	0.40070	02/00/2033	230,080	0.03
United Stat	ntos					230,000	0.21
		Acrisure LLC / Acrisure Finance, Inc. (a)	USD	4.250%	15/02/2029	890,670	0.79
	60,000	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	6.000%	01/08/2029	237,305	0.21
		Acushnet Co.(a)	USD	7.375%	15/10/2028	35,997	0.03
		AdaptHealth LLC <sup>(a)</sup>	USD	6.125%	01/08/2028	233,913	0.21
		AdaptHealth LLC <sup>(a)</sup>	USD	4.625%	01/08/2029	81,822	0.07
		AdaptHealth LLC <sup>(a)</sup>	USD	5.125%	01/03/2030	167,796	0.15
		ADT Security Corp. <sup>(a)</sup> Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC <sup>(a)</sup>	USD USD	4.125% 3.500%	01/08/2029 15/03/2029	820,673 489,238	0.73 0.44
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	3.500% 6.750%	15/03/2029	489,238 365,245	0.44
		Allied Universal Holdco LLC / Allied Universal Finance Corp. (a)	USD	6.625%	15/07/2026	15,018	0.01
		Allison Transmission, Inc. <sup>(a)</sup>	USD	3.750%	30/01/2031	626,585	0.56
		American Builders & Contractors Supply Co., Inc. (a)	USD	3.875%	15/11/2029	571,417	0.51
		ANGI Group LLC <sup>(a)</sup>	USD	3.875%	15/08/2028	278,727	0.25
		Antero Midstream Partners LP / Antero Midstream Finance Corp. (a)	USD	6.625%	01/02/2032	190,160	0.17
		APi Group DE, Inc. (a)	USD	4.125%	15/07/2029	1,023,768	0.91
		APi Group DE, Inc. (a)	USD	4.750%	15/10/2029	61,668	0.06
		APX Group, Inc. <sup>(a)</sup>	USD	6.750%	15/02/2027	385,680	0.34
		APX Group, Inc. (a)	USD	5.750%	15/07/2029	416,242	0.37
		Archrock Partners LP / Archrock Partners Finance Corp. (a) Arko Corp. (a)	USD USD	6.250% 5.125%	01/04/2028 15/11/2029	441,609 463,248	0.39 0.41
		Asbury Automotive Group, Inc. (a)	USD	4.625%	15/11/2029	432,767	0.39
		Asbury Automotive Group, Inc. <sup>(a)</sup>	USD	5.000%	15/02/2032	147,206	0.13
		AthenaHealth Group, Inc. <sup>(a)</sup>	USD	6.500%	15/02/2030	385,177	0.34
7	76,000	Atkore, Inc. <sup>(a)</sup>	USD	4.250%	01/06/2031	67,274	0.06
23		Avient Corp. <sup>(a)</sup>	USD	7.125%	01/08/2030	233,452	0.21
		Axalta Coating Systems LLC <sup>(a)</sup>	USD	3.375%	15/02/2029	424,935	0.38
		Blue Racer Midstream LLC / Blue Racer Finance Corp.(a)	USD	7.000%	15/07/2029	65,659	0.06
		Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.250%	15/07/2032	66,186	0.06
		Boyd Gaming Corp. <sup>(a)</sup> Boyne USA, Inc. <sup>(a)</sup>	USD	4.750%	15/06/2031	486,749	0.43
		Builders FirstSource, Inc. <sup>(a)</sup>	USD USD	4.750% 4.250%	15/05/2029 01/02/2032	485,382 84,751	0.43 0.08
		Cablevision Lightpath LLC <sup>(a)</sup>	USD	3.875%	15/09/2027	363,795	0.32
		Caesars Entertainment, Inc. <sup>(a)</sup>	USD	4.625%	15/10/2029	535,369	0.48
		Caesars Entertainment, Inc. <sup>(a)</sup>	USD	7.000%	15/02/2030	409,884	0.37
47	78,000	California Resources Corp. (a)	USD	7.125%	01/02/2026	479,659	0.43
79	98,000	Calpine Corp. (a)	USD	3.750%	01/03/2031	700,069	0.62
		Cargo Aircraft Management, Inc. (a)	USD	4.750%	01/02/2028	553,168	0.49
		Castle US Holding Corp. (a)	USD	9.500%	15/02/2028	136,195	0.12
		Catalent Pharma Solutions, Inc. <sup>(a)</sup>	USD	3.500%	01/04/2030	444,145	0.40
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.750%	01/03/2030	1,345,150	1.20
		CCO Holdings LLC / CCO Holdings Capital Corp. (a) Century Communities, Inc. (a)	USD	4.250%	15/01/2034	699,236	0.62
		Charles River Laboratories International, Inc. (a)	USD USD	3.875% 4.000%	15/08/2029 15/03/2031	572,471 679,777	0.51 0.61
		Chart Industries, Inc. (a)	USD	7.500%	01/01/2030	551,911	0.49
		Chemours Co. <sup>(a)</sup>	USD	5.750%	15/11/2028	107,145	0.10
		Chemours Co. <sup>(a)</sup>	USD	4.625%	15/11/2029	554,144	0.49
30	00,000	Cinemark USA, Inc. <sup>(a)</sup>	USD	5.250%	15/07/2028	281,223	0.25
		Civitas Resources, Inc. <sup>(a)</sup>	USD	8.375%	01/07/2028	261,875	0.23
		Clarivate Science Holdings Corp. (a)	USD	3.875%	01/07/2028	575,688	0.51
		Clarivate Science Holdings Corp. (a)	USD	4.875%	01/07/2029	497,585	0.44
		Clear Channel Outdoor Holdings, Inc. (a)	USD	7.875%	01/04/2030	139,346	0.12
		Clearwater Paper Corp. (a)	USD	4.750%	15/08/2028	171,385	0.15
		Clearway Energy Operating LLC <sup>(a)</sup> Cleveland-Cliffs, Inc. <sup>(a)</sup>	USD	4.750% 6.750%	15/03/2028	340,472 351 322	0.30
		Cloud Software Group, Inc. (a)	USD USD	6.750% 8.250%	15/04/2030 30/06/2032	351,322 232,139	0.31 0.21
		CNX Resources Corp. (a)	USD	6.000%	15/01/2029	220,965	0.21

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Co	·					
United States	- (Continued) 100 CNX Resources Corp. <sup>(a)</sup>	USD	7.250%	01/03/2032	101,240	0.09
	000 Coinbase Global, Inc. <sup>(a)</sup>	USD	3.375%	01/10/2028	425,657	0.03
	000 Cougar JV Subsidiary LLC <sup>(a)</sup>	USD	8.000%	15/05/2032	25,798	0.02
	000 CP Atlas Buyer, Inc. <sup>(a)</sup>	USD	7.000%	01/12/2028	340,256	0.30
	000 CQP Holdco LP / BIP-V Chinook Holdco LLC <sup>(a)</sup>	USD	5.500%	15/06/2031	717,616	0.64
	000 CSC Holdings LLC <sup>(a)</sup>	USD	4.500%	15/11/2031	486,425	0.43
388,0	Do Dealer Tire LLC / DT Issuer LLC <sup>(a)</sup>	USD	8.000%	01/02/2028	380,911	0.34
330,0	000 DISH Network Corp. (a)	USD	11.750%	15/11/2027	330,983	0.30
	000 DT Midstream, Inc. (a)	USD	4.375%	15/06/2031	811,878	0.72
	000 Esab Corp. <sup>(a)</sup>	USD	6.250%	15/04/2029	308,625	0.28
	100 Foundation Building Materials, Inc. <sup>(a)</sup>	USD	6.000%	01/03/2029	543,027	0.48
	000 Freedom Mortgage Corp. (a)	USD	7.625%	01/05/2026	244,613	0.22
	000 Freedom Mortgage Corp. (a)	USD	6.625%	15/01/2027	374,630	0.33
	700 Frontier Communications Holdings LLC <sup>(a)</sup>	USD	6.750%	01/05/2029	398,665	0.36
	000 GCI LLC <sup>(a)</sup>	USD	4.750%	15/10/2028	505,477	0.45
	000 Glatfelter Corp. (a)	USD	4.750%	15/11/2029	252,349	0.22
	000 Global Infrastructure Solutions, Inc. (a)	USD	5.625%	01/06/2029	940,522	0.84
	100 Global Infrastructure Solutions, Inc. (a)	USD	7.500%	15/04/2032	413,114	0.37
	100 Global Partners LP / GLP Finance Corp. (a)	USD	8.250%	15/01/2032	169,922	0.15
	100 Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	USD	3.500%	01/03/2029	637,575	0.57
+ 285,0	(-)	USD	7.000%	15/05/2027	251,872	0.22
270,0	100 Group 1 Automotive, Inc. (a)	USD USD	10.500% 4.000%	15/07/2029 15/08/2028	268,364 281,090	0.24 0.25
	100 GrubHub Holdings, Inc. <sup>(a)</sup>					
	100 Grubhub Holdings, Inc. 17 100 H&E Equipment Services, Inc. (a)	USD USD	5.500% 3.875%	01/07/2027 15/12/2028	568,874 403,173	0.51 0.36
	100 Has Midstream Operations LP <sup>(a)</sup>	USD	6.500%	01/06/2029	90,771	0.30
	100 Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	03D	0.300 /6	01/00/2029	30,771	0.00
•	Borrower Escrow, Inc. (a)  100 Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	5.000%	01/06/2029	524,554	0.47
,-	Borrower Escrow, Inc. (a)	USD	4.875%	01/07/2031	504,412	0.45
488,0	100 Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	6.750%	15/01/2027	487,932	0.43
	100 Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	8.875%	15/07/2028	319,741	0.29
225,0	000 HUB International Ltd. (a)	USD	7.375%	31/01/2032	225,641	0.20
732,0	000 Ingevity Corp. (a)	USD	3.875%	01/11/2028	659,444	0.59
406,0	100 IRB Holding Corp. (a)	USD	7.000%	15/06/2025	406,430	0.36
512,0	· · · · · · · · · · · · · · · · · · ·	USD	4.500%	15/11/2029	475,177	0.42
427,0		USD	4.875%	15/09/2028	395,329	0.35
	000 Kinetik Holdings LP <sup>(a)</sup>	USD	5.875%	15/06/2030	504,122	0.45
	000 LCM Investments Holdings II LLC <sup>(a)</sup>	USD	4.875%	01/05/2029	575,645	0.51
	100 LCM Investments Holdings II LLC <sup>(a)</sup>	USD	8.250%	01/08/2031	98,352	0.09
	100 LGI Homes, Inc. (a)	USD	4.000%	15/07/2029	269,684	0.24
	000 LifePoint Health, Inc. <sup>(a)</sup>	USD	5.375%	15/01/2029	173,164	0.15
	000 LifePoint Health, Inc. <sup>(a)</sup>	USD	11.000%	15/10/2030	148,662	0.13
	000 Lithia Motors, Inc. (a)	USD	3.875%	01/06/2029	312,112	0.28
	100 Lithia Motors, Inc. (a)	USD	4.375%	15/01/2031	90,082	0.08
	100 MajorDrive Holdings IV LLC <sup>(a)</sup> 100 Matador Resources Co. <sup>(a)</sup>	USD	6.375%	01/06/2029	345,742	0.31
	100 Matador Resources Co. (a)  Matador Resources Co. (a)	USD	6.875%	15/04/2028	272,662	0.24 0.11
	100 Match Group Holdings II LLC <sup>(a)</sup>	USD USD	6.500%	15/04/2032 15/12/2027	119,749	0.11
	100 Match Group Holdings II LLC <sup>(a)</sup>	USD	5.000% 4.625%	01/06/2028	460,947 5,565	0.41
	100 Match Group Holdings II LLC <sup>(a)</sup>	USD	4.125%	01/08/2028	1,253,664	1.12
	100 Mattel, Inc. <sup>(a)</sup>	USD	5.875%	15/12/2027	453,097	0.40
	100 Mauser Packaging Solutions Holding Co. (a)	USD	7.875%	15/04/2027	295,446	0.26
	000 McAfee Corp. (a)	USD	7.375%	15/02/2030	375,453	0.33
	000 Medline Borrower LP <sup>(a)</sup>	USD	3.875%	01/04/2029	1,081,381	0.96
	000 Medline Borrower LP <sup>(a)</sup>	USD	5.250%	01/10/2029	71,423	0.06
	000 Metis Merger Sub LLC <sup>(a)</sup>	USD	6.500%	15/05/2029	99,866	0.09
	000 Midcap Financial Issuer Trust <sup>(a)</sup>	USD	6.500%	01/05/2028	595,356	0.53
	000 Midcap Financial Issuer Trust <sup>(a)</sup>	USD	5.625%	15/01/2030	171,350	0.15
	550 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. (a)		6.500%	20/06/2027	233,861	0.21
	000 Nabors Industries, Inc. <sup>(a)</sup>	USD	7.375%	15/05/2027	376,911	0.34
	000 Nexstar Broadcasting, Inc. (a)	USD	4.750%	01/11/2028	251,613	0.22
394,0		USD	5.625%	15/07/2027	373,260	0.33
	000 Noble Finance II LLC <sup>(a)</sup>	USD	8.000%	15/04/2030	155,513	0.14
137,0	000 NRG Energy, Inc. <sup>(a)</sup>	USD	3.375%	15/02/2029	121,414	0.11
359,0	000 NRG Energy, Inc. <sup>(a)</sup>	USD	3.625%	15/02/2031	307,839	0.27
	000 Olympus Water US Holding Corp. (a)	USD	9.750%	15/11/2028	314,322	0.28
600,0	OOO Organon & Co. / Organon Foreign Debt Co-Issuer BV <sup>(a)</sup>	USD	5.125%	30/04/2031	530,064	0.47
131,0	OUTPront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.250%	15/01/2029	117,929	0.11
820 (	OOO Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.625%	15/03/2030	729,316	0.65
	OU Outfront Media Capital LLC / Outfront Media Capital Corp. (a)				31,034	

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	- (Contir	· ·					
United S		Continued) Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer, Inc. (a)	HCD	4.2750/	45/40/2020	450.007	0.40
		Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer, LLC <sup>(a)</sup>	USD USD	4.375% 4.000%	15/10/2028 15/10/2027	450,997 259,797	0.40 0.23
		Panther Escrow Issuer LLC <sup>(a)</sup>	USD	7.125%	01/06/2031	347,712	0.23
		Performance Food Group, Inc. <sup>(a)</sup>	USD	4.250%	01/08/2029	255,374	0.23
		Permian Resources Operating LLC <sup>(a)</sup>	USD	7.000%	15/01/2032	365,140	0.33
		Phinia, Inc. <sup>(a)</sup>	USD	6.750%	15/04/2029	120,994	0.11
		Pike Corp. (a)	USD	5.500%	01/09/2028	792,404	0.71
	149,000	Post Holdings, Inc. (a)	USD	5.500%	15/12/2029	141,639	0.13
		Post Holdings, Inc. <sup>(a)</sup>	USD	6.250%	15/02/2032	124,346	0.11
	80,000	Prairie Acquiror LP <sup>(a)</sup>	USD	9.000%	01/08/2029	82,246	0.07
	408,000		USD	5.125%	15/01/2028	394,463	0.35
		Prestige Brands, Inc. <sup>(a)</sup>	USD	3.750%	01/04/2031	262,631	0.23
		Qorvo, Inc. (a)	USD	3.375%	01/04/2031	304,715	0.27
+		Rand Parent LLC <sup>(a)</sup>	USD	8.500%	15/02/2030	540,122	0.48
	438,000	Scripps Escrow II, Inc. <sup>(a)</sup> SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup>	USD	3.875%	15/01/2029	285,221	0.25
		Sensata Technologies, Inc. <sup>(a)</sup>	USD USD	5.250% 3.750%	15/08/2029 15/02/2031	621,291 33,678	0.55 0.03
	87,000	(-)	USD	4.625%	01/11/2026	84,049	0.03
		Sinclair Television Group, Inc. <sup>(a)</sup>	USD	4.125%	01/12/2030	348,527	0.31
	645,000		USD	4.125%	01/07/2030	539,820	0.48
	215,000		USD	7.875%	01/11/2028	223,269	0.20
	382,000		USD	4.625%	15/11/2029	343,131	0.31
	210,000		USD	4.875%	15/11/2031	184,216	0.16
	278,000	Standard Industries, Inc. (a)	USD	5.000%	15/02/2027	270,349	0.24
	236,000	Standard Industries, Inc. (a)	USD	4.375%	15/07/2030	210,736	0.19
	377,000	Stericycle, Inc. <sup>(a)</sup>	USD	3.875%	15/01/2029	342,535	0.31
	30,000	Sunoco LP <sup>(a)</sup>	USD	7.000%	01/05/2029	30,640	0.03
	25,000	Sunoco LP <sup>(a)</sup>	USD	7.250%	01/05/2032	25,585	0.02
	170,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD	7.375%	15/02/2029	170,496	0.15
	302,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD	6.000%	31/12/2030	285,160	0.25
	625,000		USD	6.000%	01/09/2031	585,850	0.52
	395,000	Taylor Morrison Communities, Inc. (a)	USD	5.875%	15/06/2027	391,615	0.35
	370,000		USD	6.875%	15/12/2030	374,758	0.33
		Travel & Leisure Co. <sup>(a)</sup>	USD	4.500%	01/12/2029	475,308	0.42
		Triumph Group, Inc. (a)	USD	9.000%	15/03/2028	330,063	0.29
		Uber Technologies, Inc. <sup>(a)</sup>	USD	6.250%	15/01/2028	382,798	0.34
		Uber Technologies, Inc. <sup>(a)</sup> United Airlines, Inc. <sup>(a)</sup>	USD USD	4.500%	15/08/2029	384,956	0.34
		United Wholesale Mortgage LLC <sup>(a)</sup>	USD	4.375% 5.500%	15/04/2026 15/11/2025	557,735 316,123	0.50 0.28
		US Foods, Inc. (a)	USD	4.750%	15/02/2029	472,443	0.42
		US Foods, Inc. <sup>(a)</sup>	USD	4.625%	01/06/2030	200,510	0.42
		USA Compression Partners LP / USA Compression Finance Corp. (a)	USD	7.125%	15/03/2029	438,390	0.39
		Venture Global LNG, Inc. <sup>(a)</sup>	USD	8.125%	01/06/2028	388,839	0.35
		Venture Global LNG, Inc. <sup>(a)</sup>	USD	9.500%	01/02/2029	260,203	0.23
		Vertiv Group Corp. (a)	USD	4.125%	15/11/2028	366,153	0.33
		Viper Energy Partners LP <sup>(a)</sup>	USD	7.375%	01/11/2031	294,787	0.26
		Virtusa Corp.(a)	USD	7.125%	15/12/2028	96,549	0.09
		Vistra Operations Co. LLC <sup>(a)</sup>	USD	4.375%	01/05/2029	655,662	0.58
		VT Topco, Inc. <sup>(a)</sup>	USD	8.500%	15/08/2030	261,663	0.23
		Wand NewCo 3, Inc. <sup>(a)</sup>	USD	7.625%	30/01/2032	5,118	0.00
	40,000	WESCO Distribution, Inc. (a)	USD	6.375%	20/11/2025	40,155	0.04
	30,000	WESCO Distribution, Inc. (a)	USD	6.625%	01/06/2026	30,225	0.03
		WR Grace Holdings LLC <sup>(a)</sup>	USD	4.875%	15/06/2027	500,016	0.45
+		WR Grace Holdings LLC <sup>(a)</sup>	USD	5.625%	15/08/2029	467,385	0.42
	541,000	ZoomInfo Technologies LLC / ZoomInfo Finance Corp. (a)	USD .	3.875%	01/02/2029	482,058	0.43
TOTAL I	BONDS					64,669,769	57.58
	SD 83,273	3,150)				77,286,514	68.81
	TRANSFE D 83,273	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,150)				77,286,514	68.81
		ble Securities					
Bonds - Cayman							
		Transocean, Inc. <sup>(a)</sup>	USD	8.750%	15/02/2030	216,000	0.19
United S		Ahead DB Holdings LLC <sup>(a)</sup>	Heb	6 625%	04/05/2020	395,082	0.35
		Beacon Roofing Supply, Inc. (a)	USD USD	6.625% 4.125%	01/05/2028 15/05/2029	507,366	0.35 0.45
	500,000	beacon rooting supply, inc.**	USD	4.125%	10/00/2029	307,300	0.45

### Goldman Sachs Funds—Short Duration Opportunistic Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Co	ntinued)							
United States	- (Continued)							
	000 CNX Resources Corp. (a)			USD	7.375%	15/01/2031	213,528	0.19
		C / DIRECTV Financing Co-Obligor, In	c. <sup>(a)</sup>	USD	5.875%	15/08/2027	1,128,648	1.01
	000 Element Solutions, Inc. (6			USD	3.875%	01/09/2028	162,087	0.14
	000 Kodiak Gas Services LL			USD	7.250%	07/03/2028	382,881	0.34
	<ul> <li>Playtika Holding Corp. (a)</li> <li>Science Applications Int</li> </ul>			USD USD	4.250% 4.875%	15/03/2029 01/04/2028	299,150 243,018	0.27 0.22
255,0	oo Science Applications int	emational Corp.		030	4.873%	01/04/2028	3,331,760	
TOTAL BOND								2.97
TOTAL OTHE	R TRANSFERABLE SECUR	RITIES					3,547,760	3.16
(cost USD 3,7	(32,566)						3,547,760	3.16
Time Deposi	its – 7.19%							
United States 8,080,6	S21 Rabobank Nederland US	SD Time Deposit		USD	5.280%	03/06/2024	8,080,621	7.19
TOTAL TIME I (cost USD 8,0							8,080,621	7.19
MARKET VAL	UE OF INVESTMENTS EXC 5,772,475)	LUDING DERIVATIVES					108,646,885	96.73
Futures Con	tracts - (0.01%)							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD							
34	US Treasury Notes 2YR Future	es 30/09/2024			Long	6,926,703	991	0.00
	US Treasury Notes 5YR Future				Short	(12,384,633)	2,007	0.00
, ,	US Treasury Ultra Long Notes				Short	(1,795,000)	1,809	0.00
,	, ,					(7,252,930)	4,807	0.00
UNREALISED	GAIN ON FUTURES CONT	RACTS				( , - , ,	4,807	0.00
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
- Contracts								Equity
					Short	(7,840,125)	(6,398)	(0.01)
5	US Treasury Ultra Long Bond I	Futures 19/09/2024			Long	613,906	(5,963)	(0.00)
	LOSS ON FUTURES CONT	TRACTS				(7,226,219)	(12,361)	(0.01)
	rency Contracts – 0.17%	RACIS					(12,361)	(0.01)
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
GBP	4,943,667	USD	6,252,680			02/07/2024	55,086	0.05
EUR	12,618,249 O GAIN ON FORWARD CURI	USD PENCY CONTRACTS	13,610,117			30/07/2024		0.12 <b>0.17</b>
UNREALISED	GAIN ON FORWARD CUR	NENGT CONTRACTS					193,859	
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
USD USD	65,777 256,975	GBP EUR	52,749 236,690			02/07/2024 30/07/2024		(0.00) (0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS					(2,450)	(0.00)
MARKET VAL	UE OF INVESTMENTS 5,772,475)						108,830,740	96.89
	TS AND LIABILITIES						3,486,790	3.11
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### Goldman Sachs Funds—Short Duration Opportunistic Corporate Bond Portfolio Schedule of Investments As at 31 May 2024

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 115,772,475)	108,646,885	96.73
Unrealised gain on futures contracts	4,807	0.00
Unrealised loss on futures contracts	(12,361)	(0.01)
Unrealised gain on forward currency contracts	193,859	0.17
Unrealised loss on forward currency contracts	(2,450)	(0.00)
Other Assets and Liabilities	3,486,790	3.11
Shareholders' Equity	112,317,530	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Barclays Bank PLC, BNP Paribas SA, Deutsche Bank AG, JPMorgan Chase Bank NA, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and Westpac Banking Corp.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value GBP	% of Shareholders' Equity
	ble se	curities admitted to an official exchange listing					
Bonds – 9 Australia							
17	75,000	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	164,530	1.19
Belgium 10	00,000	KBC Group NV	GBP	1.250%	21/09/2027	91,279	0.66
Canada		B 1 (1) 0 "	000	4.0500/	47/40/0005	04.070	
	00,000	Bank of Nova Scotia	GBP	1.250%	17/12/2025	94,076	0.68
Colombia 1	10,000	Ecopetrol SA	USD	8.625%	19/01/2029	8,181	0.06
1	10,000	Ecopetrol SA	USD	6.875%	29/04/2030	7,510	0.05
						15,691	0.11
Denmark	50 000	Danske Bank A/S	GBP	2.250%	14/01/2028	127 000	1.00
		Orsted A/S	GBP	4.875%	12/01/2028	137,889 97,298	0.70
						235,187	1.70
France							
		Banque Federative du Credit Mutuel SA BNP Paribas SA	GBP GBP	5.000% 3.375%	03/03/2026	198,996	1.44
	,	BNP Paribas SA	GBP	3.375% 6.000%	23/01/2026 18/08/2029	242,483 103,107	1.76 0.75
		BPCE SA	GBP	4.875%	22/10/2030	98,296	0.71
		Credit Agricole SA	GBP	5.750%	29/11/2027	100,614	0.73
		Electricite de France SA	USD	4.500%	21/09/2028	151,255	1.09
		Electricite de France SA Electricite de France SA	GBP GBP	5.875% 5.500%	18/07/2031 25/01/2035	102,340 96,581	0.74 0.70
		Electricite de France SA	GBP	5.500%	17/10/2041	92,525	0.67
		Engie SA	GBP	5.625%	03/04/2053	96,840	0.70
						1,283,037	9.29
Germany							
		Commerzbank AG Deutsche Bank AG	GBP GBP	1.750% 1.875%	22/01/2025 22/12/2028	97,694 87,768	0.71 0.63
		Deutsche Bank AG	GBP	6.125%	12/12/2030	100,870	0.03
	,					286,332	2.07
Ireland							
	00,000	AIB Group PLC	EUR	6.250%	Perp.	170,739	1.24
		Bank of Ireland Group PLC	GBP	7.594%	06/12/2032	103,292	0.75
8	34,000	GE Capital UK Funding Unlimited Co.	GBP	6.250%	05/05/2038	85,703	0.62
						359,734	2.61
Italy 10	00,000	Intesa Sanpaolo SpA	GBP	6.625%	31/05/2033	104,278	0.75
7	78,000	Italy Government International Bond	GBP	6.000%	04/08/2028	79,423	0.58
						183,701	1.33
Jersey	20.450			0.0400/	00/00/00 40	110 500	
		Galaxy Pipeline Assets Bidco Ltd. Heathrow Funding Ltd.	USD GBP	2.940% 6.750%	30/09/2040 03/12/2026	113,526 77,231	0.82 0.56
		Heathrow Funding Ltd.	GBP	6.450%	10/12/2031	52,789	0.38
		Heathrow Funding Ltd.	GBP	5.875%	13/05/2041	117,886	0.86
10	00,000	Porterbrook Rail Finance Ltd.	GBP	4.625%	04/04/2029	96,592	0.70
						458,024	3.32
Luxembour	-	Lorino Financia CARI	ODD	0.7500/	45/04/0000	00.700	0.04
		Logicor Financing SARL Prologis International Funding II SA	GBP GBP	2.750% 3.000%	15/01/2030 22/02/2042	83,708 70,310	0.61 0.51
	,	3				154,018	1.12
Mexico						10-1,0 10	1.12
30	,	America Movil SAB de CV	USD	4.375%	22/04/2049	195,972	1.42
20	00,000	Mexico Government International Bond	USD	2.659%	24/05/2031	129,864	0.94
						325,836	2.36
Netherland		ARNI AMPO Popis NIV	000	E 0500/	20/05/2002	400.000	0.70
10	JU,UUU	ABN AMRO Bank NV	GBP	5.250%	26/05/2026	100,286	0.73

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value GBP	% of Shareholders' Equity
Bonds – (Co	ntinued)					
Netherlands -						
	000 Cooperatieve Rabobank UA	GBP	5.250%	14/09/2027	104,094	0.75
	000 Cooperatieve Rabobank UA	GBP	4.625%	23/05/2029	95,228	0.69
	000 E.ON International Finance BV	GBP	6.250%	03/06/2030	105,307	0.76
	000 E.ON International Finance BV	GBP	6.375%	07/06/2032	133,260	0.97
	000 Enel Finance International NV 000 ING Groep NV	GBP GBP	2.875% 3.000%	11/04/2029 18/02/2026	113,000 96,481	0.82 0.70
	100 ING Groep NV	GBP	6.250%	20/05/2033	100,456	0.70
	000 Volkswagen Financial Services NV	GBP	1.125%	05/07/2026	91,649	0.66
100,0	voi voillenagen mailiotal est viese m	-	20,0	00/01/2020	939,761	6.81
Poland						
40,0	Poland Government International Bond	USD	5.125%	15/01/2072	30,631	0.22
Romania 20,0	000 Romania Government International Bond	EUR	3.375%	28/01/2050	11,697	0.08
Spain						
-	000 Banco Santander SA	GBP	1.750%	17/02/2027	90,941	0.66
100,0	000 Banco Santander SA	GBP	5.125%	25/01/2030	99,654	0.72
	000 CaixaBank SA	GBP	1.500%	03/12/2026	282,264	2.04
150,0	000 Telefonica Emisiones SA	GBP -	5.445%	08/10/2029	151,228	1.10
					624,087	4.52
Supranational 100,0		GBP	4.750%	15/07/2027	55,971	0.40
	000 European Investment Bank	GBP	5.000%	15/04/2039	216,701	1.57
		_			272,672	1.97
Switzerland	DOOL LIBS Craus AC	GBP	2.2500/	00/06/2020	227.002	4.65
	000 UBS Group AG 000 UBS Group AG	GBP	2.250% 2.125%	09/06/2028 15/11/2029	227,082 109,234	1.65 0.79
		-			336,316	2.44
United Kingdo	om				<u> </u>	
150,0	000 Annington Funding PLC	GBP	3.184%	12/07/2029	132,910	0.96
100,0	000 Aviva PLC	GBP	5.125%	04/06/2050	94,869	0.69
	000 Barclays PLC	GBP	3.250%	12/02/2027	188,606	1.37
	000 Barclays PLC	GBP	7.090%	06/11/2029	105,514	0.76
	000 Barclays PLC	GBP	3.750%	22/11/2030	96,443	0.70
	000 BP Capital Markets PLC	GBP GBP	5.773% 7.000%	25/05/2038	103,366	0.75 0.40
	000 Centrica PLC 000 Coventry Building Society	GBP	5.875%	19/09/2033 12/03/2030	54,914 99,999	0.40
	000 Coventry Building Society	GBP	2.000%	20/12/2030	80,655	0.72
	000 Diageo Finance PLC	GBP	2.750%	08/06/2038	95,128	0.69
	000 Direct Line Insurance Group PLC	GBP	4.750%	Perp.	169,504	1.23
	000 ENW Finance PLC	GBP	4.893%	24/11/2032	98,104	0.71
84,6	616 Eversholt Funding PLC	GBP	2.742%	30/06/2040	70,011	0.51
	000 Gatwick Airport Finance PLC	GBP	4.375%	07/04/2026	97,051	0.70
	000 HSBC Holdings PLC	GBP	1.750%	24/07/2027	115,834	0.84
	000 HSBC Holdings PLC	GBP	7.000%	07/04/2038	53,729	0.39
	000 HSBC Holdings PLC	GBP	6.000%	29/03/2040	59,345	0.43
	000 Informa PLC	GBP	3.125%	05/07/2026	95,362	0.69
	Motability Operations Group PLC	GBP	5.625%	11/09/2035	103,705	0.75
	000 National Grid Electricity Distribution West Midlands PLC 000 National Grid Electricity Distribution West Midlands PLC	GBP GBP	6.000% 5.750%	09/05/2025 16/04/2032	100,485 127,009	0.73 0.92
	National Grid Electricity Distribution West Midiands PLC NatWest Markets PLC	GBP	6.625%	22/06/2026	102,572	0.92
	Northern Powergrid Yorkshire PLC	GBP	5.625%	14/11/2033	102,372	0.74
	000 Northumbrian Water Finance PLC	GBP	4.500%	14/02/2031	92,930	0.67
	000 Notting Hill Genesis	GBP	3.250%	12/10/2048	69,506	0.50
	000 Pension Insurance Corp. PLC	GBP	4.625%	07/05/2031	111,112	0.81
	000 Pinewood Finance Co. Ltd.	GBP	3.625%	15/11/2027	92,528	0.67
	000 RI Finance Bonds No 3 PLC	GBP	6.125%	13/11/2028	100,718	0.73
	000 Rothesay Life PLC	GBP	7.734%	16/05/2033	106,096	0.77
100,0		GBP	2.875%	08/02/2034	81,087	0.59
	000 Santander UK Group Holdings PLC	GBP	2.920%	08/05/2026	292,908	2.12
	000 Severn Trent Utilities Finance PLC	GBP	4.625%	30/11/2034	92,554	0.67
	165 Telereal Secured Finance PLC	GBP	4.010%	10/12/2031	179,347	1.30
	700 Telereal Securitisation PLC—Series A8	GBP	4.974%	10/09/2027	67,939	0.49
79,2 144,4	252 Telereal Securitisation PLC—Series B5	GBP GBP	5.425%	10/12/2031	77,122	0.56
	20 Telereal Securitisation PLC—Series B6	GBP	6.088%	10/09/2031	121,579	0.88
	176 Tesco Property Finance 3 PLC	GBP	5.744%	13/04/2040	132,476	0.96

Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States  173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	nterest Rate	Maturity Date	Market Value GBP	% o Shareholders Equit
United Kingdom - (Continued) 100,000 United Croup PLC 6BP 100,000 United United Water Finance PLC 6BP 100,000 Virgin Money UK PLC 6BP 1100,000 Virgin Money UK PLC 6BP 150,000 Vorda O2 UK Financing I PLC 6BP 150,000 Vorda O2 UK Financing I PLC 6BP 150,000 Vorda Group PLC 6BP 150,000 Arkshire Building Society 6BP 125,000 Vorkshire Building Society 6BP 150,000 Argen, Inc. 6BP 150,000 Argen, Inc. 6BP 150,000 Arkshire Building Society 6BP 150,000 Bank of America Corp. 6BP 150,000 Beneral Motors Financial Co, Inc. 6BP 150,000 Motor Credit Co, LLC 6BP 100,000 Motor Ordit Co, LLC 6BP 100,000 Motor O				
San				
100,000   United Utilities Water Finance PLC   GBP   100,000   Vrigin Money UK PLC   GBP   150,000   Vrigin Money GEP   C   GBP   150,000   Vorkshire Building Society   GBP   GBP   150,000   Arat, Inc.   GBP   150,000   GBN of America Corp.   GBP   25,000   GBN of America Corp.   USD   150,000   General Motors Financial Co., Inc.   GBP   150,000   McDrand's Corp.   GBP   150,000   McGran Stantely   USD   150,000   McGran Stantely   USD   150,000   McGran Stantely   USD   150,000   Time Warner Cable LLC   GBP   174,000   Verzon Communications, Inc.   GBP   175,35%   Time Marker Sable LLC   GBP   174,58,818)   TOTAL MUTUAL FUNDS   GCost GBP 14,158,818   GBP   175,356   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   GBP   175,356   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,356   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,356   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,356   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,456   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,456   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,456   CHL Mortgage Pass-Through Trust 2007-4 Class 141   USD   175,456   CHL Mortgage	3.500%	15/10/2028	92,815	0.6
100,000   Virgin Money UK PLC   GBP	3.750%	22/10/2053	446,573	3.2
100,000	5.125%	06/10/2038	94,536	0.6
150,000   Vorkshire Building Society   GBP	4.000% 4.000%	25/09/2026 31/01/2029	97,784 86,420	0.7 0.6
150,000   Yorkshine Building Society   GBP	3.375%	08/08/2049	101,208	0.7
United States  100,000	6.375%	15/11/2028	153,831	1.1
100,000   Argen, Inc.   GBP   100,000   AT&T, Inc.   GBP   152,000   AT&T, Inc.   GBP   152,000   AT&T, Inc.   GBP   150,000   Bank of America Corp.   GBP   25,000   Bank of America Corp.   GBP   25,000   Bank of America Corp.   USD   194,000   Citigroup, Inc.   GBP   190,000   Ford Motor Credit Co. LLC   GBP   100,000   General Motors Financial Co., Inc.   GBP   125,000   JPMorgan Chase & Co.   GBP   100,000   Metropolitan Life Global Funding Class I   GBP   100,000   Metropolitan Life Global Funding Class I   GBP   225,000   Metropolitan Life Global Funding Class I   GBP   Multiple Class I   GBP   225,000   Metropolitan Life Global Funding Class I   GBP   Multiple Class I	3.511%	11/10/2030	112,959	0.8
100,000			5,151,241	37.3
100,000 AT&T, Inc.	4.000%	13/09/2029	95,101	0.6
100,000   ATX   Inc.   GBP	2.900%	04/12/2026	94,479	0.6
150,000   Bank of America Corp.   GBP   25,000   Bank of America Corp.   USD   194,000   Citigroup, Inc.   GBP   100,000   Ford Motor Credit Co. LLC   GBP   200,000   General Motors Financial Co., Inc.   GBP   125,000   JPMorgan Chase & Co.   GBP   125,000   JPMorgan Chase & Co.   GBP   100,000   McDonald's Corp.   GBP   100,000   McDonald's Corp.   GBP   100,000   McTropolitan Life Global Funding Class I   GBP   225,000   Morgan Stanley   USD   100,000   Realty Income Corp.   GBP   100,000   Time Warner Cable LLC   GBP   100,000   Time Warner Cable LLC   GBP   174,000   Verizon Communications, Inc.   GBP   T74,000   Verizon C	4.375%	14/09/2029	145,964	1.0
25,000   Bank of America Corp.   USD   194,000   Ciligroup, Inc.   GBP   194,000   Ciligroup, Inc.   GBP   100,000   Ford Motor Credit Co. LLC   GBP   200,000   General Motors Financial Co., Inc.   GBP   125,000   JMorgan Chase & Co.   GBP   100,000   McDonald's Corp.   GBP   100,000   McDonald's Corp.   GBP   100,000   McDonald's Corp.   GBP   100,000   Morgan Stanley   USD   100,000   Morgan Stanley   USD   100,000   Gealty Income Corp.   GBP   100,000   Time Warner Cable LLC   GBP   174,000   Verizon Communications, Inc.   GBP   T74,000   Verizon Communications, Inc.   GBP   V	4.250%	01/06/2043	81,455	0.5
194,000   Citigroup, Inc.   GBP	3.584%	27/04/2031	138,293	1.0
100,000   Ford Motor Credit Co. LLC   GBP   200,000   General Motors Financial Co., Inc.   GBP	5.288%	25/04/2034	19,283	0.1
200,000   General Motors Financial Co., Inc.   GBP   125,000   Pil/morgan Chase & Co.   GBP   125,000   McDonald's Corp.   GBP   100,000   McDonald's Corp.   GBP   100,000   McDonald's Corp.   GBP   225,000   Morgan Stanley   USD   100,000   Realty Income Corp.   GBP   100,000   Time Warner Cable LLC   GBP   174,000   Verizon Communications, Inc.   GBP   174,000   Verizon Communications, Inc.   GBP   TOTAL BONDS   GCOST GBP 13,974,498)   TOTAL BONDS   GCOST GBP 13,974,498   TOTAL BONDS   GCOST GBP 14,320   GCOST GBP 14,158,818   TOTAL MUTUAL FUNDS   GCOST GBP 14,158,818   GCOST GBP	5.150%	21/05/2026	195,306	1.4
125,000	2.748%	14/06/2024	99,854	0.7
100,000   McDonald's Corp.   GBP   100,000   Mctropolitan Life Global Funding Class I   GBP   225,000   Morgan Stanley   USD   100,000   Realty Income Corp.   GBP   100,000   Time Warner Cable LLC   GBP   100,000   Time Warner Cable LLC   GBP   100,000   Time Warner Cable LLC   GBP   GBP   T74,000   Verizon Communications, Inc.   GBP   GBP   T74,000   Verizon Communications, Inc.   GBP   T75,000	5.150%	15/08/2026	197,974	1.43
100,000 Metropolitan Life Global Funding Class I GBP 225,000 Morgan Stanley USD 100,000 Realty Income Corp. GBP 100,000 Time Warner Cable LLC GBP 174,000 Verizon Communications, Inc. GBP  TOTAL BONDS (cost GBP 13,974,498)  TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds — 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 IShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations — 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD 10 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	0.991%	28/04/2026	120,210	0.8
225,000 Morgan Stanley 100,000 Realty Income Corp. 100,000 Time Warner Cable LLC GBP 174,000 Verizon Communications, Inc.  TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds – 1.35% Ireland 17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	3.750%	31/05/2038	84,465	0.6
100,000 Realty Income Corp. GBP 100,000 Time Warner Cable LLC 174,000 Verizon Communications, Inc.  TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds – 1.35% Ireland 17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	5.000%	10/01/2030	100,288	0.73
100,000 Time Warner Cable LLC 174,000 Verizon Communications, Inc.  TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	5.164%	20/04/2029	175,132	1.2
TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	5.750%	05/12/2031	101,472	0.74
TOTAL BONDS (cost GBP 13,974,498)  Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	5.250% 4.750%	15/07/2042 17/02/2034	82,052 165,705	0.59 1.20
Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States  173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	4.73070	11/02/2004	1,897,033	13.74
Holdings Security Description  Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			1,007,000	10.7
Mutual Funds – 1.35% Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States  173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			12,914,883	93.52
Ireland  17 Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(a)</sup> 44 iShares USD Corp. Bond UCITS ETF  TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			Market Value GBP	% of Shareholders Equity
TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)				
TOTAL MUTUAL FUNDS (cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market Non-Agencies Asset Backed Obligations – 0.84% United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)				
(cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84%  United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			182,553 3,487	1.32 0.00
(cost GBP 184,320)  TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84%  United Kingdom  34,639 Canary Wharf Finance II PLC Class A1 GBP  United States  173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			186,040	1.35
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost GBP 14,158,818)  Holdings Security Description Currency Int  Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84%  United Kingdom  34,639 Canary Wharf Finance II PLC Class A1 GBP  United States  173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			186,040	1.35
Holdings Security Description Currency Int  Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84%  United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			,	
Transferable securities dealt in another regulated market  Non-Agencies Asset Backed Obligations – 0.84%  United Kingdom 34,639 Canary Wharf Finance II PLC Class A1 GBP  United States 173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)			13,100,923	94.87
Non-Agencies Asset Backed Obligations - 0.84%   United Kingdom	nterest Rate	Maturity Date	Market Value GBP	% o Shareholders Equity
Non-Agencies Asset Backed Obligations - 0.84%   United Kingdom				
United Kingdom				
34,639 Canary Wharf Finance II PLC Class A1 GBP  United States				
173,558 CHL Mortgage Pass-Through Trust 2007-4 Class 1A1 USD 63,606 RALI Series 2006-QS12 Trust Class 1A1 USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	6.455%	22/10/2033	35,430	0.26
63,606 RALI Series 2006-QS12 Trust Class 1A1  USD  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)				_
TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost GBP 433,429)	6.000%	25/05/2037	59,699	0.43
(cost GBP 433,429)	6.500%	25/09/2036	20,777	0.1
(cost GBP 433,429)			80,476	0.58
TOTAL TRANSFERARI E SECURITIES DEALT IN ANOTHER RECULATED MARKET			115,906	0.84
(cost GBP 433,429)			115,906	0.84
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost GBP 14,592,247)			13,216,829	95.71

Contracts   Security   Description   Long   GIBP   GIBP     1   UK Long   GIB   Bond Futures 28 (0)2024   Long   1,348,820   13,860   13,860     Contracts   Co	Number of Contracts S	Security Description				Commitment Market Value GBP	Unrealised Gain GBP	% of Shareholders Equity
	` '							0.02
USD   1   US Tensery Long Roof Entures 1000/2024   Short   (81,172)   551   19   19   19   19   19   19   1		·			-			0.00
1   US Teasury Long Bond Futures 1990/2024   Sond					-	77,734	2,683	0.02
8 UST Tessuary Notes STYR Futures 1909/2024 (1) US Treasury Ultra Long Bond Futures 1909/2024 (3) US Treasury Ultra Long Bond Futures 1909/2024 (4) US Commitment Market Value Contracts (3) US Contracts (4) Us Long Gill Bond Futures 2009/2024 (4) US Commitment Market Value Contracts (4) Us Long Gill Bond Futures 2009/2024 (5) US Commitment Market Value Commitment Value			: 10/00/202/		Short	(91 172)	551	0.00
1   1   1   1   1   1   1   1   1   1								0.00
UNREALISED GAIN ON FUTURES CONTRACTS  Number of Contracts  Security Description  GBP  14 UK Long Git Bond Futures 2600/2024 Long 1.348.602 (13.860)  UNREALISED LOSS ON FUTURES CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FUTURES CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FUTURES CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FUTURES CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FUTURES CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED GAIN ON FORWARD CURRENCY  Seguity Description  Maturity Date  Manount  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS  Unrealised Gain (Date of Futures 2600/2024)  UNREALISED LOSS ON	(1) U	JS Treasury Notes 5YR Futures	30/09/2024		-		19	0.00
Number of   Commitment   Market Value   Commitment   Co	(3) U	JS Treasury Ultra Long Bond Fu	utures 19/09/2024		Short	(288,727)	3,307	0.02
Number of Security Description   Security						219,963	4,728	0.03
Number of Contracts         Security Description         Market Value (RSP)         GBP GRP           1         UK Long (SIR Bord Futures 26/19/2024)         Long         1,348,620	UNREALISED G	SAIN ON FUTURES CONTR	ACTS				7,411	0.05
14   UK Long of Bond Futures 2609/2024   Long   1,348,620   (13,860)		Security Description				Market Value	Loss	% of Shareholders' Equity
Currency							//	42.42
Currency					Long	1,348,620	,	(0.10)
Currency         Amount Bought Bought Principle         Currency Solid         Amount Solid         Maturity Date         Maturity Date         Share Gain (Loss)         Maturity Date         963,962 (136,733)         Use (137,733)			CAC13				(13,800)	(0.10)
Currency   Bought   Currency   Sold   Date   GRP   G	roiward Curre	ency contracts – 0.07 /6					Unrealised	% of
Sep	Currency		Currency				/ Gain	Shareholders' Equity
Unrealised   Maturity   Currency   Amount   Bought   Currency   Currency   Sold   Sold   Currency   Contracts   Currency   Contracts   Currency   Contracts   Currency   Contracts   Currency   Cur	GBP	963,952	USD	1,218,111		02/07/2024	9,266	0.07
Currency         Amount Bought Page   Currency         Amount Bought Page   Currency         Amount Sold         Maturity Date         Maturity Date         Maturity Page   Call Sold Date   Call Sold	GBP	187,733	EUR	218,074		30/07/2024	1,528	0.01
Currency   Bought   Currency   Sold   Currenc	UNREALISED G	SAIN ON FORWARD CURR	ENCY CONTRACTS				10,794	0.08
Currency   Bought   Currency   Sold   Date   GBP		Amount		Amount		Maturity		% of Shareholders
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS	Currency		Currency					Equity
Options - (0.00%)   Security Description   Maturity Date   Strike Price   Strike Price   GBP   Market Value GBP   GBP   GBP	USD	35,838	GBP	28,769		02/07/2024	1 (680)	(0.01)
Holdings   Security Description   Maturity Date   Strike Price   Gain/(Loss)   Market Value   Gain/(Loss)   Gain	UNREALISED L	OSS ON FORWARD CURR	ENCY CONTRACTS				(680)	(0.01)
Name	Options - (0.00	0%)				Unrealised		% of
Purchased Options   EUR					a a.	Gain/(Loss)		Shareholders'
Sum   Sum	Holdings			Maturity Date	Strike Price	GBP	GBP	Equity
Second   S		•						
Strike 2.05	590,00		R Swaption	Expires 09/05/2025	Strike 2.50	(388)	563	0.00
Content   Cont				•				0.00
TOTAL PURCHASED OPTIONS (cost GBP 3,879)   3,115			•	·				0.01
TOTAL PURCHASED OPTIONS (cost GBP 3,879)   3,115	600,00	00 Call 3 month EURIBOI	R Swaption	Expires 28/11/2025	Strike 2.38			0.01
Cost GBP 3,879    Written Options   FUR   Page 2016   Page 2016	TOTAL PURCHA	ASED OPTIONS				(764)	3,115	0.02
COLUMN   C							3,115	0.02
(70,000)         Call 6 month EURIBOR Swaption         Expires 09/05/2025         Strike 2.36         300         (713)           (70,000)         Call 6 month EURIBOR Swaption         Expires 29/05/2025         Strike 2.33         (79)         (726)           (70,000)         Call 6 month EURIBOR Swaption         Expires 10/11/2025         Strike 2.32         301         (1,022)           (70,000)         Call 6 month EURIBOR Swaption         Expires 28/11/2025         Strike 2.40         (94)         (1,193)           TOTAL WRITTEN OPTIONS								
(70,000)       Call 6 month EURIBOR Swaption       Expires 29/05/2025       Strike 2.33       (79)       (726)         (70,000)       Call 6 month EURIBOR Swaption       Expires 10/11/2025       Strike 2.32       301       (1,022)         (70,000)       Call 6 month EURIBOR Swaption       Expires 28/11/2025       Strike 2.40       (94)       (1,193)         TOTAL WRITTEN OPTIONS	(70,00		R Swaption	Expires 09/05/2025	Strike 2.36	300	(713)	(0.00)
(70,000)         Call 6 month EURIBOR Swaption         Expires 28/11/2025         Strike 2.40         (94)         (1,193)           428         (3,654)    TOTAL WRITTEN OPTIONS	(70,00	00) Call 6 month EURIBO	R Swaption	Expires 29/05/2025	Strike 2.33	(79)		(0.00)
TOTAL WRITTEN OPTIONS 428 (3,654)		,		•				(0.01)
TOTAL WRITTEN OPTIONS	(70,00	00) Call 6 month EURIBOI	R Swaption	Expires 28/11/2025	Strike 2.40			(0.01)
	TOTAL WOITTE	N OPTIONS				428	(3,654)	(0.02)
(3,034)	(cost GBP (4,08						(3,654)	(0.02)
TOTAL OPTIONS (cost GBP (203)) (539)							(530)	(0.00)

Swap Contracts - Net Local	- 0.08%				Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain GBP	Shareholders Equity
	Interest Rate Swaps					
2,440,000	Fixed 4.000%	Floating (AUD 3 month BBSW)	AUD	19/06/2026	6,400	0.05
160,000	Fixed 3.750%	Floating (AUD 3 month BBSW)	AUD	29/06/2026	122	0.00
84.300	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	1,037	0.01
190,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	634	0.00
480,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	259	0.00
280,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	362	0.00
500,000	Fixed 1.000%	Floating (CHF 1 month SARON)	CHF	19/06/2026	2,124	0.02
160,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)	EUR	21/09/2024	271	0.00
350,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	982	0.01
100,135	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	419	0.00
		- '	EUR			0.00
360,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		19/06/2027	2,770	
160,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	20/05/2029	13,604	0.10
80,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	990	0.01
30,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2044	679	0.01
120,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	3,712	0.03
90,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	100	0.00
450,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2034	10,376	0.08
20,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	531	0.00
320,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2039	9,993	0.07
260,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2054	12,781	0.09
220,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	9,971	0.07
660.000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	639	0.00
200,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	109	0.00
40,000	Fixed 2.750%	Floating (SEK 3 month STIBOR)	SEK	19/06/2029	82	0.00
		,				
40,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	491	0.00
490,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	109	0.00
150,493	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	787	0.01
20,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	94	0.00
UNREALISED GAIR	N ON INTEREST RATE SWAPS				80,428	0.58
	Credit Default Swaps					
52,054	Floating (Stellantis NV)	Fixed 5.000%	EUR	20/12/2028	105	0.00
39,978	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	145	0.00
2,100,000	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	12,451	0.09
284,113	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	2,064	0.02
749,992	Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2028	3,031	0.02
	Investment Grade 41 Version 1 Index)					
	N ON CREDIT DEFAULT SWAPS				17,796	0.13
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				98,224	0.71
Net Local Notional					Unrealised Loss	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	GBP	Equity
	Interest Rate Swaps					
290,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	(2,850)	(0.02)
1,020,000	Floating (BRL 1 month BRCDI)	Fixed 12.064% Fixed 10.850%	BRL	02/01/2025	(2,650)	(0.02)
	- '					. ,
550,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(1,395)	(0.01)
1,440,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(1,523)	(0.01)
160,051	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(19)	(0.00)
190,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(1,130)	(0.01)
100,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(1,134)	(0.01)
50,000	Fixed 2.000%	Floating (CNY 3 month CNRR)	CNY	19/06/2029	(26)	(0.00)
4,070,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(388)	(0.00)
300,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2029	(3,154)	(0.02)
230,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(4,497)	(0.03)
460,000	Floating (GBP 1 month SONIA)	Fixed 4.500%	GBP	19/06/2025	(1,338)	(0.01)
790,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(3,680)	(0.03)
610,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(5,954)	(0.04)
80,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2028	(955)	(0.01)
130,000	Floating (GBP 1 month SONIA)	Fixed 3.750 %	GBP	19/06/2029	(1,998)	(0.02)
20,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(430)	(0.02)
•	- '					
33,498	Fixed 3.800%	Floating (GBP 1 month SONIA)	GBP	31/07/2035	(436)	(0.00)
370,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2044	(14,664)	(0.11)
150,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/12/2062	(13,766)	(0.10)
100,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/12/2072	(11,050)	(0.08)
4,000,000	Floating (JPY 1 month TONAR)	Fixed 1.000%	JPY	19/06/2034	(461)	(0.01)

Contracts -	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss GBP	% of Shareholders Equity
	Interest Rate Swaps – (Continued)					
80,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	(0)	(0.00)
10,930,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(6,765)	(0.05)
50,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(415)	(0.00)
14,450,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(7,155)	(0.05)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(86,565)	(0.63)
	Credit Default Swaps					
150,000	Floating (Unibail-Rodamco-Westfield SE)	Fixed 1.000%	EUR	20/06/2024	(30)	(0.00)
51,375	Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(99)	(0.00)
75,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	EUR	20/06/2029	(284)	(0.00)
51.119	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(134)	(0.00)
49,000	Fixed 1.000%	Floating (Renault SA)	EUR	20/06/2029	(1)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(548)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(87,113)	(0.63)
MARKET VALUE O					13,231,066	95.81
OTHER ASSETS A					578,391	4.19
SHAREHOLDERS'	EQUITY				13,809,457	100.00
					Market Value	% of
TOTAL INVESTME	NTS				GBP	Shareholders' Equity
Total Investments exclu	uding derivatives (cost GBP 14,592,247)				13,216,829	95.71
Unrealised gain on futu	ires contracts				7,411	0.05
Unrealised loss on futu	ires contracts				(13,860)	(0.10)
Unrealised gain on forv					10,794	0.08
Unrealised loss on forw					(680)	(0.01)
	ased options (cost GBP 3,879)				3,115	0.02
	options (cost GBP (4,082))				(3,654)	(0.02)
Unrealised gain on swa					98,224	0.71
Unrealised loss on swa	ap contracts				(87,113)	(0.63)
Other Assets and Liabi	lities				578,391	4.19
Shareholders' Equ	ity				13,809,457	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Morgan Stanley & Co. International PLC, Royal Bank of Canada and State Street Bank & Trust.

The counterparties for options contracts were BNP Paribas SA and Citibank NA.

The counterparties for swap contracts were Credit Suisse and Merrill Lynch International.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - 58.85%	curities admitted to an official exchange listing					
Canada	Bank of Montreal	USD	5.300%	05/06/2026	1,746,937	0.43
	Bank of Montreal	USD	6.305%	29/09/2049	860,592	0.43
	Canadian Imperial Bank of Commerce	USD	5.615%	17/07/2026	1,788,402	0.44
	Royal Bank of Canada	USD	4.875%	19/01/2027	2,039,341	0.51
2,475,000	Toronto-Dominion Bank	USD -	3.766%	06/06/2025	2,433,123	0.60
 Denmark					8,868,395	2.19
	Danske Bank A/S <sup>(a)</sup>	USD	3.244%	20/12/2025	492,455	0.12
India 930,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	876,293	0.22
Indonesia 510,000	Portaming Porsors DT	USD	1.400%	00/02/2026	475 200	0.12
Ireland	Pertamina Persero PT	090	1.400%	09/02/2026	475,200	0.12
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	1,133,516	0.28
<b>Japan</b> 1,297,000,000	Japan Treasury Discount Bill—Series 1215	JPY	0.000%	03/06/2024	8,277,755	2.04
	Japan Treasury Discount Bill—Series 1216	JPY	0.000%	10/06/2024	4,059,059	1.00
	Japan Treasury Discount Bill—Series 1222	JPY	0.000%	08/07/2024	6,402,463	1.58
2,090,000	Mitsubishi UFJ Financial Group, Inc.	USD	5.063%	12/09/2025	2,084,671	0.51
3,891,000	Mitsubishi UFJ Financial Group, Inc.	USD	0.962%	11/10/2025	3,823,374	0.94
1,817,000	Mizuho Financial Group, Inc.	USD	2.839%	16/07/2025	1,809,986	0.45
555,000	Nomura Holdings, Inc.	USD	5.099%	03/07/2025	550,688	0.13
	Sumitomo Mitsui Financial Group, Inc.	USD	0.948%	12/01/2026	279,474	0.07
	Sumitomo Mitsui Financial Group, Inc.	USD	5.880%	13/07/2026	5,338,827	1.32
1,635,000	Sumitomo Mitsui Trust Bank Ltd. (a)	USD -	5.200%	07/03/2027	1,629,784	0.40
Mexico					34,256,081	8.44
	Mexico City Airport Trust	USD	4.250%	31/10/2026	878,682	0.22
Netherlands	INC Cross NV	LICD	2 0000/	20/02/2026	1 200 F01	0.22
	ING Groep NV Prosus NV	USD USD	3.869% 3.257%	28/03/2026 28/06/2028	1,280,591 1,031,800	0.32 0.25
1,120,000	FIDSUS IVV	-	3.231 /6	20/00/2020	2,312,391	0.23
Peru					2,012,001	0.57
	Peru Government International Bond	USD	2.392%	23/01/2026	884,095	0.22
<b>Romania</b> 890,000	Romania Government International Bond	USD	5.250%	25/11/2027	874,554	0.21
Singapore	Discontinuo de Fatornico a Dividad	1100	4.0500/	40/05/0005	2 200 500	0.04
3,825,000 Spain	Pfizer Investment Enterprises Pte Ltd.	USD	4.650%	19/05/2025	3,800,520	0.94
-	Banco Santander SA	USD	5.147%	18/08/2025	1,387,904	0.34
Switzerland						
	Credit Suisse AG	USD	3.700%	21/02/2025	1,858,252	0.46
	UBS AG—Series WI	USD	1.250%	01/06/2026	1,981,784	0.49
2,194,000	UBS Group AG <sup>(a)</sup>	USD -	2.593%	11/09/2025	2,173,771	0.53
United Arab Emir	rates				6,013,807	1.48
	Abu Dhabi Government International Bond	USD	2.125%	30/09/2024	1,056,625	0.26
United Kingdom	Barclays PLC	USD	A 2270/	10/04/2020	1 922 265	0.45
	HSBC Holdings PLC	USD	4.337% 2.999%	10/01/2028 10/03/2026	1,822,365 719,506	0.45 0.18
	HSBC Holdings PLC	USD	7.390%	03/11/2028	2,037,424	0.18
	Lloyds Banking Group PLC	USD	4.716%	11/08/2026	1,244,577	0.30
	Standard Chartered PLC <sup>(a)</sup>	USD	2.819%	30/01/2026	1,046,245	0.26
,,0		-			6,870,117	1.69
United States						
	AbbVie, Inc.	USD	2.950%	21/11/2026	1,590,814	0.39
1,145,000	AbbVie, Inc.	USD	4.800%	15/03/2027	1,137,786	0.28

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	· ·					
United States – (C		1100	F 4500/	04/00/0007	0.400.004	0.54
	AGCO Corp. American Express Co.	USD USD	5.450% 4.990%	21/03/2027 01/05/2026	2,192,081 1,892,713	0.54 0.47
	•	USD	2.400%	15/03/2025	414,328	0.10
	American Tower Corp.	USD	3.375%	15/10/2026	612,654	0.15
	Amgen, Inc.	USD	2.200%	21/02/2027	1,815,935	0.45
750,000	Bank of America Corp.	USD	0.981%	25/09/2025	738,772	0.18
	Bank of America Corp.	USD	5.080%	20/01/2027	2,100,533	0.52
	Bank of New York Mellon Corp.	USD	4.947%	26/04/2027	3,175,072	0.78
	Becton Dickinson & Co.	USD USD	3.363%	06/06/2024 15/01/2026	3,206,000	0.79 0.05
	Berry Global, Inc. Campbell Soup Co.	USD	1.570% 5.200%	19/03/2027	210,713 1,320,053	0.05
	Capital One Financial Corp.	USD	7.149%	29/10/2027	2,036,015	0.50
	Carrier Global Corp.	USD	5.800%	30/11/2025	1,833,066	0.45
806,000	Caterpillar Financial Services Corp.	USD	5.865%	13/06/2025	808,805	0.20
	CenterPoint Energy, Inc.	USD	5.250%	10/08/2026	1,230,319	0.30
	Charles Schwab Corp.	USD	2.450%	03/03/2027	2,048,291	0.51
	Citigroup, Inc.	USD	1.281%	03/11/2025	1,029,619	0.25
	Citigroup, Inc.	USD USD	6.040%	25/01/2026	2,052,193	0.51 0.29
	Citigroup, Inc. Constellation Brands, Inc.	USD	3.106% 5.000%	08/04/2026 02/02/2026	1,162,854 823,779	0.29
	Crown Castle, Inc.	USD	1.350%	15/07/2025	476,660	0.12
	CVS Health Corp.	USD	5.000%	20/02/2026	3,794,611	0.94
	Deutsche Bank AG	USD	4.162%	27/08/2025	819,235	0.20
700,000	eBay, Inc.	USD	1.400%	10/05/2026	649,054	0.16
2,725,000	GE HealthCare Technologies, Inc.—Series WI	USD	5.600%	15/11/2025	2,726,744	0.67
	General Mills, Inc.	USD	4.700%	30/01/2027	1,667,405	0.41
	General Motors Financial Co., Inc.	USD	3.800%	07/04/2025	2,007,095	0.50
	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	1,914,665	0.47
	General Motors Financial Co., Inc. Humana, Inc.	USD USD	2.350% 1.350%	26/02/2027 03/02/2027	2,201,716 2,204,534	0.54 0.54
6,090,000		USD	5.197%	15/06/2027	6,089,574	1.50
1,300,000	_	USD	4.875%	10/02/2026	1,291,953	0.32
	Intercontinental Exchange, Inc.	USD	3.650%	23/05/2025	643,832	0.16
300,000	-	USD	0.950%	15/07/2025	285,657	0.07
4,200,000	John Deere Capital Corp.	USD	2.125%	07/03/2025	4,100,586	1.01
3,950,000	JPMorgan Chase & Co.	USD	0.824%	01/06/2025	3,950,000	0.97
2,033,000	~	USD	1.561%	10/12/2025	1,988,965	0.49
2,360,000	-	USD	1.045%	19/11/2026	2,209,078	0.54
885,000		USD USD	5.450%	15/09/2026	887,814	0.22 0.31
1,300,000 2,375,000	Morgan Stanley Morgan Stanley	USD	1.164% 0.985%	21/10/2025 10/12/2026	1,276,236 2,213,286	0.55
4,357,000	· ·	USD	5.050%	28/01/2027	4,327,503	1.07
2,380,000	· ·	USD	1.593%	04/05/2027	2,208,307	0.54
	Morgan Stanley—Series I	USD	0.864%	21/10/2025	441,365	0.11
1,500,000	NextEra Energy Capital Holdings, Inc.	USD	6.051%	01/03/2025	1,503,405	0.37
1,855,000	NextEra Energy Capital Holdings, Inc.	USD	4.625%	15/07/2027	1,820,553	0.45
	NiSource, Inc.	USD	0.950%	15/08/2025	662,459	0.16
	NiSource, Inc.	USD	3.490%	15/05/2027	237,710	0.06
	Nucor Corp.	USD	3.950%	23/05/2025 10/11/2025	300,660 904.455	0.07 0.22
	Oracle Corp. O'Reilly Automotive, Inc.	USD USD	5.800%	20/11/2026		0.22
	Otis Worldwide Corp.	USD	5.750% 2.056%	05/04/2025	1,266,584 1,859,810	0.46
	Pioneer Natural Resources Co.	USD	5.100%	29/03/2026	1,689,440	0.42
	PNC Financial Services Group, Inc.	USD	5.812%	12/06/2026	1,622,414	0.40
1,000,000	Public Service Enterprise Group, Inc.	USD	2.875%	15/06/2024	998,170	0.25
	Realty Income Corp.	USD	5.050%	13/01/2026	1,505,531	0.37
	Revvity, Inc.	USD	1.900%	15/09/2028	676,985	0.17
	RTX Corp.	USD	5.750%	08/11/2026	1,792,413	0.44
	Santander Holdings USA, Inc.	USD	4.260%	09/06/2025	728,796	0.18
	Southern Co. Southern Power Co.	USD USD	5.150% 0.900%	06/10/2025 15/01/2026	1,001,553 209,052	0.25 0.05
	Thermo Fisher Scientific, Inc.	USD	5.000%	05/12/2026	1,756,850	0.43
	T-Mobile USA, Inc.	USD	2.250%	15/02/2026	1,832,387	0.45
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	1,811,867	0.45
	Truist Financial Corp.	USD	4.123%	06/06/2028	2,032,452	0.50
	United States Treasury Bill	USD	0.000%	04/06/2024	4,431,258	1.09
769,100	United States Treasury Bill	USD	0.000%	13/08/2024	761,134	0.19
	United States Treasury Note/Bond	USD	0.375%	15/08/2024	1,447,016	0.36
	United States Treasury Note/Bond	USD	3.500%	15/09/2025	4,088,573	1.01
	United States Treasury Note/Bond	USD	0.375%	30/11/2025	7,885,930	1.94
18,549,700	United States Treasury Note/Bond	USD	0.500%	31/05/2027	16,405,615	4.04

Ualdinna	Security Description	Currency	Internet Date	Maturity Data	Market Value USD	% of Shareholders
Holdings	<u> </u>	Currency	Interest Rate	Maturity Date	090	Equity
Bonds – (Cont	· ·					
13 287 100	United States Treasury Note/Bond	USD	4.500%	30/04/2029	12,150,430	3.00
	US Bancorp	USD	2.215%	27/01/2028	2,057,206	0.51
	VICI Properties LP	USD	4.375%	15/05/2025	1,460,035	0.36
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	1,811,215	0.45
3,505,000	Wells Fargo & Co.	USD	2.406%	30/10/2025	3,456,841	0.88
2,065,000	Wells Fargo & Co.	USD	4.540%	15/08/2026	2,040,055	0.50
594,000	Xcel Energy, Inc.	USD _	3.350%	01/12/2026	564,971	0.14
					168,582,095	41.55
TOTAL BONDS (cost USD 241,2	54,981)				238,762,730	58.85
					Market Value	% o Shareholders
Holdings	Security Description				USD	Equity
Mutual Funds - Ireland	- 5.18%					
	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class)(b)				21,030,039	5.18
TOTAL MUTUAI (cost USD 21,03					21,030,039	5.18
TOTAL TRANSF (cost USD 262,2	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 85,020)	G			259,792,769	64.03
						% o
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders Equity
Transferable s	ecurities dealt in another regulated market					
Bonds – 10.37	•					
Australia	76					
	APA Infrastructure Ltd. (a)	USD	4.200%	23/03/2025	406,735	0.10
	Macquarie Group Ltd. (a)	USD	1.201%	14/10/2025	1,301,534	0.32
, , , , , , ,		-			1,708,269	0.42
 Denmark					1,700,209	0.42
	Danske Bank A/S <sup>(a)</sup>	USD	0.976%	10/09/2025	493,060	0.12
France						
2,035,000	Banque Federative du Credit Mutuel SA <sup>(a)</sup>	USD	4.524%	13/07/2025	2,013,531	0.50
	Banque Federative du Credit Mutuel SA <sup>(a)</sup>	USD	4.935%	26/01/2026	2,052,384	0.51
	BPCE SA <sup>(a)</sup>	USD	5.203%	18/01/2027	2,192,894	0.54
	Societe Generale SA <sup>(a)</sup>	USD	5.519%	19/01/2028	2,047,509	0.50
	Societe Generale SA <sup>(a)</sup>	USD	2.226%	Perp.	942,594	0.23
		-			9,248,912	2.28
					9,240,912	2.20
2,145,000	AIB Group PLC <sup>(a)</sup>	USD	7.583%	14/10/2026	2,191,461	0.54
Netherlands	·					
	Cooperatieve Rabobank UA <sup>(a)</sup>	USD	4.655%	22/08/2028	2,045,358	0.51
	Enel Finance International NV <sup>(a)</sup>	USD	1.375%	02/11/2051	1,267,310	0.31
	Mondelez International Holdings Netherlands BV <sup>(a)</sup>	USD	4.250%	15/09/2025	1,470,572	0.36
1,100,000	monage memalena notange notana 27	-	1.20070	10/00/2020	4,783,240	1.18
Norway					4,700,240	1.10
•	DNB Bank ASA <sup>(a)</sup>	USD	5.896%	01/06/2030	2,196,745	0.54
Sweden	Skandinaviska Enskilda Banken AB <sup>(a)</sup>	LICD	6.0400/	17/44/2022	600.000	0.40
	Skandinaviska Enskiida Banken AB <sup>(-)</sup> Swedbank AB <sup>(a)</sup>	USD USD	6.242% 6.270%	17/11/2026 16/11/2026	623,980 1,179,982	0.16 0.29
1,175,000	Swedbalk Ab	- 03D	0.27076	10/11/2020		
					1,803,962	0.45
United States	Avinora Board of Bosonto Class C	1100	0.7000/	04/00/0004	05.000	0.00
	Arizona Board of Regents Class C	USD	0.769%	01/06/2024	65,000	0.02
	Aviation Capital Group LLC <sup>(a)</sup>	USD	1.950%	30/01/2026	211,140	0.05
+ 1,050,000	BMW US Capital LLC <sup>(a)</sup>	USD	3.250%	01/04/2025	1,031,195	0.25
0.050.055	Cargill, Inc. <sup>(a)</sup>	USD	4.500%	24/06/2026	3,305,244	0.83
	0.4 f T A7 01 A	1100				
430,000	City of Tucson AZ Class A	USD	0.459%	01/07/2024	428,267	
430,000 630,000	) City of Tucson AZ Class A ) County of Palm Beach FL Class B ) Equitable Financial Life Global Funding <sup>(a)</sup>	USD USD USD	0.459% 0.500% 1.400%	01/07/2024 01/12/2024 07/07/2025	428,267 615,395 405,892	0.11 0.15 0.10

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Conti	· ·					
United States – (0	Continued) Hyundai Capital America <sup>(a)</sup>	USD	5.300%	19/03/2027	2 104 220	0.54
	Penske Truck Leasing Co. Lp / PTL Finance Corp. (a)	USD	5.350%	12/01/2027	2,194,328 2,631,631	0.54
1,065,000	7	USD	5.265%	13/11/2026	1,069,590	0.26
2,195,000	3.,,	USD	5.450%	25/02/2027	2,189,403	0.54
460,000	University of Massachusetts Building Authority	USD	4.350%	01/11/2024	457,609	0.11
2,800,000		USD	5.500%	18/09/2026	2,793,364	0.69
2,200,000	•	USD	5.300%	22/03/2027	2,194,346	0.54
45,000	Wisconsin Department of Transportation	USD -	0.624%	01/07/2024	44,826	0.01
TOTAL BONDS					19,637,230	4.84
(cost USD 42,437	7,724)				42,062,879	10.37
Agencies Asset United States	t Backed Obligations – 5.18%					
88,293	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.980%	25/01/2034	89,001	0.02
583,016	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	15/06/2041	540,064	0.13
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	15/07/2041	4,942	0.00
322,919	0 0 1 1 7, 1	USD	6.324%	25/01/2042	323,660	0.08
	Federal Home Loan Mortgage Corp. (FHLMC)(a)	USD	7.330%	25/04/2042	104,727	0.03
92,639	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000% 3.000%	15/08/2046 15/08/2046	84,936 84,992	0.02 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2049	97,947	0.02
808,351		USD	4.000%	15/05/2050	754,800	0.19
699,931	0 0 1 1	USD	4.000%	15/11/2054	668,887	0.16
25,830	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	25/04/2043	24,294	0.01
82,855	Federal National Mortgage Association (FNMA)	USD	5.845%	25/09/2046	81,923	0.02
375,042	. ,	USD	5.000%	01/10/2049	366,874	0.09
1,000,000	. ,	USD	5.000%	15/06/2039	990,547	0.24
4,000,000	0 0	USD	6.000%	15/06/2039	4,037,529	0.99
5,000,000	. ,	USD	6.000%	15/06/2054	5,010,742	1.23
2,000,000 518,010	. ,	USD USD	7.000% 4.500%	15/06/2054 20/08/2047	2,055,908 498,789	0.51 0.12
315,855	, ,	USD	5.000%	20/06/2048	311,190	0.12
28,439	. , ,	USD	5.000%	20/08/2048	27,965	0.01
375,021	, ,	USD	4.500%	20/09/2048	359,582	0.09
105,907	. , ,	USD	3.500%	20/10/2048	93,486	0.02
104,309	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	102,573	0.03
169,165	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	166,349	0.04
622,162	, ,	USD	4.500%	20/12/2048	595,383	0.15
680,005	, ,	USD	5.000%	20/12/2048	669,382	0.16
34,234	- · · · · · · · · · · · · · · · · · · ·	USD	4.500%	20/01/2049	32,714	0.01
822,993	, ,	USD	5.000%	20/01/2049	808,866 478.686	0.20
500,217 10,034	, ,	USD USD	4.500% 5.000%	20/03/2049 20/03/2049	478,686 9,858	0.12 0.00
816,155	, ,	USD	5.000%	20/04/2049	802,570	0.20
582,884	0 0	USD	5.000%	20/12/2049	574,768	0.14
193,464	, ,	USD	4.500%	20/03/2050	185,076	0.05
		-			21,039,010	5.18
TOTAL AGENCIE (cost USD 21,782	ES ASSET BACKED OBLIGATIONS 2,444)				21,039,010	5.18
	Asset Backed Obligations – 6.49%					
Cayman Islands	(4)					
	Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup>	USD	6.649%	18/04/2034	826,701	0.20
	CIFC Funding Ltd. 2017-2A Class AR <sup>(a)</sup>	USD	6.536%	20/04/2030	1,456,853	0.36
	CQS US CLO Ltd. 2021-1A Class A <sup>(a)</sup> ICG US CLO Ltd. 2014-1A Class A1A2 <sup>(a)</sup>	USD	6.806%	20/01/2035 20/10/2034	2,204,805	0.54
	Madison Park Funding XXX Ltd. 2018-30A Class A <sup>(a)</sup>	USD USD	6.786% 6.340%	15/04/2029	4,356,891 736,417	1.07 0.18
	Marble Point CLO XVII Ltd. 2020-1A Class A <sup>(a)</sup>	USD	6.886%	20/04/2029	2,003,412	0.18
	Marble Point CLO XXII Ltd. 2021-2A Class A <sup>(a)</sup>	USD	6.785%	25/07/2034	3,303,442	0.49
	OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup>	USD	6.475%	20/07/2030	1,803,119	0.45
	Tikehau US CLO I Ltd. 2021-1A Class A1 <sup>(a)</sup>	USD	6.809%	18/01/2035	2,102,087	0.52
					18,793,727	4.63
Ireland 2 476 000	Dunedin Park CLO DAC 1X Class AR	EUR	4.895%	20/11/2034	2,686,945	0.66
United States	Sandam dir olo bro in oladoni	LOIX	7.000/0	20/11/2004	2,000,040	0.50
	BX Trust 2022-CLS Class A <sup>(a)</sup>	USD	5.760%	13/10/2027	1,295,552	0.32

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Non-Agencies	Asset Backed Obligations – (Continued)					
United States – (	• ,					
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 <sup>(a)</sup>	USD	6.880%	25/10/2041	199,471	0.05
190,000	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/12/2041	191,868	0.05
113,709	Connecticut Avenue Securities Trust 2022-R05 Class 2M1 <sup>(a)</sup>	USD	7.230%	25/04/2042	114,914	0.03
	CSAIL Commercial Mortgage Trust 2015-C1 Class A4	USD	3.505%	15/04/2050	197,268	0.05
	CSAIL Commercial Mortgage Trust 2015-C2 Class A4	USD	3.504%	15/06/2057	416,549	0.10
	Illinois Student Assistance Commission 2010-1 Class A3	USD	6.509%	25/07/2045	33,883	0.01
1,300,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE Class A <sup>(a)</sup>	USD	2.854%	06/09/2038	1,219,422	0.30
6.694	Massachusetts Educational Financing Authority 2008-1 Class A1	USD	6.559%	25/04/2038	6,583	0.00
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D <sup>(a)</sup>	USD	3.060%	15/10/2048	119,612	0.03
	Nelnet Student Loan Trust 2012-3A Class A <sup>(a)</sup>	USD	6.138%	26/03/2040	368,890	0.09
693,310	Toyota Auto Receivables Owner Trust 2021-D Class A3	USD	0.710%	15/04/2026	678,390	0.17
		-			4,842,402	1.20
	FUNDED ASSET DANGED OR LOATIONS				7,072,702	1.20
cost USD 26,28	ENCIES ASSET BACKED OBLIGATIONS 5,104)				26,323,074	6.49
TOTAL TRANSF	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 90,505					89,424,963	22.04
Other Transfera	ahla Sacuritias					
Bonds – 0.21%	able Securities					
France						
	BPCE SA <sup>(a)</sup>	USD	6.309%	30/09/2028	548.886	0.14
United States						
	Great-West Lifeco US Finance 2020 LP <sup>(a)</sup>	USD	0.904%	12/08/2025	284,049	0.07
TOTAL BONDS						
(cost USD 845,06	66)				832,935	0.21
TOTAL OTHER T	RANSFERABLE SECURITIES 36)				832,935	0.21
	Deposit – 6.32%					
	·					
7 133 000	Nordea Bank Abp	USD	5.610%	19/02/2025	2,133,840	0.53
2,100,000	Notice Balik Aup	000	3.01070	13/02/2023	2,133,040	0.50
France						
	Credit Agricole Corporate and Investment Bank SA	USD	5.920%	28/08/2025	1.497.742	0.37
1,494,000	Credit Agricole Corporate and Investment Bank SA Credit Industriel et Commercial	USD USD	5.920% 5.610%	28/08/2025 14/02/2025	1,497,742 1,764,776	0.37 0.44
1,494,000	Credit Agricole Corporate and Investment Bank SA Credit Industriel et Commercial			28/08/2025 14/02/2025	1,764,776	0.44
1,494,000	•					
1,494,000 1,764,000	•				1,764,776	0.44
1,494,000 1,764,000 South Korea	Credit Industriel et Commercial	USD _	5.610%	14/02/2025	1,764,776 3,262,518	0.44
1,494,000 1,764,000 South Korea	•				1,764,776	0.44
1,494,000 1,764,000 South Korea 1,837,000	Credit Industriel et Commercial	USD _	5.610%	14/02/2025	1,764,776 3,262,518	0.44
1,494,000 1,764,000 South Korea 1,837,000	Credit Industriel et Commercial	USD _	5.610%	14/02/2025	1,764,776 3,262,518 1,839,886	0.44 0.81 0.45
1,494,000 1,764,000 South Korea 1,837,000 United States 2,159,000	Credit Industriel et Commercial  Kookmin Bank	USD -	5.980%	14/02/2025 29/01/2025	1,764,776 3,262,518	0.44 0.81 0.45
1,494,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA	USD -	5.610% 5.980% 5.290%	29/01/2025 21/02/2025	1,764,776 3,262,518 1,839,886 2,154,350	0.44 0.81 0.45 0.53 0.19
1,494,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA	USD USD USD USD	5.980% 5.290% 5.640%	29/01/2025 29/01/2025 21/02/2025 07/03/2025	1,764,776 3,262,518 1,839,886 2,154,350 780,194	0.44 0.87 0.45 0.55 0.11 0.68
1,494,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000 1,633,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC	USDUSDUSD USD USD USD USD	5.980% 5.290% 5.640% 5.650%	29/01/2025 29/01/2025 21/02/2025 07/03/2025 14/02/2025	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770	0.44 0.81 0.45 0.53 0.15 0.69 0.44
1,494,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000 2,960,000 4,003,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale	USD USD USD USD USD USD USD	5.980% 5.980% 5.640% 5.650% 5.560%	29/01/2025 29/01/2025 21/02/2025 07/03/2025 14/02/2025 11/10/2024	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339	0.44 0.81 0.45 0.53 0.15 0.66 0.40 0.77
1,494,000 1,764,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000 1,633,000 4,003,000 1,960,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale Skandinaviska Enskilda Banken AG	USD  USD  USD  USD  USD  USD  USD  USD	5.980% 5.980% 5.290% 5.640% 5.650% 5.930% 5.550% 5.610%	29/01/2025 29/01/2025 07/03/2025 14/02/2025 11/10/2024 20/03/2025 11/01/2025 14/02/2025	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770 4,002,105 1,960,214	0.44 0.81 0.45 0.53 0.11 0.66 0.44 0.73 0.99
1,494,000 1,764,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000 1,633,000 4,003,000 4,003,000 4,003,000 4,1,960,000 431,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale Skandinaviska Enskilda Banken AG Starbird Funding Corp.	USD  USD  USD  USD  USD  USD  USD  USD	5.980% 5.980% 5.640% 5.650% 5.930% 5.550% 5.610% 5.570%	29/01/2025 29/01/2025 21/02/2025 07/03/2025 14/02/2025 11/10/2024 20/03/2025 14/02/2025 01/10/2024	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770 4,002,105 1,960,214 431,113	0.44 0.81 0.45 0.53 0.11 0.66 0.40 0.77 0.98 0.44
1,494,000 1,764,000 1,764,000 South Korea 1,837,000 United States 2,159,000 780,000 2,813,000 1,633,000 4,003,000 4,003,000 4,003,000 4,1,960,000 431,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale Skandinaviska Enskilda Banken AG	USD  USD  USD  USD  USD  USD  USD  USD	5.980% 5.980% 5.290% 5.640% 5.650% 5.930% 5.550% 5.610%	29/01/2025 29/01/2025 07/03/2025 14/02/2025 11/10/2024 20/03/2025 11/01/2025 14/02/2025	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770 4,002,105 1,960,214	0.44
1,494,000 1,764,000 1,764,000 South Korea 1,837,000 2,159,000 780,000 2,813,000 1,633,000 2,960,000 4,003,000 1,960,000 431,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale Skandinaviska Enskilda Banken AG Starbird Funding Corp.	USD  USD  USD  USD  USD  USD  USD  USD	5.980% 5.980% 5.640% 5.650% 5.930% 5.550% 5.610% 5.570%	29/01/2025 29/01/2025 21/02/2025 07/03/2025 14/02/2025 11/10/2024 20/03/2025 14/02/2025 01/10/2024	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770 4,002,105 1,960,214 431,113	0.44 0.81 0.45 0.53 0.11 0.66 0.40 0.77 0.98 0.44
1,494,000 1,764,000 1,764,000 South Korea 1,837,000 2,159,000 2,813,000 1,633,000 4,003,000 4,003,000 1,960,000 431,000	Credit Industriel et Commercial  Kookmin Bank  BNP Paribas SA BNP Paribas SA HSBC Bank PLC ING US Funding LLC Kookmin Bank Norddeutsche Landesbank-Girozentrale Skandinaviska Enskilda Banken AG Starbird Funding Corp.	USD  USD  USD  USD  USD  USD  USD  USD	5.980% 5.980% 5.640% 5.650% 5.930% 5.550% 5.610% 5.570%	29/01/2025 29/01/2025 21/02/2025 07/03/2025 14/02/2025 11/10/2024 20/03/2025 14/02/2025 01/10/2024	1,764,776 3,262,518 1,839,886 2,154,350 780,194 2,813,594 1,633,339 2,962,770 4,002,105 1,960,214 431,113 1,651,248	0.44 0.81 0.45 0.53 0.15 0.66 0.40 0.77 0.98 0.44 0.11 0.41

Holdings	s	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Commo	ercial P	apers – 7.75%							
Japan									
		<ul><li>Sumitomo Mitsui Banking</li><li>Sumitomo Mitsui Banking</li></ul>	· .		USD USD	5.580% 5.670%	01/11/2024 18/03/2025	838,119 250,089	0.2
	230,000	o Sumitomo Mitsui Bankinį	g Corp.		03D	3.07076	10/03/2023		
								1,088,208	0.27
United S	States								
		American Honda Finance			USD	0.000%	13/06/2024	1,736,592	0.43
	. , . ,	Bank of America Securit     Bank Of Mantage	ies, Inc.		USD USD	0.000% 0.000%	23/09/2024 13/08/2024	3,234,933	0.80 0.49
		Bank Of Montreal     BASF SE			USD	0.000%	03/07/2024	1,991,834 445,791	0.48
1		Constellation Brands, Inc.	r		USD	0.000%	11/06/2024	1,140,993	0.28
		Credit Agricole Corporate			USD	0.000%	23/08/2024	4,938,108	1.22
		Duke Energy Corp.			USD	0.000%	18/06/2024	548,491	0.13
2	2,000,000	0 General Motors Financia	al Co., Inc.		USD	0.000%	09/08/2024	1,978,151	0.49
2	2,500,000	0 HSBC USA, Inc.			USD	0.000%	12/02/2025	2,403,535	0.59
	396,000	0 ING US Funding LLC			USD	5.560%	20/11/2024	396,025	0.10
		0 ING US Funding LLC			USD	5.630%	10/02/2025	953,225	0.23
		0 Intesa Funding LLC			USD	0.000%	09/01/2025	3,120,355	0.77
		0 LMA SA / LMA Americas	s LLC		USD	0.000%	11/07/2024	2,135,762	0.53
		0 Telus Corp.			USD	0.000%	10/09/2024	1,442,744	0.35
		0 Telus Corp.			USD	0.000%	25/09/2024	2,134,405	0.53
1	1,785,000	0 UBS AG			USD	0.000%	28/08/2024	1,761,066	0.43
								30,362,010	7.48
	COMME SD 31,46	ERCIAL PAPERS 60,323)						31,450,218	7.75
	T VALU SD 410,7	IE OF INVESTMENTS EXC 712,919)	LUDING DERIVATIVES					407,126,056	100.35
Futures	s Contra	acts – (0.01%)							
		(* * * * * * * * * * * * * * * * * * *					Commitment	Unrealised	% of
Number Contrac		Security Description					Market Value USD	Gain USD	Shareholders' Equity
		<b>EUR</b> German Federal Republic Bond	ds 5Y Futures 06/09/2024			Long	501,777	391	0.00
	(	GBP							
		UK Long Gilt Bond Futures 26/0	09/2024			Short	(245,786)	2,245	0.00
		USD	10/00/2024			Short	(4.462.425)	156	0.00
		US Treasury Long Bond Future US Treasury Notes 2YR Future				Long	(1,163,125) 114,698,054	10,337	0.00
		US Treasury Ultra Long Notes				Short	(2,916,875)	2,928	0.00
							110,618,054	13,421	0.00
UNREA	LISED	GAIN ON FUTURES CONTI	RACTS					16,057	0.00
							Commitment	Unrealised	% of
							Market Value USD	Loss USD	Shareholders Equity
Number		Security Description							=quity
Number Contrac	ets S	Security Description					030		
	ets S	Security Description  EUR  German Federal Republic Bond	ds 10YR Futures 06/06/2024			Long	140,660	(3,174)	(0.00)
	ets S	EUR German Federal Republic Bond					140,660	(3,174)	
	1 (29) L	EUR  German Federal Republic Bond  USD  US Treasury Notes 10YR Futur	res 19/09/2024			Short	140,660 (3,157,828)	(3,174)	(0.00)
	1 (29) L	EUR German Federal Republic Bond	res 19/09/2024				140,660 (3,157,828) 35,883,680	(3,174) (6,367) (38,248)	(0.00)
Contrac	1 (29) L 339 L	EUR German Federal Republic Bond USD US Treasury Notes 10YR Future US Treasury Notes 5YR Future	res 19/09/2024 es 30/09/2024			Short	140,660 (3,157,828)	(3,174) (6,367) (38,248) (44,615)	(0.00) (0.01)
UNREA	Ets	EUR  German Federal Republic Bond  USD  US Treasury Notes 10YR Futur	res 19/09/2024 es 30/09/2024			Short	140,660 (3,157,828) 35,883,680	(3,174) (6,367) (38,248)	(0.00) (0.01)
UNREA	Ets	German Federal Republic Bond USD US Treasury Notes 10YR Future US Treasury Notes 5YR Future  OSS ON FUTURES CONT Ency Contracts – 0.25%	res 19/09/2024 es 30/09/2024	Amount		Short	140,660 (3,157,828) 35,883,680 32,725,852	(3,174) (6,367) (38,248) (44,615) (47,789)	(0.00) (0.01) (0.01) (0.01)
UNREA	Ets	German Federal Republic Bond  USD  US Treasury Notes 10YR Futur  US Treasury Notes 5YR Future	res 19/09/2024 es 30/09/2024	Amount Sold		Short	140,660 (3,157,828) 35,883,680	(3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Gain	(0.00) (0.01) (0.01) (0.01) (0.01) Shareholders' Equity
UNREA Forwar Currenc USD	Ets	EUR German Federal Republic Bond USD US Treasury Notes 10YR Future US Treasury Notes 5YR Future  COSS ON FUTURES CONT Pency Contracts – 0.25%  Amount Bought 8,747,773	res 19/09/2024 es 30/09/2024  FRACTS  Currency  JPY	<b>Sold</b> 1,297,347,596		Short	140,660 (3,157,828) 35,883,680 32,725,852  Maturit Dat 03/06/202	(3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Gain USD 4 467,800	(0.00) (0.01) (0.01) (0.01) % of Shareholders Equity
UNREA Forwar	Ets	German Federal Republic Bond  USD  US Treasury Notes 10YR Futur  US Treasury Notes 5YR Future  OSS ON FUTURES CONT  ency Contracts – 0.25%  Amount Bought	res 19/09/2024 es 30/09/2024 FRACTS	Sold		Short	140,660 (3,157,828) 35,883,680 32,725,852 Maturit Dat	(3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Gain USD 4 467,800 4 236,248	(0.00) (0.01) (0.01) (0.01) % of Shareholders' Equity

Forward Currency	/ Contracts – (Continued)					
Currency	Amount Bought Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD	1,031,705 USD	676,089		25/07/2024	12,592	0.00
USD	8,098,918 JPY	1,239,274,517		29/07/2024	123,517	0.03
CAD	850,344 USD	619,307		31/07/2024	5,090	0.00
UNREALISED GAIN	ON FORWARD CURRENCY CO	DNTRACTS			1,127,086	0.28
					Unrealised	% of
Currency	Amount Bought Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
SGD	132,059 USD	98,419		05/07/2024	(463)	(0.00)
USD	743,741 AUD	1,134,303		25/07/2024	(13,426)	(0.00)
JPY	1,246,443,682 USD	8,113,077		29/07/2024	(91,539)	(0.02)
USD	2,611,733 EUR	2,414,366		30/07/2024	(18,968)	(0.00)
USD	611,549 CAD	839,321		31/07/2024	(4,754)	(0.00)
UNREALISED LOSS	S ON FORWARD CURRENCY C	ONTRACTS			(129,150)	(0.03)
Swap Contracts – Net Local	0.00%				Unrealised	% of
Notional	_		•		Gain	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps					
33,520,000	Fixed 4.000%	Floating (AUD 3 month BBSW)	AUD	19/06/2026	111,083	0.03
2,370,000	Fixed 3.750%	Floating (AUD 3 month BBSW)	AUD	29/06/2026	2,703	0.00
300,000	Fixed 4.250%	Floating (AUD 6 month BBSW)	AUD	19/06/2029	3,292	0.00
6,420,000	Fixed 1.000%	Floating (CHF 1 month SARON)	CHF	19/06/2026	34,741	0.01
300,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	740	0.00
1,914,326	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	10,411	0.00
1,370,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	2,100	0.00
2,641,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	143,173	0.04
2,740,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	1,305	0.00
1,070,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	16,721	0.00
7,470,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	8,823	0.00
2,257,129	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	14,582	0.00
34,270,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	28,244	0.01
	I ON INTEREST RATE SWAPS				377,918	0.09
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACT	S			377,918	0.09
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
	Interest Rate Swaps					
10,730,000	Floating (CAD 1 month CORRA	Fixed 4.250%	CAD	19/06/2026	(6,248)	(0.00)
2,360,721	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(471)	(0.00)
3,070,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(9,629)	(0.00)
2,180,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(42,149)	(0.01)
140,290,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(111,158)	(0.03)
178,200,000			SEK	22/06/2026	(112,297)	(0.03)
35,980,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(80,488)	(0.02)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(362,440)	(0.09)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACT	s			(362,440)	(0.09)
MARKET VALUE O (cost USD 410,712,				4	108,107,738	100.59
OTHER ASSETS AN	ND LIABILITIES				(2,389,789)	(0.59)
SHAREHOLDERS'	EQUITY			4	105,717,949	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 410,712,919)	407,126,056	100.35
Unrealised gain on futures contracts	16,057	0.00
Unrealised loss on futures contracts	(47,789)	(0.01)
Unrealised gain on forward currency contracts	1,127,086	0.28
Unrealised loss on forward currency contracts	(129,150)	(0.03)
Unrealised gain on swap contracts	377,918	0.09
Unrealised loss on swap contracts	(362,440)	(0.09)
Other Assets and Liabilities	(2,389,789)	(0.59)
Shareholders' Equity	405,717,949	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Bank of America NA, BNP Paribas SA, Citibank NA, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada and State Street Bank & Trust.

The counterparty for swap contracts was Morgan Stanley.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	<b>s</b>	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Tranefo	rahla sa	curities admitted to an official exchange listing					
	<b>- 49.79</b> %						
	30,000	Westpac Banking Corp.	USD	4.110%	24/07/2034	27,575	0.02
Canada	4.40.000	5	1105	5 7000/	00/00/0000	440.400	
		Enbridge, Inc. Enbridge, Inc.	USD USD	5.700% 2.500%	08/03/2033 01/08/2033	140,493 51,289	0.09
		Rogers Communications, Inc.	USD	3.200%	15/03/2027	515,733	0.33
		Toronto-Dominion Bank	USD	4.456%	08/06/2032	192,645	0.13
			-			900,160	0.58
Cayman	Islands						
	310,000	Gaci First Investment Co.	USD	4.750%	14/02/2030	300,564	0.19
Hungary		Hungary Government International Bond	USD	6.125%	22/05/2028	244,649	0.16
Ireland	2.0,000	Trangary Coroninon International Bond		0.12070	22/00/2020	211,010	0.10
	380,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	2.450%	29/10/2026	353,525	0.23
	175,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	158,107	0.10
	150,000	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	126,758	0.08
						638,390	0.41
Japan	500.000	0 % 14% (5% ) 10	HOD	5 7700/	40/07/0000	540.000	0.00
	500,000	Sumitomo Mitsui Financial Group, Inc.	USD	5.776%	13/07/2033	513,680	0.33
Jersey	162,080	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	137,575	0.09
Mexico							
		Mexico City Airport Trust	USD	3.875%	30/04/2028	187,944	0.12
	310,000	Mexico Government International Bond	USD -	4.280%	14/08/2041	243,815	0.16
						431,759	0.28
Netherla		Prosus NV	USD	3.680%	21/01/2030	245,171	0.16
		Prosus NV	USD	3.832%	08/02/2051	126,538	0.10
			-			371,709	0.24
Panama							
		Panama Government International Bond	USD	4.500%	16/04/2050	133,517	0.08
Peru							
		Peru Government International Bond	USD	2.780%	01/12/2060	5,498	0.00
	30,000	Peru Government International Bond	USD -	3.230%	28/07/2121	16,537	0.01
						22,035	0.01
Poland	130 000	Poland Government International Bond	USD	5.125%	15/01/2072	127,003	0.08
Romania		, state constitution and the constitution and constitutio		0.12070	10/01/2012	121,000	0.00
rtomam		Romania Government International Bond	USD	3.000%	27/02/2027	65,063	0.04
		Romania Government International Bond	EUR	2.124%	16/07/2031	71,192	0.05
	70,000	Romania Government International Bond	EUR	2.000%	28/01/2032	60,354	0.04
						196,609	0.13
South K		Vorce Hudre & Nuclear Power Co. 144	Heb	4.0500/	27/07/2027	054 770	0.40
	∠00,000	Korea Hydro & Nuclear Power Co. Ltd.	USD	4.250%	27/07/2027	251,776	0.16
Spain	200,000	Banco Santander SA	USD	2.746%	28/05/2025	194,270	0.12
		Banco Santander SA	USD	4.250%	11/04/2027	193,306	0.12
	200,000	Banco Santander SA	USD	3.306%	27/06/2029	182,126	0.12
		Banco Santander SA	USD	6.921%	08/08/2033	210,442	0.14
	150,000	Telefonica Emisiones SA	USD -	4.665%	06/03/2038	132,207	0.08
						912,351	0.58
Suprana		NVP BV / NVP Funding LLC / NVP LICA Lag	LICD	2.4000/	04/05/0000	40.000	0.00
		NXP BV / NXP Funding LLC / NXP USA, Inc.  NXP BV / NXP Funding LLC / NXP USA, Inc.	USD USD	3.400% 2.650%	01/05/2030 15/02/2032	40,286 128,276	0.03 0.08
		NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	91,689	0.06
	.,5		-				
						260,251	0.17

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Switzerland						
	UBS Group AG UBS Group AG <sup>(a)</sup>	USD USD	4.550% 2.746%	17/04/2026 11/02/2033	152,360 163,468	0.10 0.10
200,000	OBS Group AG	- 03D	2.740%	11/02/2033	315,828	0.10
United Kingdom					010,020	
225,000	Barclays PLC	USD	2.852%	07/05/2026	218,927	0.14
240,000		USD	9.625%	15/12/2030	291,595	0.18
250,000	NatWest Group PLC	USD	3.754%	01/11/2029	247,533	0.16
65,000	Royalty Pharma PLC	USD -	1.200%	02/09/2025	61,530	0.04
					819,585	0.52
United States 285.000	AbbVie, Inc.	USD	3.200%	14/05/2026	274,566	0.18
240,000		USD	4.950%	15/03/2031	238,056	0.15
110,000	AbbVie, Inc.	USD	4.300%	14/05/2036	100,654	0.06
82,000		USD	4.050%	21/11/2039	70,793	0.04
65,000		USD	4.700%	14/05/2045	58,669	0.04
	Adventist Health System	USD	2.952%	01/03/2029	35,750	0.02
100,000	Adventist Health System	USD	5.757%	01/12/2034 21/03/2034	100,000	0.06 0.07
112,000	AGCO Corp. Agree LP	USD USD	5.800% 4.800%	01/10/2032	111,721 187,788	0.07
	Air Lease Corp.	USD	2.300%	01/10/2032	92,812	0.12
	Air Lease Corp.	USD	3.375%	01/07/2025	78,048	0.05
	Air Lease Corp.	USD	2.875%	15/01/2026	76,477	0.05
80,000	Air Lease Corp.	USD	3.750%	01/06/2026	77,143	0.05
118,000	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	117,719	0.07
	Amazon.com, Inc.	USD	4.800%	05/12/2034	202,530	0.13
	Ameren Corp.	USD	3.500%	15/01/2031	13,438	0.01
30,000	American Electric Power Co., Inc.	USD	2.300%	01/03/2030	25,301	0.02
15,000	American Express Co. American Homes 4 Rent LP	USD USD	5.043% 4.900%	01/05/2034 15/02/2029	517,958 14,583	0.33 0.01
55,000		USD	2.375%	15/07/2029	44,466	0.01
	American Tower Corp.	USD	2.400%	15/03/2025	77,991	0.05
287,000	Amgen, Inc.	USD	5.250%	02/03/2030	287,683	0.18
301,000	Amgen, Inc.	USD	5.250%	02/03/2033	298,658	0.19
		USD	4.700%	01/02/2036	415,078	0.27
64,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	58,759	0.04
45,000	•	USD	4.700%	01/02/2036	42,339	0.03
95,000 80,000	Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc.	USD USD	4.900% 8.200%	01/02/2046 15/01/2039	86,379 101,288	0.05 0.06
35,000	•	USD	5.450%	23/01/2039	35,118	0.00
15,000	•	USD	4.950%	15/01/2042	14,064	0.01
175,000	Arch Capital Finance LLC	USD	4.011%	15/12/2026	169,040	0.11
110,000	Archer-Daniels-Midland Co.	USD	2.900%	01/03/2032	93,254	0.06
200,000	Ashtead Capital, Inc. <sup>(a)</sup>	USD	2.450%	12/08/2031	161,126	0.10
226,000	Ashtead Capital, Inc. (a)	USD	5.800%	15/04/2034	224,441	0.14
	AT&T, Inc.	USD	2.300%	01/06/2027	262,797	0.17
	AT&T, Inc. AT&T. Inc.	USD	1.650%	01/02/2028	13,246	0.01
	AT&T, Inc.	USD USD	2.750% 2.550%	01/06/2031 01/12/2033	55,244 377,682	0.03 0.24
	AT&T, Inc.	USD	4.900%	15/08/2037	50,986	0.24
	AT&T, Inc.	USD	4.850%	01/03/2039	109,553	0.07
	AT&T, Inc.	USD	3.500%	01/06/2041	49,622	0.03
	AT&T, Inc.	USD	5.150%	15/11/2046	276,426	0.18
	AutoNation, Inc.	USD	4.500%	01/10/2025	104,314	0.07
	AutoNation, Inc.	USD	1.950%	01/08/2028	25,883	0.02
	AutoNation, Inc.	USD	4.750%	01/06/2030	42,807	0.03
170,000	·	USD	5.080%	20/01/2027	168,837	0.11
	Bank of America Corp. Bank of America Corp.	USD USD	3.593% 5.202%	21/07/2028 25/04/2029	75,893 417,320	0.05 0.27
15,000		USD	2.496%	13/02/2031	12,858	0.27
	Bank of America Corp.	USD	2.592%	29/04/2031	68,598	0.04
	Bank of America Corp.	USD	1.898%	23/07/2031	155,133	0.10
220,000		USD	1.922%	24/10/2031	178,299	0.11
65,000	Bank of America Corp.	USD	2.651%	11/03/2032	54,630	0.03
	Bank of America Corp.	USD	2.299%	21/07/2032	170,768	0.11
95,000	•	USD	2.972%	04/02/2033	79,989	0.05
370,000	•	USD	4.571%	27/04/2033	347,633	0.22
	Bank of America Corp.	USD	5.015%	22/07/2033	79,882	0.05
155,000	Bank of America Corp.	USD	2.482%	21/09/2036	123,964	0.08

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Contin	· ·					
United States – (C	Sontinued) Bank of America Corp.—Series L	USD	4.183%	25/11/2027	593,112	0.38
	Bank of New York Mellon Corp.	USD	4.596%	26/07/2030	19,441	0.01
	Banner Health	USD	2.338%	01/01/2030	198,475	0.13
	Becton Dickinson & Co.	USD	2.823%	20/05/2030	56,916	0.04
505,000	Berry Global, Inc.	USD	1.570%	15/01/2026	472,932	0.30
80,000	Bristol-Myers Squibb Co.	USD	2.950%	15/03/2032	68,662	0.04
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	184,603	0.12
	Bristol-Myers Squibb Co.	USD	3.250%	01/08/2042	92,469	0.06
	Bristol-Myers Squibb Co.	USD	6.250%	15/11/2053	134,886	0.09
	Burlington Northern Santa Fe LLC Campbell Soup Co.	USD USD	4.050% 5.400%	15/06/2048 21/03/2034	36,286	0.02 0.19
	Capital One Financial Corp.	USD	3.300%	30/10/2024	297,770 59,407	0.19
	Carrier Global Corp.	USD	2.493%	15/02/2027	204,767	0.13
	Carrier Global Corp.	USD	5.900%	15/03/2034	301,142	0.19
	Cencora, Inc.	USD	3.450%	15/12/2027	75,447	0.05
	Centene Corp.	USD	4.250%	15/12/2027	61,866	0.04
140,000	Centene Corp.	USD	2.625%	01/08/2031	114,031	0.07
30,000	CenterPoint Energy, Inc.	USD	2.950%	01/03/2030	26,446	0.02
285,000	Charter Communications Operating LLC / Charter Communications	1100	0.7500/	45/00/0000	004.450	0.17
200,000	Operating Capital	USD	3.750%	15/02/2028	264,158	0.17
•	Cigna Group	USD	2.375%	15/03/2031 15/05/2031	249,486	0.16
	Cigna Group	USD USD	5.125% 4.800%	15/05/2031	88,994 73,122	0.06 0.05
	Cigna Group Cigna Group	USD	4.900%	15/12/2048	83,530	0.05
•	Citigroup, Inc.	USD	4.600%	09/03/2026	122,926	0.08
	Citigroup, Inc.	USD	3.400%	01/05/2026	91,568	0.06
	Citigroup, Inc.	USD	4.450%	29/09/2027	213,963	0.14
	Citigroup, Inc.	USD	3.668%	24/07/2028	375,191	0.24
45,000	Citigroup, Inc.	USD	2.976%	05/11/2030	39,856	0.02
	Citigroup, Inc.	USD	3.057%	25/01/2033	186,131	0.12
	Citigroup, Inc.	USD	4.910%	24/05/2033	182,193	0.12
	Coca-Cola Consolidated, Inc.	USD	5.450%	01/06/2034	105,604	0.07
	Comcast Corp.	USD	3.950%	15/10/2025	63,818	0.04
	Comcast Corp.	USD USD	3.150% 3.300%	01/03/2026 01/02/2027	149,770 41,159	0.10 0.03
	Comcast Corp. Comcast Corp.	USD	3.150%	15/02/2028	60,813	0.03
	Comcast Corp.	USD	4.150%	15/10/2028	120,615	0.04
	Comcast Corp.	USD	4.250%	15/10/2030	42,833	0.03
	Comcast Corp.	USD	5.300%	01/06/2034	259,223	0.17
15,000	Comcast Corp.	USD	3.750%	01/04/2040	12,145	0.01
15,000	Comcast Corp.	USD	3.400%	15/07/2046	10,831	0.01
15,000	Comcast Corp.	USD	4.700%	15/10/2048	13,259	0.01
	CommonSpirit Health	USD	3.910%	01/10/2050	128,463	0.08
365,000	·	USD	6.461%	01/11/2052	406,073	0.26
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	64,028	0.04
	Constellation Brands, Inc. Constellation Brands, Inc.	USD USD	3.600% 3.150%	15/02/2028 01/08/2029	61,384 40,657	0.04 0.03
	Constellation Brands, Inc.	USD	2.250%	01/08/2029	101,989	0.06
	CSX Corp.	USD	3.800%	01/03/2028	211,240	0.13
.,	CubeSmart LP	USD	4.000%	15/11/2025	121,815	0.08
50,000	CubeSmart LP	USD	2.500%	15/02/2032	40,473	0.03
	CVS Health Corp.	USD	2.125%	15/09/2031	326,897	0.21
293,000	CVS Health Corp.	USD	4.780%	25/03/2038	260,524	0.17
	Dell International LLC / EMC Corp.	USD	5.850%	15/07/2025	20,058	0.01
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	11,099	0.01
	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	15,666	0.01
,	Discover Financial Services	USD	3.750%	04/03/2025	78,819	0.05
	Dollar Tree, Inc. Dominion Energy, Inc.	USD USD	4.000% 3.071%	15/05/2025 15/08/2024	123,251 94,458	0.08 0.06
	Duke Energy Corp.	USD	3.150%	15/08/2027	281,601	0.18
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	44,428	0.03
	DuPont de Nemours, Inc.	USD	5.419%	15/11/2048	15,091	0.01
	Entergy Corp.	USD	2.950%	01/09/2026	61,505	0.04
	Exelon Corp.	USD	4.050%	15/04/2030	28,118	0.02
19,000	Expedia Group, Inc.	USD	4.625%	01/08/2027	18,621	0.01
	Expedia Group, Inc.	USD	3.800%	15/02/2028	61,539	0.04
	Expedia Group, Inc.	USD	3.250%	15/02/2030	13,395	0.01
	Expedia Group, Inc.	USD	2.950%	15/03/2031	9,487	0.01
	Federal Farm Credit Banks Funding Corp.	USD	3.500%	01/09/2032	319,873	0.20
	Federal Home Loan Banks Federal National Mortgage Association (FNMA)	USD USD	4.750% 0.875%	10/12/2032 05/08/2030	1,080,745 1,517,771	0.69 0.97
1,097,000	Todoral Hadional Mortgage Association (1 MMA)	03D	0.073/0	00/00/2030	1,011,111	0.37

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir			or rate			
United States – (C	•					
55,000	Fifth Third Bancorp	USD	2.375%	28/01/2025	53,802	0.03
250,000	First-Citizens Bank & Trust Co.	USD	2.969%	27/09/2025	247,217	0.16
	FirstEnergy Corp.	USD	2.650%	01/03/2030	94,604	0.06
	FirstEnergy Corp.—Series B	USD	2.250%	01/09/2030	37,233	0.02
	Fisery, Inc.	USD	4.200%	01/10/2028	43,061	0.03
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	230,878	0.15
	General Mills Inc.	USD USD	5.875% 4.200%	14/01/2038 17/04/2028	279,045	0.18 0.06
	General Mills, Inc. General Motors Co.	USD	4.000%	01/04/2025	91,818 14,791	0.00
	General Motors Financial Co., Inc.	USD	4.300%	13/07/2025	123,170	0.08
	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	230,683	0.15
	General Motors Financial Co., Inc.	USD	2.700%	10/06/2031	359,094	0.23
	HCA, Inc.	USD	3.500%	01/09/2030	93,927	0.06
190,000	HCA, Inc.	USD	5.450%	01/04/2031	188,723	0.12
140,000	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	138,895	0.09
20,000	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2045	21,264	0.01
	Home Depot, Inc.	USD	3.900%	06/12/2028	28,856	0.02
	Home Depot, Inc.	USD	3.250%	15/04/2032	154,030	0.10
	Humana, Inc.	USD	5.950%	15/03/2034	61,136	0.04
	Huntington Bancshares, Inc.	USD	4.000%	15/05/2025	93,496	0.06
	Hyatt Hotels Corp.	USD	1.800%	01/10/2024	152,942	0.10
	Ingersoll Rand, Inc. Intel Corp.	USD USD	5.700% 5.200%	14/08/2033 10/02/2033	106,983 218,291	0.07 0.14
	Intel Corp.	USD	5.150%	21/02/2034	69.529	0.04
	Intuit, Inc.	USD	1.350%	15/07/2027	26,871	0.04
	Invitation Homes Operating Partnership LP	USD	2.300%	15/11/2028	83,515	0.05
	Invitation Homes Operating Partnership LP	USD	2.000%	15/08/2031	263,364	0.17
	ITC Holdings Corp.	USD	3.350%	15/11/2027	103,223	0.07
	J M Smucker Co.	USD	5.900%	15/11/2028	208,453	0.13
500,000	J M Smucker Co.	USD	6.200%	15/11/2033	522,710	0.33
125,000	JPMorgan Chase & Co.	USD	3.960%	29/01/2027	121,916	0.08
125,000	·	USD	3.625%	01/12/2027	119,153	0.08
	JPMorgan Chase & Co.	USD	4.452%	05/12/2029	29,008	0.02
	JPMorgan Chase & Co.	USD	4.493%	24/03/2031	14,398	0.01
30,000	·	USD	2.956%	13/05/2031	26,077	0.02
	JPMorgan Chase & Co.	USD	2.963%	25/01/2033	173,608	0.11
	JPMorgan Chase & Co.	USD USD	4.586% 4.912%	26/04/2033	217,817	0.14
190,000 110,000	·	USD	5.336%	25/07/2033 23/01/2035	184,093 108,829	0.12 0.07
	JPMorgan Chase & Co.	USD	3.882%	24/07/2038	94,227	0.06
	Keurig Dr Pepper, Inc.	USD	4.417%	25/05/2025	6,930	0.00
	Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	264,225	0.17
	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	11,227	0.01
	Kinder Morgan, Inc.	USD	4.300%	01/03/2028	334,571	0.21
130,000	Kraft Heinz Foods Co.	USD	3.750%	01/04/2030	120,858	0.08
85,000	Lennar Corp.	USD	4.750%	29/11/2027	83,966	0.05
30,000	Lowe's Cos., Inc.	USD	3.100%	03/05/2027	28,415	0.02
	Lowe's Cos., Inc.	USD	1.700%	15/09/2028	121,772	0.08
.,	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	89,153	0.06
	Lowe's Cos., Inc.	USD	3.000%	15/10/2050	78,165	0.05
	Lowe's Cos., Inc.	USD	4.250%	01/04/2052	74,695	0.05
	M&T Bank Corp.	USD	5.053%	27/01/2034	184,068	0.12
	Marathon Petroleum Corp.	USD USD	3.625%	15/09/2024	29,812	0.02
	Marriott International, Inc. Marriott International, Inc.	USD	5.000% 4.875%	15/10/2027	154,030 97,220	0.10 0.06
,	Marriott International, Inc.—Series HH	USD	2.850%	15/05/2029 15/04/2031	148,799	0.09
	Marsh & McLennan Cos., Inc.	USD	4.375%	15/03/2029	136,359	0.09
	Masco Corp.	USD	1.500%	15/02/2028	287,618	0.18
	McDonald's Corp.	USD	4.450%	01/09/2048	12,647	0.01
	McDonald's Corp.	USD	4.200%	01/04/2050	12,032	0.01
300,000	Meta Platforms, Inc.	USD	3.500%	15/08/2027	287,541	0.18
110,000	Micron Technology, Inc.	USD	2.703%	15/04/2032	90,718	0.06
45,000	Morgan Stanley	USD	2.720%	22/07/2025	44,800	0.03
15,000	Morgan Stanley	USD	4.000%	23/07/2025	14,760	0.01
	Morgan Stanley	USD	5.050%	28/01/2027	276,118	0.18
	Morgan Stanley	USD	3.950%	23/04/2027	233,349	0.15
	Morgan Stanley	USD	5.164%	20/04/2029	342,585	0.22
	Morgan Stanley	USD	4.431%	23/01/2030	28,885	0.02
	Morgan Stanley	USD	2.699%	22/01/2031	287,024	0.18
	Morgan Stanley	USD	3.622%	01/04/2031	41,076 87,560	0.03
110,000	Morgan Stanley	USD	1.794%	13/02/2032	87,569	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (	· · · · · · · · · · · · · · · · · · ·	USD	4 9900/	20/07/2033	100 174	0.12
	Morgan Stanley Morgan Stanley	USD	4.889% 5.466%	18/01/2035	182,174 74,446	0.12 0.05
	Morgan Stanley	USD	2.484%	16/09/2036	185,309	0.12
	MPLX LP	USD	2.650%	15/08/2030	81,079	0.05
	MPLX LP	USD	4.500%	15/04/2038	26,107	0.02
	MPLX LP	USD	5.500%	15/02/2049	27,798	0.02
	Nasdaq, Inc.	USD	3.250%	28/04/2050	10,037	0.01
	Nature Conservancy—Series A Netflix, Inc.	USD USD	1.304% 5.875%	01/07/2028 15/11/2028	21,372 231,329	0.01 0.15
	NextEra Energy Capital Holdings, Inc.	USD	1.900%	15/06/2028	149,507	0.09
	NiSource, Inc.	USD	3.490%	15/05/2027	147,380	0.09
15,000	NiSource, Inc.	USD	3.600%	01/05/2030	13,689	0.01
	NNN REIT, Inc.	USD	3.900%	15/06/2024	44,954	0.03
	NNN REIT, Inc.	USD	4.000%	15/11/2025	92,925	0.06
	Occidental Petroleum Corp.	USD	7.875%	15/09/2031	90,816	0.06
	Oracle Corp. Oracle Corp.	USD USD	4.500% 2.950%	06/05/2028 01/04/2030	171,175 27,365	0.11 0.02
	Oracle Corp. Oracle Corp.	USD	4.650%	06/05/2030	214,150	0.02
	Oracle Corp.	USD	2.875%	25/03/2031	296,752	0.19
	Oracle Corp.	USD	6.250%	09/11/2032	332,186	0.21
191,000	Oracle Corp.	USD	4.900%	06/02/2033	184,640	0.12
	Oracle Corp.	USD	6.900%	09/11/2052	319,003	0.20
	Oracle Corp.	USD	3.850%	01/04/2060	44,613	0.03
	PacifiCorp	USD USD	5.800%	09/11/2052	234,061	0.15 0.11
175,000 65,000	PayPal Holdings, Inc. PayPal Holdings, Inc.	USD	1.650% 2.650%	01/06/2025 01/10/2026	168,564 61,386	0.04
	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	26,937	0.02
	Phillips 66	USD	3.850%	09/04/2025	14,784	0.01
30,000	Phillips 66	USD	1.300%	15/02/2026	28,019	0.02
	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.800%	15/09/2030	27,301	0.02
45,000		USD	7.000%	30/10/2031	49,266	0.03
	Prologis LP Prologis LP	USD USD	1.750% 4.625%	01/07/2030	36,885	0.02 0.09
110,000	· ·	USD	4.625%	15/01/2033 01/11/2025	147,675 108,697	0.09
	Realty Income Corp.	USD	3.400%	15/01/2028	28,204	0.02
	Realty Income Corp.	USD	3.400%	15/01/2030	99,554	0.06
260,000	Retail Opportunity Investments Partnership LP	USD	6.750%	15/10/2028	267,205	0.17
	RTX Corp.	USD	6.100%	15/03/2034	711,940	0.46
	Rush Obligated Group—Series 2020	USD	3.922%	15/11/2029	47,146	0.03
	S&P Global, Inc.—Series WI	USD	4.250%	01/05/2029	77,175	0.05
	ServiceNow, Inc. Sherwin-Williams Co.	USD USD	1.400% 3.450%	01/09/2030 01/06/2027	366,102 42,833	0.23 0.03
250,000		USD	2.950%	15/08/2029	224,003	0.14
	Southern California Edison Co.—Series A	USD	4.200%	01/03/2029	42,986	0.03
	Southern Co.	USD	3.250%	01/07/2026	148,806	0.09
142,000	Stanley Black & Decker, Inc.	USD	4.250%	15/11/2028	136,490	0.09
125,000	•	USD	4.000%	15/11/2028	119,856	0.08
20,000	· · · · · · · · · · · · · · · · · · ·	USD	2.400%	15/06/2025	19,365	0.01
45,000	· · · · · · · · · · · · · · · · · · ·	USD USD	1.650% 4.450%	15/10/2027 15/03/2048	39,997 12,426	0.02 0.01
	Sysco Corp. Sysco Corp.	USD	6.600%	01/04/2050	16,719	0.01
	Take-Two Interactive Software, Inc.	USD	3.700%	14/04/2027	105,428	0.07
	Targa Resources Corp.	USD	4.200%	01/02/2033	62,854	0.04
15,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	12,982	0.01
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	61,836	0.04
	T-Mobile USA, Inc.	USD	1.500%	15/02/2026	60,822	0.04
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	70,941 156,273	0.04
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD USD	2.050% 3.875%	15/02/2028 15/04/2030	99,421	0.10 0.06
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	133,514	0.08
	T-Mobile USA, Inc.	USD	3.500%	15/04/2031	156,429	0.10
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	590,766	0.38
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	21,550	0.01
	Truist Financial Corp.	USD	5.867%	08/06/2034	516,890	0.33
	UDR, Inc.	USD	2.100%	01/08/2032	23,185	0.01
	Union Pacific Corp.	USD	2.800%	14/02/2032	119,939	0.08
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	0.625% 1.250%	30/11/2027 31/03/2028	3,470,995 3,463,075	2.22 2.22
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	2.875%	15/05/2028	272,170	0.17
	United States Treasury Note/Bond	USD	2.875%	15/08/2028	916,683	0.59
	United States Treasury Note/Bond	USD	4.500%	30/04/2029	4,928,902	3.15

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	·					
	United States Treasury Note/Bond	USD	4.500%	31/05/2029	1,279,350	0.82
	United States Treasury Note/Bond	USD	3.625%	31/03/2030	348,180	0.22
	United States Treasury Note/Bond	USD	3.750%	31/05/2030	3,290,902	2.11
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	4.625% 4.375%	31/05/2031 15/11/2039	1,379,740 820,312	0.88 0.52
	United States Treasury Note/Bond	USD	3.125%	15/11/2039	512,367	0.33
	United States Treasury Note/Bond	USD	2.750%	15/08/2042	903,377	0.58
	United States Treasury Note/Bond	USD	2.750%	15/11/2042	559,914	0.36
950,000	United States Treasury Note/Bond	USD	4.000%	15/11/2042	865,836	0.55
	United States Treasury Note/Bond	USD	3.875%	15/05/2043	205,239	0.13
	United States Treasury Note/Bond	USD	4.500%	15/02/2044	641,367	0.41
	United States Treasury Note/Bond	USD	2.000%	15/02/2050	1,549,144	0.99
	United States Treasury Note/Bond	USD	4.000%	15/11/2052	1,086,542	0.69
	United States Treasury Note/Bond United States Treasury Strip Coupon	USD USD	4.750% 0.000%	15/11/2053 15/02/2040	315,812 663,736	0.20 0.42
	United States Treasury Strip Coupon	USD	0.000%	15/05/2040	1,229,250	0.42
	UnitedHealth Group, Inc.	USD	5.300%	15/02/2030	333,835	0.21
	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	606,180	0.39
•	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	114,248	0.07
166,000	UnitedHealth Group, Inc.	USD	5.050%	15/04/2053	153,301	0.10
510,000	US Bancorp	USD	5.836%	12/06/2034	513,988	0.33
	Ventas Realty LP	USD	3.500%	01/02/2025	93,531	0.06
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	118,009	0.07
140,000	Verizon Communications, Inc.	USD	4.812%	15/03/2039	129,508	0.08
•	VICI Properties LP VMware, Inc.	USD USD	4.750% 1.800%	15/02/2028 15/08/2028	174,908 39,055	0.11 0.02
155,000	VMware, Inc.	USD	2.200%	15/08/2028	124,499	0.02
•	Warnermedia Holdings, Inc.	USD	6.412%	15/03/2026	380,091	0.24
	•	USD	4.054%	15/03/2029	87,466	0.06
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	467,927	0.30
95,000	Waste Management, Inc.	USD	3.150%	15/11/2027	89,548	0.06
285,000	Waste Management, Inc.	USD	1.150%	15/03/2028	247,790	0.16
	Wells Fargo & Co.	USD	3.000%	23/10/2026	180,080	0.11
	Wells Fargo & Co.	USD	4.300%	22/07/2027	184,646	0.12
	Wells Fargo & Co.	USD	4.897%	25/07/2033	355,915	0.23
	Wells Fargo & Co.	USD USD	5.013%	04/04/2051	73,035	0.05 0.04
	Western Midstream Operating LP Western Midstream Operating LP	USD	3.100% 3.950%	01/02/2025 01/06/2025	63,762 29,462	0.04
•	. 0	USD	5.450%	01/04/2044	13,494	0.02
•	Williams Cos., Inc.	USD	4.000%	15/09/2025	107,833	0.07
	Williams Cos., Inc.	USD	5.650%	15/03/2033	156,031	0.10
	Willis North America, Inc.	USD	2.950%	15/09/2029	26,702	0.02
80,000	Workday, Inc.	USD	3.500%	01/04/2027	76,465	0.05
45,000	Workday, Inc.	USD	3.800%	01/04/2032	40,396	0.03
	WP Carey, Inc.	USD	4.000%	01/02/2025	19,740	0.01
	WP Carey, Inc.	USD	3.850%	15/07/2029	27,801	0.02
	WP Carey, Inc.	USD	2.400%	01/02/2031	24,934	0.02
300,000	Xcel Energy, Inc.	USD	3.350%	01/12/2026	285,339	0.18
-					71,165,115	45.56
TOTAL BONDS (cost USD 84,614	,522)				77,770,131	49.79
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds – Ireland	4.83%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)				7,545,228	4.83
TOTAL MUTUAL (cost USD 7,545,2					7,545,228	4.83
TOTAL TRANSFE (cost USD 92,159	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (,750)				85,315,359	54.62

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
		,		,		_4,
Bonds – 3.85%	ecurities dealt in another regulated market					
Bermuda						
	Bacardi Ltd. <sup>(a)</sup>	USD	5.300%	15/05/2048	89,918	0.06
Canada 103.000	Constellation Software, Inc. <sup>(a)</sup>	USD	5.461%	16/02/2034	102,601	0.07
Cayman Islands	<u> </u>				,	
	Avolon Holdings Funding Ltd. (a)	USD	4.250%	15/04/2026	106,535	0.07
France						
250,000	BPCE SA <sup>(a)</sup>	USD	2.277%	20/01/2032	202,468	0.13
Netherlands	Cooperatieve Rabobank UA <sup>(a)</sup>	USD	3.649%	15/02/2028	328,164	0.21
	) JDE Peet's NV <sup>(a)</sup>	USD	1.375%	15/01/2027	180,374	0.21
		-			508,538	0.32
Norway						0.02
-	Aker BP ASA <sup>(a)</sup>	USD	2.000%	15/07/2026	187,444	0.12
Switzerland						
250,000	UBS Group AG <sup>(a)</sup>	USD	4.194%	01/04/2031	232,190	0.15
United Kingdom				0=10.110.1		
30,000 30,000	CSL Finance PLC <sup>(a)</sup> Macquarie Airfinance Holdings Ltd. <sup>(a)</sup>	USD USD	3.850% 6.400%	27/04/2027 02/06/2033	28,816 30,282	0.02 0.02
	Weir Group PLC <sup>(a)</sup>	USD	2.200%	13/05/2026	187,132	0.02
	·	-			246,230	0.16
United States					-,	
	Aviation Capital Group LLC <sup>(a)</sup>	USD	1.950%	30/01/2026	75,072	0.05
45,000		USD	3.625%	01/09/2028	42,175	0.03
	Broadcom, Inc. <sup>(a)</sup>	USD	4.150%	15/04/2032	85,018	0.05
	Discription of the second of t	USD	2.600%	15/02/2033	180,135	0.12
	Broadcom, Inc. (a)	USD USD	3.469% 3.137%	15/04/2034 15/11/2035	67,521 386,999	0.04 0.25
	City of San Francisco CA Public Utilities Commission Water Revenue	COD	0.10170	10/11/2000	000,000	0.20
	Class B	USD	6.000%	01/11/2040	208,995	0.13
	Columbia Pipelines Operating Co. LLC <sup>(a)</sup>	USD	6.036%	15/11/2033	280,426	0.18
	CoStar Group, Inc. (a)	USD	2.800%	15/07/2030	80,551	0.05
	International Flavors & Fragrances, Inc. <sup>(a)</sup> International Flavors & Fragrances, Inc. <sup>(a)</sup>	USD USD	1.832% 2.300%	15/10/2027 01/11/2030	84,220 144,876	0.05 0.09
15,000		USD	5.175%	15/11/2049	13,450	0.09
	Metropolitan Transportation Authority Class A2	USD	5.989%	15/11/2030	25,443	0.02
195,000	MSCI, Inc. <sup>(a)</sup>	USD	4.000%	15/11/2029	179,761	0.12
	Netflix, Inc. <sup>(a)</sup>	USD	5.375%	15/11/2029	478,220	0.31
	Netflix, Inc. <sup>(a)</sup>	USD	4.875%	15/06/2030	367,080	0.23
	) Solventum Corp. <sup>(a)</sup>	USD	5.400%	01/03/2029	317,923	0.20
	) Solventum Corp. <sup>(a)</sup>	USD USD	5.600% 2.154%	23/03/2034 01/07/2030	152,140	0.10 0.15
	State Board of Administration Finance Corp.     State of California	USD	7.500%	01/04/2034	235,673 138,199	0.13
-	State of California	USD	7.625%	01/03/2040	53,768	0.03
	State of Illinois	USD	6.630%	01/02/2035	61,751	0.04
205,714	State of Illinois	USD	7.350%	01/07/2035	220,823	0.14
410,000		USD	5.450%	18/09/2033	406,905	0.26
45,000	Vistra Operations Co. LLC <sup>(a)</sup>	USD -	3.550%	15/07/2024	44,868	0.03
					4,331,992	2.77
TOTAL BONDS (cost USD 6,362	,529)				6,007,916	3.85
Agencies Asse	et Backed Obligations – 39.34%					
United States	•					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.500%	01/03/2027	918	0.00
	Prederal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/12/2028	41,779	0.03
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.450% 4.450%	01/12/2032 01/12/2032	242,403 775,568	0.16 0.50
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	713,300	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.980%	25/01/2034	50,063	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2034	2,205	0.00
1 69	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2034	4,630	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	3,479	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	Continued) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2037	4,182	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2039	1,089	0.00
9,980	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2039	9,848	0.01
129,168	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.324%	25/01/2042	129,464	0.08
49,465	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/04/2042	50,292	0.03
467,564 304,650	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD USD	6.580% 6.580%	25/03/2044 25/03/2044	469,820 305,998	0.30 0.20
125,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/03/2044	125,809	0.08
475,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.524%	25/05/2044	476,484	0.30
241,124		USD	4.500%	01/08/2048	231,256	0.15
59,427	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/11/2048	56,510	0.04
947,013 102,739	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/12/2048 01/02/2049	900,531 97,664	0.58 0.06
45,804	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2049	41,033	0.03
255,470	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2049	242,390	0.15
543,484	' ' '	USD	3.000%	01/09/2049	468,176	0.30
790,659	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/03/2050	731,220	0.47
1,503,861	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050	1,432,681	0.92
908,086		USD	2.500%	01/02/2051	739,330	0.47
2,761,843 860,124	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.000% 2.500%	01/05/2051 01/05/2051	2,141,604 709,021	1.37 0.45
1,713,634	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	1,400,809	0.90
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	655,574	0.42
808,833	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	663,202	0.42
73,135	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2052	68,557	0.04
		USD	4.500%	01/06/2052	527,765	0.34
886,228 871,535	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000% 6.000%	01/08/2052 01/12/2052	758,858 883,207	0.49 0.57
3,025	Federal National Mortgage Association (FNMA)	USD	7.000%	01/03/2031	3,014	0.00
24,338	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	25,814	0.02
4,433	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	4,630	0.00
6,090	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	5,416	0.00
11,989	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	10,657	0.01
7,160 57,620	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/03/2043 01/03/2043	6,385 50,794	0.00 0.03
18,900	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	16,666	0.03
7,365	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	6,519	0.00
17,069	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	15,045	0.01
13,431	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	11,836	0.01
9,271	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	8,180	0.01
70,659 9,207	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/04/2043 01/05/2043	62,282 8,104	0.04 0.01
34,599	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	30,484	0.02
39,311	. , ,	USD	3.000%	01/05/2043	34,648	0.02
56,983	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2047	52,913	0.03
169,952	. , ,	USD	4.000%	01/01/2048	157,972	0.10
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	125,164	0.08
126,421 197 604	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 4.000%	01/02/2048 01/02/2048	117,233 183,243	0.07 0.12
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2048	138,329	0.09
337,539	. , ,	USD	4.500%	01/08/2048	321,078	0.21
69,449	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	66,040	0.04
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	207,449	0.13
16,920	. , ,	USD	4.500%	01/03/2049	16,084	0.01
3,014 75,648	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/06/2049 01/10/2049	2,865 71,840	0.00 0.05
554,183	. ,	USD	3.000%	01/12/2049	474,725	0.30
2,792,325	Federal National Mortgage Association (FNMA)	USD	2.000%	01/10/2050	2,175,335	1.39
2,792,255	Federal National Mortgage Association (FNMA)	USD	2.000%	01/11/2050	2,180,012	1.40
947,886	. ,	USD	2.500%	01/11/2050	780,773	0.50
72,490	. , ,	USD	2.500%	01/03/2051	59,823	0.04
298,901 820,994	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 2.500%	01/05/2051 01/09/2051	286,740 673,173	0.18 0.43
90,688	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	74,757	0.43
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2051	295,741	0.19
212,217	. ,	USD	2.500%	01/11/2051	174,869	0.11
164,857	. ,	USD	2.500%	01/11/2051	135,844	0.09
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2052	894,458	0.57
1,000,000 1,000,000	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	2.500% 4.000%	01/06/2054 01/06/2054	807,969 908,516	0.52 0.58
	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	3,852,813	2.47

Agendes Asset Backed Obligations - (Continued)	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
3.000.000 Federal National Mortgage Association (PNIAN) TEA 3.000 Federal National Nortgage Association (PNIAN) 3.000 Federal National Nortgage Association (PNIAN) 4.000 Federal National Nor	-	• , ,					
4,000.000 Federal Mational Mortgage Association (FMAM) TEA 1,000 TEACH Action Mortgage Association (FMAM) TEA 1,000 TEACH Action Mortgage Association (FMAM) 1,000 TEA	•	·	LISD	5 500%	15/06/2054	2 95/ 180	1.89
3,000,000   Federal National Mortgage Association (GNAM)   USD   7,500%   1017/2054   2,630,977		. ,					2.57
252   Governmen National Mortgage Association (GMAM)							1.68
2-482   Government National Mertgage Association (GMAM)	574	Government National Mortgage Association (GNMA)	USD	7.500%	15/12/2028	584	0.00
65   Coverment National Mortgage Association (GMAM)							0.00
1496   Government National Mortgage Association (GMA)	•						0.00
491   Government National Mortgage Association (GMMA)		· · · · · · · · · · · · · · · · · ·					0.00
2,225   Governmen National Mortgage Association (GMMA)		· · · · · · · · · · · · · · · · · ·					0.00
1,374   Government National Micrigage Association (GMMA)   USD   5,500%   1503(2023)   1,400		- · · · · · · · · · · · · · · · · · · ·					0.00
1,998   Government National Mortgage Association (GMMA)   USD   5,500%   1507/2033   1,425		0 0					0.00
1,416   Covernment National Mortgage Association (CNMA)   USD   5.000%   15.007(2033   1,425   1,155   474   Covernment National Mortgage Association (CNMA)   USD   5.500%   15.09(2033   1,175   1,175   1,177   1	976	Government National Mortgage Association (GNMA)	USD	5.500%	15/03/2033	990	0.00
1,134 Government National Mortgage Association (GNMA) 1476 Government National Mortgage Association (GNMA) 1570 Government National Mortgage Association (GNMA) 1580 5,500% 15064(2034 1,170 1,170 1,170 Government National Mortgage Association (GNMA) 1581 5,500% 15064(2034 1,170 1,17	1,599	· · · · · · · · · · · · · · · · · ·					0.00
474   Government National Mortgage Association (GNMA)		- · · · · · · · · · · · · · · · · · · ·					0.00
985 Government National Mortgage Association (CNMA) USD 5.500% 15004/2034 1,177 985 Government National Mortgage Association (CNMA) USD 5.500% 15092/034 8,770 1,816 Government National Mortgage Association (CNMA) USD 5.500% 15092/034 1,815 1,818 Government National Mortgage Association (CNMA) USD 5.500% 15092/034 1,815 1,818 Government National Mortgage Association (CNMA) USD 5.500% 15012/035 12,424 2,872 Government National Mortgage Association (CNMA) USD 5.500% 15012/035 9,242 2,872 Government National Mortgage Association (CNMA) USD 5.500% 15002/038 2,877 4,722 Government National Mortgage Association (CNMA) USD 5.500% 15002/038 2,877 4,723 Government National Mortgage Association (CNMA) USD 5.500% 15002/038 2,877 4,724 Government National Mortgage Association (CNMA) USD 5.500% 15002/038 2,877 4,725 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 2,84,22 2,717 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION (CNMA) USD 6.500% 2,0007/034 2,94,22 2,127 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION (CNMA) USD 6.500% 2,0007/034 5,94,24 10,10,10 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,90,86 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,54 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,54 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,54 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,94,94 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,94,94 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0007/034 5,84,94,94 10,10,13 Government National Mortgage Association (CNMA) USD 6.500% 2,0008/034 5,84,94,94 10,10,10 Government National Mortgage Association (CNMA) USD 6.500% 2,0008/034 5,84,94,94 10,10,10 Government National Mortgage Association (CNMA) USD 6.500% 2,0008/034 5,94,94 10,10,10 Government National Mortgage Association (CNMA) USD 6.500% 2,0008/034 5,94,94 10,10,10 Gover							0.00
985 Governmen National Mortgage Association (GNMA) 9,592 Governmen National Mortgage Association (GNMA) 1,816 Governmen National Mortgage Association (GNMA) 1,907 Governmen National Mortgage Association (GNMA) 1,908 Governmen National Mortgage Association (GNMA) 1,909 Governmen National Mortgage		- · · · · · · · · · · · · · · · · · · ·					0.00
9.592 Governmen National Mortgage Association (GNMA) 1.816 Governmen National Mortgage Association (GNMA) 1.816 Governmen National Mortgage Association (GNMA) 1.817 (SNMA) 1.8180 Governmen National Mortgage Association (GNMA) 1.819 5.500% 15/12/2034 12,100 1.817 (Governmen National Mortgage Association (GNMA) 1.810 5.500% 15/12/2033 12,100 1.817 (Sovernmen National Mortgage Association (GNMA) 1.810 5.500% 15/12/2033 2,2877 1.812 (Governmen National Mortgage Association (GNMA) 1.810 5.500% 15/03/2033 2,2877 1.812 (Governmen National Mortgage Association (GNMA) 1.810 1.000% 2.0011/2045 25/3,333 1.217.59 Governmen National Mortgage Association (GNMA) 1.810 1.000% 2.0011/2045 25/3,333 1.217.59 Governmen National Mortgage Association (GNMA) 1.810 1.000% 2.0011/2045 25/3,333 1.217.59 Governmen National Mortgage Association (GNMA) 1.810 1.000% 2.0011/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.000% 2.0001/2045 199.088 1.823 4.0000 2.0001/2045 199.088 1.0001.000 2.0001/2045 199.088 1.0001.000 2.0001/2045 199.088 1.0001.000 2.0001/2045 199.088 1.0001.000 2.0001/2045 199.088 1.0001.000 2.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001/2045 199.088 1.0001.0001		- · · · · · · · · · · · · · · · · · · ·					0.00
1.816 Governmen National Mortgage Association (GNMA) 1.880 Governmen National Mortgage Association (GNMA) 1.890 5.500% 15092034 12.100 9.075 Governmen National Mortgage Association (GNMA) 1.905 5.500% 15012035 9.242 2.872 Governmen National Mortgage Association (GNMA) 1.905 5.000% 150032038 2.887 4.7.228 Governmen National Mortgage Association (GNMA) 1.905 5.000% 150032031 2.877 4.7.228 Governmen National Mortgage Association (GNMA) 1.905 4.000% 20012045 254,333 127,759 Governmen National Mortgage Association (GNMA) 1.905 4.000% 20012045 120,255 121,762 Governmen National Mortgage Association (GNMA) 1.905 4.000% 20012045 120,255 121,762 Governmen National Mortgage Association (GNMA) 1.907 4.000% 20012045 120,255 1.907,7045 1.90		- · · · · · · · · · · · · · · · · · · ·					0.00
11,880   Covernment National Mortgage Association (GNMA)   USD   5,500%   15/12/2034   12,100   2,975   Covernment National Mortgage Association (GNMA)   USD   5,500%   15/03/2038   2,877   47,228   Covernment National Mortgage Association (GNMA)   USD   5,000%   15/03/2038   2,877   47,228   Covernment National Mortgage Association (GNMA)   USD   4,000%   20/01/2045   224,333   2,877   47,228   Covernment National Mortgage Association (GNMA)   USD   4,000%   20/01/2045   224,333   2,877   47,228   Covernment National Mortgage Association (GNMA)   USD   4,000%   20/01/2045   199,088   68,294   Covernment National Mortgage Association (GNMA)   USD   4,000%   20/01/2045   199,088   68,294   Covernment National Mortgage Association (GNMA)   USD   4,000%   20/01/2045   199,088   4,000%   2							0.00
9.075 Government National Mortgage Association (GNMA) USD 5.00% 15/01/2035 9,242 4,7228 Government National Mortgage Association (GNMA) USD 5.000% 15/05/2034 4,64/28 47,228 Government National Mortgage Association (GNMA) USD 4.000% 20/06/2045 120,255 127,769 Government National Mortgage Association (GNMA) USD 4.000% 20/06/2045 120,255 121,762 Government National Mortgage Association (GNMA) USD 4.000% 20/06/2045 120,255 129,068 86,294 Government National Mortgage Association (GNMA) USD 4.000% 20/07/2045 80,740 108,701 Government National Mortgage Association (GNMA) USD 4.000% 20/07/2045 80,740 108,701 Government National Mortgage Association (GNMA) USD 4.000% 20/07/2048 60,474 108,701 Government National Mortgage Association (GNMA) USD 4.000% 20/07/2048 60,474 100,513 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2048 60,451 100,513 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2048 60,451 100,513 Government National Mortgage Association (GNMA) USD 5.000% 20/08/2048 96,375 63,971 Government National Mortgage Association (GNMA) USD 5.000% 20/08/2048 96,375 100,751 Government National Mortgage Association (GNMA) USD 5.000% 20/08/2048 49,469 100,150 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2048 60,843 184,476 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2048 184,055 63,778 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2048 184,055 63,778 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2049 77.597 110,334 Government National Mortgage Association (GNMA) USD 5.000% 20/07/2049 170,757 17		- · · · · · · · · · · · · · · · · · · ·					0.01
47.228 Government National Mortgage Association (GNMA) 47.228 Government National Mortgage Association (GNMA) 47.276 Government National Mortgage Association (GNMA) 47.27769 Government National Mortgage Association (GNMA) 47.27769 Government National Mortgage Association (GNMA) 47.2876 47.2876 Government National Mortgage Association (GNMA) 47.2876		- · · · · · · · · · · · · · · · · · · ·	USD				0.01
271,465   Coverment National Mortgage Association (GNMA)   USD   4.000%   2006/2045   120,255	2,872	Government National Mortgage Association (GNMA)	USD	5.000%	15/03/2038	2,877	0.00
127,759 Government National Mortgage Association (GNMA) 121,762 Government National Mortgage Association (GNMA) 18,701 Government National Mortgage Association (GNMA) 18,701 Government National Mortgage Association (GNMA) 18,701 Government National Mortgage Association (GNMA) 19,701 Government National Mortgage Association (GNMA) 10,801 Go	47,228	Government National Mortgage Association (GNMA)		5.000%	15/05/2041	46,428	0.03
121,762   Government National Mortgage Association (GNMA)   USD   4,000% 2010/2045   80,740							0.16
88.294   Government National Mortgage Association (GNMA)   USD   4.000%   2001/20245   80,740   108,770   Government National Mortgage Association (GNMA)   USD   5.000%   2007/2048   56,451   10.513   Government National Mortgage Association (GNMA)   USD   5.000%   2008/2048   56,451   10.513   Government National Mortgage Association (GNMA)   USD   5.000%   2008/2048   55,931   488,767   Government National Mortgage Association (GNMA)   USD   4.500%   2008/2048   449,469   100,160   Government National Mortgage Association (GNMA)   USD   5.000%   2010/2048   449,469							0.08
18,701   Government National Mortgage Association (GNMA)   USD   4,500%   2007/2048   104,834   105,556   100,513   Government National Mortgage Association (GNMA)   USD   4,500%   2008/2048   63,75   105,5687   60,6877   60							0.13
57.297   Government National Mortgage Association (GNMA)   USD   5.000%   2008/2048   56.451   100.513   Government National Mortgage Association (GNMA)   USD   5.000%   2008/2048   55.931   488.767   Government National Mortgage Association (GNMA)   USD   5.000%   2008/2048   494.89   100.150   Government National Mortgage Association (GNMA)   USD   5.000%   2011/2048   98.483   184.476   Government National Mortgage Association (GNMA)   USD   5.000%   2011/2048   181.405   53.442   Government National Mortgage Association (GNMA)   USD   5.000%   2011/2048   181.405   53.442   Government National Mortgage Association (GNMA)   USD   5.000%   2011/2049   181.405   68.778   Government National Mortgage Association (GNMA)   USD   5.000%   2001/2049   67.597   141.391   Government National Mortgage Association (GNMA)   USD   5.000%   2003/2049   191.452   105.344   Government National Mortgage Association (GNMA)   USD   4.500%   2003/2049   100.810   191.216   Government National Mortgage Association (GNMA)   USD   4.500%   2003/2049   100.810   191.226   Government National Mortgage Association (GNMA)   USD   4.500%   2003/2049   197.7875   128.599   Government National Mortgage Association (GNMA)   USD   4.000%   2006/2049   195.599   161.923   Government National Mortgage Association (GNMA)   USD   4.000%   2006/2049   195.599   185.1741   Government National Mortgage Association (GNMA)   USD   3.000%   2001/2049   161.03.36   194.229   Government National Mortgage Association (GNMA)   USD   4.500%   2001/2049   161.03.36   194.229   Government National Mortgage Association (GNMA)   USD   4.500%   2001/2049   161.03.36   194.229   Government National Mortgage Association (GNMA)   USD   4.500%   2001/2049   161.03.36   194.229   Government National Mortgage Association (GNMA)   USD   4.500%   2001/2049   161.03.86   194.229   Government National Mortgage Association (GNMA)   USD   2.500%   2009/2051   179.174   195.2455   Government National Mortgage Association (GNMA)   USD   2.500%   2.000/2050   687.883   17							0.05 0.07
100.513   Government National Mortgage Association (GNMA)   USD   4.500%   2008/2048   96.375   56.877   Government National Mortgage Association (GNMA)   USD   4.500%   2009/2048   449.469   100.150   Government National Mortgage Association (GNMA)   USD   5.000%   2001/10/2048   84.83   149.476   Government National Mortgage Association (GNMA)   USD   5.000%   2001/10/2048   88.483   149.476   Government National Mortgage Association (GNMA)   USD   5.000%   2001/10/2048   181.405   53.442   Government National Mortgage Association (GNMA)   USD   5.000%   2001/10/2048   52.608   68.778   Government National Mortgage Association (GNMA)   USD   5.000%   2001/10/2048   67.597   141.391   Government National Mortgage Association (GNMA)   USD   4.000%   2000/10/2049   131.452   105.344   Government National Mortgage Association (GNMA)   USD   4.000%   2000/20/2049   131.452   105.344   Government National Mortgage Association (GNMA)   USD   4.000%   2000/30/2049   169.787   128.599   Government National Mortgage Association (GNMA)   USD   5.000%   2000/30/2049   169.787   128.599   Government National Mortgage Association (GNMA)   USD   5.000%   2000/50/2049   179.559   161.923   Government National Mortgage Association (GNMA)   USD   5.000%   2000/50/2049   179.228   181.714   Government National Mortgage Association (GNMA)   USD   5.000%   2000/50/2049   179.228   149.229   Government National Mortgage Association (GNMA)   USD   4.500%   2011/20/2049   170.492   157.701   Government National Mortgage Association (GNMA)   USD   4.500%   2011/20/2049   170.492   157.701   Government National Mortgage Association (GNMA)   USD   3.000%   2000/30/2050   687.683   171.207   Government National Mortgage Association (GNMA)   USD   3.000%   2000/30/2050   687.683   171.207   Government National Mortgage Association (GNMA)   USD   2.500%   2000/30/2050   687.683   171.714   170.714   Government National Mortgage Association (GNMA)   USD   2.500%   2.000/30/2050   687.683   170.000   2.000/30/2050   687.683   170.000   2.		· · · · · · · · · · · · · · · · · ·					0.04
56,877   Government National Mortgage Association (GNMA)   USD   5,000%   20/08/2048   55,931   488,767   Government National Mortgage Association (GNMA)   USD   5,000%   20/10/2048   98,483   104,476   Government National Mortgage Association (GNMA)   USD   5,000%   20/10/2048   98,483   104,476   Government National Mortgage Association (GNMA)   USD   5,000%   20/10/2048   89,483   104,476   Government National Mortgage Association (GNMA)   USD   5,000%   20/10/2048   52,608   68,778   Government National Mortgage Association (GNMA)   USD   5,000%   20/07/2049   67,597   141,391   Government National Mortgage Association (GNMA)   USD   5,000%   20/07/2049   67,597   141,391   Government National Mortgage Association (GNMA)   USD   4,500%   20/03/2049   100,810   191,216   Government National Mortgage Association (GNMA)   USD   4,500%   20/03/2049   100,810   191,216   Government National Mortgage Association (GNMA)   USD   4,000%   20/03/2049   119,559   161,923   Government National Mortgage Association (GNMA)   USD   4,000%   20/05/2049   119,559   161,923   Government National Mortgage Association (GNMA)   USD   5,000%   20/08/2049   161,0326   185,1741   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   1,610,326   194,299   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   1,610,326   194,299   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   1,610,326   194,299   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   1,610,326   194,299   1,610,326   1,720		, ,					0.06
100,150   Government National Mortgage Association (GNMA)   USD   5,000%   20/11/2048   1814/05   184,476   Government National Mortgage Association (GNMA)   USD   5,000%   20/11/2048   1814/05   183,442   Government National Mortgage Association (GNMA)   USD   5,000%   20/11/2048   52,608   68,778   Government National Mortgage Association (GNMA)   USD   5,000%   20/01/2049   57,597   141,391   Government National Mortgage Association (GNMA)   USD   4,000%   20/02/2049   131,452   105,344   Government National Mortgage Association (GNMA)   USD   4,000%   20/03/2049   108,810   191,216   Government National Mortgage Association (GNMA)   USD   4,000%   20/03/2049   187,875   128,599   Government National Mortgage Association (GNMA)   USD   4,000%   20/03/2049   187,875   181,923   Government National Mortgage Association (GNMA)   USD   4,000%   20/03/2049   187,875   181,923   Government National Mortgage Association (GNMA)   USD   5,000%   20/08/2049   189,259   185,1741   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   186,178   181,181,181   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   186,178   187,701   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   170,492   177,701   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   170,492   177,191   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2059   387,683   1,712,071   Government National Mortgage Association (GNMA)   USD   2,500%   20/10/2059   387,683   1,712,071   Government National Mortgage Association (GNMA)   USD   2,500%   20/10/2059   387,683   1,712,071   Government National Mortgage Association (GNMA)   USD   2,500%   20/10/2051   447,938   1,922,000,000   20/09/2051   179,174   1,922,000,000   20/09/2051   179,174   1,922,000,000   20/09/2051   179,174   1,922,000,000   20/09/2051   1,922,000,000   20/09/2051   1,922,000,000   20/09/2051   1,922,000,000   20/09/2051   1,922,000,000   20/09/2051   20/09/2051				5.000%			0.04
184,476   Government National Mortgage Association (GNMA)   USD   5,000%   20/11/2048   181,405   53,442   Government National Mortgage Association (GNMA)   USD   5,000%   20/12/2048   52,608   68,778   Government National Mortgage Association (GNMA)   USD   5,000%   20/12/2048   67,597   141,391   Government National Mortgage Association (GNMA)   USD   4,000%   20/02/2049   100,810   191,216   Government National Mortgage Association (GNMA)   USD   4,500%   20/03/2049   100,810   191,216   Government National Mortgage Association (GNMA)   USD   5,000%   20/03/2049   110,850   128,599   Government National Mortgage Association (GNMA)   USD   5,000%   20/03/2049   119,559   161,923   Government National Mortgage Association (GNMA)   USD   5,000%   20/08/2049   119,559   161,923   Government National Mortgage Association (GNMA)   USD   3,000%   20/08/2049   159,228   1,851,741   Government National Mortgage Association (GNMA)   USD   3,000%   20/08/2049   169,228   1,851,741   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   161,0328   178,100   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   186,178   178,160   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   170,492   157,701   Government National Mortgage Association (GNMA)   USD   3,000%   20/03/2050   867,683   1712,071   Government National Mortgage Association (GNMA)   USD   3,000%   20/03/2050   867,683   1712,071   Government National Mortgage Association (GNMA)   USD   2,500%   20/09/2051   1,352,115   179,174   542,455   Government National Mortgage Association (GNMA)   USD   2,500%   20/09/2051   1,352,115   179,174   542,455   Government National Mortgage Association (GNMA)   USD   2,500%   20/09/2051   1,352,115	468,767	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2048	449,469	0.29
53.442   Government National Mortgage Association (GNMA)	100,150	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	98,483	0.06
68,778   Government National Mortgage Association (GNMA)		· · · · · · · · · · · · · · · · · ·					0.12
141,391   Government National Mortgage Association (GNMA)   USD   4.000%   20/03/2049   101,812		- · · · · · · · · · · · · · · · · · · ·					0.03
105,344   Government National Mortgage Association (GNMA)   USD   5,000%   20/03/2049   100,810   191,216   Government National Mortgage Association (GNMA)   USD   5,000%   20/03/2049   187,875   128,599   Government National Mortgage Association (GNMA)   USD   4,000%   20/05/2049   119,559   161,923   Government National Mortgage Association (GNMA)   USD   5,000%   20/06/2049   159,228   1,851,741   Government National Mortgage Association (GNMA)   USD   3,000%   20/10/2049   1,810,326   1,851,741   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   1,861,78   1,851,741   Government National Mortgage Association (GNMA)   USD   4,500%   20/10/2049   1,861,78   1,78,161   1,78,1		- · · · · · · · · · · · · · · · · · · ·					0.04 0.08
191,216   Government National Mortgage Association (GNMA)		· · · · · · · · · · · · · · · · · ·					0.06
128,599   Government National Mortgage Association (GNMA)		· · · · · · · · · · · · · · · · · ·					0.12
161,923   Government National Mortgage Association (GNMA)   USD   3.000%   20/10/2049   159,228     1,851,741   Government National Mortgage Association (GNMA)   USD   3.000%   20/10/2049   166,178     178,160   Government National Mortgage Association (GNMA)   USD   4.500%   20/10/2049   186,178     178,160   Government National Mortgage Association (GNMA)   USD   4.500%   20/10/2049   170,492     157,701   Government National Mortgage Association (GNMA)   USD   3.000%   20/01/2050   136,953     1,712,071   Government National Mortgage Association (GNMA)   USD   3.000%   20/03/2050   687,683     1,712,071   Government National Mortgage Association (GNMA)   USD   2.000%   20/08/2051   1,352,115     217,391   Government National Mortgage Association (GNMA)   USD   2.500%   20/09/2051   179,174     542,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938     792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   447,938     792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   447,938     792,003   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,748     2,000,000   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   247,748     2,000,000   Government National Mortgage Association (GNMA)   USD   2.000%   20/06/2054   1,603,437     1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   864,922     2,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   47,962,500     1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   5.500%   20/06/2054   47,962,500     1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   5.500%   20/06/2054   47,962,500     1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   5.500%   20/06/2054   7,053,320     1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   6.756		- · · · · · · · · · · · · · · · · · · ·					0.08
194,299 Government National Mortgage Association (GNMA) 178,160 Government National Mortgage Association (GNMA) 178,160 Government National Mortgage Association (GNMA) 177,101 Government National Mortgage Association (GNMA) 177,101 Government National Mortgage Association (GNMA) 179,1913 Government National Mortgage Association (GNMA) 171,1913 Government National Mortgage Association (GNMA) 171,1914 Government National Mortgage Association (GNMA) 171,1915 Government National Mortgage Association (GNMA) 171,2071 Government National Mortgage Association (GNMA) 172,2071 Government National Mortgage Association (GNMA) 173,2072 Government National Mortgage Association (GNMA) 174,2072 Government National Mortgage Association (GNMA) 175,2072 Government National Mortgage Association (GNMA) 175,2073 Government National Mortgage Association (GNMA) 175,2074 Government National Mortgage Association (GNMA) 175,2075 Government National Mortgage Association (GNMA) 176,2075 Government National Mortgage Association (GNMA) 177,2075 Government National Mortgage Association (GNMA)		· · · · · · · · · · · · · · · · · ·					0.10
178,160   Government National Mortgage Association (GNMA)   USD   4.500%   20/12/2049   170,492   157,701   Government National Mortgage Association (GNMA)   USD   3.000%   20/01/2050   136,953   20/03/2050   687,683   1,712,071   Government National Mortgage Association (GNMA)   USD   3.000%   20/03/2050   687,683   1,712,071   Government National Mortgage Association (GNMA)   USD   2.000%   20/08/2051   1,352,115   217,391   Government National Mortgage Association (GNMA)   USD   2.500%   20/09/2051   179,174   542,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938   792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   684,480   310,755   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   256,221   247,748   2.000,000   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   TBA   USD   2.000%   20/06/2054   1,603,437   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.000%   20/06/2054   1,603,437   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   484,922   2,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   7,053,320   61,449,799   TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)   USD   6.000%   20/06/2054   7,053,320   61,449,799   7,25,927   1,100,000   GOVERNMENT   1,100,000   GOVERNMENT   1,100,000   GOVERNMENT   1,100,000   16/07/2037   725,927   1,100,000   16/07/2037   1,100,000   16/07/2037   1,100,000   16/07/2037   1,100,000   16/07/2037   1,100,000   16/07/2037   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2036   1,100,000   16/07/2037   1,100,000   16/	1,851,741	Government National Mortgage Association (GNMA)	USD	3.000%	20/10/2049	1,610,326	1.03
157,701   Government National Mortgage Association (GNMA)   USD   3.000%   20/01/2050   136,953   791,913   Government National Mortgage Association (GNMA)   USD   3.000%   20/03/2050   687,683   1.712,071   Government National Mortgage Association (GNMA)   USD   2.000%   20/03/2051   1.352,115   217,391   Government National Mortgage Association (GNMA)   USD   2.500%   20/09/2051   1.79,174   542,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938   792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   684,480   310,755   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   256,221   300,935   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   256,221   300,935   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   TBA   USD   2.000%   20/06/2054   1,603,437   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.000%   20/06/2054   864,922   2.000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   992,930   7,000,000   Government National Mortgage Association (GNMA)   TBA   USD   5.500%   20/06/2054   7,053,320   61,449,799   TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)   USD   6.000%   20/06/2054   7,053,320   61,449,799   TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)   USD   6.756%   28/07/2037   725,927   1,100,000   UG USC LO Ltd. 2017-1A Class ARR(a)   USD   6.756%   28/07/2037   725,927   1,100,000   USD   6.756%   28/07/2037   1,103,003   413,429   MF1 Ltd. 2021-F16 Class A(a)   USD   6.756%   28/07/2037   625,802   1,200,000   22/07/2037   625,802   USD   6.475%   20/07/2030   500,866   625,000   Park Blue CLO Ltd. 2024-5A Class A1(a)   USD   1.000%   25/07/2037   625,802   USD   6.475%   2	194,299	0 0 , ,	USD	4.500%	20/10/2049	186,178	0.12
791,913 Government National Mortgage Association (GNMA) USD 3.000% 20/03/2050 687,683 1,712,071 Government National Mortgage Association (GNMA) USD 2.000% 20/08/2051 1,352,115 217,391 Government National Mortgage Association (GNMA) USD 2.500% 20/09/2051 179,174 542,455 Government National Mortgage Association (GNMA) USD 2.500% 20/11/2051 447,938 792,003 Government National Mortgage Association (GNMA) USD 3.000% 20/11/2051 684,480 310,755 Government National Mortgage Association (GNMA) USD 2.500% 20/12/2051 256,221 300,935 Government National Mortgage Association (GNMA) USD 2.500% 20/12/2051 256,221 300,935 Government National Mortgage Association (GNMA) USD 2.500% 20/12/2051 256,221 300,935 Government National Mortgage Association (GNMA) USD 2.000% 20/06/2054 1,603,437 1,000,000 Government National Mortgage Association (GNMA) TBA USD 3.000% 20/06/2054 1,603,437 1,000,000 Government National Mortgage Association (GNMA) TBA USD 3.000% 20/06/2054 864,922 2,000,000 Government National Mortgage Association (GNMA) TBA USD 3.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 6.000% 20/06/2054 7,053,320  **TOTAL AGENCIES ASSET BACKED OBLIGATIONS** (cost USD 64,683,845)**  **TOTAL AGENCIES ASSET BACKED OBLIGATIONS** (cost USD 64,683,845)							0.11
1,712,071   Government National Mortgage Association (GNMA)   USD   2.000%   20/08/2051   1,352,115   217,391   Government National Mortgage Association (GNMA)   USD   2.500%   20/09/2051   179,174   542,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938   792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   684,480   310,755   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   256,221   300,935   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   256,221   300,935   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   2.000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.000%   20/06/2054   1,603,437   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.000%   20/06/2054   1,786,250   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   3.500%   20/06/2054   1,786,250   1,000,000   Government National Mortgage Association (GNMA)   TBA   USD   5.500%   20/06/2054   7,053,320   61,449,799		0 0					0.09
217,391   Government National Mortgage Association (GNMA)   USD   2.500%   20/09/2051   179,174   542,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938   792,003   Government National Mortgage Association (GNMA)   USD   3.000%   20/11/2051   684,480   310,755   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   256,221   256,221   250,000,000   20/06/2051   256,221   256,221   250,000,000   20/06/2051   256,221   256,221   250,000,000   20/06/2051   256,221   256,221   250,000,000   20/06/2051   256,221   256,		- · · · · · · · · · · · · · · · · · · ·					0.44
S42,455   Government National Mortgage Association (GNMA)   USD   2.500%   20/11/2051   447,938		- · · · · · · · · · · · · · · · · · · ·					0.87 0.11
Total Agencies Asset Backed Obligations — 17.50%   Cost USD 64,683,845   Cost USD 62,000   Cost USD 64,683,845   Cost USD 62,000   Cost USD 62,000   Cost USD 64,683,845   Cost USD 62,000		0 0					0.29
310,755   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   256,221   300,935   Government National Mortgage Association (GNMA)   USD   2.500%   20/12/2051   247,748   247,748   2,000,000   Government National Mortgage Association (GNMA) TBA   USD   2.000%   20/06/2054   1,603,437   1,000,000   Government National Mortgage Association (GNMA) TBA   USD   3.000%   20/06/2054   864,922   2,000,000   Government National Mortgage Association (GNMA) TBA   USD   3.500%   20/06/2054   1,786,250   1,000,000   Government National Mortgage Association (GNMA) TBA   USD   5.500%   20/06/2054   992,930   7,000,000   Government National Mortgage Association (GNMA) TBA   USD   6.000%   20/06/2054   7,053,320   61,449,799		0 0 , ,					0.44
2,000,000 Government National Mortgage Association (GNMA) TBA USD 2.000% 20/06/2054 1,603,437 1,000,000 Government National Mortgage Association (GNMA) TBA USD 3.000% 20/06/2054 864,922 2,000,000 Government National Mortgage Association (GNMA) TBA USD 3.500% 20/06/2054 1,786,250 1,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 6.000% 20/06/2054 7,053,320 61,449,799  TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845) 61,449,799  Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands 725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 725,927 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2030 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802							0.16
1,000,000 Government National Mortgage Association (GNMA) TBA USD 3.000% 20/06/2054 864,922 2,000,000 Government National Mortgage Association (GNMA) TBA USD 3.500% 20/06/2054 1,786,250 1,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 6.000% 20/06/2054 7,053,320 61,449,799  TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845) 61,449,799  Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands  725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 725,927 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2030 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802		0 0					0.16
2,000,000 Government National Mortgage Association (GNMA) TBA USD 3.500% 20/06/2054 1,786,250 1,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 6.000% 20/06/2054 7,053,320 61,449,799  TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845) 61,449,799  Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands 725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 725,927 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2037 625,802	2,000,000	Government National Mortgage Association (GNMA) TBA	USD	2.000%	20/06/2054	1,603,437	1.03
1,000,000 Government National Mortgage Association (GNMA) TBA USD 5.500% 20/06/2054 992,930 7,000,000 Government National Mortgage Association (GNMA) TBA USD 6.000% 20/06/2054 7,053,320 61,449,799  TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845) 61,449,799  Non-Agencies Asset Backed Obligations – 17.50% Cayman Islands 725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 725,927 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17 Class A1RR <sup>(a)</sup> USD 6.475% 20/07/203 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802							0.55
7,000,000 Government National Mortgage Association (GNMA) TBA  USD 6.000% 20/06/2054 7,053,320 61,449,799  TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)  Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands 725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 725,927 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.633% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2030 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802		0 0					1.14
TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)  Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands  725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> WSD 6.756% 28/07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A1RR <sup>(a)</sup> USD 6.533% 16/07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2030 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802							0.64
TOTAL AGENCIES ASSET BACKED OBLIGATIONS (cost USD 64,683,845)    Non-Agencies Asset Backed Obligations – 17.50%   Cayman Islands	7,000,000	Government National Mortgage Association (GNMA) TBA	USD _	6.000%	20/06/2054		4.52 39.34
Non-Agencies Asset Backed Obligations – 17.50%  Cayman Islands  725,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> 1,100,000 ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16(07/2034 1,103,003 413,429 MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD 6.533% 16(07/2036 411,072 500,000 OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD 6.475% 20/07/2030 500,866 625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802	TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS				01,440,700	
Cayman Islands           725,000         Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD         1.000%         16/07/2037         725,927           1,100,000         ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD         6.756%         28/07/2034         1,103,003           413,429         MF1 Ltd. 2021-F16 Class A <sup>(a)</sup> USD         6.533%         16/07/2036         411,072           500,000         OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD         6.475%         20/07/2030         500,866           625,000         Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD         1.000%         25/07/2037         625,802	-	· ·				61,449,799	39.34
1,100,000     ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup> USD     6.756%     28/07/2034     1,103,003       413,429     MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup> USD     6.533%     16/07/2036     411,072       500,000     OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD     6.475%     20/07/2030     500,866       625,000     Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD     1.000%     25/07/2037     625,802	•	Asset Backed Obligations – 17.50%					
413,429       MF1 Ltd. 2021-FL6 Class A(a)       USD       6.533%       16/07/2036       411,072         500,000       OZLM XVII Ltd. 2017-17A Class A1RR(a)       USD       6.475%       20/07/2030       500,866         625,000       Park Blue CLO Ltd. 2024-5A Class A1(a)       USD       1.000%       25/07/2037       625,802							0.47
500,000         OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup> USD         6.475%         20/07/2030         500,866           625,000         Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD         1.000%         25/07/2037         625,802							0.71
625,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037 625,802		( )					0.26
							0.32
1,000,000 Initias OLO VI Ett. 2017-0A Class ANT USD 0.095% 25/01/2034 1,001,790							0.40 0.64
	1,000,000	IIIIIIIIIII OLO VI LIU. 2017-0A Olass ARR	03D	0.09070	23/01/2034	1,001,780	0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
Cayman Islands -						
	Trinitas CLO XXVIII Ltd. 2024-28A Class B <sup>(a)</sup>	USD	7.426%	25/04/2037	1,001,115	0.64
375,000	Venture 41 CLO Ltd. 2021-41A Class A1NR <sup>(a)</sup>	USD -	6.755%	20/01/2034	377,735	0.24
					5,747,310	3.68
400 000	Blackrock European CLO III Designated Activity Co. 3X Class AR	EUR	4.775%	19/07/2035	430,822	0.28
	Bruegel 2021 DAC 2021-1X Class A	EUR	4.622%	22/05/2031	362,569	0.23
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	511,639	0.33
1,000,000	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR	4.936%	15/04/2034	1,082,894	0.69
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	755,600	0.48
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	508,153	0.33
400,000	RRE 5 Loan Management DAC 5X Class A2R	EUR -	5.656%	15/01/2037	434,258	0.28
					4,085,935	2.62
Jersey	AGL CLO 29 Ltd. 2024-29A Class A1 <sup>(a)</sup>	USD	6.903%	21/04/2037	984,499	0.63
	Bain Capital Credit CLO Ltd. 2023-1A Class AN <sup>(a)</sup>	USD	7.158%	16/04/2036	1,005,786	0.64
	CQS US CLO Ltd. 2023-3A Class B <sup>(a)</sup>	USD	7.974%	25/01/2037	455,706	0.29
1,150,000	Halseypoint CLO 7 Ltd. 2023-7A Class A <sup>(a)</sup>	USD	7.575%	20/07/2036	1,167,286	0.75
800,000	Invesco US CLO Ltd. 2023-2A Class A <sup>(a)</sup>	USD	7.125%	21/04/2036	804,651	0.52
	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B <sup>(a)</sup>	USD	7.256%	23/04/2038	401,630	0.26
	Pikes Peak CLO 12 Ltd. 2023-12A Class A <sup>(a)</sup>	USD	7.425%	20/04/2036	655,427	0.42
	Silver Point CLO 1 Ltd. 2022-1A Class A1 <sup>(a)</sup>	USD	7.775%	20/01/2036	277,510	0.18
1,000,000	Trysail CLO 2022-1A Ltd. Class A <sup>(a)</sup>	USD -	7.975%	20/10/2033	1,006,944	0.64
					6,759,439	4.33
Luxembourg 100,000	Compartment VCL 40 Series 40	EUR	4.967%	21/08/2029	109,093	0.07
Netherlands 343.484	Hill FL 2023-1 BV Class A	EUR	4.577%	18/05/2031	375,258	0.24
United Kingdom						
	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	842,171	0.54
336,827	Finsbury Square 2021-2X Class A	GBP _	6.029%	16/12/2071	430,365	0.27
					1,272,536	0.81
United States	D. L. COAT DAWY OF A.A.	1100	0.0540/	45/07/0000	440.000	2.25
	Bank 2017-BNK6 Class A4 Bank 2017-BNK6 Class A5	USD USD	3.254% 3.518%	15/07/2060 15/07/2060	140,636 211,682	0.09 0.14
	CFCRE Commercial Mortgage Trust 2016-C3 Class A3	USD	3.865%	10/01/2048	485,253	0.14
	Citigroup Commercial Mortgage Trust 2015-P1 Class A5	USD	3.717%	15/09/2048	341,463	0.22
	Citigroup Commercial Mortgage Trust 2017-C4 Class A4	USD	3.471%	12/10/2050	750,464	0.48
	Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD	4.009%	10/03/2051	405,998	0.26
475,000	Citigroup Commercial Mortgage Trust 2018-C6 Class A4	USD	4.412%	10/11/2051	446,250	0.29
	COLT Mortgage Loan Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	5.903%	25/12/2068	381,192	0.24
	COLT Mortgage Loan Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.328%	25/12/2068	95,743	0.06
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 <sup>(a)</sup>	USD	6.880%	25/10/2041	111,469	0.07
	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/12/2041	90,885	0.06
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1 <sup>(a)</sup> Connecticut Avenue Securities Trust 2022-R05 Class 2M2 <sup>(a)</sup>	USD USD	7.230% 8.324%	25/04/2042 25/04/2042	53,929 75,807	0.03 0.05
	Connecticut Avenue Securities Trust 2022-R03 Class 2M2 <sup>(a)</sup>	USD	7.124%	25/01/2044	100,949	0.06
	Connecticut Avenue Securities Trust 2024-R07 Class 1M2 <sup>(a)</sup>	USD	7.124%	25/02/2044	302,842	0.19
	Connecticut Avenue Securities Trust 2024-R03 Class 2M2 <sup>(a)</sup>	USD	7.274%	25/03/2044	100,757	0.06
	Credit Suisse First Boston Mortgage Securities Corp. 2003-AR9 Class 2A2	USD	5.901%	25/03/2033	6,383	0.00
500,000	CSAIL Commercial Mortgage Trust 2015-C3 Class A4	USD	3.718%	15/08/2048	487,784	0.31
500,000	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	477,654	0.31
350,000	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	325,738	0.21
	GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	324,289	0.21
	HarborView Mortgage Loan Trust 2005-16 Class 2A1A	USD	5.915%	19/01/2036	10,331	0.01
	Impac CMB Trust Series 2004-10 Class 2A Impac CMB Trust Series 2004-8 Class 1A	USD USD	6.079% 6.159%	25/03/2035 25/10/2034	13,535 7,700	0.01 0.01
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE		0.13970	23/10/2034	7,700	0.01
	Class A <sup>(a)</sup>	USD	2.854%	06/09/2038	384,587	0.25
	JP Morgan Mortgage Trust 2023-HE3 Class A1 <sup>(a)</sup>	USD	6.923%	25/05/2054	130,160	0.08
	LCCM 2017-LC26 Class A4 <sup>(a)</sup> Louisiana Local Government Environmental Facilities & Community	USD	3.551%	12/07/2050	376,457	0.24
	Development Authority 2022-ELL Class A3	USD	4.275%	01/02/2036	257,721	0.17
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 Class B	USD	4.668%	15/10/2048	140,405	0.09
	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	361,935	0.23
	OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	5.928%	25/11/2063	451,308	0.29

38% 25/09/2065 16% 25/03/2069 18% 25/03/2069 15/11/2050 22% 15/11/2050 21/09/2030 21/09/2030 01/06/2054 00% 01/06/2054 00% 01/06/2054 00% 01/06/2054	393,505 345,100 186,806 8,987,238 27,336,809 94,794,524 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516)	0.22 0.12 5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 01/06/2054 00% 01/06/2054	393,505 345,100 186,806 8,987,238 27,336,809 94,794,524 366,587 366,587 366,587 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.25 0.22 0.12 5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 01/06/2054 00% 01/06/2054	393,505 345,100 186,806 8,987,238 27,336,809 94,794,524 366,587 366,587 366,587 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.25 0.22 0.12 5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 01/06/2054	345,100 186,806 8,987,238 27,336,809 94,794,524 366,587 366,587 180,476,470 (2,315,625) (811,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.22 0.12 5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 01/06/2054 00% 01/06/2054	186,806 8,987,238 27,336,809 94,794,524 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.12 5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 21/09/2030 00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	8,987,238 27,336,809 94,794,524 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	5.75 17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	27,336,809 94,794,524 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	17.50 60.69 0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	94,794,524 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 0.24 115.55 (1.49) (0.54) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	366,587 366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 01/06/2054 00% 15/07/2054 00% 01/06/2054	366,587 366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	366,587 180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	0.24 115.55 (1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	180,476,470 (2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	(1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	(2,315,625) (841,797) (908,789) (908,516) (3,750,156) (8,724,883)	(1.49) (0.54) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	(841,797) (908,789) (908,516) (3,750,156) (8,724,883)	(0.54) (0.58) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	(841,797) (908,789) (908,516) (3,750,156) (8,724,883)	(0.54) (0.58) (0.58) (0.58) (2.40) (5.59)
00% 01/06/2054 00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	(841,797) (908,789) (908,516) (3,750,156) (8,724,883)	(0.54) (0.58) (0.58) (0.58) (2.40) (5.59)
00% 15/07/2054 00% 01/06/2054 00% 01/06/2054	(908,789) (908,516) (3,750,156) (8,724,883)	(0.58) (0.58) (2.40) (5.59)
01/06/2054	(3,750,156)	(2.40)
	(8,724,883)	(5.59)
	(8,724,883)	(5.59)
Commitment	Unrealised	% of
Market Value USD	Loss USD	Shareholders' Equity
		(2.22)
	, ,	(0.00)
	, , ,	(0.00) (0.01)
5,893,500	(53,271)	(0.01)
21,549,008	(69,364)	(0.05)
	(69,364)	(0.05)
	ity Gain	Shareholders'
Da	ate USD	Equity
	1,040	0.00
84-4		
20/06/20	)24 (495)	(0.00)
	21,549,008  Matur Di 20/06/20 20/06/20 20/06/20 20/06/20 20/06/20  Matur Di 20/06/20 20/06/20 20/06/20	(5,704,344) (1,526) 20,429,352 (14,018) 5,893,500 (53,271) 21,549,008 (69,364)

Currency	Amount Bought Currency	Amount Sold			Matur Da	Unrealised ity Loss ate USD	% of Shareholders' Equity
USD	7,417 GBP	5,825			20/06/20	024 (15)	(0.00)
USD	9,046 NZD	14,771			20/06/20	, ,	(0.00)
USD	1,287,274 GBP	1,018,605			02/07/20	, , ,	(0.01)
USD	4,691,462 EUR	4,338,363			30/07/20	024 (35,634)	(0.02)
UNREALISED LOS	S ON FORWARD CURRENCY CONT	TRACTS				(48,608)	(0.03)
Options – (0.00%)	)				Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options						
2 940 000	EUR	Evoiros 00/05/2025	Strike 2 EO		(2.262)	2 457	0.00
2,840,000	Call 3 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.50		(2,262)	3,457	0.00
TOTAL PURCHASE (cost USD 5,719)	ED OPTIONS					3,457	0.00
	Written Options						
(320,000)	EUR Call 6 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.36		1,630	(4,158)	(0.00)
TOTAL WRITTEN C	PTIONS					(4,158)	(0.00)
TOTAL OPTIONS (cost USD (69))						(701)	(0.00)
Swap Contracts – Net Local Notional	- 0.04%					Unrealised Gain	% of Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
11,210,000	Fixed 4.000%	Floating (AUD 3 month BBSW)		AUD	19/06/2026	36,755	0.02
720,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	29/06/2026	763	0.00
2,110,000	Fixed 1.000%	Floating (CHF 1 month SARON)		CHF	19/06/2026	11,443	0.01
						5,965	
3,260,000	Fixed 2.980%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2026		
1,250,000	Fixed 3.000%	Floating (EUR 1 month ESTR)		EUR	19/06/2026	4,162	0.00
1,250,000 551,082	Fixed 3.000% Fixed 3.000%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR)		EUR EUR	19/06/2026 28/06/2026	4,162 2,967	0.00
1,250,000 551,082 2,280,000	Fixed 3.000% Fixed 3.000% Fixed 2.535%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034	4,162 2,967 30,005	0.00 0.00 0.00 0.02
1,250,000 551,082 2,280,000 200,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034	4,162 2,967 30,005 5,483	0.00 0.00 0.02 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035	4,162 2,967 30,005 5,483 7,515	0.00 0.00 0.02 0.00 0.01
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152%		EUR EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037	4,162 2,967 30,005 5,483 7,515 7,063	0.00 0.00 0.02 0.00 0.01 0.01
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000%		EUR EUR EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039	4,162 2,967 30,005 5,483 7,515 7,063 802	0.00 0.02 0.02 0.01 0.01 0.01
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.02
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000%		EUR EUR EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042	4,162 2,967 30,005 5,483 7,515 7,063 802	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.02
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,290,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.02 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 780,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.000%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413	0.00 0.00 0.02 0.00 0.01 0.01 0.02 0.02
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,290,000 780,000 260,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385	0.00 0.00 0.02 0.00 0.01 0.01 0.02 0.02
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,290,000 780,000 260,000 570,000 430,000 1,133,000,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.000% Fixed 2.500% Fixed 2.500% Fixed 2.750%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 1 month EURIBOR) Floating (EUR 1 month SONIA) Floating (JPY 1 month TONAR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.02 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,290,000 780,000 570,000 430,000 1,133,000,000 3,470,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (NOK 6 month NIBOR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2026 19/06/2029 19/06/2034	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386	0.00 0.00 0.02 0.00 0.01 0.00 0.02 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000% Floating (NZD 3 month NZDBB)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (NOK 6 month NIBOR) Fixed 4.250%		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2024 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2025 19/06/2034 19/06/2029	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438	0.00 0.00 0.02 0.00 0.01 0.00 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,290,000 780,000 430,000 430,000 1,133,000,000 3,470,000 920,000 100,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 3.500% Fixed 3.500%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2029	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563	0.00 0.00 0.02 0.00 0.01 0.00 0.02 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000 920,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (BUR 6 month EURIBOR) Floating (JPY 1 month SONIA) Floating (JPY 1 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2029 19/06/2029 19/06/2029 19/06/2029 19/04/2025 11/04/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.02 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 2,870,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000 100,000 920,000 610,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 3.500% Fixed 4.224% Fixed 4.172%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/04/2025 11/04/2026 20/05/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 2,870,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000 100,000 610,000 2,530,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.000%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JBP 1 month SONIA) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/04/2029 19/04/2026 20/05/2026 20/05/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484	0.00 0.00 0.02 0.00 0.01 0.00 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 430,000 430,000 1,133,000,000 3,470,000 920,000 100,000 920,000 610,000 2,530,000 712,267	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.000% Fixed 4.200% Fixed 4.200% Fixed 4.172% Fixed 4.172% Fixed 4.100% Fixed 4.224% Fixed 4.172% Fixed 4.250%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (BP1 month SONIA) Floating (JPY 1 month SONIA) Floating (JPY 1 month SOFR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2029 19/06/2029 19/06/2034 19/06/2029 19/04/2025 11/04/2025 20/05/2026 20/05/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634	0.00 0.00 0.00 0.01 0.01 0.00 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 260,000 430,000 430,000 1,133,000,000 3,470,000 920,000 100,000 920,000 610,000 2,530,000 712,267 12,490,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.224% Fixed 4.172% Fixed 4.000% Fixed 4.250% Fixed 4.250% Fixed 4.250% Floating (USD 1 month SOFR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month FURIBOR) Floating (URR 6 month SONIA) Floating (URR 6 month SONIA) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2034 19/06/2029 19/04/2025 11/04/2026 20/05/2026 20/06/2026 28/06/2026 30/06/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294	0.00 0.00 0.02 0.00 0.01 0.01 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 780,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000 100,000 922,000 610,000 712,267 12,490,000 3,630,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 2.750% Fixed 4.500% Fixed 4.000% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.250% Fixed 4.2550% Fixed 4.3550% Fixed 4.3550% Fixed 4.355%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (ISBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (JPY 1 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/04/2025 20/05/2026 20/06/2026 20/06/2026 28/06/2026 30/06/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490	0.00 0.00 0.02 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 570,000 430,000 1,133,000,000 3,470,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,630,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.250% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JBP 1 month SONIA) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2026 19/06/2029 19/06/2029 19/06/2029 19/04/2025 11/04/2026 20/05/2026 20/06/2026 30/06/2026 30/11/2027 31/03/2028	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134	0.00 0.00 0.02 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 260,000 570,000 430,000 1,133,000,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000 670,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.750% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.1750% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 4.224% Fixed 4.172% Fixed 4.172% Fixed 4.000% Floating (USD 1 month SOFR) Fixed 4.335% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291% Fixed 4.360%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JBP 1 month SONIA) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2029 19/06/2029 20/05/2026 20/05/2026 20/06/2026 28/06/2026 30/06/2026 30/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521	0.00 0.00 0.00 0.01 0.01 0.00 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 430,000 1,133,000,000 3,470,000 920,000 100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000 670,000 2,760,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.7500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.000% Fixed 4.224% Fixed 4.172% Fixed 4.172% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.350% Fixed 4.350% Fixed 4.360% Floating (USD 1 month SOFR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2053 19/06/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2026 20/06/2026 20/06/2026 28/06/2026 30/11/2027 31/03/2028 17/10/2028	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191	0.00 0.00 0.02 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 260,000 570,000 430,000 3,470,000 920,000 110,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000 670,000 2,760,000 1,690,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 2.750% Fixed 4.500% Fixed 4.000% Fixed 4.500% Fixed 4.500% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.224% Fixed 4.172% Fixed 4.224% Fixed 4.350% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.350% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (JBP 1 month SONIA) Floating (NOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2033 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2034 19/06/2029 19/04/2025 20/05/2026 20/06/2026 20/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191 59,070	0.00 0.00 0.00 0.00 0.01 0.00 0.00 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 430,000 1,133,000,000 3,470,000 920,000 100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000 670,000 2,760,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.7500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 4.500% Fixed 4.000% Fixed 4.500% Fixed 4.2500% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.172% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.350% Fixed 4.350% Fixed 4.291% Fixed 4.360% Floating (USD 1 month SOFR)	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (IUR 6 month EURIBOR) Floating (IUR 6 month SORI) Floating (IUR 6 month SORI) Floating (IUR 1 month SOFR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2053 19/06/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2026 20/06/2026 20/06/2026 28/06/2026 30/11/2027 31/03/2028 17/10/2028	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191	0.00 0.00 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 430,000 430,000 1,133,000,000 3,470,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,630,000 6770,000 2,760,000 1,7690,000 1,690,000	Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.2172% Fixed 4.250% Fixed 4.250% Fixed 4.355% Fixed 4.2591% Fixed 4.355% Fixed 4.350% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 4.360% Floating (USD 1 month SOFR) Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.750%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (USD 1 month SONIA) Floating (JPY 1 month TONAR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/04/2025 20/06/2026 20/06/2026 28/06/2026 28/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032 20/06/2034	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191 59,070 304	0.00 0.00 0.02 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 260,000 570,000 430,000 1,133,000,000 3,470,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 670,000 2,760,000 1,690,000 50,000 4,120,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.750% Fixed 4.000% Fixed 4.000% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.024% Fixed 4.224% Fixed 4.224% Fixed 4.224% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 4.360% Floating (USD 1 month SOFR) Fixed 4.291% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.750% Fixed 2.080%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (MOK 6 month NIBOR) Fixed 4.250% Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2029 19/06/2026 20/05/2026 20/06/2026 30/06/2026 30/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032 20/06/2034	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191 59,070 304 54,471	0.00 0.00 0.00 0.01 0.01 0.00
1,250,000 551,082 2,280,000 200,000 1,320,000 1,140,000 950,000 2,870,000 2,870,000 430,000 430,000 1,133,000,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,630,000 670,000 2,760,000 1,690,000 4,120,000 4,120,000 640,000	Fixed 3.000% Fixed 3.000% Fixed 2.535% Fixed 3.000% Fixed 2.740% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.750% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 4.000% Fixed 4.500% Fixed 4.500% Fixed 4.1750% Fixed 4.000% Floating (NZD 3 month NZDBB) Fixed 3.500% Fixed 4.224% Fixed 4.172% Fixed 4.000% Floating (USD 1 month SOFR) Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.360% Floating (USD 1 month SOFR) Fixed 3.750% Fixed 3.750% Fixed 3.750% Fixed 2.080% Fixed 2.080% Fixed 2.564%	Floating (EUR 1 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (BP 1 month SONIA) Floating (ISP 1 month SONIA) Floating (ISP 1 month SOFR) Floating (USD 1 month SOFR)		EUR	19/06/2026 28/06/2026 19/01/2034 19/06/2034 24/04/2035 09/08/2037 25/01/2039 10/08/2042 25/01/2044 17/05/2053 10/11/2053 19/06/2054 28/06/2026 19/06/2029 19/06/2029 19/06/2029 20/05/2026 20/05/2026 20/05/2026 30/06/2026	4,162 2,967 30,005 5,483 7,515 7,063 802 23,702 4,281 5,413 1,385 22,154 650 60,625 4,386 438 1,563 2,354 864 3,484 4,634 10,294 7,490 8,134 2,521 10,191 59,070 304 54,471 14,632	0.00 0.00 0.00 0.01 0.01 0.00

let Local lotional					Unrealised Gain	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
300,000	Credit Default Swaps Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2026	3,488	0.0
	I ON CREDIT DEFAULT SWAPS	1 ixed 1.000 %	035	20/00/2020	3,488	0.0
JINKLALISED GAIN					3,400	
2,170,000	Inflation Swaps Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	3,581	0.0
JNREALISED GAIN	ON INFLATION SWAPS				3,581	0.0
OTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				430,017	0.2
let Local					Unrealised	% (
lotional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
	Interest Rate Swaps					
180,000	Floating (AUD 6 month BBSW)	Fixed 4.500%	AUD	19/06/2034	(2,616)	(0.00
8,310,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(7,967)	(0.01
750,230	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(134)	(0.00
690,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(3,029)	(0.00
520,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(7,585)	(0.00
3,630,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(11,532)	(0.0
2,490,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(13,642)	(0.0)
490,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(850)	(0.0)
2,280,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(35,555)	(0.0)
510,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(11,481)	(0.0)
1,670,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(14,312)	(0.0
1,370,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(1,946)	(0.00
1,000,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(3,136)	(0.00
690,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(13,485)	(0.0
30,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(968)	(0.0)
7,000,000	Floating (JPY 1 month TONAR)	Fixed 1.000%	JPY	19/06/2034	(1,028)	(0.0)
47,590,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(37,708)	(0.0)
490,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(5,187)	(0.0)
60,600,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(38,154)	(0.0)
1,490,000	Floating (SEK 3 month STIBOR)	Fixed 3.250 % Fixed 2.750%	SEK	19/06/2034	(350)	(0.0)
6,930,000	Floating (USD 1 month SOFR)	Fixed 4.746%	USD	31/03/2026	, ,	(0.0)
1,580,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(8,517) (102)	
		- '	USD		. ,	(0.0)
1,960,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(5,062)	(0.0)
13,110,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(29,327)	(0.0)
690,000	Floating (USD 1 month SOFR)	Fixed 4.280%		17/10/2033	(4,787)	(0.0)
1,030,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD USD	21/05/2034	(4,310)	(0.0)
1,520,000	Fixed 3.992%	Floating (USD 1 month SOFR)		16/04/2035	(9,294)	(0.0)
4,020,000 660,000	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 2.910% Fixed 3.391%	USD USD	28/07/2037 10/05/2038	(88,614) (10,199)	(0.0
JNREALISED LOSS	S ON INTEREST RATE SWAPS				(370,877)	(0.23
	Inflation Swaps				<u>-</u>	
2,180,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(570)	(0.00
JNREALISED LOSS	S ON INFLATION SWAPS				(570)	(0.00
	ED LOSS ON SWAP CONTRACTS				(371,447)	(0.23
MARKET VALUE O cost USD 182,126,9					171,692,524	109.9
					(45 400 544)	(0.04
OTHER ASSETS AN	ND LIABILITIES				(15,499,544)	(9.9

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 190,888,767)	180,476,470	115.55
Market value of covered forward mortgage backed securities (cost USD (8,761,758))	(8,724,883)	(5.59)
Unrealised loss on futures contracts	(69,364)	(0.05)
Unrealised gain on forward currency contracts	1,040	0.00
Unrealised loss on forward currency contracts	(48,608)	(0.03)
Market value of purchased options (cost USD 5,719)	3,457	0.00
Market value of written options (cost USD (5,788))	(4,158)	(0.00)
Unrealised gain on swap contracts	430,017	0.27
Unrealised loss on swap contracts	(371,447)	(0.23)
Other Assets and Liabilities	(15,499,544)	(9.92)
Shareholders' Equity	156,192,980	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for swap contracts were Credit Suisse and Merrill Lynch International.

The counterparties for forward currency contracts were Bank of America NA, BNP Paribas SA, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC and State Street Bank & Trust.

The counterparty for options contracts was Citibank NA.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 7.85%	ů ů					
United States						
	United States Treasury Bill	USD	0.000%	20/06/2024	8,977,573	3.82
2,000,000	United States Treasury Bill United States Treasury Bill	USD USD	0.000% 0.000%	25/06/2024 27/06/2024	1,993,567 4,982,481	0.85 2.12
	United States Treasury Bill	USD	0.000%	25/07/2024	2,481,023	1.06
	,	-			18,434,644	7.85
TOTAL BONDS (cost USD 18,429	244)				18,434,644	7.85
(0031 000 10,423	,,,,				10,454,044	% of
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds –	0.74%					
1,743,149	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribut	ion Class) <sup>(a)</sup>			1,743,149	0.74
TOTAL MUTUAL (cost USD 1,743,					1,743,149	0.74
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGI	E LISTING			<u> </u>	
(cost USD 20,172	2,393)				20,177,793	8.59
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Security Description	Currency	interest Nate	maturity Date		Equity
Transferable se	curities dealt in another regulated market					
•	Backed Obligations – 123.05%					
United States	Fadarah Harra Lara Mantara Com (FHI MO)	1100	4.5000/	04/04/0005	0.040	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2025	2,910	0.00
		lien	5 500%	01/10/2026		
	, , ,	USD USD	5.500% 7.000%	01/10/2026 15/07/2027	4,642 10.487	
10,342	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD	5.500% 7.000% 4.500%	01/10/2026 15/07/2027 01/11/2029	4,642 10,487 5,588	0.00 0.01
10,342 5,691	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000%	15/07/2027	10,487	0.01 0.00 0.41
10,342 5,691 1,000,000 33,135	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD	7.000% 4.500% 4.350% 7.000%	15/07/2027 01/11/2029 01/12/2029 15/09/2030	10,487 5,588 973,054 33,785	0.01 0.00 0.41 0.02
10,342 5,691 1,000,000 33,135 41,209	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD	7.000% 4.500% 4.350% 7.000% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031	10,487 5,588 973,054 33,785 41,868	0.01 0.00 0.41 0.02 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD	7.000% 4.500% 4.350% 7.000% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031	10,487 5,588 973,054 33,785 41,868 84,541	0.01 0.00 0.41 0.02 0.02 0.04
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815	0.01 0.00 0.41 0.02 0.02 0.04
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD	7.000% 4.500% 4.350% 7.000% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031	10,487 5,588 973,054 33,785 41,868 84,541	0.01 0.00 0.41 0.02 0.02 0.04 0.46
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406	0.01 0.00 0.41 0.02 0.02 0.04 0.46 0.45
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2034	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375	0.01 0.00 0.41 0.02 0.02 0.04 0.46 0.45 0.01
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2034 01/07/2034	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967	0.01 0.00 0.41 0.02 0.02 0.04 0.46 0.01 0.02 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2034 01/07/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967	0.01 0.00 0.41 0.02 0.02 0.04 0.46 0.01 0.02 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 4.450% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2034 01/07/2035 01/08/2035 01/08/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337	0.01 0.00 0.41 0.02 0.02 0.04 0.44 0.01 0.02 0.02 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2034 01/07/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967	0.01 0.00 0.41 0.02 0.02 0.04 0.44 0.45 0.01 0.02 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2034 01/07/2035 01/08/2035 01/09/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387	0.0° 0.00 0.04 0.02 0.02 0.04 0.44 0.0° 0.02 0.02 0.00 0.00 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.4500% 4.450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 6.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/08/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035	10,487 5,588 973,054 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532	0.0° 0.00 0.44 0.02 0.02 0.04 0.44 0.05 0.02 0.06 0.06 0.07 0.07 0.07 0.07 0.07 0.07
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.4450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 6.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532 70,005	0.01 0.00 0.41 0.02 0.02 0.04 0.46 0.45 0.01 0.02 0.02 0.06 0.00 0.06 0.00 0.05 0.25 0.02
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 5.000% 5.000%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483	0.0° 0.00 0.04 0.02 0.04 0.44 0.05 0.02 0.02 0.06 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 4.500% 5.000% 5.000% 5.000%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/12/2035 01/12/2035 01/12/2035 01/12/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084	0.0° 0.00 0.04 0.02 0.02 0.04 0.44 0.0° 0.02 0.06 0.00 0.00 0.00 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.4500% 6.4450% 6.212% 1.500% 4.500% 4.500% 6.500% 6.500% 6.500% 6.500% 6.500% 6.500% 6.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035	10,487 5,588 973,054 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740	0.01 0.00 0.41 0.02 0.02 0.04 0.44 0.05 0.02 0.06 0.00 0.00 0.00 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.350% 7.000% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 4.500% 5.000% 5.000% 5.000%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/07/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/12/2035 01/12/2035 01/12/2035 01/12/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084	0.0° 0.00 0.04 0.02 0.02 0.02 0.03 0.06 0.06 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 4.500% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/08/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242	0.01 0.00 0.01 0.00 0.01 0.02 0.02 0.04 0.46 0.05 0.00 0.00 0.00 0.00 0.00 0.00 0.0
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.4500% 4.450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039	10,487 5,588 973,054 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242	0.0° 0.00 0.01 0.01 0.02 0.02 0.04 0.05 0.02 0.00 0.05 0.02 0.02 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/02/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,48 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932	0.0° 0.00 0.04 0.02 0.02 0.02 0.03 0.06 0.06 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 4.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2034 01/07/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/03/2039 01/03/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777	0.0° 0.00 0.04 0.02 0.02 0.02 0.03 0.06 0.06 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 2,50 858 964 64,488 1,844	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.000% 6.200% 6.000%	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/08/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/03/2039 01/04/2039 01/04/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783	0.0° 0.00 0.01 0.01 0.02 0.02 0.04 0.04 0.07 0.02 0.06 0.00 0.00 0.00 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 4.500% 6.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2034 01/07/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/03/2039 01/03/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777	0.0° 0.00 0.04 0.02 0.02 0.02 0.03 0.06 0.06 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 4.450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 4.500% 5.000% 5.000% 5.000% 5.000% 4.500%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/09/2035 01/109/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/09/2036 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/03/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069	0.0° 0.00 0.01 0.01 0.02 0.02 0.02 0.06 0.06 0.06 0.06 0.06
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.500% 6.20% 6.500%	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/108/2033 25/01/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/02/2039 01/02/2039 01/05/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 526 149 210	0.0° 0.00° 0
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544 154 217 565	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.000% 6.980% 6.212% 1.500% 4.500% 4.500% 6.200% 6	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 01/08/2035 01/09/2035 01/109/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 148 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 526 149 210 546	0.0° 0.00 0.01 0.04 0.05 0.06 0.07 0.07 0.07 0.07 0.07 0.07 0.07
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544 1,544 1,544 217 565 2,211	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.4500% 6.4450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.200%	15/07/2027 01/11/2029 01/12/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/08/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/09/2039 01/02/2039 01/02/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 526 149 210 546 2,138	0.0° 0.00 0.01 0.01 0.02 0.02 0.03 0.06 0.06 0.07 0.07 0.07 0.07 0.07 0.07
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544 154 217 565 2,211 8,496	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.420% 6.980% 6.212% 1.500% 4.500% 4.500% 6.200% 6	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,48 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 932 62,777 1,783 3,069 932 62,477 1,783 3,069 932 62,477 1,783 3,069 932 62,477 1,783 8,387	0.0° 0.00 0.04 0.01 0.00 0.00 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544 154 217 565 2,211 8,496 12,040	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHL	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.980% 6.212% 1.500% 4.500% 4.500% 6.20%	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/02/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/06/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 526 149 210 546 2,138 8,216 11,643	0.0° 0.00 0.04 0.04 0.05 0.00 0.06 0.07 0.00 0.07 0.00 0.00 0.00
10,342 5,691 1,000,000 33,135 41,209 83,316 1,125,000 1,100,000 29,255 55,183 52,754 150,772 153 348 8,661 1,528,531 701,170 36,717 70,751 106,635 63,763 2,830 5,241 1,380 250 858 964 64,488 1,844 3,174 544 1,544 217 565 2,211 8,496	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000% 4.500% 4.500% 6.500% 6.500% 6.500% 6.4450% 6.420% 6.980% 6.212% 1.500% 4.500% 4.500% 6.200% 6	15/07/2027 01/11/2029 01/11/2029 15/09/2030 15/07/2031 15/08/2031 01/12/2032 01/12/2032 01/08/2033 25/01/2034 01/07/2035 01/09/2035 01/09/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2035 01/10/2039 01/02/2039 01/02/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039 01/05/2039	10,487 5,588 973,054 33,785 41,868 84,541 1,090,815 1,066,406 29,748 55,626 53,375 128,967 1,48 337 8,387 1,304,629 596,730 36,532 70,005 105,483 63,084 2,740 5,057 1,335 242 830 932 62,777 1,783 3,069 932 62,777 1,783 3,069 932 62,477 1,783 3,069 932 62,477 1,783 3,069 932 62,477 1,783 8,387	0.0° 0.00 0.01 0.01 0.02 0.02 0.02 0.03 0.06 0.06 0.07 0.06 0.07 0.06 0.07 0.07

Agencies Asset Backed Obligations - (Continued)   United States - (Continued)   United States - (Continued)   USD   4.000%   010802940   5.052	Shareholders' Equity
5,408   Federal Home Leam Mortgage Corp. (FHLMC)	
1,237   Federal Home Loan Mortgape Corp. (FHLMC)	0.00
23,404   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,000%   01/02/2041   13,767	0.00
14.321   Federal Home Loan Mortgage Carp. (FHLMC)   USD   4.500%   01/02/2041   874	0.01
903   Federal Home Loam Mortgage Corp. (FHLMIC)   USD   4,500%   01105/2024   570	0.01
599   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01105/2041   1,109   1,138   Federar Home Loam Mortgage Corp. (FHLMC)   USD   5.000%   01105/2041   1,169   1,672   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01105/2041   1,5659   1,616   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,796   1,616   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,796   1,817   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,796   1,817   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,796   1,818   Federar Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   9,181   1,718	0.01
1,138   Federal Home Loam Mortgage Corp. (FHLMC)   USD   5.00%   01105/2041   1,569   848   Federal Home Loam Mortgage Corp. (FHLMC)   USD   5.00%   01105/2041   1,569   849   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,562   1,567   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,562   1,687   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01106/2041   1,796   1,689   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01108/2041   6.757   9,495   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01108/2041   6.757   9,495   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01108/2041   2,831   177,606   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01108/2041   2,831   177,606   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01103/2042   6,062   6,062   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01103/2042   6,062   1,331   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   01103/2042   6,062   1,331   Federal Home Loam Mortgage Corp. (FHLMC)   USD   8.830%   22503/2042   115,930   147,231   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.500%   01109/2042   116,949   102,505   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.500%   01109/2042   33,445   169,888   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.500%   01109/2042   144,699   102,505   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.500%   01109/2042   144,699   102,505   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.000%   01109/2042   144,699   102,505   Federal Home Loam Mortgage Corp. (FHLMC)   USD   3.000%   01109/2042   144,509	0.00
15.872 Federal Home Loan Mortgage Corp. (FHLMC)  848 Federal Home Loan Mortgage Corp. (FHLMC)  1.616 Federal Home Loan Mortgage Corp. (FHLMC)  1.617 Federal Home Loan Mortgage Corp. (FHLMC)  1.618 Federal Home Loan Mortgage Corp. (FHLMC)  1.619 A 500%  1.6198 Federal Home Loan Mortgage Corp. (FHLMC)  1.619 A 500%  1.6198 Federal Home Loan Mortgage Corp. (FHLMC)  1.619 A 500%  1.6198 Federal Home Loan Mortgage Corp. (FHLMC)  1.619 A 500%  1.6198 Federal Home Loan Mortgage Corp. (FHLMC)  1.619 A 500%  1.6198 A 500%  1.6198244  1.7606  1.7606 Federal Home Loan Mortgage Corp. (FHLMC)  1.810 A 500%  1.7706 Federal Home Loan Mortgage Corp. (FHLMC)  1.628 Federal Home Loan Mortgage Corp. (FHLMC)  1.629 A 500%  1.628 Federal Home Loan Mortgage Corp. (FHLMC)  1.629 A 500%  1.629 A 500%  1.628 Federal Home Loan Mortgage Corp. (FHLMC)  1.620 A 500%  1.620	0.00
848   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/06/2041   1,562     1,616   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/08/2041   1,766     6,988   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/08/2041   1,769     9,495   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/08/2041   9,181     1,77,606   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/08/2041   9,181     1,77,606   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,000%   01/11/2041   2,831     1,77,606   Federal Home Loan Mortgage Corp. (FHLMC)   USD   6,324%   25/01/2042   178,013     1,628   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/03/2042   6,662     1,131   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/03/2042   1,094     1,1000   Federal Home Loan Mortgage Corp. (FHLMC)   USD   8,830%   25/03/2042   1,094     1,2505   Federal Home Loan Mortgage Corp. (FHLMC)   USD   8,830%   25/03/2042   1,094     1,2505   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/08/2042   148,694     1,2505   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/08/2042   164,488     1,2606   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   148,694     1,2707   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   144,590     1,2708   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   144,590     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   1,450     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/10/2042   1,392     1,2709   Federal Home Loan Mortgage Corp. (FHLMC)	0.00 0.01
1.616 Federal Home Loan Mortgage Corp. (FHLMC) 1.857 Federal Home Loan Mortgage Corp. (FHLMC) 1.857 Federal Home Loan Mortgage Corp. (FHLMC) 1.958 Federal Home Loan Mortgage Corp. (FHLMC) 1.959 4.500% 1.9495 Federal Home Loan Mortgage Corp. (FHLMC) 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 4.000% 1.950 6.224% 2.5501.2242 2.750 1.350 6.224% 2.5501.2242 2.750 1.350 6.224% 2.5501.2242 2.750 1.350 6.224% 2.5501.2242 2.750 1.350 6.224% 2.5501.2242 2.750 1.350 6.224% 2.750 1.350 6.224% 2.750 1.350 6.224% 2.750 1.350 6.224% 2.750 6.224% 2.750 6.224 6.000% 2.750 6.224 6.	0.00
6,988         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,500%         01/08/2041         9,181           3,013         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,000%         01/10/2041         2,831           177,606         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,000%         01/11/2041         2,831           17,806         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,500%         01/03/2042         6,062           1,151         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,500%         01/03/2042         6,062           1,172         Federal Home Loan Mortgage Corp. (FHLMC)         USD         8,830%         25/03/2042         11,530           147,231         Federal Home Loan Mortgage Corp. (FHLMC)         USD         7,330%         25/04/2042         14,868           102,505         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4,500%         01/06/2042         39,445           189,808         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,500%         01/06/2042         39,445           19,705         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,500%         01/06/2042         32,419           10,207         Federal Home Loan Mortga	0.00
9.495 Federal Home Loan Mortgage Corp. (FHLMC)  3.013 Federal Home Loan Mortgage Corp. (FHLMC)  177,606 Federal Home Loan Mortgage Corp. (FHLMC)  180 6.286 Federal Home Loan Mortgage Corp. (FHLMC)  190 0.50 6.324%  25010/2042  178,013  6.286 Federal Home Loan Mortgage Corp. (FHLMC)  191 1.11 Federal Home Loan Mortgage Corp. (FHLMC)  191 0.90 Federal Home Loan Mortgage Corp. (FHLMC)  192 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91	0.00
177,666   Federal Home Loam Mortgage Corp. (FHLMC)    USD   6,324%   2501/12042   178,013     6,268   Federal Home Loam Mortgage Corp. (FHLMC)    USD   4,500%   01/03/2042   6,062     1,131   Federal Home Loam Mortgage Corp. (FHLMC)    USD   4,500%   01/03/2042   1,094     110,000   Federal Home Loam Mortgage Corp. (FHLMC)    USD   4,500%   01/03/2042   115,930     147,231   Federal Home Loam Mortgage Corp. (FHLMC)    USD   8,830%   22/03/2042   115,930     147,231   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/06/2042   349,694     120,505   Federal Home Loam Mortgage Corp. (FHLMC)    USD   4,500%   01/06/2042   149,694     169,868   Federal Home Loam Mortgage Corp. (FHLMC)    USD   4,500%   01/06/2042   164,498     16,270   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/06/2042   164,498     16,270   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/08/2042   14,450     19,775   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/08/2042   14,450     19,775   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/08/2042   14,450     39,851   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/08/2042   14,092     23,431   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/08/2042   14,092     23,431   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/10/2042   14,092     23,431   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/10/2042   14,092     25,5716   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/10/2042   14,092     2,754   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/10/2042   14,092     2,754   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,500%   01/10/2042   14,092     2,754   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/10/2042   14,092     2,754   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/10/2042   2,501     16,711   Federal Home Loam Mortgage Corp. (FHLMC)    USD   3,000%   01/10/2042   39,733     2,754   Federal	0.00
177,606   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/03/2042   6,065   1.131   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/03/2042   116,930   110,000   Federal Home Loan Mortgage Corp. (FHLMC)   USD   4,500%   01/03/2042   116,930   117,231   Federal Home Loan Mortgage Corp. (FHLMC)   USD   7,330%   25/04/2042   149,694   102,595   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/06/2042   33,445   169,896   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/06/2042   33,445   169,896   Federal Home Loan Mortgage Corp. (FHLMC)   USD   1,112%   15/06/2042   23,199   16,270   Federal Home Loan Mortgage Corp. (FHLMC)   USD   1,112%   15/06/2042   23,199   16,270   Federal Home Loan Mortgage Corp. (FHLMC)   USD   1,112%   15/06/2042   23,199   17,775   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   17,499   17,729   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   17,499   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   6,845   39,851   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/08/2042   36,419   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/08/2042   36,419   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   36,419   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   36,355   57,16   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   50,781   39,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   50,781   39,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   50,781   39,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   3,373   3,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   3,373   3,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   2,997   4,1499   4,1499   4,1499   4,1499   4,1499   4,1499   4,1499   4,1499   4,1499   4,149	0.00
6.268         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/03/2042         6,062           1.131         Federal Home Loan Mortgage Corp. (FHLMC)         USD         8.830%         25/03/2042         1,593           147,231         Federal Home Loan Mortgage Corp. (FHLMC)         USD         7.330%         25/04/2042         149,694           102,505         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/06/2042         39.445           169,808         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         01/06/2042         23.199           16,270         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/08/2042         24.488           19,775         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/08/2042         14.450           19,775         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/08/2042         6.845           3,851         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/08/2042         6.845           1,5970         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/10/2042         36,419           1,5971         Federal Home Loan Mor	0.00
1,131   Federal Home Loan Mortgage Corp. (FHLMC)   USD   8,830%   25/03/2042   11,930	0.00
147.231   Federal Home Loan Mortgage Corp. (FHLMC)	0.00
102,505   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/106/2042   164,498   240,566   Federal Home Loan Mortgage Corp. (FHLMC)   USD   1.112%   15/06/2042   23,199   16,270   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450   19,775   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450   19,775   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   14,450   19,775   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/08/2042   6,845   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/08/2042   14,092   23,431   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   21,392   23,431   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   21,392   25,716   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   21,392   25,716   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   25,0781   39,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   35,970   35,283   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,500%   01/10/2042   30,793   35,283   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   30,793   35,283   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   25,973   2,754   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   2,501   16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   2,501   16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   01/11/2042   2,591   2,593   2,593   2,594   2,	0.05
169,888 Federal Home Loan Mortgage Corp. (FHLMC)  240,566 Federal Home Loan Mortgage Corp. (FHLMC)  16,270 Federal Home Loan Mortgage Corp. (FHLMC)  19,775 Federal Home Loan Mortgage Corp. (FHLMC)  19,800 3,000% 01/08/2042 17,499  11,5970 Federal Home Loan Mortgage Corp. (FHLMC)  10,900 3,000% 01/08/2042 38,419  11,5970 Federal Home Loan Mortgage Corp. (FHLMC)  10,900 3,500% 01/08/2042 38,419  11,5970 Federal Home Loan Mortgage Corp. (FHLMC)  10,900 3,500% 01/10/2042 38,419  11,5970 Federal Home Loan Mortgage Corp. (FHLMC)  10,900 3,500% 01/10/2042 31,392  10,900 3,500% 01/10/2042 31,392  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 50,781  10,900 3,500% 01/10/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,210  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200  10,900 3,500% 01/11/2042 31,200	0.06
240,566   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.00%   01/08/2042   14,450   19,775   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/08/2042   14,450   17,799   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/08/2042   6,845   39,851   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/08/2042   36,419   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.500%   01/08/2042   36,419   15,970   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/10/2042   14,092   23,431   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.500%   01/10/2042   21,392   55,716   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.500%   01/10/2042   20,781   39,455   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.500%   01/10/2042   35,970   35,263   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   31,210   106,223   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   31,210   106,223   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   2,501   16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   2,501   16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   2,501   16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   2,501   4,749   259,333   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   22,957   64,109   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   22,957   64,109   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   22,869   26,677   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   23,576   20,691   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   23,576   20,691   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   3,2376   24,697   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   3,2376   26,077   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042	0.04
16,270   Federal Home Loan Mortgage Corp. (FHLMC)	0.07
19,775 Federal Home Loan Mortgage Corp. (FHLMC)  7,729 Federal Home Loan Mortgage Corp. (FHLMC)  1950 3,000% 01/08/2042 17,499  7,729 Federal Home Loan Mortgage Corp. (FHLMC)  1950 3,000% 01/08/2042 36,419  15,970 Federal Home Loan Mortgage Corp. (FHLMC)  23,431 Federal Home Loan Mortgage Corp. (FHLMC)  23,431 Federal Home Loan Mortgage Corp. (FHLMC)  23,431 Federal Home Loan Mortgage Corp. (FHLMC)  39,855 Federal Home Loan Mortgage Corp. (FHLMC)  39,455 Federal Home Loan Mortgage Corp. (FHLMC)  39,455 Federal Home Loan Mortgage Corp. (FHLMC)  35,263 Federal Home Loan Mortgage Corp. (FHLMC)  36,274 Federal Home Loan Mortgage Corp. (FHLMC)  36,275 Federal Home Loan Mortgage Corp. (FHLMC)  37,275 Federal Home Loan Mortgage Corp. (FHLMC)  38,275 Federal Home Loan Mortgage Corp. (FHLMC)  39,373 Federal Home Loan Mortgage Corp. (FHLMC)  39,373 Federal Home Loan Mortgage Corp. (FHLMC)  39,373 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 14,749  259,383 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 14,749  259,383 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 14,749  259,383 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 22,957  64,109 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 22,649  26,677 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/11/2042 22,649  26,677 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/12/2042 23,576  20,681 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/12/2042 18,207  112,111 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/12/2042 18,207  112,111 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/12/2042 18,207  112,111 Federal Home Loan Mortgage Corp. (FHLMC)  30,000% 01/12/2042 15,574  30,000% 01/12/204	0.01 0.01
7,729         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/08/2042         6,845           39,851         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2042         36,419           15,970         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/10/2042         21,392           55,716         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/10/2042         21,392           55,716         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/10/2042         35,970           39,455         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/11/2042         35,970           35,263         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/11/2042         31,210           106,223         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/11/2042         25,511           16,711         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/11/2042         2,501           25,933         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/11/2042         2,967           64,109         Federal Home Loan Mort	0.01
39.851 Federal Home Loan Mortgage Corp. (FHLMC)  15,970 Federal Home Loan Mortgage Corp. (FHLMC)  23,431 Federal Home Loan Mortgage Corp. (FHLMC)  3,000%  3,000%  101/10/2042  14,092  23,431 Federal Home Loan Mortgage Corp. (FHLMC)  3,500%  101/10/2042  13,925  55,716 Federal Home Loan Mortgage Corp. (FHLMC)  39,455 Federal Home Loan Mortgage Corp. (FHLMC)  39,455 Federal Home Loan Mortgage Corp. (FHLMC)  35,263 Federal Home Loan Mortgage Corp. (FHLMC)  35,263 Federal Home Loan Mortgage Corp. (FHLMC)  35,263 Federal Home Loan Mortgage Corp. (FHLMC)  36,223 Federal Home Loan Mortgage Corp. (FHLMC)  37,745 Federal Home Loan Mortgage Corp. (FHLMC)  38,000%  38,000	0.00
23.431   Federal Home Loan Mortgage Corp. (FHLMC)	0.02
55,716         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,500%         01/10/2042         50,781           39,455         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,500%         01/10/2042         35,970           35,263         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/11/2042         31,210           106,223         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/11/2042         93,733           2,754         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/11/2042         2,501           16,711         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/11/2042         22,917           64,109         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/11/2042         22,957           64,109         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/12/2042         22,649           26,677         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/12/2042         23,576           20,691         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3,000%         01/12/2042         23,576           2112,111         Federal Home Loan	0.01
39,455 Federal Home Loan Mortgage Corp. (FHLMC) 35,263 Federal Home Loan Mortgage Corp. (FHLMC) 35,263 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 31,210 02,223 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 23,733 2,754 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 2,501 16,711 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 2,501 16,711 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 2,501 64,109 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 22,9957 64,109 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 22,9957 64,109 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/11/2042 23,576 25,610 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 23,576 20,691 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 23,576 112,111 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 18,207 112,111 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 18,207 112,111 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 15,574 13,670 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 15,574 13,670 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 15,574 13,670 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 12,073 14,805 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/12/2042 13,141 5,985 Federal Home Loan Mortgage	0.01
35,263   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   31,210	0.02
106,223   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   93,733     2,754   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   2.501     16,711   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   14,749     259,383   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   229,957     64,109   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   229,957     64,109   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/11/2042   22,649     26,677   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   23,576     20,691   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   18,207     12,111   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   18,207     12,111   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   18,207     13,670   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   15,574     13,670   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   15,574     13,670   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   12,073     26,077   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   13,141     5,985   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   13,141     5,985   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   5,305     13,805   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2042   5,305     5,960   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/12/2043   23,272     9,570   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/10/2043   23,272     9,570   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/10/2043   23,272     9,570   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/10/2043   23,272     9,570   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3.000%   01/10/2044   23,574     26,225   Federal Home Loan Mortgage Corp. (FHLMC)	0.02 0.01
2,754 Federal Home Loan Mortgage Corp. (FHLMC)  16,711 Federal Home Loan Mortgage Corp. (FHLMC)  259,383 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/11/2042 14,749  269,383 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/11/2042 229,957  64,109 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500% 01/11/2042 58,458  25,610 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 22,649  26,677 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 23,576  20,691 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 18,207  112,111 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 98,981  5,940 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 5,282  17,708 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 5,282  17,708 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 15,574  13,670 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 12,073  26,077 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 13,141  5,985 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 13,141  5,985 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 13,141  5,985 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 13,141  5,985 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 3,373  14,805 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 3,374  5,305 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 3,374  5,305 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/12/2042 3,374  5,305 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.000% 01/01/2043 23,370  5,507 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500% 01/08/2043 499,762  220,037 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500% 01/08/2044 139,991  296,346 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500% 01/08/2044 233,500  35,001 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500% 01/08/2044 233,500  35,001 Federal Home Loan Mortgage Corp. (FHLMC)  18D 3.500	0.01
16,711       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/11/2042       14,749         259,383       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/11/2042       229,957         64,109       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/11/2042       229,649         25,610       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       22,649         26,677       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       23,576         20,691       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       18,207         112,111       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       18,207         15,940       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       5,282         17,708       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       15,574         13,670       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       12,073         26,077       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       13,141<	0.00
64,109         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/11/2042         58,458           25,610         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         22,649           26,677         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,576           20,691         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         18,207           112,111         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         98,981           5,940         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,282           17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mor	0.01
25,610         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         22,649           26,677         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,576           20,691         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         18,207           112,111         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         98,981           5,940         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,282           17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         12,073           26,077         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mor	0.10
26,677         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,576           20,891         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         18,207           112,111         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         98,981           5,940         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,282           17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         12,073           26,077         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mort	0.03
20,691         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         18,207           112,111         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         98,981           5,940         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,282           17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         12,073           26,077         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,250           26,206         Federal Home Loan Mortg	0.01
112,111       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       98,981         5,940       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       5,282         17,708       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       15,574         13,670       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       12,073         26,077       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       23,073         14,805       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       13,141         5,985       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       5,305         13,805       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       5,305         26,206       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       12,150         26,206       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       29,372         9,570       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/08/2043       499,762	0.01
5,940         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,282           17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         12,073           26,077         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         23,272           9,570         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2043         499,762           220,037         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/08/2043         295,380           207,866         Federal Home Loan Mo	0.01 0.04
17,708         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         15,574           13,670         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         12,073           26,077         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         23,073           14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         23,272           9,570         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2043         499,762           220,037         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/08/2044         293,580           207,866         Federal Home Loan	0.00
26,077       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       23,073         14,805       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       13,141         5,985       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/12/2042       5,305         13,805       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       12,150         26,206       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       23,272         9,570       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       8,496         547,697       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/08/2043       499,762         220,037       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/08/2043       205,380         207,866       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/01/2044       193,991         296,346       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.612%       15/03/2044       23,574         256,225       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/06/2044       233,50	0.01
14,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         13,141           5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         23,272           9,570         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         8,496           547,697         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2043         499,762           220,037         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/08/2043         205,380           207,866         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/01/2044         193,991           296,346         Federal Home Loan Mortgage Corp. (FHLMC)         USD         0.612%         15/03/2044         23,574           256,225         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/06/2044         233,500           35,001         Federal Home L	0.01
5,985         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/12/2042         5,305           13,805         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         12,150           26,206         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         23,272           9,570         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.000%         01/01/2043         8,496           547,697         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2043         499,762           220,037         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/08/2043         205,380           207,866         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/01/2044         193,991           296,346         Federal Home Loan Mortgage Corp. (FHLMC)         USD         0.612%         15/03/2044         23,574           256,225         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/06/2044         233,500           35,001         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         15/10/2044         7,569	0.01
13,805       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       12,150         26,206       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       23,272         9,570       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       48,496         547,697       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/08/2043       499,762         220,037       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/08/2043       205,380         207,866       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/01/2044       193,991         296,346       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.612%       15/03/2044       23,574         256,225       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/06/2044       233,500         35,001       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       15/10/2044       7,569	0.01
26,206       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       23,272         9,570       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.000%       01/01/2043       8,496         547,697       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/08/2043       499,762         220,037       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/08/2043       205,380         207,866       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.000%       01/01/2044       193,991         296,346       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.612%       15/03/2044       23,574         256,225       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/06/2044       233,500         35,001       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       15/10/2044       7,569	0.00
9,570     Federal Home Loan Mortgage Corp. (FHLMC)     USD     3.000%     01/01/2043     8,496       547,697     Federal Home Loan Mortgage Corp. (FHLMC)     USD     3.500%     01/08/2043     499,762       220,037     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4.000%     01/08/2043     205,380       207,866     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4.000%     01/01/2044     193,991       296,346     Federal Home Loan Mortgage Corp. (FHLMC)     USD     0.612%     15/03/2044     23,574       256,225     Federal Home Loan Mortgage Corp. (FHLMC)     USD     3.500%     01/06/2044     233,500       35,001     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4.500%     15/10/2044     7,569	0.01 0.01
547,697         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/08/2043         499,762           220,037         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/08/2043         205,380           207,866         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.000%         01/01/2044         193,991           296,346         Federal Home Loan Mortgage Corp. (FHLMC)         USD         0.612%         15/03/2044         23,574           256,225         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/06/2044         233,500           35,001         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         15/10/2044         7,569	0.00
220,037     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4.000%     01/08/2043     205,380       207,866     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4.000%     01/01/2044     193,991       296,346     Federal Home Loan Mortgage Corp. (FHLMC)     USD     0.612%     15/03/2044     23,574       256,225     Federal Home Loan Mortgage Corp. (FHLMC)     USD     3,500%     01/06/2044     233,500       35,001     Federal Home Loan Mortgage Corp. (FHLMC)     USD     4,500%     15/10/2044     7,569	0.21
296,346       Federal Home Loan Mortgage Corp. (FHLMC)       USD       0.612%       15/03/2044       23,574         256,225       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/06/2044       233,500         35,001       Federal Home Loan Mortgage Corp. (FHLMC)       USD       4.500%       15/10/2044       7,569	0.09
256,225         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/06/2044         233,500           35,001         Federal Home Loan Mortgage Corp. (FHLMC)         USD         4.500%         15/10/2044         7,569	0.08
35,001 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.500% 15/10/2044 7,569	0.01
	0.10
7,688 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/02/2045 6,957	0.00
7,688 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/02/2045 6,957 9,607 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/02/2045 8,693	0.00
32,131 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/03/2045 29,075	0.01
6,979 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/08/2045 6,285	0.00
8,788         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/09/2045         7,914	0.00
17,588         Federal Home Loan Mortgage Corp. (FHLMC)         USD         3.500%         01/11/2045         15,838	0.01
1,742,431 Federal Home Loan Mortgage Corp. (FHLMC) USD 3,000% 01/01/2046 1,537,867	0.66
274,791 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/03/2046 247,055	0.11
105,498       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/03/2046       95,228         261,260       Federal Home Loan Mortgage Corp. (FHLMC)       USD       3.500%       01/05/2046       235,420	0.04 0.10
55,344 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/05/2046 235,420 49,784	0.10
369,500 Federal Home Loan Mortgage Corp. (FHLMC) USD 0.562% 15/05/2046 32,855	0.02
261,493 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/06/2046 235,221	0.10
643,733 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/06/2046 583,912	0.25
114,648 Federal Home Loan Mortgage Corp. (FHLMC) USD 3.500% 01/07/2046 103,130	0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.500% 3.500%	01/10/2046 01/12/2046	16,649 13,947	0.01 0.01
424.504	', ', ',	USD	4.000%	01/02/2047	396,222	0.01
3,700,530	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/05/2047	3,216,471	1.37
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2047	5,210	0.00
54,703	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/12/2047	49,259	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/04/2048	73,949	0.03
23,286	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/04/2048	21,594	0.01
210,798 300,623	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/06/2048 01/11/2048	200,715 285,868	0.09 0.12
863,704	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/01/2049	799,853	0.12
152,946	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2049	137,013	0.06
831,081		USD	4.000%	01/07/2049	767,322	0.33
210,047	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/08/2049	188,034	0.08
1,630,452	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/09/2049	1,404,528	0.60
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2050	8,150	0.00
391,733	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2050	371,764	0.16
527,861	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000%	01/03/2050 01/03/2050	452,903	0.19 0.32
886,236 790.659	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000% 4.000%	01/03/2050	760,250 731,220	0.32
22.795	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2050	21,599	0.01
110,464	', ', ',	USD	2.500%	01/11/2050	91,266	0.04
181,526		USD	4.000%	15/12/2050	168,168	0.07
8,062,659	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/01/2051	6,254,684	2.66
2,724,258	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/02/2051	2,217,992	0.94
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	709,021	0.30
3,427,268	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	2,801,617	1.19
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/08/2051	1,606,202	0.68
363,078 1,973,430	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.000% 2.000%	01/09/2051 01/10/2051	281,110 1,526,706	0.12 0.65
219,688	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/10/2051	170,000	0.05
243,715	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/11/2051	188,489	0.08
837,171	', ', ',	USD	2.500%	01/11/2051	684,083	0.29
3,625,982	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/12/2051	2,798,768	1.19
1,087,585	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/02/2052	839,607	0.36
569,045		USD	2.000%	01/03/2052	441,639	0.19
886,228	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2052	758,858	0.32
340,799	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/11/2052	345,363	0.15
871,535 185,766	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.000% 6.000%	01/12/2052 01/12/2052	883,207 188,950	0.38 0.08
883,275	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	893,448	0.38
4,722,365	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2053	4,484,677	1.91
668,381	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/10/2053	684,748	0.29
5,022,833	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/11/2053	5,145,836	2.19
953,209	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/11/2053	980,722	0.42
1,938,882	' ' '	USD	6.500%	01/11/2053	1,994,845	0.85
971,346	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/12/2053	1,001,811	0.43
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/01/2054	4,011,877	1.71
9,374 43,262	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	5.000% 8.500%	01/07/2027 25/06/2030	9,256 45,300	0.00 0.02
82,158	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2030	77,352	0.02
	Federal National Mortgage Association (FNMA)	USD	5.828%	01/06/2033	45,230	0.03
16,241	Federal National Mortgage Association (FNMA)	USD	5.931%	01/12/2033	16,504	0.01
637,346	Federal National Mortgage Association (FNMA)	USD	1.500%	01/06/2035	545,171	0.23
369,329	Federal National Mortgage Association (FNMA)	USD	5.500%	25/07/2035	372,124	0.16
1,034,458	Federal National Mortgage Association (FNMA)	USD	1.500%	01/08/2035	884,849	0.38
766,356	Federal National Mortgage Association (FNMA)	USD	1.500%	01/12/2035	654,553	0.28
415,564	Federal National Mortgage Association (FNMA)	USD	1.500%	01/02/2036	355,439	0.15
135,123 8,986	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/07/2036 01/12/2036	131,010 8,723	0.06 0.00
1,285	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2039	1,244	0.00
1,845	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	1,786	0.00
5,693	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	5,513	0.00
8,980	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	8,696	0.00
12,924	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	12,513	0.01
3,847	. , ,	USD	4.000%	01/08/2039	3,599	0.00
9,154	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	8,864	0.00
4,823	. , ,	USD	4.500%	01/08/2039	4,666	0.00
1,727	Federal National Mortgage Association (FNMA)	USD	4.000%	01/09/2039	1,611	0.00
4,352 8,527	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/09/2039 01/10/2039	4,203 8,234	0.00 0.00
0,521		300	4.00070	0.17.1072000	0,204	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset United States – (0	Backed Obligations – (Continued)					
•	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2040	8,304	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2040	3,436	0.00
2,231	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	2,154	0.00
42,048	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	40,603	0.02
8,535	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2040	8,258	0.00
419,674	Federal National Mortgage Association (FNMA)	USD	0.000%	25/10/2040	17,977	0.01
4,477	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2040	4,323	0.00
39,633	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2041	38,305	0.02
8,288	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	8,008	0.00
5,666	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	5,477	0.00
20,232	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2041	19,539	0.01
212,261	Federal National Mortgage Association (FNMA)	USD USD	5.000%	25/06/2041 01/07/2041	208,785	0.09
21,475 57,281	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/08/2041	20,746 55,352	0.01 0.02
14,208	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	13,599	0.02
76,532	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	73,926	0.03
10,337	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	9,980	0.01
28,724	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2041	26,184	0.01
42,881	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2041	41,397	0.02
215,981	Federal National Mortgage Association (FNMA)	USD	5.000%	25/10/2041	212,425	0.09
56,469	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2041	54,598	0.02
49,406	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2041	47,495	0.02
18,394	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	16,781	0.01
8,767	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	7,997	0.00
16,835	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2042	16,271	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2042	23,235	0.01
151,808	Federal National Mortgage Association (FNMA)	USD	0.506%	25/02/2042	11,408	0.01
194,338	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2042	181,114	0.08
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/03/2042 01/04/2042	3,065 43,102	0.00 0.02
123,951	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2042	119,694	0.02
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2042	3,043	0.00
3,694	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2042	3,367	0.00
25,609	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2042	23,280	0.01
23,285	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2042	21,204	0.01
121,690	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	129,070	0.06
70,457	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2042	62,277	0.03
7,082	Federal National Mortgage Association (FNMA)	USD	3.500%	01/09/2042	6,481	0.00
14,149	Federal National Mortgage Association (FNMA)	USD	3.500%	01/09/2042	12,893	0.01
49,693	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2042	45,159	0.02
3,784	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2042	3,447	0.00
26,600	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	27,779	0.01
7,569	Federal National Mortgage Association (FNMA)	USD	3.500%	01/11/2042	6,897	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	3,438	0.00
8,999	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,973	0.00
7,710	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	6,926	0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.500%	01/12/2042 01/12/2042	9,048 18,348	0.00 0.01
15,326	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	13,631	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	9,643	0.00
30,171	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	26,821	0.01
8,937	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	7,879	0.00
9,386	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	8,267	0.00
4,276	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2043	3,891	0.00
20,872	Federal National Mortgage Association (FNMA)	USD	3.000%	01/02/2043	18,491	0.01
14,008	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	12,767	0.01
100,706	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	91,601	0.04
66,663	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	60,527	0.03
68,429	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	61,022	0.03
7,873	. ,	USD	3.000%	01/03/2043	6,934	0.00
7,491	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	6,643	0.00
59,400	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	53,959	0.02
82,184	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	74,675	0.03
8,535	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	7,779	0.00
10,474	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	9,545	0.00
18,536 7,726	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/04/2043 01/04/2043	16,407 6,788	0.01 0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	10,977	0.00
42,958	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	37,864	0.02
33,800	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	29,787	0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2043	141,250	0.06
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Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•					
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	31,825	0.01
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/05/2043 01/05/2043	77,450 28,003	0.03 0.01
10,807	' '	USD	3.500%	01/05/2043	9,844	0.00
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	7,875	0.00
24,592	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	22,411	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	1,623,552	0.69
16,429	Federal National Mortgage Association (FNMA)	USD	3.000%	01/06/2043	14,432	0.01
11,236	Federal National Mortgage Association (FNMA)	USD	3.000%	01/06/2043	9,892	0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/06/2043 01/06/2043	120,336 92,555	0.05 0.04
7,959	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2043	6,997	0.00
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	98,106	0.04
110,425	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	100,646	0.04
129,406	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	117,919	0.05
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	24,472	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	29,581	0.01
10,804	Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/07/2043	9,851	0.00
213,784 5,839	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.500% 3.500%	01/07/2043 01/08/2043	194,278 5,323	0.08 0.00
94,898	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2043	86,429	0.04
1,387	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2043	1,365	0.00
12,240	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2044	11,760	0.01
1,377,940	Federal National Mortgage Association (FNMA)	USD	3.000%	25/04/2044	1,217,240	0.52
6,959	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2044	6,342	0.00
5,029	Federal National Mortgage Association (FNMA)	USD	3.500%	01/09/2044	4,583	0.00
19,300	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2044	17,495	0.01
	Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/12/2044	9,601	0.00
6,563 32,941	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.500% 3.500%	01/01/2045 01/03/2045	5,931 29,588	0.00 0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	6,512	0.00
25,706	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	23,229	0.01
150,491	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	136,412	0.06
17,614	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	15,808	0.01
8,846	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	7,946	0.00
618,738	Federal National Mortgage Association (FNMA)	USD	0.162%	25/05/2045	37,176	0.02
981,708	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2045	943,216	0.40
8,228 12,518	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/07/2045 01/07/2045	7,386 11,243	0.00 0.01
6,762	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2045	6,496	0.00
173,436	Federal National Mortgage Association (FNMA)	USD	4.000%	01/11/2045	161,194	0.07
709,592	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2045	681,736	0.29
125,271	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2046	113,552	0.05
62,761	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	58,323	0.03
53,226	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	49,468	0.02
20,608	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2046	18,680	0.01
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/05/2046 01/06/2046	400,704 285,497	0.17 0.12
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2046	59,329	0.12
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	62,825	0.03
110,660	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	95,729	0.04
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2046	249,618	0.11
101,000	Federal National Mortgage Association (FNMA)	USD	3.000%	01/08/2046	87,217	0.04
18,658	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2046	17,337	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2046	38,207	0.02
9,258 10,875	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	0.000% 3.000%	01/10/2046 01/10/2046	8,941 9,491	0.00
117,539	Federal National Mortgage Association (FNMA)	USD	3.000%	01/10/2046	101,579	0.00 0.04
133,732	Federal National Mortgage Association (FMMA)	USD	4.000%	01/10/2046	123,592	0.05
22,267	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	20,687	0.01
96,979	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	83,761	0.04
81,870	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	70,711	0.03
8,069	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	6,963	0.00
332,215	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	287,637	0.12
411,271	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	353,967	0.15
66,850 62,070	Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/12/2046	57,739 53,642	0.03 0.02
62,611	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046 01/12/2046	53,642 54,067	0.02
9,783	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2047	9,093	0.00
342,394	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2047	328,972	0.14
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2047	23,889	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset Backed Obligations – (Continued)						
United States - (C	Continued)					
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/04/2047	107,242	0.05
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2047	7,529	0.00
14,897	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/07/2047 01/09/2047	519,786 13,823	0.22 0.01
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2047	71,325	0.03
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/11/2047	23,701	0.01
19,464	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	18,062	0.01
253,883	0 0	USD	0.706%	25/01/2048	24,895	0.01
26,598	. ,	USD	4.000%	01/02/2048	24,665	0.01
11,615 63,590	Federal National Mortgage Association (FNMA)	USD USD	4.000% 4.500%	01/06/2048	10,771	0.01 0.03
9,305	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	5.000%	01/06/2048 01/06/2048	60,548 9,140	0.03
244,159	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2048	232,481	0.10
18,067	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2048	17,186	0.01
753,134		USD	5.000%	01/11/2048	741,204	0.32
185,123	. ,	USD	4.500%	01/12/2048	176,037	0.08
7,749	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2048	7,366	0.00
18,673	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	17,762	0.01
386,606	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/04/2049 01/05/2049	368,171	0.16 0.05
124,056	Federal National Mortgage Association (FNMA)	USD	4.000%	01/05/2049	108,383 114,692	0.05
332.883	, , ,	USD	3.500%	01/07/2049	298,309	0.13
17,937	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2049	17,047	0.01
354,785	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2050	337,372	0.14
23,470	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	22,311	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	24,157	0.01
11,510	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	10,920	0.01
51,873	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	50,144	0.02
1,791,865 732,010	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.500%	01/06/2050 01/06/2050	1,475,958 604,786	0.63 0.26
223,161	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	47,832	0.26
16,359	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2050	15,496	0.01
855,002	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2050	706,402	0.30
250,134	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2050	237,857	0.10
1,400,466	Federal National Mortgage Association (FNMA)	USD	2.000%	01/10/2050	1,092,808	0.47
1,767,629	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2050	1,467,042	0.62
3,556,423	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2050	2,949,427	1.26
1,386,661	Federal National Mortgage Association (FNMA)	USD USD	2.000%	01/12/2050	1,082,035	0.46
905,856 2,774,985	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	2.500% 2.000%	01/12/2050 01/01/2051	737,657 2,159,024	0.31 0.92
47,047	Federal National Mortgage Association (FNMA)	USD	2.500%	01/02/2051	38,870	0.02
1,203,220	Federal National Mortgage Association (FNMA)	USD	2.000%	01/04/2051	933,774	0.40
9,662,771	Federal National Mortgage Association (FNMA)	USD	2.000%	01/05/2051	7,497,034	3.19
889,742	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	850,028	0.36
1,323,341	. ,	USD	2.500%	01/07/2051	1,086,728	0.46
2,372,790	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,941,135	0.83
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,086,445	0.46
1,362,330 2,350,144	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.000%	01/07/2051 01/10/2051	1,114,234 1,820,216	0.47 0.78
	Federal National Mortgage Association (FNMA)	USD	2.000%	01/10/2051	248,199	0.11
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2051	286,024	0.12
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/12/2051	1,375,655	0.59
3,905,347	Federal National Mortgage Association (FNMA)	USD	2.000%	01/02/2052	3,020,492	1.29
1,138,195	Federal National Mortgage Association (FNMA)	USD	2.000%	01/02/2052	879,889	0.38
	Federal National Mortgage Association (FNMA)	USD	2.000%	01/03/2052	424,195	0.18
2,451,549	Federal National Mortgage Association (FNMA)	USD	2.000%	01/05/2052	1,896,882	0.81
691,294	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	6.000%	01/11/2052 01/08/2053	700,551 1,224,691	0.30 0.52
6,493,123	Federal National Mortgage Association (FNMA)	USD	6.500% 6.500%	01/12/2053	6,652,131	2.83
1,216,703	Federal National Mortgage Association (FNMA)	USD	2.500%	01/01/2054	985,553	0.42
1,973,334	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2054	1,995,444	0.85
1,971,101	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2054	1,990,106	0.85
991,878	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	903,598	0.39
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	1,340,727	0.57
4,000,000	Federal National Mortgage Association (FNMA) TBA	USD	2.000%	15/06/2039	3,495,000	1.49
8,000,000	Federal National Mortgage Association (FNMA) TBA	USD	5.500%	15/06/2039	8,013,437	3.41
3,000,000	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	6.000% 1.500%	15/06/2039 01/06/2054	7,065,676 2,200,165	3.01 0.94
11,000,000	Federal National Mortgage Association (FNMA) TBA	USD	2.500%	01/06/2054	8,887,656	3.78
4,000,000	Federal National Mortgage Association (FNMA) TBA	USD	3.000%	01/06/2054	3,367,188	1.43
	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	9,632,031	4.10

Haldings	Security December		Cumanau	Interest Date	Maturity Data	Market Value	% of Shareholders'
Holdings Agencies Asset	Security Description  Backed Obligations – (Continued)		Currency	Interest Rate	Maturity Date	USD	Equity
United States – (C	• • • • • • • • • • • • • • • • • • • •						
6,000,000	Federal National Mortgage Association (FNI	MA) TBA	USD	6.000%	01/06/2054	6,012,891	2.56
	Federal National Mortgage Association (FNI	•	USD	6.500%	01/06/2054	3,051,211	1.30
	Federal National Mortgage Association (FNI	•	USD	5.500%	15/06/2054	7,877,812	3.35
	Federal National Mortgage Association (FNI		USD	7.000%	15/06/2054	2,055,908	0.88
7,000,000	Federal National Mortgage Association (FNI Government National Mortgage Association		USD USD	3.500% 3.875%	01/07/2054 20/06/2024	6,138,945 6	2.61 0.00
13			USD	3.875%	20/06/2024	13	0.00
1	Government National Mortgage Association	, ,	USD	4.000%	20/06/2024	1	0.00
36	Government National Mortgage Association		USD	3.625%	20/07/2024	36	0.00
90	Government National Mortgage Association	(GNMA)	USD	4.000%	20/07/2024	90	0.00
247	Government National Mortgage Association	(GNMA)	USD	3.625%	20/08/2024	246	0.00
189	Government National Mortgage Association	, ,	USD	4.000%	20/08/2024	189	0.00
70	Government National Mortgage Association	, ,	USD	3.625%	20/09/2024	69	0.00
104	Government National Mortgage Association	, ,	USD	3.625%	20/09/2024	103	0.00
346	Government National Mortgage Association	, ,	USD USD	4.000%	20/11/2024	344 159	0.00 0.00
160 467	Government National Mortgage Association Government National Mortgage Association		USD	4.000% 4.500%	20/12/2024 20/12/2024	464	0.00
317	Government National Mortgage Association	, ,	USD	4.625%	20/01/2025	315	0.00
313	Government National Mortgage Association	, ,	USD	4.625%	20/02/2025	311	0.00
1,444			USD	4.000%	20/05/2025	1,433	0.00
3	Government National Mortgage Association		USD	7.000%	15/07/2025	3	0.00
1,628	Government National Mortgage Association	(GNMA)	USD	4.000%	20/07/2025	1,612	0.00
1,189	Government National Mortgage Association	(GNMA)	USD	4.625%	20/02/2026	1,175	0.00
173	Government National Mortgage Association	(GNMA)	USD	7.000%	15/04/2026	172	0.00
54	Government National Mortgage Association	, ,	USD	3.625%	20/07/2026	53	0.00
429	Government National Mortgage Association		USD	7.000%	15/10/2026	428	0.00
2,124		, ,	USD	4.625%	20/01/2027	2,095	0.00
1,680 986	Government National Mortgage Association	, ,	USD USD	4.625% 4.625%	20/01/2027 20/02/2027	1,657 973	0.00 0.00
	Government National Mortgage Association Government National Mortgage Association		USD	3.875%	20/04/2027	5,790	0.00
5,665			USD	3.875%	20/04/2027	5,592	0.00
889	Government National Mortgage Association	, ,	USD	3.875%	20/05/2027	877	0.00
2,438	Government National Mortgage Association		USD	3.875%	20/06/2027	2,406	0.00
739	Government National Mortgage Association	(GNMA)	USD	3.750%	20/11/2027	723	0.00
2,125	Government National Mortgage Association	(GNMA)	USD	3.750%	20/12/2027	2,078	0.00
5,079	Government National Mortgage Association	, ,	USD	4.625%	20/01/2028	5,008	0.00
	Government National Mortgage Association	, ,	USD	7.000%	15/02/2028	1,015	0.00
1,847	0 0	,	USD	4.625%	20/02/2028	1,821	0.00
1,577		, ,	USD	4.625%	20/03/2028	1,555	0.00
10,965 4,166	Government National Mortgage Association Government National Mortgage Association	, ,	USD USD	3.625% 3.625%	20/07/2029 20/08/2029	10,752 4,085	0.01 0.00
1,070		,	USD	3.625%	20/09/2029	1,049	0.00
3,083		, ,	USD	3.750%	20/10/2029	3,015	0.00
2,085		, ,	USD	3.750%	20/10/2029	2,039	0.00
2,720		,	USD	3.750%	20/11/2029	2,660	0.00
4,062	Government National Mortgage Association	(GNMA)	USD	3.750%	20/11/2029	3,973	0.00
1,179	Government National Mortgage Association	(GNMA)	USD	3.750%	20/12/2029	1,153	0.00
91		,	USD	3.750%	20/12/2029	89	0.00
2,238	5 5	` '	USD	4.625%	20/01/2030	2,209	0.00
	Government National Mortgage Association		USD	4.625%	20/02/2030	565	0.00
	Government National Mortgage Association		USD	4.625% 3.875%	20/03/2030	4,098	0.00
4,482	Government National Mortgage Association Government National Mortgage Association	,	USD USD	3.875%	20/04/2030 20/04/2030	1,365 4,433	0.00 0.00
8,593		,	USD	3.875%	20/05/2030	8,500	0.00
722		, ,	USD	3.875%	20/05/2030	714	0.00
7,298	Government National Mortgage Association	,	USD	4.000%	20/05/2030	7,227	0.00
1,725	Government National Mortgage Association	(GNMA)	USD	3.875%	20/06/2030	1,706	0.00
14,784	Government National Mortgage Association	(GNMA)	USD	4.000%	20/07/2030	14,576	0.01
2,744	Government National Mortgage Association		USD	4.000%	20/09/2030	2,705	0.00
5,124	Government National Mortgage Association	, ,	USD	3.750%	20/10/2030	5,013	0.00
1,038	Government National Mortgage Association		USD	7.000%	15/06/2031	1,039	0.00
1,531	Government National Mortgage Association	,	USD	7.000%	15/07/2031	1,595	0.00
503	Government National Mortgage Association	, ,	USD	7.000%	15/11/2031	501 181	0.00
178	Government National Mortgage Association Government National Mortgage Association		USD USD	6.500% 6.500%	15/01/2032 15/02/2032	181 353	0.00
342 215	Government National Mortgage Association	,	USD	6.500%	15/02/2032	220	0.00
455	Government National Mortgage Association	,	USD	6.500%	15/08/2034	462	0.00
619	Government National Mortgage Association	, ,	USD	6.500%	15/02/2036	643	0.00
1,370	Government National Mortgage Association		USD	6.500%	15/02/2036	1,418	0.00
893	Government National Mortgage Association	(GNMA)	USD	6.500%	15/02/2036	928	0.00
313	Government National Mortgage Association	(GNMA)	USD	6.500%	15/03/2036	325	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2036	1,097	0.00
1,222	- · · · · · · · · · · · · · · · · · · ·	USD	6.500% 6.500%	15/04/2036	1,264 713	0.00
686 344	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500%	15/04/2036 15/04/2036	354	0.00 0.00
660	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	685	0.00
1,200	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,240	0.00
278	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	286	0.00
1,364	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,411	0.00
622	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	647	0.00
1,076	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,113	0.00
835	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	864	0.00
749	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	779	0.00
960	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	998	0.00
934	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	972	0.00
413	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	426	0.00
1,856 382	Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/06/2036 15/06/2036	1,917 395	0.00 0.00
832	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	858	0.00
425	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	442	0.00
3,714	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	3,861	0.00
3,258	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	3,377	0.00
6,248	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	6,490	0.00
2,928	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	3,021	0.00
1,469	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,528	0.00
646	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	673	0.00
719	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	748	0.00
558	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	575	0.00
1,802	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,888	0.00
1,177	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,224	0.00
937	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	974	0.00
569 292	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	590 301	0.00 0.00
611	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	631	0.00
406	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	419	0.00
1,563	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,624	0.00
338	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	343	0.00
1,787	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,858	0.00
773	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	804	0.00
851	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	884	0.00
314	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	322	0.00
825	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	852	0.00
173	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	180	0.00
3,678	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	3,758	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	119	0.00
1,198	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,245	0.00
699	Government National Mortgage Association (GNMA)	USD	6.500% 6.500%	15/08/2036	721 369	0.00 0.00
355 1,087	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500%	15/09/2036 15/09/2036	1,129	0.00
903	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	925	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	775	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	210	0.00
2,795		USD	6.500%	15/09/2036	2,900	0.00
5,202	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	5,403	0.00
6,962	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	7,105	0.00
1,583	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,635	0.00
963	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,002	0.00
575	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	595	0.00
1,323	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,373	0.00
10,160	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	10,512	0.01
368	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	384	0.00
1,146	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,192	0.00
2,639 2,657	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/09/2036 15/09/2036	2,721 2,765	0.00 0.00
2,657	Government National Mortgage Association (GNMA)  Government National Mortgage Association (GNMA)	USD	6.500% 6.500%	15/09/2036	2,765 685	0.00
171	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	178	0.00
1,588	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,642	0.00
717	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	742	0.00
611	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	631	0.00
839	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	872	0.00
1,044	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,086	0.00
599	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	624	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States - (C	·					
1,503	0 0 ( )	USD	6.500%	15/10/2036	1,555	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,072	0.00
1,021 1,083	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/10/2036 15/10/2036	1,059 1,135	0.00 0.00
3,041	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	3,145	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	2,492	0.00
884	- · · · · · · · · · · · · · · · · · · ·	USD	6.500%	15/10/2036	919	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,326	0.00
676	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	696	0.00
1,258	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	1,308	0.00
892	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	921	0.00
3,064	- · · · · · · · · · · · · · · · · · · ·	USD	6.500%	15/11/2036	3,168	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	390	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	8,157	0.00
1,990	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	2,069	0.00
3,941 2,828	Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/11/2036 15/11/2036	4,099	0.00 0.00
526	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	2,928 540	0.00
1,068	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	1,100	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/12/2036	3,170	0.00
3,131	Government National Mortgage Association (GNMA)	USD	6.500%	15/12/2036	3,258	0.00
2,251	Government National Mortgage Association (GNMA)	USD	6.500%	15/12/2036	2,342	0.00
951	, , ,	USD	6.500%	15/12/2036	979	0.00
1,472	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2037	1,529	0.00
2,684	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2037	2,792	0.00
290	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2037	296	0.00
1,690	Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2037	1,755	0.00
2,482	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2037	2,584	0.00
930	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2037	960	0.00
4,610	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2037	4,801	0.00
6,711	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2037	6,849	0.00
1,673 735	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/11/2037 15/11/2037	1,742 753	0.00 0.00
730	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2037	750	0.00
1,701	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2038	1,774	0.00
37,476	Government National Mortgage Association (GNMA)	USD	5.500%	15/01/2039	38,139	0.02
432	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2039	443	0.00
710	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2039	733	0.00
79,884	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2040	79,351	0.03
2,450	Government National Mortgage Association (GNMA)	USD	4.000%	20/02/2041	2,311	0.00
598	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2041	563	0.00
3,908	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2041	3,680	0.00
61,142	Government National Mortgage Association (GNMA)	USD	3.500%	15/02/2042	56,034	0.02
2,084	Government National Mortgage Association (GNMA)	USD	4.000%	20/04/2042	1,961	0.00
1,315	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2042	1,237	0.00
39,260	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.500%	15/11/2042	35,891 197	0.02 0.00
8,273 164,932	Government National Mortgage Association (GNMA)	USD USD	4.500% 0.615%	20/12/2042 20/08/2043	14,055	0.00
19,772	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2043	18,568	0.01
	Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2044	1,737	0.00
2,290		USD	4.000%	20/05/2044	2,148	0.00
	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2044	83,868	0.04
159,112	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2044	149,070	0.06
6,966	Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2045	639	0.00
8,219	Government National Mortgage Association (GNMA)	USD	3.500%	20/05/2045	878	0.00
24,165	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2045	22,640	0.01
17,350	Government National Mortgage Association (GNMA)	USD	3.500%	20/06/2045	2,442	0.00
237,055	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2045	33,319	0.01
37,445	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2045	35,035	0.02
111,041	Government National Mortgage Association (GNMA)	USD	0.820%	20/08/2045	10,765	0.01
1,045,390	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2045	177,369	0.08
139,571	Government National Mortgage Association (GNMA)	USD	0.820%	20/09/2045	13,503	0.01
266,115 173,555	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 4.500%	20/03/2046 20/03/2047	257,488 167,440	0.11 0.07
572,117	Government National Mortgage Association (GNMA)	USD	4.500%	20/05/2047	549,177	0.07
165,015	Government National Mortgage Association (GNMA)	USD	4.500%	20/06/2047	159,098	0.23
371,963	Government National Mortgage Association (GNMA)	USD	0.230%	20/07/2047	27,953	0.01
19,995	Government National Mortgage Association (GNMA)	USD	4.500%	20/08/2047	19,253	0.01
944,723	Government National Mortgage Association (GNMA)	USD	0.265%	20/01/2048	73,948	0.03
109,863	Government National Mortgage Association (GNMA)	USD	4.500%	20/05/2048	105,478	0.05
	Government National Mortgage Association (GNMA)	USD	0.770%	20/06/2048	28,594	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (0	· · · · · · · · · · · · · · · · · · ·	USD	4.000%	20/07/2040	ECO 630	0.24
189,698	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500%	20/07/2048 20/07/2048	569,630 182,007	0.24 0.08
	Government National Mortgage Association (GNMA)	USD	5.000%	20/07/2048	55,037	0.02
427,265	. , ,	USD	0.770%	20/09/2048	40,693	0.02
1,008,031	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2048	966,533	0.41
597,655	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	587,707	0.25
278,735	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	274,095	0.12
499,325 219,196	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.000% 0.620%	20/12/2048 20/01/2049	491,524 19,293	0.21 0.01
479,059	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	457,791	0.20
565,565	Government National Mortgage Association (GNMA)	USD	4.000%	20/02/2049	525,806	0.22
882,364	Government National Mortgage Association (GNMA)	USD	4.500%	20/02/2049	844,109	0.36
377,129	Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2049	350,617	0.15
255,918	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	244,902	0.10
698,851	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	686,640	0.29
340,719 184,868	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 4.000%	20/04/2049 20/05/2049	316,766 171,872	0.14 0.07
1,507,623	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2049	1,314,540	0.56
608,366	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	529,845	0.23
1,481,957	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	256,358	0.11
269,997	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	258,713	0.11
109,798	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	105,072	0.05
558,679	Government National Mortgage Association (GNMA)	USD	3.500%	20/01/2050	502,843	0.21
1,028,860	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	0.615%	20/02/2050 20/02/2050	100,226	0.04
547,239 1,583,826	Government National Mortgage Association (GNMA)  Government National Mortgage Association (GNMA)	USD USD	3.500% 3.000%	20/02/2050	493,896 1,375,366	0.21 0.59
1.384.381	Government National Mortgage Association (GNMA)	USD	0.620%	20/04/2050	137.019	0.06
614,441	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	124,881	0.05
963,531	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	137,101	0.06
634,396	Government National Mortgage Association (GNMA)	USD	3.000%	20/01/2051	548,485	0.23
863,563	Government National Mortgage Association (GNMA)	USD	2.500%	20/06/2051	692,760	0.30
1,261,932	Government National Mortgage Association (GNMA)	USD	3.000%	20/06/2051	1,052,095	0.45
2,313,846	Government National Mortgage Association (GNMA)	USD	3.000%	20/07/2051	1,927,793	0.82
2,173,753 290,105	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.000% 2.500%	20/08/2051 20/09/2051	1,716,730 239,104	0.73 0.10
467,622	. , ,	USD	2.500%	20/09/2051	385,413	0.16
542,455	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	447,938	0.19
310,755	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	256,221	0.11
401,519	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	330,555	0.14
699,000	Government National Mortgage Association (GNMA)	USD	0.797%	20/05/2053	33,242	0.01
3,994,331	Government National Mortgage Association (GNMA)	USD	6.323%	20/07/2053	3,997,541	1.70
1,000,000 10,000,000	- · · · · · · · · · · · · · · · · · · ·	USD USD	7.000% 2.000%	15/06/2054	1,020,691 8,017,187	0.44 3.41
11,000,000	Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD	2.500%	20/06/2054 20/06/2054	9,172,969	3.41
3,000,000	Government National Mortgage Association (GNMA) TBA	USD	3.000%	20/06/2054	2,594,766	1.10
5,000,000	Government National Mortgage Association (GNMA) TBA	USD	3.500%	20/06/2054	4,465,625	1.90
3,000,000	Government National Mortgage Association (GNMA) TBA	USD	4.500%	20/06/2054	2,838,633	1.21
6,000,000	Government National Mortgage Association (GNMA) TBA	USD	5.000%	20/06/2054	5,827,500	2.48
11,000,000	0 0 , ,	USD	5.500%	20/06/2054	10,922,226	4.65
	Government National Mortgage Association (GNMA) TBA	USD	6.000%	20/06/2054	14,106,640	6.00
1,000,000	Government National Mortgage Association (GNMA) TBA	USD —	6.500%	20/06/2054	1,015,586	123.05
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS 13,198)				289,198,937	123.05
-	Asset Backed Obligations – 28.16%					
Bermuda 1 000 000	OHA Credit Funding 18 Ltd. 2024-18A Class A1 <sup>(b)</sup>	USD	6.792%	20/04/2037	1,005,188	0.43
	Symphony CLO 42 Ltd. 2024-42A Class D <sup>(b)</sup>	USD	8.807%	17/04/2037	477,053	0.43
	Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(b)</sup>	USD	8.525%	20/01/2036	404,822	0.17
		_			1,887,063	0.80
<b>Brunei</b> 600,000	Apex Credit CLO Ltd. 2024-1A Class B1 <sup>(b)</sup>	USD	7.722%	20/04/2036	604,256	0.26
Cayman Islands						
	Bain Capital Credit CLO Ltd. 2021-1A Class A(b)	USD	6.649%	18/04/2034	375,773	0.16
1,200,000	Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(b)</sup>	USD	1.000%	16/07/2037	1,201,534	0.51
	Dryden XXVI Senior Loan Fund 2013-26A Class AR <sup>(b)</sup>	USD	6.490%	15/04/2029	1,428,716	0.61
1,973,581	ICG US CLO Ltd. 2015-2RA Class A1 <sup>(b)</sup>	USD	6.959%	16/01/2033	1,980,098	0.84

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
Cayman Islands -						
	Madison Park Funding XXX Ltd. 2018-30A Class A <sup>(b)</sup>	USD	6.340%	15/04/2029 20/04/2037	1,841,042	0.78
	Oaktree CLO 2024-25 Ltd. Class A <sup>(b)</sup> Ocean Trails CLO 8 2020-8A Class DR <sup>(b)</sup>	USD USD	6.854% 9.340%	15/07/2034	1,233,116 1,001,836	0.53 0.43
	Park Blue CLO Ltd. 2024-5A Class D <sup>(b)</sup>	USD	1.000%	25/07/2037	502,764	0.21
	Venture 41 CLO Ltd. 2021-41A Class A1NR <sup>(b)</sup>	USD	6.755%	20/01/2034	1,007,293	0.43
		_			10,572,172	4.50
Ireland						
	CIFC European Funding CLO V DAC 5X Class A	EUR	4.896%	23/11/2034	2,162,375	0.93
	Henley CLO I DAC 1X Class AR	EUR EUR	4.832% 4.936%	25/07/2034	1,299,642	0.59 0.89
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	15/04/2034 21/01/2035	1,949,209 2,050,916	0.8
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	1,081,176	0.46
	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	651,387	0.28
	RRE 7 Loan Management DAC 7X Class A1	EUR	4.926%	15/01/2036	760,162	0.33
		<del>-</del>			9,954,867	4.24
Jersey	(h)					
	AGL CLO 29 Ltd. 2024-29A Class A1 <sup>(b)</sup>	USD	6.903%	21/04/2037	1,640,831	0.70
525,000	Bain Capital CLO Ltd. 2024-1A Class B <sup>(b)</sup> Bain Capital CLO Ltd. 2024-1A Class D1 <sup>(b)</sup>	USD USD	7.325% 9.175%	16/04/2037	527,606	0.23
	Bain Capital Credit CLO Ltd. 2023-1A Class AN <sup>(b)</sup>	USD	7.158%	16/04/2037 16/04/2036	381,931 1,106,365	0.10
	Bain Capital Credit CLO Ltd. 2023-1A Class AIV	USD	7.123%	24/07/2036	2,224,715	0.9
	CQS US CLO Ltd. 2023-3A Class B <sup>(b)</sup>	USD	7.974%	25/01/2037	759,511	0.32
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A <sup>(b)</sup>	USD	6.821%	20/04/2037	2,513,290	1.07
500,000	Golub Capital Partners CLO Ltd. 2024-74A Class B(b)	USD	7.182%	25/07/2037	501,068	0.2
1,000,000	Halseypoint CLO 7 Ltd. 2023-7A Class A <sup>(b)</sup>	USD	7.575%	20/07/2036	1,015,031	0.43
1,100,000	Invesco US CLO Ltd. 2023-2A Class A <sup>(b)</sup>	USD	7.125%	21/04/2036	1,106,395	0.47
625,000		USD	7.256%	23/04/2038	627,547	0.27
	Pikes Peak CLO 12 Ltd. 2023-12A Class A <sup>(b)</sup>	USD	7.425%	20/04/2036	1,310,854	0.56
500,000		USD	7.775%	20/01/2036	504,563	0.22
1,300,000 1,000,000		USD USD	7.975% 7.425%	20/10/2033 20/10/2036	1,309,027 1,015,087	0.56 0.43
	Wellington Management CLO 2 Ltd. 2024-2A Class D <sup>(b)</sup>	USD	9.214%	20/04/2037	478,857	0.43
		-			17,022,678	7.24
United Kingdom 936,575	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	1,203,102	0.51
United States						
400,000	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	376,323	0.16
	Bank 2018-BNK10 Class A5	USD	3.688%	15/02/2061	362,135	0.15
	Bank 2018-BNK10 Class AS	USD	3.898%	15/02/2061	1,084,880	0.46
	Bank 2018-BNK12 Class A4	USD	4.255%	15/05/2061	669,340	0.28
	Bank 2018-BNK12 Class AS Bank 2018-BNK13 Class A5	USD USD	4.344% 4.217%	15/05/2061	889,016	0.38 0.22
	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061 15/08/2061	523,125 410,971	0.22
	Bank 2018-BNK14 Class A4	USD	4.231%	15/09/2060	476,471	0.20
	Bank 2018-BNK15 Class A3	USD	4.138%	15/11/2061	936,120	0.40
	Bank 2018-BNK15 Class ASB	USD	4.285%	15/11/2061	172,020	0.07
500,000	BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(b)</sup>	USD	6.236%	15/03/2037	476,458	0.20
	BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(b)</sup>	USD	6.489%	15/03/2037	300,472	0.13
	BBCMS Mortgage Trust 2018-C2 Class A4	USD	4.047%	15/12/2051	1,473,193	0.63
	Brazos Education Loan Authority, Inc. 2012-1 Class A1	USD	6.138%	26/12/2035	57,829	0.02
	Citigroup Commercial Mortgage Trust 2017-C4 Class A4	USD	3.471%	12/10/2050	1,031,889	0.44
	Citigroup Commercial Mortgage Trust 2017-P8 Class A4	USD	3.465%	15/09/2050	818,150	0.35
400,000	Citigroup Commercial Mortgage Trust 2017-P8 Class D <sup>(b)</sup> Citigroup Commercial Mortgage Trust 2018-C5 Class A3	USD USD	3.000% 3.963%	15/09/2050 10/06/2051	295,016 418,366	0.13 0.18
675,000	- · · · · · · · · · · · · · · · · · · ·	USD	4.412%	10/06/2051	634,144	0.10
	COLT Mortgage Loan Trust 2024-INV1 Class A1 <sup>(b)</sup>	USD	5.903%	25/12/2068	619,437	0.26
	COLT Mortgage Loan Trust 2024-INV1 Class A2 <sup>(b)</sup>	USD	6.328%	25/12/2068	119,678	0.0
	COMM Mortgage Trust 2016-DC2 Class B	USD	4.657%	10/02/2049	476,544	0.20
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 <sup>(b)</sup>	USD	6.880%	25/10/2041	135,914	0.06
	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 <sup>(b)</sup>	USD	6.974%	25/12/2041	123,199	0.0
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1(b)	USD	7.230%	25/04/2042	64,009	0.0
86,000		USD	8.324%	25/04/2042	89,307	0.0
175,000		USD	7.124%	25/01/2044	176,660	0.0
525,000 200,000		USD	7.124%	25/02/2044	529,974	0.23
	Connecticut Avenue Securities Trust 2024-R03 Class 2M2 <sup>(b)</sup>	USD	7.274%	25/03/2044	201,514	0.09
	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	477,654	0.20

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
-	s Asset Backed Obligations – (Continued)					
	60 ECMC Group Student Loan Trust 2017-1A Class A <sup>(b)</sup>	USD	6.638%	27/12/2066	967,991	0.41
2	27 FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 1A1	USD	6.750%	21/09/2031	225	0.00
625.0	00 GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	579,087	0.25
	30 Illinois Student Assistance Commission 2010-1 Class A3	USD	6.509%	25/07/2045	237,181	0.10
	17 Impac CMB Trust Series 2004-8 Class 1A	USD	6.159%	25/10/2034	5,775	0.00
	<ul> <li>JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B</li> <li>JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE</li> </ul>	USD	3.460%	15/08/2049	478,051	0.20
	Class A <sup>(b)</sup>	USD	2.854%	06/09/2038	628,471	0.2
	06 JP Morgan Mortgage Trust 2023-HE3 Class A1 <sup>(b)</sup>	USD	6.923%	25/05/2054	225,610	0.10
	00 LCCM 2017-LC26 Class A4 <sup>(b)</sup>	USD	3.551%	12/07/2050	611,742	0.2
	00 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D <sup>(b)</sup>	USD	3.060%	15/10/2048	318,966	0.14
375,0	,	USD	4.716%	15/05/2049	347,368	0.1
1,000,0	9 , 1	USD	4.310%	15/12/2051	953,013	0.4
	00 Morgan Stanley Capital I Trust 2018-L1 Class A3	USD	4.139%	15/10/2051	683,594	0.29
	12 New Residential Mortgage Loan Trust 2015-1A Class A1 <sup>(b)</sup>	USD	3.750%	28/05/2052	38,843	0.0
	28 OBX 2024-NQM1 Trust Class A1 <sup>(b)</sup>	USD	5.928%	25/11/2063	783,851	0.3
	88 OBX 2024-NQM1 Trust Class A1 <sup>(b)</sup>	USD	6.253%	25/11/2063	95,170	0.0
	45 PHEAA Student Loan Trust 2016-1A Class A <sup>(b)</sup>	USD	6.588%	25/09/2065	95,691	0.04
	21 Structured Asset Mortgage Investments II Trust 2005-AR8 Class A2 54 Verus Securitization Trust 2019-4 Class A1 <sup>(b)</sup>	USD USD	6.538% 3.642%	25/02/2036 25/11/2059	294,799	0.10 0.01
		USD	3.642% 3.065%	25/11/2059 15/11/2059	28,799	
	00 Wells Fargo Commercial Mortgage Trust 2016-C36 Class A4				939,673	0.40
	00 Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5 00 Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD USD	3.453% 3.418%	15/07/2050 15/09/2050	656,127 350,050	0.28
	00 Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD	3.416% 4.212%	15/05/2050	520,426	0.13
	00 Wells Fargo Commercial Mortgage Trust 2018-C45 Class A5	USD	4.184%		666,554	0.28
700,0	ou Wells Pargo Commercial Mortgage Trust 2016-045 Class A4	030	4.104%	15/06/2051		
TOTAL NON-	AGENCIES ASSET BACKED OBLIGATIONS				24,926,865	10.6
TOTAL NON-/					66,171,003	28.10
(cost USD 66,	085,161)				00,171,003	
•	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				355,369,940	151.21
TOTAL TRAN (cost USD 366	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359) UE OF INVESTMENTS EXCLUDING DERIVATIVES					
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359) UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)				355,369,940	
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (,860,752)  ward Mortgage Backed Securities – (16.03%)	USD	4 500%	01/06/2054	355,369,940 375,547,733	159.8
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (,860,752)  ward Mortgage Backed Securities – (16.03%) ()0) Federal National Mortgage Association (FNMA) TBA	USD	4.500%	01/06/2054	<b>355,369,940</b> <b>375,547,733</b> (10,312,930)	<b>159.8</b> 0 (4.39
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (,860,752)  ward Mortgage Backed Securities – (16.03%) ()0) Federal National Mortgage Association (FNMA) TBA ()0) Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	355,369,940 375,547,733 (10,312,930) (6,012,891)	1 <b>59.8</b> 0 (4.39 (2.56
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (,860,752)  ward Mortgage Backed Securities – (16.03%) ()0) Federal National Mortgage Association (FNMA) TBA				355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477)	(4.39 (2.56 (9.08
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (,860,752)  ward Mortgage Backed Securities – (16.03%) ()0) Federal National Mortgage Association (FNMA) TBA ()0) Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	355,369,940 375,547,733 (10,312,930) (6,012,891)	(4.39 (2.56 (9.08
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (1,860,752)  ward Mortgage Backed Securities – (16.03%) (10) Federal National Mortgage Association (FNMA) TBA (10) RED FORWARD MORTGAGE BACKED SECURITIES	USD	6.000%	01/06/2054	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477)	(4.39 (2.56 (9.08
TOTAL COVE (cost USD 366) MARKET VAL (cost USD 386) Covered For (11,000,00 (6,000,00 (21,000,00)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (1,860,752)  ward Mortgage Backed Securities – (16.03%) (10) Federal National Mortgage Association (FNMA) TBA (10) RED FORWARD MORTGAGE BACKED SECURITIES	USD	6.000%	01/06/2054 01/06/2054	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) (37,684,298)	(4.39 (2.56 (9.08 (16.03
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (680,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES (686,211))	USD	6.000%	01/06/2054 01/06/2054 Commitment	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised	(4.39 (2.56 (9.08 (16.03
TOTAL COVE (cost USD 366) MARKET VAL (cost USD 386) Covered For (11,000,00 (6,000,00 (21,000,00)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (680,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES (686,211))	USD	6.000%	01/06/2054 01/06/2054	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) (37,684,298)	(4.39 (2.56 (9.08 (16.03 (16.03
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00) TOTAL COVE (cost USD (37 Futures Con	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (1,860,752)  ward Mortgage Backed Securities – (16.03%) (10) Federal National Mortgage Association (FNMA) TBA (10) RED FORWARD MORTGAGE BACKED SECURITIES (1,686,211))  tracts – 0.01%	USD	6.000%	01/06/2054 01/06/2054 Commitment Market Value	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain	(4.39 (2.56 (9.08 (16.03 (16.03
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00) TOTAL COVE (cost USD (37 Futures Con	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES ,686,211))  tracts – 0.01%  Security Description	USD	6.000%	01/06/2054 01/06/2054 Commitment Market Value	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain	(4.39 (2.56 (9.08 (16.03 (16.03 % o Shareholders Equity
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES (1,860,752)  ward Mortgage Backed Securities – (16.03%) (10) Federal National Mortgage Association (FNMA) TBA (10) RED FORWARD MORTGAGE BACKED SECURITIES (1,686,211))  tracts – 0.01%  Security Description  USD	USD	6.000%	01/06/2054 01/06/2054 Commitment Market Value USD	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD	(4.39 (2.56 (9.08 (16.03 (16.03 Shareholders Equity
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET i,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES i,860,752)  ward Mortgage Backed Securities – (16.03%)  iii) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES 686,211))  tracts – 0.01%  Security Description  USD US Treasury Long Bond Futures 19/09/2024	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250)	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD	159.80 (4.39 (2.56 (9.08 (16.03 (16.03 Shareholders Equity
TOTAL TRAN (cost USD 36t MARKET VAL (cost USD 38t (cost USD 38t (21,000,00 (2	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%) 100 Federal National Mortgage Association (FNMA) TBA 101 Federal National Mortgage Association (FNMA) TBA 102 Federal National Mortgage Association (FNMA) TBA 103 Federal National Mortgage Association (FNMA) TBA 104 Federal National Mortgage Association (FNMA) TBA 105 Federal National Mortgage Association (FNMA) TBA 106 Federal National Mortgage Association (FNMA) TBA 107 Federal National Mortgage Association (FNMA) TBA 108 Federal National Mortgage Association (FNMA) TBA 109 Federal National Mortgage As	USD	6.000% 6.500% Short Long	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061	(4.39 (2.56 (9.08 (16.03 (16.03 Shareholders Equity 0.00 0.00
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%) 100 Federal National Mortgage Association (FNMA) TBA 101 Federal National Mortgage Association (FNMA) TBA 102 Federal National Mortgage Association (FNMA) TBA 103 Federal National Mortgage Association (FNMA) TBA 104 Federal National Mortgage Association (FNMA) TBA 105 Federal National Mortgage Association (FNMA) TBA 106 Federal National Mortgage Association (FNMA) TBA 107 Federal National Mortgage Association (FNMA) TBA 108 Federal National Mortgage Association (FNMA) TBA 109 Federal National Mortgage As	USD	6.000% 6.500% Short Long	01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906)	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577	159.8( 4.39 (2.56 (9.08 (16.03 (16.03  % o Shareholders Equity 0.00 0.00 0.00
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%)  IO) Federal National Mortgage Association (FNMA) TBA  IO) Federal National Mortgage Association (FNMA) TBA  IO) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES ,686,211))  tracts – 0.01%  Security Description  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Voltes 10YR Futures 19/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024	USD	6.000% 6.500% Short Long	01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906)	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701	151.21 159.80 (4.39) (2.56) (9.08) (16.03) (16.03)  % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%)  IO) Federal National Mortgage Association (FNMA) TBA  IO) Federal National Mortgage Association (FNMA) TBA  IO) Federal National Mortgage Association (FNMA) TBA  RED FORWARD MORTGAGE BACKED SECURITIES ,686,211))  tracts – 0.01%  Security Description  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Voltes 10YR Futures 19/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024	USD	6.000% 6.500% Short Long	01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906) 3,376,422	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 62,701	159.80 (4.39 (2.56 (9.08 (16.03 (16.03  % o Shareholders Equit) 0.00 0.00 0.00 Shareholders
TOTAL TRAN (cost USD 366 MARKET VAL (cost USD 386 Covered For (11,000,00 (6,000,00 (21,000,00 TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37) UNREALISED	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA 11  RED FORWARD MORTGAGE BACKED SECURITIES ,686,211))  tracts – 0.01%  Security Description  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024  GAIN ON FUTURES CONTRACTS  Security Description  USD	USD	6.000% 6.500%	01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906) 3,376,422 Commitment Market Value USD	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	159.8 (4.39 (2.56 (9.08 (16.03 (16.03  (16.03  Shareholders Equit  0.0 0.0 0.0 0.0 Shareholders Equit
TOTAL TRAN (cost USD 366  MARKET VAL (cost USD 386  Covered For (11,000,00 (6,000,00 (21,000,00  TOTAL COVE (cost USD (37  Futures Con  Number of Contracts  (4) 77 (37)  UNREALISED  Number of Contracts  (200)	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,860,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA 11)  BEED FORWARD MORTGAGE BACKED SECURITIES 1,686,211)  BEED FORWARD MORTGAGE BACKED SECURITIES 1,686,211)  USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024  GAIN ON FUTURES CONTRACTS  Security Description  USD US Treasury Notes 2YR Futures 30/09/2024	USD	Short Long Short	01/06/2054 01/06/2054 01/06/2054  Commitment Market Value USD  (465,250) 8,384,578 (4,542,906) 3,376,422  Commitment Market Value USD  (40,745,312)	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	159.80 (4.39 (2.56 (9.08 (16.03 (16.03  (16.03  Shareholders Equity  0.00 0.00 0.00 Shareholders Equity (0.01
TOTAL TRAN (cost USD 36t MARKET VAL (cost USD 38t (cost USD 38t (cost USD 38t (21,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%) 100 Federal National Mortgage Association (FNMA) TBA 101 Federal National Mortgage Association (FNMA) TBA 102 Federal National Mortgage Association (FNMA) TBA 103 Federal National Mortgage Association (FNMA) TBA 104 Federal National Mortgage Association (FNMA) TBA 105 Federal National Mortgage Association (FNMA) TBA 106 Federal National Mortgage Association (FNMA) TBA 107 Federal National Mortgage Association (FNMA) TBA 108 Federal National Mortgage Association (FNMA) TBA 109 Federal National Mortgage As	USD	Short Long Short Long Short Long	01/06/2054 01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906) 3,376,422 Commitment Market Value USD (40,745,312) 23,393,195	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD (9,624) (16,700)	159.80 (4.39 (2.56 (9.08 (16.03 (16.03  (16.03  Shareholders Equity  0.00 0.00  Shareholders Equity (0.01 (0.01 (0.01) (0.01)
TOTAL TRAN (cost USD 36t MARKET VAL (cost USD 38t (cost USD 38t (cost USD 38t (21,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,860,752)  ward Mortgage Backed Securities – (16.03%)  10) Federal National Mortgage Association (FNMA) TBA 11)  BEED FORWARD MORTGAGE BACKED SECURITIES 1,686,211)  BEED FORWARD MORTGAGE BACKED SECURITIES 1,686,211)  USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024  GAIN ON FUTURES CONTRACTS  Security Description  USD US Treasury Notes 2YR Futures 30/09/2024	USD	Short Long Short	01/06/2054 01/06/2054 01/06/2054  Commitment Market Value USD  (465,250) 8,384,578 (4,542,906) 3,376,422  Commitment Market Value USD  (40,745,312)	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	159.8 (4.39 (2.56 (9.08 (16.03 (16.03  (16.03  Shareholders Equit  0.0 0.0 0.0  Shareholders Equit  (0.01 (0.01 (0.01
TOTAL TRAN (cost USD 36t MARKET VAL (cost USD 38t (cost USD 38t (cost USD 38t (21,000,00	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,688,359)  UE OF INVESTMENTS EXCLUDING DERIVATIVES ,860,752)  ward Mortgage Backed Securities – (16.03%) 100 Federal National Mortgage Association (FNMA) TBA 101 Federal National Mortgage Association (FNMA) TBA 102 Federal National Mortgage Association (FNMA) TBA 103 Federal National Mortgage Association (FNMA) TBA 104 Federal National Mortgage Association (FNMA) TBA 105 Federal National Mortgage Association (FNMA) TBA 106 Federal National Mortgage Association (FNMA) TBA 107 Federal National Mortgage Association (FNMA) TBA 108 Federal National Mortgage Association (FNMA) TBA 109 Federal National Mortgage As	USD	Short Long Short Long Short Long	01/06/2054 01/06/2054 01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906) 3,376,422 Commitment Market Value USD (40,745,312) 23,393,195	355,369,940 375,547,733 (10,312,930) (6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD (9,624) (16,700)	159.80 (4.39 (2.56 (9.08 (16.03 (16.03  % o Shareholders Equity 0.00 0.00 0.00 Shareholders Equity

Forward Currency	y Contracts – (0.02%)					
Currency	Amount Bought Currence	Amount cy Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
PLN	2,397,933 USD	605,117		03/06/2024	6,125	0.00
GBP	768,349 USD	971,764		02/07/2024	8,595	0.00
JPY	252,377,596 USD	1,623,085		29/07/2024	1,101	0.00
USD	35,178 JPY	5,435,454		29/07/2024	198	0.00
EUR	1,694,830 USD	1,827,963		30/07/2024	18,731	0.02
PLN	2,097,010 USD	533,159		27/08/2024	843	0.00
UNREALISED GAIN	ON FORWARD CURRENCY C	ONTRACTS			35,593	0.02
Currency	Amount Bought Currence	Amount cy Sold		Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	610,054 PLN	2,397,932		03/06/2024	(1,186)	(0.00)
USD	1,261,276 GBP	998,132		02/07/2024	(12,270)	(0.01)
USD	9,961,141 EUR	9,214,773		30/07/2024	(79,311)	(0.03)
UNREALISED LOS	S ON FORWARD CURRENCY	CONTRACTS			(92,767)	(0.04)
Swap Contracts -	- 0.00%					
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Interest Rate Swaps					
2,230,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	5,707	0.00
960,000	Fixed 4.172%	Floating (USD 1 month SOFR)	USD	20/05/2026	1,480	0.00
29,000,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	23,900	0.01
1,570,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	5,907	0.00
6,720,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	24,728	0.01
3,930,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	128,367	0.06
10,390,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	135,152	0.06
1,560,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	28,248	0.01
1,310,000	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	10,421	0.01
930,000	Fixed 3.344%	Floating (USD 1 month SOFR)	USD	20/05/2054	4,598	0.00
UNREALISED GAIN	ON INTEREST RATE SWAPS				368,508	0.16
	Credit Default Swaps					
500,000	Floating (Markit CMBX North A BBB- 17 Index)	merica Fixed 3.000%	USD	15/12/2056	4,556	0.00
150,000	Floating (Markit CMBX North A BBB- 17 Index)	merica Fixed 3.000%	USD	15/12/2056	1,282	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAP	S			5,838	0.00
	Inflation Swaps					
5,050,000	Fixed 2.620%	Floating (USD 12 month USCP	I) USD	17/10/2033	8,333	0.00
UNREALISED GAIN	ON INFLATION SWAPS				8,333	0.00
TOTAL UNREALISI	ED GAIN ON SWAP CONTRAC	TS			382,679	0.16
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Interest Rate Swaps					
4,390,000	Floating (CAD 1 month CORRA		CAD	19/06/2026	(8,416)	(0.00)
3,870,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(230)	(0.00)
4,770,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(12,319)	(0.01)
30,450,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(68,118)	(0.03)
1,600,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	(11,093)	(0.00)
1,630,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD	21/05/2034	(6,866)	(0.00)
3,720,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(22,546)	(0.01)
10,530,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(223,535)	(0.10)
1,610,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(19,045)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS	1			(372,168)	(0.16)

#### Swap Contracts – (Continued)

•	,					
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Inflation Swaps					
5,060,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(1,323)	(0.00)
UNREALISED LOS	S ON INFLATION SWAPS				(1,323)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(373,491)	(0.16)
MARKET VALUE O (cost USD 349,174					337,844,354	143.76
OTHER ASSETS A	ND LIABILITIES				(102,828,222)	(43.76)
SHAREHOLDERS'	EQUITY				235,016,132	100.00
TOTAL INVESTME	INTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 386,860,752)				375,547,733	159.80
Market value of covere	ed forward mortgage backed securities (cost U	SD (37,686,211))			(37,684,298)	(16.03)
Unrealised gain on futu	ures contracts				62,701	0.03
Unrealised loss on futu	ires contracts				(33,796)	(0.02)
Unrealised gain on forv	ward currency contracts				35,593	0.02
Unrealised loss on forv	vard currency contracts				(92,767)	(0.04)

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for swap contracts were Merrill Lynch International and Morgan Stanley & Co. International PLC.

Unrealised gain on swap contracts

Unrealised loss on swap contracts

Other Assets and Liabilities

Shareholders' Equity

0.16

(0.16)

(43.76)

100.00

382,679

(373,491)

(102,828,222) **235,016,132** 

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Transfer	able se	curities admitted to an official exchange listing					
Bonds – Australia	18.85%						
	75,000	Atlassian Corp.	USD	5.500%	15/05/2034	74,389	0.0
2	270,000	Australia Government Bond—Series 138	AUD -	3.250%	21/04/2029	173,347	0.08
						247,736	0.12
Austria	100,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	102,617	0.05
Belgium							
		Anheuser-Busch InBev SA/NV	EUR	3.450%	22/09/2031	107,738	0.0
·		Anheuser-Busch InBev SA/NV	EUR	3.750%	22/03/2037	107,360	0.0
		Belgium Government Bond—Series 66 Belgium Government Bond—Series 80 <sup>(a)</sup>	EUR EUR	4.000% 2.150%	28/03/2032 22/06/2066	57,938 78,039	0.03
	100,000	Beigidin Government Bond—Series 50°	LOIX -	2.130 /6	22/00/2000		
Canada						351,075	0.10
	250,000	Canada Government Bond	CAD	0.500%	01/12/2030	150,721	0.0
	90,000	Canada Government Bond	CAD	2.000%	01/12/2051	48,408	0.02
		Enbridge, Inc.	USD	6.000%	15/11/2028	51,334	0.02
		Enbridge, Inc.	USD	5.700%	08/03/2033	175,616	0.08
		Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	227,673	0.1
·	125,000	Rogers Communications, Inc.	USD -	4.550%	15/03/2052	101,865	0.05
C I						755,617	0.3
Cayman I		Avolon Holdings Funding Ltd.	USD	3.950%	01/07/2024	174,755	0.08
		Seagate HDD Cayman	USD	5.750%	01/12/2034	142,678	0.07
			-			317,433	0.15
Denmark							
		Denmark Government Bond	DKK	0.000%	15/11/2031	33,861	0.02
		Novo Nordisk A/S	EUR EUR	3.375%	21/05/2034	259,026	0.12
	125,000	Pandora A/S	EUR -	3.875%	31/05/2030	134,563	0.00
Finland						427,450	0.20
	125,000	Neste Oyj	EUR	3.875%	21/05/2031	135,560	0.07
•	125,000	Teollisuuden Voima Oyj	EUR -	4.250%	22/05/2031	135,367	0.06
						270,927	0.13
France	100 000	Agence Française de Developpement EPIC	EUR	0.125%	29/09/2031	86,501	0.04
		ALD SA	EUR	3.875%	22/02/2027	108,667	0.0
	,	Alstom SA	EUR	5.868%	Perp.	109,927	0.0
		AXA SA	EUR	6.375%	Perp.	140,967	0.07
3	300,000	Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	333,815	0.15
		Banque Federative du Credit Mutuel SA	EUR	4.375%	11/01/2034	107,603	0.08
		BNP Paribas SA	USD	4.375%	01/03/2033	306,949	0.14
		BNP Paribas SA	EUR	0.875%	31/08/2033	283,358	0.13
		BPCE SA	EUR	1.750%	26/04/2027	103,287	0.08
		BPCE SA	EUR	0.500%	15/09/2027	100,712	0.0
	,	Caisse d'Amortissement de la Dette Sociale	EUR	0.450%	19/01/2032	89,321	0.04
		Caisse d'Amortissement de la Dette Sociale Credit Agricole Assurances SA	EUR EUR	1.500% 4.750%	25/05/2032 27/09/2048	192,944 110,077	0.09
		Credit Agricole Assurances SA  Credit Agricole SA	EUR	0.500%	21/09/2029	189,031	0.00
		Electricite de France SA	GBP	5.875%	18/07/2031	262,426	0.03
	100,000		EUR	3.750%	21/03/2030	107,648	0.05
		France Government Bond OAT <sup>(a)</sup>	EUR	0.000%	25/02/2027	60,051	0.03
		France Government Bond OAT <sup>(a)</sup>	EUR	1.250%	25/05/2038	16,747	0.0
		France Government Bond OAT <sup>(a)</sup>	EUR	4.500%	25/04/2041	49,692	0.02
•		France Government Bond OAT <sup>(a)</sup>	EUR	3.250%	25/05/2045	179,266	0.08
		France Government Bond OAT <sup>(a)</sup>	EUR	1.750%	25/05/2066	27,796	0.0
		Kering SA	EUR	3.375%	11/03/2032	106,052	0.08
		Praemia Healthcare SACA	EUR	5.500%	19/09/2028	112,142	0.0
		Societe Generale SA <sup>(a)</sup>	USD	4.750%	01/12/2030	183,140	0.09
	100,000	Societe Generale SA	EUR	4.250%	06/12/2030	109,430	0.0
2	200,000	Societe Generale SA	EUR -	4.875%	21/11/2031	226,358	0.1

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Conti	inued)					
Germany	,					
	Bayer AG	EUR	2.375%	12/11/2079	316,922	0.15
	Commerzbank AG	EUR	4.875%	16/10/2034	108,452	0.0
.,	Deutsche Bank AG Deutsche Bank AG	USD EUR	2.129% 5.375%	24/11/2026 11/01/2029	402,467 113,547	0.19 0.05
	Deutsche Bank AG	EUR	5.000%	05/09/2030	337,033	0.03
	Münchener Rückversicherungs-Gesellschaft AG	EUR	4.250%	26/05/2044	213,642	0.10
100,000	Schaeffler AG	EUR -	4.500%	28/03/2030	107,440	0.0
					1,599,503	0.74
205 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	4.625%	15/10/2027	199.307	0.09
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.400%	29/10/2033	124,882	0.0
	AlB Group PLC	EUR	2.250%	04/04/2028	103,776	0.0
100,000	AIB Group PLC	EUR	2.875%	30/05/2031	105,017	0.05
150,000	AIB Group PLC	EUR	5.250%	23/10/2031	173,675	0.08
100,000	Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	108,512	0.05
	GE Capital UK Funding Unlimited Co.	GBP	5.875%	18/01/2033	32,688	0.01
200,000	Motion Bondco DAC <sup>(a)</sup>	USD -	6.625%	15/11/2027	194,258	0.09
					1,042,115	0.48
Italy 100,000	A2A SpA	EUR	4.375%	03/02/2034	110,217	0.05
	Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	194,621	0.09
160,000	Italy Buoni Poliennali Del Tesoro—Series 30Y <sup>(a)</sup>	EUR	2.150%	01/09/2052	113,770	0.05
					418,608	0.19
Japan	Japan Government Bond—Series 15	JPY	1.000%	20/03/2062	229,322	0.11
53,000,000	Japan Government Bond—Series 182	JPY	1.100%	20/09/2042	137,826	0.06
11,300,000	•	JPY	1.400%	20/09/2052	61,047	0.03
	ORIX Corp.	EUR	4.477%	01/06/2028	111,395	0.05
	Takeda Pharmaceutical Co. Ltd.	EUR	3.000%	21/11/2030	104,120	0.05
					643,710	0.30
Jersey 100,000	Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	113,037	0.05
Luxembourg						
100,000	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	94,581	0.04
120,000	European Financial Stability Facility	EUR	1.500%	15/12/2025	126,919	0.06
	Logicor Financing SARL	EUR	4.625%	25/07/2028	162,855	0.08
100,000	Medtronic Global Holdings SCA	EUR -	3.125%	15/10/2031	105,144	0.05
					489,499	0.23
Netherlands 110,000	American Medical Systems Europe BV	EUR	3.375%	08/03/2029	118,005	0.05
100,000	BP Capital Markets BV	EUR	3.773%	12/05/2030	109,250	0.05
100,000	Brenntag Finance BV	EUR	3.750%	24/04/2028	107,914	0.05
	Deutsche Telekom International Finance BV	EUR	1.375%	30/01/2027	25,845	0.01
	Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	29,138	0.01
	E.ON International Finance BV	GBP	6.375%	07/06/2032	99,284	0.05
	IMCD NV	EUR	4.875%	18/09/2028	166,598	0.08
	ING Groep NV Lseg Netherlands BV	EUR	1.750% 4.231%	16/02/2031	97,123	0.05 0.05
	Netherlands Government Bond <sup>(a)</sup>	EUR EUR	3.250%	29/09/2030 15/01/2044	111,814 126,507	0.06
	Sagax Euro Mtn NL BV	EUR	1.000%	17/05/2029	92,759	0.04
	Sartorius Finance BV	EUR	4.500%	14/09/2032	112,187	0.05
,	Swisscom Finance BV	EUR	3.625%	29/11/2036	128,552	0.06
100,000	Swisscom Finance BV	EUR	3.875%	29/05/2044	106,771	0.05
		-			1,431,747	0.66
Norway	Alor PD ASA	ELID	4.0000/	20/05/2002	164 440	0.00
150,000 Spain	Aker BP ASA	EUR	4.000%	29/05/2032	161,448	30.0
•	Atradius Credito y Caucion SA de Seguros y Reaseguros	EUR	5.000%	17/04/2034	108,197	0.05
	Banco Bilbao Vizcaya Argentaria SA	USD	6.500%	Perp.	198,376	0.09
	Banco Santander SA	USD	5.552%	14/03/2028	199,028	0.09
	Banco Santander SA	EUR	1.625%	22/10/2030	187,812	0.09
100,000	CaixaBank SA	GBP	1.500%	03/12/2026	120,033	0.06

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds - (Conti	nued)					
Spain - (Continue	ed)					
	CaixaBank SA	EUR	5.375%	14/11/2030	116,182	0.05
100,000		GBP	6.875%	25/10/2033	130,171	0.06
100,000	Cellnex Finance Co. SA Spain Government Bond <sup>(a)</sup>	EUR EUR	3.625% 1.250%	24/01/2029 31/10/2030	107,458	0.05 0.07
56,000		EUR	3.450%	30/07/2043	148,517 57,918	0.07
40,000		EUR	3.450%	30/07/2066	38,868	0.02
127,000	(-)	EUR	2.700%	31/10/2048	113,284	0.05
300,000	Telefonica Emisiones SA	USD	4.103%	08/03/2027	290,970	0.13
					1,816,814	0.84
Supranationals 120,000	European Investment Bank	EUR	2.250%	15/03/2030	125,420	0.06
90,000	•	EUR	1.000%	23/09/2025	94,912	0.04
		•			220,332	0.10
Sweden						
	Swedbank AB	EUR	1.300%	17/02/2027	101,765	0.05
9,975,000	Sweden Government Bond—Series 1059	SEK	1.000%	12/11/2026	909,628	0.42
					1,011,393	0.47
Switzerland 450,000	UBS Group AG	USD	1.364%	30/01/2027	418,464	0.19
	UBS Group AG	EUR	1.000%	24/06/2027	204,921	0.10
	UBS Group AG	USD	3.869%	12/01/2029	471,790	0.22
200,000	UBS Group AG	EUR	7.750%	01/03/2029	245,494	0.11
		•			1,340,669	0.62
United Kingdom						
100,000	Annington Funding PLC	GBP	3.184%	12/07/2029	113,040	0.05
325,000		USD	5.304%	09/08/2026	323,014	0.15
202,000	Barclays PLC Barclays PLC	USD EUR	5.674% 4.918%	12/03/2028 08/08/2030	201,978 477,562	0.09 0.22
	BP Capital Markets PLC	EUR	2.519%	07/04/2028	104,512	0.05
	British Telecommunications PLC	EUR	1.125%	12/09/2029	95,640	0.03
	Mondi Finance PLC	EUR	3.750%	31/05/2032	108,317	0.05
	Motability Operations Group PLC	EUR	3.625%	24/07/2029	135,434	0.06
	National Grid PLC	EUR	0.163%	20/01/2028	238,645	0.11
225,000	Nationwide Building Society	USD	4.302%	08/03/2029	214,447	0.10
125,000	Rothesay Life PLC	GBP	8.000%	30/10/2025	162,937	0.08
	Santander UK Group Holdings PLC	USD	1.532%	21/08/2026	189,864	0.09
	SSE PLC	EUR	4.000%	05/09/2031	165,210	0.08
	Tritax EuroBox PLC	EUR	0.950%	02/06/2026	100,806	0.05
50,000	· ·	GBP	1.500%	31/07/2053	31,496	0.02
170,000	United Kingdom Gilt	GBP	1.625%	22/10/2054	109,662	0.05
					2,772,564	1.29
United States 69,000	AbbVie, Inc.	USD	4.950%	15/03/2031	68,441	0.03
	Air Lease Corp.	USD	3.750%	01/06/2026	265,180	0.12
	Air Lease Corp.	USD	3.625%	01/12/2027	141,279	0.07
25,000	Air Lease Corp.	USD	5.300%	01/02/2028	24,904	0.01
49,000	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	48,883	0.02
150,000	Ally Financial, Inc.	USD	7.100%	15/11/2027	156,036	0.07
	American Tower Corp.	USD	5.200%	15/02/2029	123,074	0.06
	Amgen, Inc.	EUR	2.000%	25/02/2026	210,916	0.10
	Amgen, Inc.	USD	4.200%	01/03/2033	25,821	0.01
	Amgen, Inc.	USD	5.250%	02/03/2033	148,833	0.07
	Amgen, Inc.	USD	4.200%	22/02/2052	19,858	0.01
	Amgen, Inc.	USD	4.875% 5.650%	01/03/2053	44,117 178 596	0.02
	Amgen, Inc. Amphenol Corp.	USD USD	5.650% 5.250%	02/03/2053 05/04/2034	178,596 31,916	0.08 0.02
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	70,828	0.02
	ASbury Automotive Group, Inc. AT&T, Inc.	USD	4.100%	15/02/2028	505,596	0.03
	AT&T, Inc.	USD	4.300%	15/02/2020	23,816	0.23
	AT&T, Inc.	USD	5.250%	01/03/2037	72,654	0.01
	AT&T, Inc.	USD	4.750%	15/05/2046	65,497	0.03
	AT&T, Inc.	USD	3.650%	01/06/2051	24,715	0.03
	AutoNation, Inc.	USD	3.850%	01/03/2031	87,252	0.04
	Bank of America Corp.	EUR	1.949%	27/10/2026	264,556	0.12
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					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Continuous Continuous – (Continuous	· ·					
•	Bank of America Corp.	USD	3.824%	20/01/2028	176,852	0.08
	Bank of America Corp.	USD	5.202%	25/04/2029	248,405	0.12
		USD	2.972%	04/02/2033		0.12
	Bank of America Corp.				383,105	
	Bank of America Corp.	USD	4.571%	27/04/2033	176,635	0.08
	Bank of America Corp.	USD USD	5.288%	25/04/2034	98,400	0.05
	Bank of America Corp.—Series Z		6.500%	Perp.	350,570	0.16
	Booking Holdings, Inc.	EUR	4.000%	15/11/2026	219,335	0.10
	Booking Holdings, Inc.	EUR	0.500%	08/03/2028	145,659	0.07
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	60,542	0.03
	Bristol-Myers Squibb Co.	USD	6.250%	15/11/2053	103,593	0.05
	Broadcom, Inc.	USD	4.300%	15/11/2032	23,168	0.01
	Broadcom, Inc.	USD	3.469%	15/04/2034	211,002	0.10
	Broadcom, Inc.	USD	3.137%	15/11/2035	198,665	0.09
	Broadcom, Inc.	USD	3.187%	15/11/2036	184,303	0.09
	Campbell Soup Co.	USD	5.200%	21/03/2029	124,340	0.06
201,000	Campbell Soup Co.	USD	5.400%	21/03/2034	198,843	0.09
45,000	Cardinal Health, Inc.	USD	5.125%	15/02/2029	44,683	0.02
200,000	Cargill, Inc.	EUR	3.875%	24/04/2030	220,270	0.10
48,000	Carrier Global Corp.	USD	2.493%	15/02/2027	44,676	0.02
33,000	CBRE Services, Inc.	USD	5.500%	01/04/2029	32,968	0.02
125,000	CBRE Services, Inc.	USD	5.950%	15/08/2034	126,025	0.06
50,000	Celanese US Holdings LLC	USD	6.350%	15/11/2028	51,326	0.02
	Cencora, Inc.	USD	5.125%	15/02/2034	106,645	0.05
	Centene Corp.	USD	2.500%	01/03/2031	26,931	0.01
33.000	Centene Corp.	USD	2.625%	01/08/2031	26,879	0.01
	Charter Communications Operating LLC / Charter Communications				.,.	
,	Operating Capital	USD	4.908%	23/07/2025	50,534	0.02
60.000	Chemours Co.	USD	5.375%	15/05/2027	56,915	0.03
	Cheniere Corpus Christi Holdings LLC	USD	3.700%	15/11/2029	114,924	0.05
	Cheniere Energy Partners LP	USD	5.950%	30/06/2033	25,274	0.01
	Cheniere Energy Partners LP—Series WI	USD	4.000%	01/03/2031	19,886	0.01
	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	67,948	0.03
	Cigna Group	USD	4.375%	15/10/2028	96,606	0.05
	· ·	USD	2.375%			0.03
	Cigna Group			15/03/2031	70,688	
	Cigna Group	USD	5.400%	15/03/2033	98,904	0.05
	Cigna Group	USD	4.800%	15/08/2038	68,552	0.03
	Cigna Group	USD	4.900%	15/12/2048	21,982	0.01
	Cisco Systems, Inc.	USD	5.050%	26/02/2034	20,861	0.01
	Citigroup, Inc.	USD	3.668%	24/07/2028	142,477	0.07
	Citigroup, Inc.	EUR	3.713%	22/09/2028	299,027	0.14
	Citigroup, Inc.	USD	5.174%	13/02/2030	123,729	0.06
	Citigroup, Inc.	USD	4.412%	31/03/2031	23,725	0.01
	Citigroup, Inc.	USD	3.785%	17/03/2033	70,179	0.03
50,000	·	USD	4.650%	15/11/2028	48,903	0.02
125,000	Crown Americas LLC / Crown Americas Capital Corp. VI	USD	4.750%	01/02/2026	122,865	0.06
	Crown Castle, Inc.	USD	3.650%	01/09/2027	188,646	0.09
25,000	CVS Health Corp.	USD	2.125%	15/09/2031	19,933	0.01
287,000	CVS Health Corp.	USD	4.780%	25/03/2038	255,189	0.12
18,000	DCP Midstream Operating LP	USD	3.250%	15/02/2032	15,385	0.01
225,000	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	225,344	0.10
28,000	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	28,667	0.01
107,000	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	111,769	0.05
64,000	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	63,088	0.03
200,000	Discovery Communications LLC	USD	3.950%	20/03/2028	187,240	0.09
125,000	Discovery Communications LLC	USD	4.125%	15/05/2029	115,260	0.05
50,000	Duke Energy Corp.	USD	4.500%	15/08/2032	46,807	0.02
75,000	Exelon Corp.	USD	5.150%	15/03/2029	74,592	0.03
	Fisery, Inc.	USD	3.500%	01/07/2029	57,197	0.03
	Ford Motor Co.	USD	3.250%	12/02/2032	131,546	0.06
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	201,893	0.09
	Ford Motor Credit Co. LLC	USD	6.800%	12/05/2028	205,734	0.10
	Fortive Corp.	EUR	3.700%	15/08/2029	108,208	0.05
	General Mills, Inc.	EUR	3.650%	23/10/2030	125,258	0.06
	General Motors Financial Co., Inc.	USD	5.000%	09/04/2027	178,915	0.08
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	127,230	0.06
	•					
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	146,045	0.07
	GXO Logistics, Inc.	USD	6.250%	06/05/2029	96,312	0.05
	HCA, Inc.	USD	5.875%	01/02/2029	304,275	0.14
	HCA, Inc.	USD	3.500%	01/09/2030	138,654	0.06
	Hillenbrand, Inc.	USD	6.250%	15/02/2029	247,196	0.11
69,000	Humana, Inc.	USD	5.375%	15/04/2031	68,256	0.03

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	·					
United States – (0	· · · · · · · · · · · · · · · · · · ·	HeD	E 0E00/	15/02/2024	76 420	0.04
	Humana, Inc. Huntington Bancshares, Inc.	USD USD	5.950% 6.208%	15/03/2034 21/08/2029	76,420 101,936	0.04 0.05
	iHeartCommunications, Inc.	USD	6.375%	01/05/2026	34,432	0.02
	Ingersoll Rand, Inc.	USD	5.700%	14/08/2033	25,472	0.01
46,000	Intel Corp.	USD	5.150%	21/02/2034	45,047	0.02
	International Flavors & Fragrances, Inc.	USD	1.832%	15/10/2027	155,143	0.07
	IQVIA, Inc.	USD	6.250%	01/02/2029	25,622	0.01
	J M Smucker Co. J M Smucker Co.	USD USD	5.900% 6.200%	15/11/2028 15/11/2033	77,014 154,722	0.04 0.07
	J M Smucker Co.	USD	6.500%	15/11/2053	26,808	0.01
116,000		EUR	3.875%	16/04/2026	125,611	0.06
68,000	Jefferies Financial Group, Inc.	USD	6.200%	14/04/2034	68,318	0.03
339,000	*	EUR	1.090%	11/03/2027	351,965	0.16
	JPMorgan Chase & Co.	USD	4.323%	26/04/2028	388,988	0.18
	JPMorgan Chase & Co.	USD	4.851%	25/07/2028	98,657	0.05
	JPMorgan Chase & Co. JPMorgan Chase & Co.	USD USD	2.963% 4.586%	25/01/2033 26/04/2033	84,687 155,313	0.04 0.07
	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	148,402	0.07
	Kilroy Realty LP	USD	6.250%	15/01/2036	47,955	0.02
100,000	L3Harris Technologies, Inc.	USD	4.400%	15/06/2028	96,726	0.05
150,000	L3Harris Technologies, Inc.	USD	5.400%	31/07/2033	148,809	0.07
	L3Harris Technologies, Inc.	USD	5.600%	31/07/2053	24,834	0.01
	Lowe's Cos., Inc.	USD	5.750%	01/07/2053	120,460	0.06
	Lseg US Fin Corp. <sup>(a)</sup> M&T Bank Corp.	USD USD	5.297% 6.082%	28/03/2034 13/03/2032	198,498 29,755	0.09 0.01
	Marriott International, Inc.	USD	5.000%	15/10/2027	105,336	0.05
	Marriott International, Inc.	USD	5.550%	15/10/2028	202,078	0.09
	Marriott International, Inc.	USD	4.900%	15/04/2029	73,767	0.03
26,000	Marriott International, Inc.	USD	4.875%	15/05/2029	25,533	0.01
	McDonald's Corp.	EUR	1.500%	28/11/2029	97,429	0.05
	Medtronic, Inc.	EUR	3.650%	15/10/2029	109,034	0.05
	Medtronic, Inc.	EUR USD	3.875%	15/10/2036	137,215	0.06 0.02
	Micron Technology, Inc. Micron Technology, Inc.	USD	6.750% 3.366%	01/11/2029 01/11/2041	53,064 18,289	0.02
	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	135,278	0.06
	Morgan Stanley	USD	5.123%	01/02/2029	99,312	0.05
450,000	Morgan Stanley	USD	5.164%	20/04/2029	446,850	0.21
	Morgan Stanley	USD	5.173%	16/01/2030	124,109	0.06
	Morgan Stanley	USD	5.250%	21/04/2034	122,255	0.06
	MPLX LP	USD	2.650%	15/08/2030	149,355	0.07
	Netflix, Inc. NiSource, Inc.	EUR USD	3.875% 3.490%	15/11/2029 15/05/2027	328,249 71,313	0.15 0.03
	NNN REIT, Inc.	USD	5.600%	15/10/2033	74,623	0.03
	Nordson Corp.	USD	5.800%	15/09/2033	25,635	0.01
	NuStar Logistics LP	USD	6.000%	01/06/2026	183,768	0.09
125,000	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	133,970	0.06
	Occidental Petroleum Corp.	USD	7.500%	01/05/2031	36,337	0.02
	OneMain Finance Corp.	USD	5.375%	15/11/2029	181,348	0.08
	OneMain Finance Corp. Oracle Corp.	USD USD	4.000% 2.875%	15/09/2030 25/03/2031	106,216 150,526	0.05 0.07
	Oracle Corp.	USD	6.250%	09/11/2032	79,092	0.04
	Oracle Corp.	USD	4.900%	06/02/2033	120,837	0.06
	Oracle Corp.	USD	3.950%	25/03/2051	129,062	0.06
125,000	Oracle Corp.	USD	5.550%	06/02/2053	118,241	0.06
112,000	PacifiCorp	USD	5.450%	09/11/2032	109,365	0.05
	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	22,448	0.01
	Phillips Edison Grocery Center Operating Partnership I LP	USD	5.750%	15/07/2034	24,726	0.01
	PVH Corp.  Quest Diagnostics, Inc.	EUR	4.125%	16/07/2029	107,676	0.05
	RTX Corp.	USD USD	6.400% 6.100%	30/11/2033 15/03/2034	61,883 104,697	0.03 0.05
	Sabine Pass Liquefaction LLC	USD	4.200%	15/03/2028	24,093	0.03
	Southern Co.	USD	4.850%	15/06/2028	49,465	0.02
	Southwestern Energy Co.	USD	5.375%	15/03/2030	255,327	0.12
	Sprint Capital Corp.	USD	8.750%	15/03/2032	25,110	0.01
	Stryker Corp.	USD	4.850%	08/12/2028	98,864	0.05
	Sysco Corp.	USD	5.750%	17/01/2029	101,951	0.05
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	56,561	0.03
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD USD	3.875% 2.875%	15/04/2030 15/02/2031	301,980 44,792	0.14 0.02
	T-Mobile USA, Inc.	USD	2.700%	15/03/2032	103,957	0.02
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	172,307	0.08

266,000   Transblighn, ric.   USD   5,500%   1111/2027   28,98,002   0.1   5,0000   Traist Financial Corp.   USD   5,711%   2001/2025   74,590   0.00   75,000   Traist Financial Corp.   USD   5,711%   2001/2025   74,590   0.00   6503265   United States Treasury Inflation Indexed Bonds   USD   5,711%   2001/2025   74,590   0.00   6503265   United States Treasury Inflation Indexed Bonds   USD   5,324%   2001/2020   149,532   0.00   25,000   Ustano Communications, Inc.   USD   3,344%   2001/2020   149,532   0.00   25,000   Ustano Communications, Inc.   USD   2,369%   1000/2031   126,699   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   126,699   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,879%   2001/2030   2,2114   0.00   25,000   Ustano Fargus & Co.   USD   2,879%   2001/2030   2,2114   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,947   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,947   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,948   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   0	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Bonds – (Conti	nued)					
266,000   Transblighn, ric.   USD   5,500%   1111/2027   28,98,002   0.1   5,0000   Traist Financial Corp.   USD   5,711%   2001/2025   74,590   0.00   75,000   Traist Financial Corp.   USD   5,711%   2001/2025   74,590   0.00   6503265   United States Treasury Inflation Indexed Bonds   USD   5,711%   2001/2025   74,590   0.00   6503265   United States Treasury Inflation Indexed Bonds   USD   5,324%   2001/2020   149,532   0.00   25,000   Ustano Communications, Inc.   USD   3,344%   2001/2020   149,532   0.00   25,000   Ustano Communications, Inc.   USD   2,369%   1000/2031   126,699   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   126,699   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,269%   1000/2031   3,1145   0.00   25,000   Ustano Communications, Inc.   USD   2,879%   2001/2030   2,2114   0.00   25,000   Ustano Fargus & Co.   USD   2,879%   2001/2030   2,2114   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,947   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,947   0.00   25,000   Ustano Fargus & Co.   USD   5,557%   2007/2034   44,948   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   1000/2033   7,8499   0.00   25,000   Ustano Fargus & Co.   USD   3,659%   0	United States - (0	Continued)					
Section	125,000	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	89,791	0.04
Product   Prod	296,000	TransDigm, Inc.	USD	5.500%	15/11/2027	288,902	0.13
Page	50,000	Truist Financial Corp.	USD	6.047%	08/06/2027	50,372	0.02
15,000   15,000   15   12,000   15   15   15   15   15   15   15	75,000	Truist Financial Corp.	USD	5.711%	24/01/2035	74,539	0.03
150,000   S. Bancorp   USD   5.384%   2301/1030   141,522   0.00   25000   4010   401	630,306	United States Treasury Inflation Indexed Bonds	USD	1.500%	20/02/2025	527,832	0.25
25,000   Vertran Communications, Inc.   USD   4,016%   03/12/2029   23,586   0.00   117,000   Vertran Communications, Inc.   USD   2,355%   1503/0332   23,343   0.00   25,000   Vertran Communications, Inc.   USD   2,355%   1503/0332   23,343   0.00   23,000   Vertran Communications, Inc.   USD   2,355%   1503/0332   30,448   0.00   20,000   Vertran Communications, Inc.   USD   2,355%   1503/0332   30,448   0.00   20,000   Vertran Communications, Inc.   USD   2,459%   301/0303   20,448   0.00   25,000   Vertran Communications, Inc.   USD   2,459%   301/0303   22,014   0.00   25,000   Vertran Communications, Inc.   USD   2,459%   301/0303   22,014   0.00   25,000   Vertran Communications, Inc.   USD   3,459%   2007/033   47,477   0.00   25,000   Vertran Communications, Inc.   USD   3,500%   1503/033   21,007   0.00   25,000   Vertran Communications, Inc.   USD   3,500%   1503/033   21,007   0.00   25,000   Vertran Communications, Inc.   USD   3,700%   0,104/204   44,669   0.00   25,000   Vertran Communications, Inc.   USD   3,700%   0,104/204   44,669   0.00   0.0					12/06/2029	126,315	0.06
117.000   Verizon Communications, Inc.	150,000	US Bancorp	USD	5.384%	23/01/2030	149,532	0.07
Act	25,000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	23,586	0.0
March   Marc	117,000	Verizon Communications, Inc.	GBP		08/04/2031	126,499	0.00
Marcher Medic   Marcher Medi	25,000	Verizon Communications, Inc.	USD	2.355%	15/03/2032	20,283	0.0
March   Marc			USD	2.200%	15/08/2031	36,145	0.03
Page   Wells Fargin & Co.   USD   2.879	200,000	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	189,656	0.09
Mey   Sergin & Co.   USD   4.87%   2507/2013   71,757   0.00   0.000	50,000	Wells Fargo & Co.	USD	5.198%	23/01/2030	49,552	0.02
Mode   Mode   Part of A Co.	25,000	Wells Fargo & Co.	USD	2.879%	30/10/2030	22,014	0.0
Second   Western Midsfream Operating LP	75,000	Wells Fargo & Co.	USD	4.897%	25/07/2033	71,757	0.03
1	50,000	Wells Fargo & Co.	USD	5.557%	25/07/2034	49,747	0.02
\$\frac{\text{\$75,000}}{\text{\$50,000}} \$\text{\$\e	50,000	Western Midstream Operating LP	USD	5.450%	01/04/2044	44,981	0.0
Total Bonds	25,000	Williams Cos., Inc.	USD	2.600%	15/03/2031	21,037	0.0
TOTAL BONDS	75,000	Williams Cos., Inc.	USD	5.650%	15/03/2033	75,499	0.04
TOTAL BONDS   Foots USD 14.52   5.33   40,637,12   18.8   40,637,12   4	50,000	Workday, Inc.	USD	3.700%	01/04/2029	46,809	0.0
Total Bonds			_			21,398,971	9.93
Holdings   Security Description   Security	TOTAL BONDS						
Security Description	(cost USD 41,626	6,283)				40,637,172	18.85
Austrial         2,780         BaWG Group AG <sup>(a)</sup> 1,81,740         0.00           Belgium of Line         1,142         KBC Ancora         56,846         0.00           Bermal of Line         24,395         0.00         0.00           Canaba         43,332         0.00         0.00           1,100         Akins Realis Group, Inc.         43,332         0.00           1,200         Copper Corp.         43,332         0.00           1,400         Gordra Gold, Inc.         15,490         0.00           1,400         Fortura Sikve Mines, Inc.         36,087         0.00           1,101         Akins Realis Group, Inc.         45,090         0.00           1,400         Fortura Sikve Mines, Inc.         15,490         0.00           1,400         Fortura Sikve Mines, Inc.         36,087         0.00           4,300         Stante, Inc.         36,087         0.00           5,200         Tomas Asserting Minding Holdings Ltd.         20,488         20,488	Holdings	Security Description					% of Shareholders Equity
Austrial 2,780         BaWG Group AG(s)         0.00           Belgium 1,142         KBC Ancora         56,846         0.00           Bermula 31         Axis Capital Holdings Ltd.         24,395         0.00           Canada 1,100         Alkins Realis Group, Inc.         43,332         0.00           1,100         Alkins Realis Group, Inc.         43,332         0.00           1,100         Capstone Copper Corp.         43,332         0.00           1,100         Captione Copper Corp.         43,332         0.00           1,490         Corp Copper Corp.         43,332         0.00           1,490         Corp Copper Corp.         43,433         0.00           1,490         Corp Copper Corp.         43,436         0.00           1,490         Corp Copper Corp.         43,608         0.00           4,300         Corp Copper Corp.         43,608         0.00           4,300         Corp Copper Corp.         43,608         0.00           4,300         Corp Copper Corp.         43,648         0.00           4,300         Corp Copper Corp.         43,648         0.00           4,300         Corp Copper Corp.         43,648         0.00           4,300         Co	0	45.000/					
Belgium   1,142 KBC Ancora   56,846   0,000	Austria						
1,142 KBC Ancora		BAWAG Group AG <sup>(a)</sup>				181,740	0.08
Name	-	KBC Ancora				56,846	0.03
1,100		Axis Capital Holdings Ltd.				24,395	0.01
11,600       Capatone Copper Corp.       84,388       0.0         2,200       Centerra Gold, Inc.       15,490       0.0         14,400       Fortuna Silver Mines, Inc.       92,780       0.0         4,300       Stantec, Inc.       36,087       0.0         4,900       Thomson Reuters Corp.       494,454       0.2         4,000       Torex Gold Resources, Inc.       63,017       0.0         China         121,200       Yangzijiang Shipbuilding Holdings Ltd.       204,886       0.0         Denmark         2,226       Genmab AS       269,119       0.2         3,454       Novo Nordisk A/S Class B       468,033       0.2         264       Pandora A/S       431,63       0.0         412       Solar AS Class B       39,950       0.0         412       Solar AS Class B       39,950       0.0         400       Total AS       43,163       0.0         401       Solar AS Class B       50,00       0.0         402       Pandora A/S       43,163       0.0         403       Total AS       43,163       0.0         404       Pandora A/S       51,00       0.0     <							
1,200   Centerra Gold, Inc.   15,490   0.0   14,900   Fortuna Silver Mines, Inc.   92,780   0.		• •					0.02
14,900   Fortuna Silver Mines, Inc.   92,780   0.00     117							0.04
117   Lululemon Athletica, Inc.   36,087   0.0     4,000   Stantec, Inc.   340,764   0.1     2,900   Tomson Reuters Corp.   494,454   0.2     4,000   Torex Gold Resources, Inc.   63,017   0.0     1,170,322   0.5     121,200   Yangzijiang Shipbuilding Holdings Ltd.   204,886   0.0     12,206   Genmab AS   468,033   0.2     2,226   Genmab AS   468,033   0.2     2,226   Genmab AS   468,033   0.2     2,226   Pandora A/S   448,033   0.0     2,226   Pandora A/S   448,033   0.0     3,454   Novo Nordisk A/S Class B   468,033   0.2     4,800   4,800   4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,800   4,800     4,800   4,8							0.01
A 300   Stantec, Inc.   340,764   0.1     2,900   Thomson Reuters Corp.   494,454   0.2     4,000   Torx Gold Resources, Inc.   63,017   0.0     1,170,322   0.5     121,200   Yangzijiang Shipbuilding Holdings Ltd.   204,866   0.0     1,170,322   0.5     1,170   204,866   0.0     1,170,322   0.5     1,170   204,866   0.0     1,170,322   0.5		•					0.04
2,900 to Thomson Reuters Corp. 494,454 4,000 to Torex Gold Resources, Inc.       494,454 63,017 0.00 (63,017							0.01
4,000 forex Gold Resources, Inc.       63,017 fo.0       0.0         China 121,200 formark       2,226 Genmab AS       629,119 fo.0       0.2         3,454 Pandora A/S       468,033 fo.0       0.2         4,226 Pandora A/S       43,163 fo.0       0.0         4,226 Solar AS Class B       43,163 fo.0       0.0         4,226 Pandora A/S       43,163 fo.0       0.0         4,226 Pandora A/S       39,950 fo.0       0.0         4,212 Solar AS Class B       21,013 fo.0       0.0         5,237 Per Aarsleff Holding AS       39,950 fo.0       0.0         5,237 Per Bosself Solar AS Class B       551,038 fo.2       0.5         5,247 Per Agricult Systemes SE       67,456 fo.0       0.0         1,681 Eiffage SA       185,623 fo.0       0.0         6,070 Legrand SA       724,668 fo.3       0.3         5,291 Quident SA       127,374 fo.0       0.0         4,2734 fo.0       0.0       0.0         4,672 fo.0       0.0       0.0         1,681 Eiffage SA       185,623 fo.0       0.0         4,724 fo.0       0.0       0.0         4,724 fo.0       0.0       0.0         5,291 Quident SA       283,138 fo.0       0.0         4,273 fo.							0.16
Table   Tabl							0.23
China         121,200         Yangzijiang Shipbuilding Holdings Ltd.         204,886         0.0           Denmark         2,226         Genmab AS         629,119         0.2         3.454         Novo Nordisk A/S Class B         468,033         0.2         264         Pandora A/S         43,163         0.0         7.0         7.0         Per Aarsleff Holding AS         39,950         0.0	4,000	Torex Gold Resources, Inc.				63,017	0.03
121,200   Yangzijiang Shipbuilding Holdings Ltd.   204,886   0.0						1,170,322	0.54
2,226 Genmab AS       629,119       0.2         3,454 Novo Nordisk A/S Class B       468,033       0.2         264 Pandora A/S       43,163       0.0         736 Per Aarsleff Holding AS       39,950       0.0         412 Solar AS Class B       21,013       0.0         Finland         26,379 Neste Oyj       551,038       0.2         France         1,677 Dassault Systemes SE       67,456       0.0         1,681 Eiffage SA       185,623       0.0         6,707 Legrand SA       724,868       0.3         5,291 Quadient SA       127,374       0.0         1,210 Safran SA       283,138       0.1		Yangzijiang Shipbuilding Holdings Ltd.				204,886	0.09
3,454       Novo Nordisk A/S Class B       468,033       0.2         264       Pandora A/S       43,163       0.0         736       Per Aarsleff Holding AS       39,950       0.0         412       Solar AS Class B       21,013       0.0         Finland         26,379       Neste Oyj       551,038       0.2         France         1,677       Dassault Systemes SE       67,456       0.0         1,681       Eiffage SA       185,623       0.0         6,707       Legrand SA       185,623       0.0         5,291       Quadient SA       127,374       0.0         1,210       Safran SA       283,138       0.1	Denmark						
264       Pandora A/S       43,163       0.0         736       Per Aarsleff Holding AS       39,950       0.0         412       Solar AS Class B       21,013       0.0         Finland       26,379       Neste Oyj       551,038       0.2         France       1,677       Dassault Systemes SE       67,456       0.0         1,681       Eiffage SA       185,623       0.0         6,707       Legrand SA       185,623       0.3         5,291       Quadient SA       724,868       0.3         5,291       Quadient SA       283,138       0.1							0.29
736       Per Aarsleff Holding AS 412       39,950 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0							0.22
412 Solar AS Class B       21,013 0.0         1,201,278 0.5         Finland 26,379 Neste Oyj       551,038 0.2         France       1,677 Dassault Systemes SE 67,456 0.0       1,678 Eiffage SA 185,623 0.0         6,707 Legrand SA 5291 Quadient SA 5291 Quadient SA 127,374 0.0       1,210 Safran SA 283,138 0.1							0.02
Table   Tabl							0.02
Finland           26,379         Neste Oyj         551,038         0.2           France           1,677         Dassault Systemes SE         67,456         0.0           1,681         Eiffage SA         185,623         0.0           6,707         Legrand SA         724,868         0.3           5,291         Quadient SA         127,374         0.0           1,210         Safran SA         283,138         0.1	412	Solar AS Class B				21,013	0.01
26,379     Neste Oyj     551,038     0.2       France       1,677     Dassault Systemes SE     67,456     0.0       1,681     Eiffage SA     185,623     0.0       6,707     Legrand SA     724,868     0.3       5,291     Quadient SA     127,374     0.0       1,210     Safran SA     283,138     0.1						1,201,278	0.56
France  1,677 Dassault Systemes SE 67,456 0.0 1,681 Eiffage SA 6,707 Legrand SA 5,291 Quadient SA 1,210 Safran SA 6,707 Safran SA 6,707 Legrand SA 6,808 0.3 6,707 Legrand SA 6,		Neste Ovi				551.038	0.26
1,677       Dassault Systemes SE       67,456       0.0         1,681       Eiffage SA       185,623       0.0         6,707       Legrand SA       724,868       0.3         5,291       Quadient SA       127,374       0.0         1,210       Safran SA       283,138       0.1	France	<b>2</b>					
1,681     Eiffage SA     185,623     0.0       6,707     Legrand SA     724,868     0.3       5,291     Quadient SA     127,374     0.0       1,210     Safran SA     283,138     0.1		Dassault Systemes SE				67,456	0.03
6,707       Legrand SA       724,868       0.3         5,291       Quadient SA       127,374       0.0         1,210       Safran SA       283,138       0.1							0.08
5,291       Quadient SA       127,374       0.0         1,210       Safran SA       283,138       0.1							0.34
1,210 Safran SA 283,138 0.1		•					0.06
							0.13
						150,209	0.07

			Market Value	% of Shareholders
Holdings		Security Description	USD	Equity
Common France – (		s – (Continued) ed)		
	1,045	Schneider Electric SE	259,294	0.12
	1,039	Thales SA	188,978	0.09
			1,986,940	0.92
Georgia	2,396	TBC Bank Group PLC	78,523	0.04
Germany				
		Henkel AG & Co. KGaA Henkel AG & Co. KGaA—Preferred	31,357	0.01
	,	Muenchener Rueckversicherungs-Gesellschaft AG	702,193 837,007	0.33
		Nemetschek SE	87,032	0.04
			1,657,589	0.77
Hong Kon	g			
		Swire Pacific Ltd. Class A	21,764	0.01
	10,000	Techtronic Industries Co. Ltd.	123,056	0.06
			144,820	0.07
Ireland	3 355	Accenture PLC Class A	951,042	0.44
		Accenture PLC Glass A Aptiv PLC	24,000	0.44
	484	Linde PLC	208,004	0.10
	266	Trane Technologies PLC	86,674	0.04
			1,269,720	0.59
Italy				
		Banca Mediolanum SpA Banco BPM SpA	78,567 15,848	0.03 0.01
		UniCredit SpA	6,810	0.00
	5,688	Unipol Gruppo SpA	58,513	0.03
			159,738	0.07
Japan	3 100	Brother Industries Ltd.	59,710	0.03
		Daiwa House Industry Co. Ltd.	335,716	0.16
		Daiwa Securities Group, Inc.	48,843	0.02
		H2O Retailing Corp.  Hitachi Construction Machinery Co. Ltd.	22,242 21,719	0.01 0.01
		Honda Motor Co. Ltd.	611,426	0.01
		Hoya Corp.	925,632	0.43
		IHI Corp.	431,668	0.20
		lino Kaiun Kaisha Ltd.	25,051	0.01
		JFE Holdings, Inc. Keyence Corp.	98,674 1,038,741	0.05 0.48
		Kobe Steel Ltd.	20,836	0.01
		Kokuyo Co. Ltd.	72,388	0.03
		Kyoei Steel Ltd.	96,827	0.05
		Mazda Motor Corp.  Mitsubishi HC Capital, Inc.	299,090 260,412	0.14 0.12
,		Mitsubishi Logisnext Co. Ltd.	11,794	0.12
	7,400	Mitsubishi Pencil Co. Ltd.	110,658	0.05
		Mitsubishi Shokuhin Co. Ltd.	39,888	0.02
		Modec, Inc.	179,743 257,632	0.08 0.12
		MS&AD Insurance Group Holdings, Inc. Nippon Yusen KK	213,129	0.12
:		Nomura Real Estate Holdings, Inc.	541,600	0.25
		NS Solutions Corp.	16,272	0.01
		ORIX Corp. Panasonic Holdings Corp.	286,017 220,017	0.13 0.10
		Sato Holdings Corp.	9,501	0.10
		SCREEN Holdings Co. Ltd.	9,595	0.00
	2,800	Seiko Epson Corp.	45,168	0.02
		Shibaura Mechatronics Corp.	40,867	0.02
		SoftBank Group Corp. Sompo Holdings, Inc.	202,783 118,818	0.09
		Sumitomo Electric Industries Ltd.	81,238	0.06
		Sumitomo Heavy Industries Ltd.	19,039	0.01
		Takashimaya Co. Ltd.	36,568	0.02
	7,200	Tokai Tokyo Financial Holdings, Inc.	26,294	0.01

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common St	ocks – (Continued)		
Japan – (Con	tinued)		
	800 Tokyo Century Corp. 600 Tokyu Fudosan Holdings Corp.	25,929 80,437	0.01 0.04
	2000 Tokyu Fudubsah Holdings Corp.	17,894	0.04
	300 Toyota Tsusho Corp.	18,276	0.01
		6,978,132	3.24
Netherlands			
4,0	073 ABN AMRO Bank NV <sup>(a)</sup>	68,924	0.03
	779 ASM International NV	549,480	0.26
	714 ASML Holding NV 656 BE Semiconductor Industries NV	693,056 245,496	0.32 0.11
	409 ING Groep NV	78,386	0.11
	270 NXP Semiconductors NV	73,402	0.03
		1,708,744	0.79
Norway			0.46
	569 Kongsberg Gruppen ASA	394,656	0.18
Puerto Rico 1,	892 OFG Bancorp	70,023	0.03
Singapore			
	300 Keppel Corp. Ltd.	46,374	0.02
;	900 Oversea-Chinese Banking Corp. Ltd.	9,691	0.01
		56,065	0.03
South Africa 45,	096 Pan African Resources PLC	14,728	0.01
Spain			
	952 Banco Bilbao Vizcaya Argentaria SA	605,682	0.28
	454 Banco de Sabadell SA 711 Bankinter SA	170,030	0.08
	206 Industria de Diseno Textil SA	15,022 343,191	0.01 0.16
		1,133,925	0.53
Sweden			
	80 Autoliv, Inc.	10,196	0.00
	739 Bure Equity AB	25,677	0.01
	730 Hexagon AB Class B 031 Investor AB Class B	1,092,021 649,094	0.51 0.30
	156 SSAB AB Class B	18,247	0.01
		1,795,235	0.83
Switzerland		,,	
16,	435 ABB Ltd.	903,046	0.42
	191 DSM-Firmenich AG	1,291,704	0.60
	799 Holcim AG 786 Lonza Group AG	70,109 422,470	0.03 0.20
	761 Nestle SA	716,757	0.20
	680 Novartis AG	478,920	0.22
	856 Roche Holding AG	218,045	0.10
	165 Temenos AG	10,562	0.01
30,1	061 UBS Group AG	946,331	2.35
Taiwan		5,057,944	2.30
	030 Taiwan Semiconductor Manufacturing Co. Ltd. ADR	1,067,084	0.49
Thailand 1,	697 Fabrinet	418,056	0.19
United Kingd	om		
- :	253 4imprint Group PLC	20,927	0.01
	760 AstraZeneca PLC	1,355,820	0.63
	143 BP PLC ADR 635 Central Asia Metals PLC	42,588 71,948	0.02 0.03
	180 Compass Group PLC	674,329	0.03
	681 Ferguson PLC	753,948	0.35
ا, ن			
:	202 Ferguson PLC 807 Impax Asset Management Group PLC	41,430 142,887	0.02 0.07

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United Kingdom -	- (Continued)		
	Lancashire Holdings Ltd.	33,895	0.01
	National Grid PLC	123,785	0.06
	Rentokil Initial PLC Rolls-Royce Holdings PLC	856,267 202,511	0.40 0.09
	Sage Group PLC	26,130	0.03
	Smiths Group PLC	125,557	0.06
502	TechnipFMC PLC	13,092	0.01
		4,485,114	2.08
United States	3M Co.	54,706	0.03
	ACI Worldwide, Inc.	689,834	0.03
	Adobe, Inc.	202,423	0.09
	AES Corp.	14,934	0.01
226	Air Products & Chemicals, Inc.	59,391	0.03
443	Airbnb, Inc. Class A	64,049	0.03
3,239	Alarm.com Holdings, Inc.	212,511	0.10
	Allstate Corp.	33,459	0.02
	Ally Financial, Inc.	22,623	0.01
	Alnylam Pharmaceuticals, Inc. Alphabet, Inc. Class A	71,939 3,947,930	0.03 1.83
	Amazon.com, Inc.	3,947,930 3,179,100	1.83
	Ameren Corp.	19,344	0.01
	American Express Co.	354,870	0.16
	Ameriprise Financial, Inc.	44,706	0.02
3,346	AMETEK, Inc.	561,894	0.26
2,267	Antero Midstream Corp.	32,747	0.01
295	Antero Resources Corp.	10,434	0.00
	Apple, Inc.	3,565,514	1.65
884	• • • • • • • • • • • • • • • • • • • •	191,466	0.09
	ATI, Inc.	37,897	0.02
1,564	Atmos Energy Corp. Axalta Coating Systems Ltd.	177,326 57,653	0.08 0.03
	Ball Corp.	1,036,615	0.48
	Bank of America Corp.	266,594	0.12
	Berkshire Hathaway, Inc. Class B	1,245,899	0.58
538	Black Hills Corp.	29,907	0.01
	Boston Scientific Corp.	1,044,898	0.48
	Bristol-Myers Squibb Co.	48,033	0.02
	Broadcom, Inc.	405,498	0.19
	Bruker Corp.	40,697	0.02
	CarMax, Inc.	27,025 130,402	0.01 0.06
	Carpenter Technology Corp. Carrier Global Corp.	49,517	0.02
	Carvana Co.	12,401	0.01
	Celanese Corp.	15,774	0.01
642	CenterPoint Energy, Inc.	19,337	0.01
23	Chart Industries, Inc.	3,598	0.00
	Chemed Corp.	8,799	0.00
	Cheniere Energy, Inc.	380,219	0.18
	Chewy, Inc. Class A	156,204	0.07
	Chipotle Mexican Grill, Inc. Cintas Corp.	415,770	0.19 0.27
	Cisco Systems, Inc.	573,786 145,008	0.27
	Citigroup, Inc.	386,128	0.18
	Clear Secure, Inc. Class A	34,442	0.02
	CME Group, Inc.	723,082	0.34
321	CMS Energy Corp.	19,934	0.01
	Coinbase Global, Inc. Class A	41,856	0.02
	Comfort Systems USA, Inc.	190,836	0.09
	CommVault Systems, Inc.	75,723	0.03
	Corning, Inc. Costco Wholesale Corp.	65,665 1,695,031	0.03 0.79
	Crocs, Inc.	1,695,031 133,303	0.79
	Crowdstrike Holdings, Inc. Class A	494,753	0.00
	Cullen / Frost Bankers, Inc.	153,748	0.23
	Danaher Corp.	1,121,912	0.52
	Darden Restaurants, Inc.	153,242	0.07
457	Deckers Outdoor Corp.	493,190	0.23
			0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Devon Energy Corp.	170,832	0.08
	Dexcom, Inc. Discover Financial Services	45,577 29,585	0.02 0.01
	DocuSign, Inc.	70,581	0.03
	Domino's Pizza, Inc.	17,725	0.01
	Donaldson Co., Inc.	8,926	0.00
467	DR Horton, Inc.	68,528	0.03
	DuPont de Nemours, Inc.	35,665	0.02
	Eaton Corp. PLC	128,328	0.06
	Ecolab, Inc.	57,996	0.03
	Edwards Lifesciences Corp. Elanco Animal Health, Inc.	57,768	0.03
238	Elevance Health, Inc.	8,908 126,426	0.06
	Eli Lilly & Co.	312,991	0.14
	Encompass Health Corp.	56,232	0.03
	Entergy Corp.	39,213	0.02
2,017	Equitable Holdings, Inc.	83,403	0.04
7,870	Estee Lauder Cos., Inc. Class A	958,251	0.44
	Eversource Energy	55,030	0.03
	First Citizens BancShares, Inc. Class A	272,586	0.13
	Fisery, Inc.	308,536	0.14
	Flex Ltd. Ford Motor Co.	14,700 264,395	0.01 0.12
	Freeport-McMoRan, Inc.	76,939	0.12
	FTAI Aviation Ltd.	8,561	0.00
	FTI Consulting, Inc.	300,723	0.14
	Gartner, Inc.	33,698	0.02
142	Genuine Parts Co.	20,012	0.01
29,573	Genworth Financial, Inc. Class A	188,676	0.09
	Gilead Sciences, Inc.	188,202	0.09
	Goodyear Tire & Rubber Co.	171,649	0.08
	Gray Television, Inc.	42,600	0.02
	H&R Block, Inc. Halliburton Co.	26,415 33,889	0.01 0.02
	HCA Healthcare, Inc.	115,016	0.02
	Hecla Mining Co.	101,190	0.05
	Hims & Hers Health, Inc.	126,257	0.06
	Hologic, Inc.	17,549	0.01
1,027	Home Depot, Inc.	338,417	0.16
	Howmet Aerospace, Inc.	32,773	0.01
180	HubSpot, Inc.	110,164	0.05
317	Illinois Tool Works, Inc.	75,487	0.03
	Installed Building Products, Inc. Intel Corp.	14,943	0.01 0.06
	International Bancshares Corp.	128,219 189,653	0.09
	International Business Machines Corp.	152,320	0.07
	Intuit, Inc.	1,208,110	0.56
	IQVIA Holdings, Inc.	427,375	0.20
	Jabil, Inc.	254,105	0.12
	Jefferies Financial Group, Inc.	7,875	0.00
2,961	Johnson & Johnson	431,003	0.20
	Kimberly-Clark Corp.	134,971	0.06
	Kinder Morgan, Inc.	45,483 174,704	0.02
450 642	Kinsale Capital Group, Inc. KLA Corp.	492,010	0.08 0.23
	Knife River Corp.	40,857	0.02
	Lam Research Corp.	113,619	0.05
	Lear Corp.	241,585	0.11
	Lowe's Cos., Inc.	126,488	0.06
	M/I Homes, Inc.	46,950	0.02
	Macy's, Inc.	26,189	0.01
	Manhattan Associates, Inc.	13,174	0.01
	Marsh & McLennan Cos., Inc.	697,996	0.32
	Martin Marietta Materials, Inc.	767,362 60.867	0.36
	Mattel, Inc. Medpace Holdings, Inc.	69,867 322,063	0.03 0.15
	MetLife, Inc.	46,183	0.13
	Mettler-Toledo International, Inc.	319,047	0.15
		5,384,775	2.50
13,054	Microsoft Corp.	5,504,775	2.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Modine Manufacturing Co.	164,628	0.08
	Molina Healthcare, Inc.	19,627	0.01
48 12,066	Monolithic Power Systems, Inc. Monster Beverage Corp.	35,716 619,830	0.02 0.29
	Morgan Stanley	420,790	0.19
	Motorola Solutions, Inc.	76,808	0.04
30,171	Mueller Water Products, Inc. Class A	555,599	0.26
1,105	Netflix, Inc.	713,112	0.33
771	Neurocrine Biosciences, Inc.	105,820	0.05
388	News Corp. Class A	10,460	0.00
1,138	NextEra Energy, Inc.	89,777	0.04
	NIKE, Inc. Class B Northern Trust Corp.	713,330 740,470	0.33 0.34
	NVIDIA Corp.	3,579,408	1.66
	Old Dominion Freight Line, Inc.	34,841	0.02
	Oracle Corp.	197,600	0.09
	Orion SA	52,509	0.02
	Ovintiv, Inc.	12,626	0.01
	Packaging Corp. of America	17,821	0.01
	Paramount Global Class B Parker-Hannifin Corp.	101,664 375,143	0.05 0.17
	PayPal Holdings, Inc.	65,354	0.03
40	Penumbra, Inc.	7,519	0.00
	Performance Food Group Co.	21,229	0.01
24,109	Pfizer, Inc.	688,312	0.32
	Piper Sandler Cos.	21,490	0.01
	Pool Corp.	13,995	0.01
9,000	Primo Water Corp. Principal Financial Group, Inc.	203,440 21,790	0.09 0.01
8,108	Procter & Gamble Co.	1,315,037	0.61
3,699	Progressive Corp.	775,643	0.36
	Quest Diagnostics, Inc.	681,071	0.32
	Regeneron Pharmaceuticals, Inc.	119,962	0.06
9,676	Robinhood Markets, Inc. Class A	211,421	0.10
106	Roper Technologies, Inc.	55,986	0.03
	Ross Stores, Inc.	403,702	0.19
	Royal Gold, Inc. RPM International, Inc.	8,578 202,657	0.00 0.09
	S&P Global, Inc.	961,908	0.45
1,261	Salesforce, Inc.	275,339	0.13
2,131	Samsara, Inc. Class A	73,242	0.03
335	Sarepta Therapeutics, Inc.	43,017	0.02
1,574	Schlumberger NV	71,979	0.03
837	Seagate Technology Holdings PLC	77,908	0.04
640	Sempra Service Corp. International	48,467 10,575	0.02 0.00
237	Service Corp. International ServiceNow, Inc.	152,007	0.07
355	Shake Shack, Inc. Class A	33,452	0.02
247	Sherwin-Williams Co.	74,873	0.03
1,064	Shoe Carnival, Inc.	40,826	0.02
	Skyworks Solutions, Inc.	14,802	0.01
	Snap, Inc. Class A	56,092	0.03
	Snap-on, Inc.	16,370	0.01
361	State Street Corp. Sterling Infrastructure, Inc.	81,083 46,154	0.04 0.02
1,800	StoneX Group, Inc.	135,576	0.02
416	Strategic Education, Inc.	47,428	0.02
1,240	Synchrony Financial	53,407	0.02
4,763	Target Corp.	714,164	0.33
	TE Connectivity Ltd.	45,800	0.02
48	Teleflex, Inc.	9,956	0.00
	Tenet Healthcare Corp.	193,164 513,487	0.09
2,868 3,382	Tesla, Inc. Texas Capital Bancshares, Inc.	513,487 202,514	0.24 0.09
	Texas Instruments, Inc.	400,825	0.19
	Tidewater, Inc.	220,750	0.10
106	Toll Brothers, Inc.	12,871	0.01
668	Travelers Cos., Inc.	141,910	0.07
1,879	Uber Technologies, Inc.	120,162	0.06
48	Ulta Beauty, Inc.	18,801	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C	·		
	UniFirst Corp.	88,087	0.04
	United Parcel Service, Inc. Class B	94,340	0.04
	UnitedHealth Group, Inc. Veeva Systems, Inc. Class A	436,630 18,531	0.20 0.01
	Veralto Corp.	23,309	0.01
	VeriSign, Inc.	306,708	0.14
	Vertex Pharmaceuticals, Inc.	119,450	0.06
	Viking Therapeutics, Inc.	109,191	0.05
3,310	Visa, Inc. Class A	894,527	0.41
391	Voya Financial, Inc.	29,317	0.01
	W R Berkley Corp.	17,351	0.01
	Walt Disney Co.	956,577	0.44
	Warner Bros Discovery, Inc.	43,127	0.02
	Waste Management, Inc.	1,058,577	0.49 0.03
	WEC Energy Group, Inc. Westinghouse Air Brake Technologies Corp.	69,497 46,514	0.03
	Williams-Sonoma, Inc.	17,761	0.02
	Wingstop, Inc.	60,776	0.03
	Woodward, Inc.	131,014	0.06
	Xcel Energy, Inc.	82,005	0.04
	Zimmer Biomet Holdings, Inc.	22,940	0.01
779	Zoetis, Inc.	132,360	0.06
245	Zoom Video Communications, Inc. Class A	14,884	0.01
392	Zscaler, Inc.	66,950	0.03
		65,815,252	30.52
TOTAL COMMON (cost USD 83,257		97,682,793	45.30
	estment Trusts – 1.11%		
<b>Spain</b> 2,060	Lar Espana Real Estate Socimi SA	15,605	0.01
United States			
5,815	American Tower Corp.	1,126,249	0.52
652	AvalonBay Communities, Inc.	124,389	0.06
2,292	Camden Property Trust	232,776	0.11
	Equity Residential	23,583	0.01
	First Industrial Realty Trust, Inc.	56,400	0.03
	Host Hotels & Resorts, Inc.	353,350	0.16
	Mid-America Apartment Communities, Inc.	15,432	0.01
	NNN, Inc. Park Hotels & Resorts, Inc.	8,174	0.00
	RLJ Lodging Trust	197,944 117,364	0.05
	Simon Property Group, Inc.	46,750	0.02
	UDR, Inc.	55,954	0.03
	Ventas, Inc.	20,252	0.01
		2,378,617	1.10
TOTAL REAL ES (cost USD 2,476,	TATE INVESTMENT TRUSTS 154)	2,394,222	1.11
Mutual Funds –		· ,	
Ireland			
	Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) <sup>(b)</sup>	6,456,615	2.99
	Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class)(b)	4,704,547	2.18
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(b)</sup>	4,810,869	2.23
	Invesco Bloomberg Commodity UCITS ETF Invesco Morningstar US Energy Infrastructure MLP UCITS ETF	772,289 178,647	0.36 0.08
	iShares Core S&P 500 UCITS ETF	2,280,199	1.06
	iShares S&P 500 Consumer Staples Sector UCITS ETF	272,971	0.13
	iShares S&P 500 Energy Sector UCITS ETF	447,989	0.21
	iShares S&P 500 Industrials Sector UCITS ETF	1,117,850	0.52
	iShares USD Treasury Bond UCITS ETF	667,928	0.31
		21,709,904	10.07
Luxembourg			
	Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class) <sup>(b)</sup>	5,451,049	2.53
517,359	Goldman Sachs Funds - Emerging Markets Equity ESG Portfolio (IO Distribution Class) <sup>(b)</sup>	3,559,429	1.65

Holdings	s	Security Description				Market Value USD	% of Shareholders <sup>s</sup> Equity
Mutual	Funds –	(Continued)					
	ourg – (C		Distribution Class)(b	)		6,722,090	3.12
		Xtrackers MSCI Mexico UCITS ETF	Distribution Class)	,		269,776	0.12
						16,002,344	7.42
	MUTUAL SD 35,471					37,712,248	17.49
<u> </u>		RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN	G			31,112,240	17.43
(cost U	SD 162,83	1,539)				178,426,435	82.75
Holdings	3	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
		curities dealt in another regulated market					
Bonds Australi	– 5.32% a						
		Australia & New Zealand Banking Group Ltd.(a)	USD	2.950%	22/07/2030	241,313	0.11
Canada		4011779 PC III C / Now Pod Finance Inc. (a)	LICD	4.0750/	15/04/2022	00.444	0.04
		1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	USD USD	4.375% 4.000%	15/01/2028 15/10/2030	98,144 167,862	0.04 0.08
		Constellation Software, Inc. (a)	USD	5.158%	16/02/2029	40,672	0.02
		Constellation Software, Inc. (a)	USD	5.461%	16/02/2034	24,903	0.01
	230,000	Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC <sup>(a)</sup>	USD -	9.000%	15/02/2029	236,063	0.11
						567,644	0.26
Cayman	100,000	Avolon Holdings Funding Ltd. (a)	USD	6.375%	04/05/2028	101,455	0.05
		Transocean Titan Financing Ltd. <sup>(a)</sup>	USD	8.375%	01/02/2028	20,782	0.01
			_			122,237	0.06
France	200,000	BNP Paribas SA <sup>(a)</sup>	USD	1.904%	30/09/2028	178,096	0.08
 Italy							
	200,000	Intesa Sanpaolo SpA <sup>(a)</sup>	USD	7.700%	Perp.	199,978	0.09
Spain	202,000	CaixaBank SA <sup>(a)</sup>	USD	5.673%	15/04/2034	201,137	0.09
Suprana		Pagardi Ltd / Pagardi Martini DV/(a)	USD	E 000%	15/06/2042	121 022	0.06
0.11.1		Bacardi Ltd / Bacardi-Martini BV <sup>(a)</sup>	020	5.900%	15/06/2043	121,933	0.06
Switzerl		UBS Group AG <sup>(a)</sup>	USD	5.428%	08/02/2030	233,867	0.11
United S							
		Acrisure LLC / Acrisure Finance, Inc.(a)	USD	6.000%	01/08/2029	250,995	0.12
		Asbury Automotive Group, Inc. (a) Asbury Automotive Group, Inc. (a)	USD USD	4.625% 5.000%	15/11/2029 15/02/2032	13,724	0.01 0.07
	195,000	Boyne USA, Inc. (a)	USD	4.750%	15/05/2029	143,616 179,942	0.07
		Buckeye Partners LP <sup>(a)</sup>	USD	4.500%	01/03/2028	286,242	0.13
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.250%	01/02/2031	132,657	0.06
		Charles River Laboratories International, Inc. (a)	USD	4.000%	15/03/2031	242,149	0.11
		Civitas Resources, Inc. <sup>(a)</sup>	USD	8.375%	01/07/2028	261,875	0.12
		Clarivate Science Holdings Corp. <sup>(a)</sup> CQP Holdco LP / BIP-V Chinook Holdco LLC <sup>(a)</sup>	USD	3.875%	01/07/2028	231,925	0.11
		Dycom Industries, Inc. <sup>(a)</sup>	USD USD	5.500% 4.500%	15/06/2031 15/04/2029	234,515 223,267	0.11 0.10
		Freedom Mortgage Holdings LLC <sup>(a)</sup>	USD	9.250%	01/02/2029	25,287	0.01
		Global Infrastructure Solutions, Inc. <sup>(a)</sup>	USD	5.625%	01/06/2029	139,406	0.06
		Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	USD	5.250%	01/12/2027	72,768	0.03
		Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	USD	3.500%	01/03/2029	120,888	0.06
		H&E Equipment Services, Inc. (a)	USD	3.875%	15/12/2028	228,465	0.11
		HealthEquity, Inc. <sup>(a)</sup>	USD	4.500%	01/10/2029	228,640	0.11
		Hilton Domestic Operating Co., Inc. (a) Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	3.625%	15/02/2032	284,582	0.13
		Borrower Escrow, Inc. (a)	USD	4.875%	01/07/2031	171,659	0.08
		Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	8.875%	15/07/2028	235,874	0.11
		iHeartCommunications, Inc. <sup>(a)</sup>	USD	4.750%	15/01/2028	142,036	0.07
		Imola Merger Corp. (a)	USD	4.750%	15/05/2029	237,795	0.11
		Ingevity Corp. (a)	USD	3.875%	01/11/2028	227,923	0.11
	245 222	Kinetik Holdings LP <sup>(a)</sup>	USD	6.625%	15/12/2028	247,305	0.11

Bonds - (Continued)	247,369 1 234,037 1 42,827 1 108,468 2 291,329 3 186,340 5 56,740 7 247,919 1 172,604 2 30,779 4 154,079 2 33,218 2 16,809 1 178,813 7 4,513 9 8,155 1 232,463 1 100,979 1 122,376 9 0,668 6 272,770 2 272,392 3 128,403 1 100,668 1 226,247	0.1 0.1 0.1 0.0 0.0 0.1 0.0 0.1 0.0 0.1 0.0 0.1 0.0 0.0
280,000 Lamb Weston Holdings, Inc. (a) 286,000 LCM Investments Holdings II LLC(a) 285,000 Lithia Motors, Inc. (a) 150,000 Match Group Holdings II LLC (a) 150,000 Match Group Holdings II LLC (a) 130,000 Nabors Industries, Inc. (a) 130,000 Nabors Industries, Inc. (a) 130,000 Post Holdings, Inc. (a) 130,000 SeaWorld Parks & Entertainment, Inc. (a) 130,000 Sirius XM Radio, Inc. (a) 130,000 Sirius XM Radio, Inc. (a) 130,000 Solventum Corp. (a) 130,000 Solventum Corp. (a) 130,000 Solventum Corp. (a) 130,000 TransDigm, Inc.	247,369 1 234,037 1 42,827 1 108,468 2 291,329 3 186,340 5 56,740 7 247,919 1 172,604 2 30,779 4 154,079 2 33,218 2 16,809 1 178,813 7 4,513 9 8,155 1 232,463 1 100,979 1 122,376 9 0,668 6 272,770 2 272,392 3 128,403 1 100,668 1 226,247	0.1 0.1 0.0 0.0 0.1 0.0 0.1 0.1 0.0 0.1 0.0 0.0
266,000 LCM Investments Holdings II LLC <sup>(a)</sup> 265,000 Lithia Motors, Inc. <sup>(a)</sup> 150,000 Match Group Holdings II LLC <sup>(a)</sup> 130,000 Midcap Financial Issuer Trust <sup>(a)</sup> 100,000 Performance Food Group, Inc. <sup>(a)</sup> 100,000 Post Holdings, Inc. <sup>(a)</sup> 100,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> 100,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> 100,000 Sirius XM Radio, Inc. <sup>(a)</sup> 100,000 Sirius XM Radio, Inc. <sup>(a)</sup> 100,000 Sirius XM Radio, Inc. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 TransDigm, Inc. <sup>(a)</sup> 100,000	247,369 1 234,037 1 42,827 1 108,468 2 291,329 3 186,340 5 56,740 7 247,919 1 172,604 2 30,779 4 154,079 2 33,218 2 16,809 1 178,813 7 4,513 9 8,155 1 232,463 1 100,979 1 122,376 9 0,668 6 272,770 2 272,392 3 128,403 1 100,668 1 226,247	0.1 0.1 0.0 0.0 0.1 0.0 0.1 0.1 0.0 0.1 0.0 0.0
265,000 Lithia Motors, Inc. (a) 15/01/2031 150,000 Match Group Holdings II LLC (a) USD 5.625% 15/02/2029 130,000 Match Group Holdings II LLC (a) USD 3.625% 11/10/2031 310,000 Medine Borrower LP (a) USD 5.250% 01/10/2031 310,000 Medine Borrower LP (a) USD 5.250% 01/10/2032 200,000 Midcap Financial Issuer Trust (a) USD 6.500% 01/05/2028 55,000 Nabors Industries, Inc. (a) USD 9.125% 31/10/12030 155,000 Outfront Media Capital LLC / Outfront Media Capital Corp. (a) USD 5.000% 15/08/2027 255,000 Performance Food Group, Inc. (a) USD 5.500% 15/08/2027 255,000 Performance Food Group, Inc. (a) USD 5.500% 15/10/2023 235,000 Rand Parent LLC (a) USD 8.500% 15/04/2030 154,000 RWE Finance US LLC (a) USD 8.500% 15/02/2030 154,000 RWE Finance US LLC (a) USD 5.255% 15/04/2030 154,000 SeaWorld Parks & Entertainment, Inc. (a) USD 5.255% 15/08/2029 262,000 Sensata Technologies, Inc. (a) USD 3.750% 15/02/2031 125,000 Sirius XM Radio, Inc. (a) USD 3.750% 15/02/2031 75,000 Solventum Corp. (a) USD 3.875% 01/09/2031 75,000 Solventum Corp. (a) USD 5.400% 01/03/2030 100,000 TransDigm, Inc. (a) USD 6.750% 15/11/2031 135,000 TransDigm, Inc. (a) USD 6.750% 15/11/2031 135,000 TransDigm, Inc. (a) USD 6.750% 15/08/2039 1325,000 Venture Global Calcasieu Pass LLC (a) USD 3.875% 01/11/2031 135,000 Venture Global Calcasieu Pass LLC (a) USD 3.875% 01/11/2031 125,000 USD 5.350% 01/11/2033 125,000 Venture Global Calcasieu Pass LLC (a) USD 5.525% 15/08/2029 190,000 URG Face Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 15/08/2029 190,000 WR Grace Holdings LLC (a) USD 5.525% 1	234,037 142,827 108,468 291,329 3 186,340 56,740 7 149,064 247,919 10 172,604 10 233,218 226,247 116,809 167,813 174,513 18,155 19,168 100,979 112,376	0.1 0.0 0.0 0.1 0.0 0.0 0.1 0.0 0.1 0.1
150,000 Match Group Holdings II LLC <sup>(a)</sup> 130,000 Match Group Holdings II LLC <sup>(a)</sup> 130,000 Match Group Holdings II LLC <sup>(a)</sup> 131,000 Match Borrower LP <sup>(a)</sup> 130,000 Medine Borrower LP <sup>(a)</sup> 130,	9 142,827 108,468 291,329 8 186,340 7 149,064 7 247,919 172,604 0 230,779 1 154,079 2 233,218 2 26,247 1 16,809 1 167,813 7 4,513 1 98,155 1 232,463 1 100,979 1 12,376 9 0,668 6 90,668 6 272,770 8 272,392 8 125,180	0.0 0.0 0.1 0.0 0.1 0.0 0.1 0.1 0.0 0.0
130,000   Match Group Holdings II LLC(a)   3.625%   01/10/2031   310,000   Mideline Borrower LP(a)   USD   5.250%   01/10/2029   200,000   Mideap Financial Issuer Trust(a)   USD   6.500%   01/05/2028   55,000   Nabors Industries, Inc.(a)   USD   9.125%   31/01/2030   155,000   Outfront Media Capital LLC / Outfront Media Capital Corp.(a)   USD   5.000%   15/08/2027   255,000   Performance Food Group, Inc.(a)   USD   4.625%   15/04/2030   235,000   Rand Parent LLC(a)   USD   4.625%   15/04/2030   235,000   Rand Parent LLC(a)   USD   5.875%   16/04/2034   250,000   SeaWorld Parks & Entertainment, Inc.(a)   USD   5.250%   15/08/2029   262,000   Sensata Technologies, Inc.(a)   USD   3.750%   15/08/2029   262,000   Sensata Technologies, Inc.(a)   USD   3.125%   01/09/2021   125,000   Sirius XM Radio, Inc.(a)   USD   3.875%   01/09/2021   75,000   Solventum Corp.(a)   USD   3.875%   01/09/2026   2010,000   Solventum Corp.(a)   USD   3.875%   01/09/2026   205,000   Solventum Corp.(a)   USD   5.600%   23/03/2034   265,000   Soine Automotive, Inc.(a)   USD   4.875%   15/11/2031   100,000   TransDigm, Inc.(a)   USD   4.625%   01/03/2039   135,000   Travel & Leisure Co.(a)   USD   4.625%   01/03/2039   27/0,000   Uber Technologies, Inc.(a)   USD   3.875%   01/11/2031   125,000   Travel & Leisure Co.(a)   USD   4.625%   01/03/2039   27/0,000   Uber Technologies, Inc.(a)   USD   5.350%   18/08/2028   125,000   Venture Global Calcasieu Pass LLC(a)   USD   5.350%   18/08/2029   27/0,000   Uber Technologies, Inc.(a)   USD   5.625%   15/08/2029   280,000   Vuml Brands, Inc.(a)   USD   5.625%   15/08/2029   280,000   Vuml Brands, Inc.(a)   USD   4.750%   15/01/2030   10/000   Vaml Brands, Inc.(a)   USD   4.750%   15/01/2030   10/000	108,468 291,329 186,340 56,740 7 149,064 7 247,919 172,604 10 230,779 4 154,079 233,218 226,247 6 116,809 167,813 74,513 4 98,155 132,463 143,155 151,133 161,133 174,513 174,	0.0 0.1 0.0 0.0 0.1 0.0 0.1 0.1 0.0 0.0
310,000 Medline Borrower LP <sup>(a)</sup> 200,000 Midcap Financial Issuer Trust <sup>(a)</sup> 200,000 Midcap Financial Issuer Trust <sup>(a)</sup> 55,000 Nabors Industries, Inc. <sup>(a)</sup> 105D 9,125% 31/01/2030 155,000 Outfront Media Capital LLC / Outfront Media Capital Corp. <sup>(a)</sup> 105D 9,125% 255,000 Performance Food Group, Inc. <sup>(a)</sup> 109,000 Post Holdings, Inc. <sup>(a)</sup> 109,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> 109,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> 109,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> 109,000 Seirius XM Radio, Inc. <sup>(a)</sup> 109,000 Sirius XM Radio, Inc. <sup>(a)</sup> 109,000 Sirius XM Radio, Inc. <sup>(a)</sup> 109,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 Solventum Corp. <sup>(a)</sup> 100,000 TransDigm, Inc. <sup>(a)</sup> 100,000 TransDigm	291,329 3 186,340 5 6,740 7 149,064 7 247,919 0 172,604 154,079 233,218 1 226,247 116,809 1 167,813 74,513 1 98,155 1 232,463 1 00,979 5,133 0 9,668 272,770 272,392 3 272,392 3 272,392	0.1 0.0 0.0 0.1 0.1 0.0 0.1 0.1 0.0 0.0
200,000 Midcap Financial Issuer Trust <sup>(a)</sup> 55,000 Nabors Industries, Inc. (a) 155,000 Outfront Media Capital LLC / Outfront Media Capital Corp. (a) 155,000 Performance Food Group, Inc. (a) 205,000 Performance Food Group, Inc. (a) 150,000 Post Holdings, Inc. (a) 205,000 Rand Parent LLC (a) 205,000 Rand Parent LLC (a) 205,000 SeaWorld Parks & Entertainment, Inc. (a) 205,000 Sirius XM Radio, Inc. (a) 205,000 Sirius XM Radio, Inc. (a) 205,000 Sirius XM Radio, Inc. (a) 205,000 Solventum Corp. (b) 205,000 Solventum Corp. (a) 205,000 Solventum Corp. (a) 205,000 Solventum Corp. (b) 205,000 Solventum Corp. (b) 205,000 Solventum Corp. (c) 20	8 186,340 19,064 7 247,919 172,604 230,779 4 154,079 233,218 226,247 116,809 1 67,813 74,513 98,155 1 232,463 1 100,979 1 12,376 90,668 90,668 6 272,770 2 272,392 1 25,180	0.0 0.0 0.1 0.0 0.1 0.1 0.1 0.0 0.0 0.0
55,000 Nabors Industries, Inc. (a) 155,000 Outfront Media Capital LLC / Outfront Media Capital Corp. (a) 155,000 Performance Food Group, Inc. (a) 15,000 Performance Food Group, Inc. (a) 15,000 Post Holdings, Inc. (a) 15,000 Post Holdings, Inc. (a) 15,000 Post Holdings, Inc. (a) 15,000 Rand Parent LLC (a) 15,000 Rand Parent LLC (a) 15,000 SeaWorld Parks & Entertainment, Inc. (a) 15,000 SeaWorld Parks & Entertainment, Inc. (a) 15,000 Seaworld Parks & Entertainment, Inc. (a) 15,000 Sirius XM Radio, Inc. (a) 15,000 Sirius XM Radio, Inc. (a) 15,000 Sirius XM Radio, Inc. (a) 15,000 Solventum Corp. (a) 10,000 Solventum Corp. (a) 100,000 Solventum Corp. (a) 100,000 TransDigm, Inc. (a) 100,000 TransDigm, Inc. (a) 100,000 TransDigm, Inc. (a) 100,000 Travel & Leisure Co. (a) 100,000 Travel &	56,740 7 149,064 247,919 7 172,604 9 230,779 1 154,079 9 233,218 226,247 1 116,809 1 167,813 9 74,513 4 98,155 1 232,463 1 100,979 5,133 9 122,376 9 90,668 9 90,668 9 272,770 8 272,392 8 125,180	0.0 0.0 0.1 0.0 0.1 0.1 0.0 0.0 0.0 0.0
155,000 Outfront Media Capital LLC / Outfront Media Capital Corp. (a) USD 5.000% 15/08/2027 255,000 Performance Food Group, Inc. (a) USD 5.500% 15/10/2027 190,000 Post Holdings, Inc. (a) USD 4.625% 15/04/2030 235,000 Rand Parent LLC (a) USD 8.500% 15/02/2030 154,000 RWE Finance US LLC (a) USD 5.875% 16/04/2034 250,000 SeaWorld Parks & Entertainment, Inc. (a) USD 5.250% 15/08/2029 262,000 Sensata Technologies, Inc. (a) USD 3.750% 15/02/2031 125,000 Sirius XM Radio, Inc. (a) USD 3.125% 01/09/2026 210,000 Sirius XM Radio, Inc. (a) USD 3.875% 01/09/2026 210,000 Solventum Corp. (a) USD 3.875% 01/09/2029 100,000 Solventum Corp. (a) USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. (a) USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. (a) USD 4.875% 15/11/2031 100,000 TransDigm, Inc. (a) USD 4.875% 15/11/2031 135,000 Travel & Leisure Co. (a) USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. (a) USD 7.000 Uber Technologies, Inc. (a) USD 8.000% 01/03/2029 270,000 Uber Technologies, Inc. (a) USD 8.000% 01/10/12/2031 125,000 Venture Global Calcasieu Pass LLC (a) USD 5.625% 15/08/2029 280,000 Vum! Brands, Inc. (a) USD 4.750% 15/01/2030	7 149,064 7 247,919 172,604 0 230,779 1 154,079 9 233,218 1 226,247 16,813 9 74,513 4 98,155 1 232,463 1 100,979 1 5,133 0 90,668 0 90,668 272,770 3 272,392 3 272,392	0.0 0.1 0.0 0.1 0.1 0.1 0.0 0.0 0.0 0.0
255,000 Performance Food Group, Inc. (a)	7 247,919 172,604 172,604 154,079 4 154,079 233,218 226,247 116,809 1 167,813 74,513 4 98,155 1 232,463 3 100,979 5,133 0 9,668 9 90,668 272,770 3 272,392 125,180	0.0 0.1 0.1 0.1 0.0 0.0 0.0 0.0 0.0 0.0
190,000 Post Holdings, Inc. (a)	172,604 172,604 154,079 154,079 154,079 154,079 154,079 167,813 167,813 174,513 198,155 1232,463 100,979 15,133 122,376 122,376 122,376 122,376 133 142,376 153 168 168 168 168 168 168 168 168	0.1 0.0 0.1 0.1 0.0 0.0 0.0 0.1 0.0 0.0
154,000 RWE Finance US LLC <sup>(a)</sup> 250,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> USD 5.250% 15/08/2029 262,000 Sensata Technologies, Inc. <sup>(a)</sup> USD 3.750% 15/02/2031 125,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.750% 15/02/2031 125,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.875% 01/09/2026 210,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.875% 01/09/2026 210,000 Solventum Corp. <sup>(a)</sup> USD 5.400% 01/03/2029 100,000 Solventum Corp. <sup>(a)</sup> USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 4.875% 15/11/2031 100,000 TransDigm, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028 5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2039 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 3.875% 01/11/2033 125,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 5.625% 15/08/2039	154,079 233,218 226,247 16,16809 167,813 74,513 4 98,155 100,979 5,133 0 122,376 90,668 6 272,770 3 272,392 125,180	0.0 0.1 0.1 0.0 0.0 0.0 0.0 0.1 0.0 0.0
250,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> USD 5.250% 15/08/2029 262,000 Sensata Technologies, Inc. <sup>(a)</sup> USD 3.750% 15/02/2021 125,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.125% 01/09/2026 210,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.875% 01/09/2031 75,000 Solventum Corp. <sup>(a)</sup> USD 5.400% 01/03/2029 100,000 Solventum Corp. <sup>(a)</sup> USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028 5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2039 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/13/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 3.875% 01/11/2036 325,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 4.750% 15/01/2030	233,218 226,247 116,809 1 167,813 74,513 4 98,155 232,463 8 100,979 5,133 0 122,376 9 90,668 272,770 3 272,392 8 125,180	0.1 0.1 0.0 0.0 0.0 0.0 0.1 0.0 0.0 0.0
262,000 Sensata Technologies, Inc. <sup>(a)</sup> USD 3.750% 15/02/2031 125,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.125% 01/09/2026 210,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.875% 01/09/2031 75,000 Solventum Corp. <sup>(a)</sup> USD 5.400% 01/03/2029 100,000 Solventum Corp. <sup>(a)</sup> USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 4.875% 15/11/2031 100,000 TransDigm, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028 5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/11/2026 325,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 3.875% 01/11/2031 125,000 Veratle Corp. <sup>(a)</sup> USD 5.350% 18/09/2038 190,000 WR Grace Holdings LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 4.750% 15/01/2030 TOTAL BONDS (cost USD 11,442,985)	226,247 6 116,809 167,813 74,513 4 98,155 1 232,463 3 100,979 5,133 1 122,376 9 0,668 6 272,770 272,392 3 125,180	0.1 0.0 0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0
125,000 Sirius XM Radio, Inc.(a) USD 3.125% 01/09/2026 210,000 Sirius XM Radio, Inc.(a) USD 3.875% 01/09/2031 75,000 Solventum Corp.(a) USD 5.400% 01/03/2029 100,000 Solventum Corp.(a) USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc.(a) USD 4.875% 15/11/2031 100,000 TransDigm, Inc.(a) USD 6.750% 15/08/2028 5,000 TransDigm, Inc.(a) USD 7.125% 01/12/2031 135,000 Travel & Leisure Co.(a) USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc.(a) USD 4.625% 01/03/2030 270,000 Uber Technologies, Inc.(a) USD 8.000% 01/13/2029 270,000 Uber Technologies, Inc.(a) USD 8.000% 01/11/2026 325,000 Venture Global Calcasieu Pass LLC(a) USD 5.350% 18/09/2038 190,000 WR Grace Holdings LLC(a) USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc.(a) USD 5.625% 15/08/2029	6 116,809 1 167,813 74,513 9 8,155 1 232,463 1 100,979 1 5,133 0 122,376 9 0,668 6 272,770 3 272,392 3 125,180	0.C 0.C 0.C 0.C 0.C 0.C 0.C 0.C 0.C
210,000 Sirius XM Radio, Inc. (a) USD 3.875% 01/09/2031 75,000 Solventum Corp. (a) USD 5.400% 01/03/2029 100,000 Solventum Corp. (a) USD 5.600% 23/03/2034 265,000 Solventum Corp. (a) USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. (a) USD 4.875% 15/11/2031 100,000 TransDigm, Inc. (a) USD 6.750% 15/08/2028 5,000 TransDigm, Inc. (a) USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. (a) USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. (a) USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. (a) USD 4.000% 01/11/2033 125,000 Venture Global Calcasieu Pass LLC (a) USD 3.875% 01/11/2033 125,000 Veralto Corp. (a) USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC (a) USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. (a) USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. (a) USD 11,442,985)	1 167,813 9 4,513 1 98,155 1 232,463 8 100,979 1 5,133 0 122,376 90,668 6 272,770 3 272,392 8 125,180	0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
75,000 Solventum Corp. <sup>(a)</sup> USD 5.400% 01/03/2029 100,000 Solventum Corp. <sup>(a)</sup> USD 5.600% 23/03/2034 265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 4.875% 15/11/2031 100,000 TransDigm, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028 5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 7.125% 01/03/2030 100,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/11/2033 125,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 3.875% 01/11/2033 125,000 Veralto Corp. <sup>(a)</sup> USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 4.750% 15/01/2030	74,513 4 98,155 1 232,463 3 100,979 5,133 0 122,376 9 90,668 9 272,770 3 272,392 3 125,180	0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
100,000   Solventum Corp. (a)   USD   5.600%   23/03/2034   265,000   Sonic Automotive, Inc. (a)   USD   4.875%   15/11/2031   100,000   TransDigm, Inc. (a)   USD   6.750%   15/08/2028   5,000   TransDigm, Inc. (a)   USD   7.125%   01/12/2031   135,000   Travel & Leisure Co. (a)   USD   4.625%   01/03/2030   100,000   TTM Technologies, Inc. (a)   USD   4.000%   01/03/2029   270,000   Uber Technologies, Inc. (a)   USD   8.000%   01/11/2063   325,000   Venture Global Calcasieu Pass LLC (a)   USD   3.875%   01/11/2033   125,000   Veralto Corp. (a)   USD   5.350%   18/09/2028   190,000   WR Grace Holdings LLC (a)   USD   5.625%   15/08/2029   280,000   Yum! Brands, Inc. (a)   USD   4.750%   15/01/2030   TOTAL BONDS   (cost USD 11,442,985)	4 98,155 1 232,463 8 100,979 5,133 0 122,376 9 90,668 6 272,770 3 272,392 8 125,180	0.0 0.1 0.0 0.0 0.0 0.0 0.0
265,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 4.875% 15/11/2031 100,000 TransDigm, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028 5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/11/2026 325,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 3.875% 01/11/2038 125,000 Veralto Corp. <sup>(a)</sup> USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 4.750% 15/01/2030 TOTAL BONDS (cost USD 11,442,985)	232,463 3 100,979 5,133 0 122,376 9 90,668 6 272,770 3 272,392 3 125,180	0.1 0.0 0.0 0.0 0.0 0.0
100,000 TransDigm, Inc. (a) USD 6.750% 15/08/2028 5,000 TransDigm, Inc. (a) USD 7.125% 01/12/2031 135,000 Travel & Leisure Co. (a) USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. (a) USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. (a) USD 8.000% 01/11/2026 325,000 Venture Global Calcasieu Pass LLC (a) USD 3.875% 01/11/2033 125,000 Veralto Corp. (a) USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC (a) USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. (a) USD 4.750% 15/01/2030 TOTAL BONDS (cost USD 11,442,985)	3 100,979 5,133 0 122,376 9 90,668 6 272,770 3 272,392 3 125,180	0.0 0.0 0.0 0.0 0.1
5,000       TransDigm, Inc. (a)       USD       7.125%       01/12/2031         135,000       Travel & Leisure Co. (a)       USD       4.625%       01/03/2030         100,000       TTM Technologies, Inc. (a)       USD       4.000%       01/03/2029         270,000       Uber Technologies, Inc. (a)       USD       8.000%       01/11/2026         325,000       Venture Global Calcasieu Pass LLC (a)       USD       3.875%       01/11/2033         125,000       Veralto Corp. (a)       USD       5.350%       18/09/2028         190,000       WR Grace Holdings LLC (a)       USD       5.625%       15/08/2029         280,000       Yum! Brands, Inc. (a)       USD       4.750%       15/01/2030     TOTAL BONDS  (cost USD 11,442,985)	5,133 122,376 9 90,668 6 272,770 3 272,392 3 125,180	0.0 0.0 0.0 0.1
135,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2030 100,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029 270,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/11/2026 325,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 3.875% 01/11/2033 125,000 Veralto Corp. <sup>(a)</sup> USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC <sup>(a)</sup> USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. <sup>(a)</sup> USD 4.750% 15/01/2030 TOTAL BONDS (cost USD 11,442,985)	122,376 9 90,668 6 272,770 3 272,392 3 125,180	0.0 0.0 0.1
100,000   TTM Technologies, Inc. <sup>(a)</sup>   USD   4.000%   01/03/2029   270,000   Uber Technologies, Inc. <sup>(a)</sup>   USD   8.000%   01/11/2026   325,000   Venture Global Calcasieu Pass LLC <sup>(a)</sup>   USD   3.875%   01/11/2031   01/11/20	90,668 6 272,770 8 272,392 125,180	0.0 0.1
270,000 Uber Technologies, Inc. (a) 325,000 Venture Global Calcasieu Pass LLC (a) 125,000 Veralto Corp. (a) 125,000 Veralto Corp. (a) 190,000 WR Grace Holdings LLC (a) 280,000 Yum! Brands, Inc. (a)  TOTAL BONDS (cost USD 11,442,985)	272,770 272,392 3 125,180	0.1
325,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> 125,000 Veralto Corp. <sup>(a)</sup> 190,000 WR Grace Holdings LLC <sup>(a)</sup> 280,000 Yum! Brands, Inc. <sup>(a)</sup> TOTAL BONDS (cost USD 11,442,985)	3 272,392 3 125,180	
125,000 Veralto Corp. (a) USD 5.350% 18/09/2028 190,000 WR Grace Holdings LLC (a) USD 5.625% 15/08/2029 280,000 Yum! Brands, Inc. (a) USD 4.750% 15/01/2030  TOTAL BONDS (cost USD 11,442,985)	3 125,180	
190,000 WR Grace Holdings LLC <sup>(a)</sup> 280,000 Yum! Brands, Inc. <sup>(a)</sup> TOTAL BONDS (cost USD 11,442,985)		0.1
280,000 Yum! Brands, Inc. (a)  USD 4.750% 15/01/2030  TOTAL BONDS (cost USD 11,442,985)	174,810	0.0
TOTAL BONDS (cost USD 11,442,985)	) 264 502	0.0
(cost USD 11,442,985)	264,583	0.1
(cost USD 11,442,985)	9,610,562	4.4
	11,476,767	5.3
Bermuda           250,000         Apex Credit CLO Ltd. 2024-1A Class B1 <sup>(a)</sup> USD         7.722%         20/04/2037           250,000         OHA Credit Funding 18 Ltd. 2024-18A Class A1 <sup>(a)</sup> USD         6.792%         20/04/2037           250,000         Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup> USD         8.807%         17/04/2037           250,000         Tikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup> USD         8.525%         20/01/2036	7 251,297 7 251,080 6 253,014	0.1 0.1 0.1
	1,007,164	0.4
Cayman Islands	050 704	0.4
250,000 AIMCO CLO Series 2017-AX Class AR USD 6.636% 20/04/2034		0.1
250,000 Bain Capital Credit CLO Ltd. 2020-1A Class A1R <sup>(a)</sup> USD 6.573% 18/04/2033		0.1
325,000 Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup> USD 1.000% 16/07/2037 250,000 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class AR USD 6.626% 20/04/2031		0.1 0.1
250,000 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class AR USD 6.626% 20/04/2031 475,000 Oaktree CLO 2024-25 Ltd. Class A <sup>(a)</sup> USD 6.854% 20/04/2037		0.1
350,000 Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup> USD 1.000% 25/07/2037		0.2
250,000 Venture 41 CLO Ltd. 2021-41A Class A1NR <sup>(a)</sup> USD 6.755% 20/01/2034		0.1
250,000 Venture 49 CLO Ltd. 2024-49A Class C1 <sup>(a)</sup> USD 7.978% 20/04/2037		0.1
100,000 Voya CLO 2024-1 Ltd. 2024-1A Class B <sup>(a)</sup> USD 7.326% 15/04/2037		0.0
250,000 Voya CLO 2024-1 Ltd. 2024-1A Class D <sup>(a)</sup> USD 8.976% 15/04/2037		0.1
	2,761,961	1.2
181,408 Bruegel 2021 DAC 2021-1X Class A EUR 4.622% 22/05/2031	190,826	0.0
473,489 Harvest CLO XVI DAC 16X Class ARR EUR 4.546% 15/10/2031	130,020	0.2
		0.1
300,000 Henley CLO I DAC 1X Class AR EUR 4.832% 25/07/2034	511,639 324,911	0.1
300,000         Henley CLO I DAC 1X Class AR         EUR         4.832%         25/07/2034           250,000         Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A         EUR         4.936%         15/04/2034	511,639 324,911 270,723	
300,000       Henley CLO I DAC 1X Class AR       EUR       4.832%       25/07/2034         250,000       Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A       EUR       4.936%       15/04/2034         500,000       Palmer Square European CLO 2022-1X DAC Class A       EUR       4.867%       21/01/2035	511,639 324,911 270,723 539,714	0.2
300,000       Henley CLO I DAC 1X Class AR       EUR       4.832%       25/07/2034         250,000       Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A       EUR       4.936%       15/04/2034         500,000       Palmer Square European CLO 2022-1X DAC Class A       EUR       4.867%       21/01/2035         250,000       RRE 11 Loan Management DAC 11X Class A1       EUR       4.826%       31/03/2035	511,639 324,911 270,723 5 539,714 270,294	0.1
300,000       Henley CLO I DAC 1X Class AR       EUR       4.832%       25/07/2034         250,000       Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A       EUR       4.936%       15/04/2034         500,000       Palmer Square European CLO 2022-1X DAC Class A       EUR       4.867%       21/01/2035         250,000       RRE 11 Loan Management DAC 11X Class A1       EUR       4.826%       31/03/2035         200,000       RRE 5 Loan Management DAC 5X Class A2R       EUR       5.656%       15/01/2037	511,639 4 324,911 4 270,723 5 539,714 5 270,294 7 217,129	0.1 0.1
300,000       Henley CLO I DAC 1X Class AR       EUR       4.832%       25/07/2034         250,000       Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A       EUR       4.936%       15/04/2034         500,000       Palmer Square European CLO 2022-1X DAC Class A       EUR       4.867%       21/01/2035         250,000       RRE 11 Loan Management DAC 11X Class A1       EUR       4.826%       31/03/2035	511,639 4 324,911 4 270,723 5 539,714 5 270,294 7 217,129	0.1
300,000       Henley CLO I DAC 1X Class AR       EUR       4.832%       25/07/2034         250,000       Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A       EUR       4.936%       15/04/2034         500,000       Palmer Square European CLO 2022-1X DAC Class A       EUR       4.867%       21/01/2035         250,000       RRE 11 Loan Management DAC 11X Class A1       EUR       4.826%       31/03/2035         200,000       RRE 5 Loan Management DAC 5X Class A2R       EUR       5.656%       15/01/2037	511,639 4 324,911 4 270,723 5 539,714 5 270,294 7 217,129	0.1 0.1
300,000 Henley CLO I DAC 1X Class AR	511,639 4 324,911 4 270,723 539,714 5 270,294 7 217,129 325,784 2,651,020	0.1 0.1 0.1
300,000 Henley CLO I DAC 1X Class AR	511,639 4 324,911 4 270,723 5 539,714 5 270,294 7 217,129 6 325,784 2,651,020	0.1 0.1 0.1 1.2
300,000 Henley CLO I DAC 1X Class AR	511,639 4 324,911 4 270,723 5 539,714 5 270,294 7 217,129 6 325,784 2,651,020 7 403,897 6 657,302	0.1 0.1 0.1

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
	Asset Backed Obligations – (Continued)					
Jersey – (Contin	• ,					
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A <sup>(a)</sup>	USD	6.821%	20/04/2037	703,721	0.33
	Golub Capital Partners CLO Ltd. 2024-74A Class B <sup>(a)</sup>	USD	7.182%	25/07/2037	250,534	0.11
	Halseypoint CLO 7 Ltd. 2023-7A Class A <sup>(a)</sup>	USD	7.575%	20/07/2036	253,758	0.12
	Invesco US CLO Ltd. 2023-3A Class A <sup>(a)</sup>	USD	7.129%	15/07/2036	503,531	0.23
250,000		USD	7.256%	23/04/2038	251,019	0.12
250,000	Wellington Management CLO 2 Ltd. 2024-2A Class D <sup>(a)</sup>	USD -	9.214%	20/04/2037	252,030	0.12
					3,478,328	1.6
Netherlands 85.871	Hill FL 2023-1 BV Class A	EUR	4.577%	18/05/2031	93,814	0.04
United Kingdom					,	
-	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	360,931	0.17
	Pavillion Mortgages PLC 2021-1 Class B	GBP	6.033%	25/08/2064	127,349	0.06
100,000	Tarinor morigages ( 20 202 ) ( Glado 2	-	0.00070	20,00,200		
					488,280	0.23
United States	Ponk 2017 PNICE Close AF	LICD	2.5400/	15/07/0000	04.004	0.0
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	94,081	0.0
	Bank 2018-BNK10 Class AS Bank 2018-BNK12 Class A4	USD	3.898%	15/02/2061	194,889	0.09
	Bank 2018-BNK13 Class A5	USD USD	4.255% 4.217%	15/05/2061 15/08/2061	310,765 237,784	0.14
	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061	136,990	0.0
	BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup>	USD	6.236%	15/03/2007	238,229	0.0
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup>	USD	6.639%	15/03/2037	90,208	0.0
	Braemar Hotels & Resorts Trust 2018-Prime Class B <sup>(a)</sup>	USD	6.543%	15/06/2035	149,627	0.0
	Citigroup Commercial Mortgage Trust 2015-P1 Class A5	USD	3.717%	15/09/2048	97,561	0.0
	Citigroup Commercial Mortgage Trust 2015-P1 Class AS  Citigroup Commercial Mortgage Trust 2015-P1 Class AS	USD	4.033%	15/09/2048	97,301	0.0
	* '	USD	4.009%	10/03/2051	286.587	0.0
	Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD			,	0.09
	COMM Mortgage Trust 2016-DC2 Class B	USD	4.657% 3.718%	10/02/2049 15/08/2048	190,617	0.0
	CSAIL Commercial Mortgage Trust 2015-C3 Class A4				195,113	0.0
	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD USD	3.766% 4.463%	15/04/2051	191,062	0.0
	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD		15/08/2051	139,602	0.0
	GS Mortgage Securities Trust 2017-GS7 Class A4  JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE		3.430%	10/08/2050	162,144	
	Class A <sup>(a)</sup>	USD	2.854%	06/09/2038	159,463	0.0
	JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5	USD	3.454%	15/09/2050	142,743	0.0
	LCCM 2017-LC26 Class A4 <sup>(a)</sup>	USD	3.551%	12/07/2050	164,700	0.0
	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.716%	15/05/2049	92,631	0.0
	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	158,347	0.0
	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	190,602	0.0
	Morgan Stanley Capital I, Inc. 2018-H3 Class A5	USD	4.177%	15/07/2051	284,386	0.1
	Verus Securitization Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	6.116%	25/03/2069	245,941	0.1
	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	187,465	0.09
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD	3.418%	15/09/2050	256,704	0.1
	Wells Fargo Commercial Mortgage Trust 2017-C41 Class A4 Wells Fargo Commercial Mortgage Trust 2018-C45 Class A4	USD USD	3.472% 4.184%	15/11/2050 15/06/2051	70,052 190,444	0.0
200,000	Wells I algo confinercial Mortgage Trust 2010-043 Class A4	-	4.10476	13/00/2031		
					4,956,031	2.30
TOTAL NON-AG (cost USD 15,35	ENCIES ASSET BACKED OBLIGATIONS 8,329)				15,436,598	7.10
TOTAL TRANSF (cost USD 26,80	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,314)				26,913,365	12.4
Other Transfer	able Securities					
Bonds - 0.19%						
Cayman Islands						
13,500	Transocean, Inc. <sup>(a)</sup>	USD	8.750%	15/02/2030	14,087	0.00
United States	AG TTMT Escrow Issuer LLC <sup>(a)</sup>	IIGU	Q 6250/	30/00/2027	25/ 665	0.11
245,000	AG I TIVIT ESCIOW ISSUEL LLC**	USD	8.625%	30/09/2027	254,665	0.12

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Co						
	. – (Continued) 000 Broadcom, Inc. <sup>(a)</sup>	USD	4.926%	15/05/2037	116,345	0.05
35,0	000 Kodiak Gas Services LLC <sup>(a)</sup>	USD	7.250%	07/03/2028	35,546	0.02
					406,556	0.19
TOTAL BOND (cost USD 42					420,643	0.19
TOTAL OTHE (cost USD 42	R TRANSFERABLE SECURITIES 4,467)				420,643	0.19
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 0,057,320)				205,760,443	95.42
Future Con						
Futures Con	stracts - 0.03%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
(3)	EUR 3-Month EURIBOR Futures 17/06/2024		Short	(784,611)	326	0.00
(3)	3-Month EURIBOR Futures 16/09/2024		Short	(786,119)	1,100	0.00
(3)			Short	(787,504)	1,630	0.00
(3)			Short	(788,686)	2,079	0.00
(3)			Short Short	(789,787)	2,228	0.00
(3)			Short	(790,806) (791,621)	2,147 1,916	0.00
(3)			Short	(792,232)	1,671	0.00
(2)			Short	(281,320)	2,771	0.00
19	German Federal Republic Bonds 2YR Futures 06/09/2024		Long	2,173,325	1,272	0.00
(9)	German Federal Republic Bonds 30YR Futures 06/06/2024		Short	(1,237,183)	56,755	0.03
21	German Federal Republic Bonds 5Y Futures 06/09/2024		Long	2,634,329	2,054	0.00
	GBP			(3,022,215)	75,949	0.03
2	ICE 3-Month SONIA Futures 16/06/2026		Long	611,594	0	0.00
(6)	JPY Japan Government Bonds 10YR Futures 13/06/2024		Short	(5,482,082)	59,802	0.03
4	•		Long	707,662	11,879	0.00
				(4,774,420)	71,681	0.03
	USD					
8			Long	946,200	14,888	0.01
4	US Treasury Notes 2YR Futures 30/09/2024		Long	814,906	468	0.00
31 (17)	•		Long Short	3,281,399 (2,087,281)	8,523 23,906	0.00 0.01
(36)	· · · · · · · · · · · · · · · · · · ·		Short	(4,038,750)	9,281	0.01
(* - /				(1,083,526)	57.066	0.03
UNREALISED	O GAIN ON FUTURES CONTRACTS			(1,000,020)	204,696	0.09
				Commitment		
Number of Contracts	Security Description			Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	AUD					
7	,		Long	526,256	(10,820)	(0.01)
8	Australian Treasury Bonds 3YR Futures 17/06/2024		Long	562,338	(4,994)	(0.00)
				1,088,594	(15,814)	(0.01)
22	CAD Canadian Government Bond 10YR Futures 18/09/2024		Long	1,921,743	(633)	(0.00)
	EUR				<u> </u>	
6	Euro BTP Italian Government Bond Futures 06/06/2024		Long	761,860	(7,021)	(0.00)
1	Euro OAT Futures 06/06/2024		Long	135,617	(2,837)	(0.00)
1	Euro STOXX 50 Index Futures 21/06/2024		Long	54,353	(228)	(0.00)
13	STOXX Europe 600 Utilities Index Future 21/06/2024		Long	268,099	(2,331)	(0.00)
				1,219,929	(12,417)	(0.00)

Futures Cont	tracts – (Continued)				Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
	GBP						
2 2	ICE 3-Month SONIA Futures 1 ICE 3-Month SONIA Futures 1			Long	604,865	(446)	(0.00)
	ICE 3-Month SONIA Futures 1			Long Long	605,853 606,970	(446) (415)	(0.00)
	ICE 3-Month SONIA Futures 1			Long	608,054	(319)	(0.00)
2	ICE 3-Month SONIA Futures 1			Long	609,075	(255)	(0.00)
2	ICE 3-Month SONIA Futures 1	6/12/2025		Long	610,063	(128)	(0.00)
2	ICE 3-Month SONIA Futures 1			Long	610,892	(96)	(0.00)
17	UK Long Gilt Bond Futures 26/	09/2024		Long	2,089,180	(21,471)	(0.01)
					6,344,952	(23,576)	(0.01)
47	USD	- 10/00/2024		Lana	E 400 000	(26.070)	(0.04)
	US Treasury Long Bond Future US Treasury Long Bond Future			Long Long	5,466,688 5,583,000	(26,070) (31,789)	(0.01) (0.02)
	US Treasury Notes 10YR Futu			Long	19,491,422	(24,592)	(0.02)
	US Treasury Notes 10YR Futu			Long	16,442,484	(4,227)	(0.00)
	•				46,983,594	(86,678)	(0.04)
UNREALISED	LOSS ON FUTURES CONT	RACTS				(139,118)	(0.06)
Forward Curi	rency Contracts – 0.07%						
	,					Unrealised	% of
	Amount		Amount		Maturity	Gain	Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	960,000	USD	630,785		20/06/2024	9,396	0.01
CAD	1,374,004	USD	1,001,540		20/06/2024	6,529	0.00
CHF	805,639	USD	891,078		20/06/2024	3,563	0.00
DKK	2,230,000	USD	322,090		20/06/2024	3,149	0.00
ILS NOK	160,000	USD	43,053		20/06/2024	67	0.00
NZD	550,000 35,430	USD USD	50,455 21,290		20/06/2024 20/06/2024	2,088 526	0.00 0.00
SEK	2,861,787	USD	263,831		20/06/2024	8,514	0.00
SGD	130,000	USD	96,106		20/06/2024	253	0.00
USD	2,941,994	CAD	3,964,004		20/06/2024	33,712	0.02
USD	3,142,336	CHF	2,735,639		20/06/2024	104,487	0.05
USD	907,662	DKK	6,170,000		20/06/2024	7,786	0.00
USD	8,987,175	EUR	8,220,000		20/06/2024	47,196	0.03
USD USD	470,421 100,793	HKD ILS	3,670,000 360,000		20/06/2024 20/06/2024	756 3,773	0.00
USD	6,147,713	JPY	891,044,973		20/06/2024	447,071	0.21
USD	153,286	NOK	1,600,000		20/06/2024	430	0.00
USD	800,095	SEK	8,186,787		20/06/2024	20,990	0.01
USD	293,388	SGD	390,000		20/06/2024	4,308	0.00
GBP	779,020	USD	990,933		02/07/2024	3,042	0.00
SEK	7,188,752	USD	684,054		24/07/2024	1,236	0.00
NOK	3,445,271	USD USD	314,367		25/07/2024	15,060	0.01 0.00
EUR	776,785 GAIN ON FORWARD CURI		839,400 PACTS		30/07/2024	6,989 <b>730,921</b>	0.00
UNKEALISED	GAIN ON FORWARD COR	KENCT CONTI	RACIS			730,921	
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR	13,012,000	USD	14,205,820		20/06/2024	(54,116)	(0.03)
GBP	102,592,024	USD	130,970,837		20/06/2024	(78,556)	(0.04)
HKD	1,280,000	USD	163,944		20/06/2024	(137)	(0.00)
JPY USD	421,044,973 1,795,780	USD AUD	2,769,814 2,710,000		20/06/2024 20/06/2024	(76,093) (11,399)	(0.03) (0.01)
USD	8,842,736	GBP	7,032,024		20/06/2024	(129,089)	(0.01)
USD	52,560	NZD	85,430		20/06/2024	(43)	(0.00)
USD	2,744,587	GBP	2,172,371		02/07/2024	(27,204)	(0.01)
USD	1,544,421	SEK	16,750,915		24/07/2024	(52,412)	(0.02)
USD	163,222	AUD	248,936		25/07/2024	(2,946)	(0.00)
USD	285,528	NOK	3,138,305		25/07/2024	(14,547)	(0.01)
USD	453,455	JPY	70,588,993		29/07/2024	(824)	(0.00)
							(0.06)
บอบ	184,757	CAD	253,570		31/07/2024	(1,436)	(0.00)
USD USD	18,275,617 184,757	EUR CAD	16,899,251 253,570		30/07/2024 31/07/2024	(137,870) (1,436)	

(586,672)

(0.27)

UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS

loldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
90	Purchased Options	matany Date				
	AUD					
298,000		Expires 19/06/2024	Strike 83.94	(2,556)	0	0.00
259,000		Expires 19/06/2024	Strike 87.54	(1,974)	0	0.00
252,000 213,000		Expires 18/09/2024 Expires 18/09/2024	Strike 81.62 Strike 85.09	(2,539) (1,894)	40 73	0.00
468,000		Expires 18/09/2024	Strike 87.93	(3,223)	288	0.00
223,000		Expires 18/12/2024	Strike 79.62	(2,402)	174	0.00
182,000		Expires 18/12/2024	Strike 82.85	(1,692)	224	0.00
377,000		Expires 18/12/2024	Strike 85.49	(2,872)	655	0.00
165,000		Expires 19/03/2025	Strike 80.96	(1,576)	358	0.00
381,000		Expires 19/03/2025	Strike 86.41	(1,983)	1,463	0.00
422,000	Put AUD / Call JPY	Expires 19/03/2025	Strike 90.17	(1,236)	2,548	0.00
368,000	Put AUD / Call JPY	Expires 18/06/2025	Strike 88.11	(1,107)	2,734	0.01
263,000	Put AUD / Call USD	Expires 18/06/2024	Strike 0.59	(1,994)	0	0.00
222,000	Put AUD / Call USD	Expires 18/06/2024	Strike 0.62	(1,436)	0	0.00
222,000		Expires 18/09/2024	Strike 0.58	(1,967)	50	0.00
183,000	Put AUD / Call USD	Expires 18/09/2024	Strike 0.61	(1,301)	148	0.00
397,000		Expires 18/09/2024	Strike 0.61	(2,206)	411	0.00
194,000		Expires 18/12/2024	Strike 0.58	(1,786)	206	0.00
157,000		Expires 18/12/2024	Strike 0.60	(1,087)	343	0.00
321,000		Expires 18/12/2024	Strike 0.61	(1,709)	793	0.00
142,000		Expires 19/03/2025	Strike 0.60	(972)	471	0.00
175,000		Expires 19/03/2025	Strike 0.61	(563)	817	0.00
203,000		Expires 19/03/2025	Strike 0.61	(499)	1,070	0.00
177,000	Put AUD / Call USD	Expires 18/06/2025	Strike 0.61	(455)	1,109	0.00
				(41,029)	13,975	0.01
225,000	CAD Put CAD / Call JPY	Expires 19/06/2024	Strike 97.66	(2,005)	0	0.00
200,000		Expires 19/06/2024  Expires 19/06/2024	Strike 98.01	(1,468)	0	0.00
191,000		Expires 18/09/2024	Strike 95.03	(2,022)	37	0.00
164,000		Expires 18/09/2024	Strike 95.43	(1,422)	35	0.00
335,000		Expires 18/09/2024	Strike 100.42	(2,854)	245	0.00
170,000		Expires 18/12/2024	Strike 92.68	(1,890)	140	0.00
141,000		Expires 18/12/2024	Strike 93.10	(1,287)	125	0.00
275,000		Expires 18/12/2024	Strike 97.81	(2,521)	525	0.00
128,000		Expires 19/03/2025	Strike 91.17	(1,222)	213	0.00
226,000		Expires 19/03/2025	Strike 97.83	(1,053)	907	0.00
267,000		Expires 19/03/2025	Strike 101.33	(534)	1,740	0.00
235,000	Put CAD / Call JPY	Expires 18/06/2025	Strike 99.30	(514)	1,868	0.00
				(18,792)	5,835	0.00
455.000	CHF	F : 40/00/0004	0.11 40.00	(0.470)		2.22
155,000		Expires 19/06/2024	Strike 13.32	(2,179)	0	0.00
191,000		Expires 19/06/2024	Strike 13.60	(2,815)	0	0.00
278,000		Expires 18/09/2024	Strike 13.26	(4,284)	80	0.00
130,000		Expires 18/09/2024	Strike 13.68	(2,195)	9	0.00
164,000		Expires 18/09/2024	Strike 13.97	(2,898) (4,158)	363	0.00
234,000 114,000		Expires 18/12/2024 Expires 18/12/2024	Strike 13.61 Strike 14.03	(2,084)	84	0.00
146,000		Expires 16/12/2024 Expires 18/12/2024	Strike 14.03 Strike 14.34	(2,823)	60	0.00
178,000		Expires 19/03/2025	Strike 13.39	(1,163)	1,035	0.00
144,000		Expires 19/03/2025	Strike 13.55	(1,385)	691	0.00
103,000		Expires 19/03/2025	Strike 14.35	(1,954)	182	0.00
156,000		Expires 18/06/2025	Strike 13.71	(1,078)	1,165	0.00
181,000		Expires 19/06/2024	Strike 12.81	(2,036)	0	0.00
223,000		Expires 19/06/2024	Strike 13.34	(3,009)	0	0.00
308,000		Expires 18/09/2024	Strike 12.99	(4,034)	165	0.00
152,000		Expires 18/09/2024	Strike 13.10	(1,999)	55	0.00
193,000		Expires 18/09/2024	Strike 13.63	(3,067)	10	0.00
261,000		Expires 18/12/2024	Strike 13.26	(3,751)	553	0.00
133,000		Expires 18/12/2024	Strike 13.37	(1,824)	229	0.00
172,000		Expires 18/12/2024	Strike 13.91	(2,901)	105	0.00
167,000		Expires 19/03/2025	Strike 12.99	(795)	1,213	0.00
194,000		Expires 19/03/2025	Strike 13.19	(969)	1,078	0.00
121,000		Expires 19/03/2025	Strike 13.62	(1,641)	379	0.00
172,000	Call CHF / Put SEK	Expires 18/06/2025	Strike 13.43	(880)	1,219	0.01
				(55,922)	8,679	0.01
				(55,522)	0,019	0.01

				Unrealised	Mandard Malar	% of
oldings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options – (Continued) EUR					
370,000	Call EUR / Put CHF	Expires 12/06/2024	Strike 0.96	5,492	8,065	0.00
	GBP					
530,000 300,000	Call 12 month SONIA Swaption Call 12 month SONIA Swaption	Expires 16/10/2024 Expires 24/01/2025	Strike 3.50 Strike 3.44	(8,646) (6,728)	4,315 4,056	0.00 0.00
				(15,374)	8,371	0.00
	JPY					
13,272,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 9.65	(932)	1	0.00
16,210,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 10.18	(1,280)	0	0.00
23,212,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 9.89	(1,389)	247	0.00
11,183,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 9.91	(803)	112	0.00
14,012,000 19,280,000	Call JPY / Put KRW Call JPY / Put KRW	Expires 13/09/2024	Strike 10.46 Strike 10.17	(1,237) (1,085)	38 527	0.00
9,701,000	Call JPY / Put KRW	Expires 18/12/2024 Expires 18/12/2024	Strike 10.17	(644)	258	0.00
12,339,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.75	(1,126)	150	0.00
19,469,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 9.96	(172)	1,305	0.00
15,671,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.09	(252)	892	0.00
8,726,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.44	(553)	331	0.00
17,265,000	Call JPY / Put KRW	Expires 18/06/2025	Strike 10.18	(134)	1,359	0.00
				(9,607)	5,220	0.00
	NZD					
230,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52	(1,762)	0	0.00
203,000	Put NZD / Call JPY	Expires 19/06/2024 Expires 18/09/2024	Strike 80.30	(1,442)	0 23	0.00 0.00
196,000 168,000	Put NZD / Call JPY Put NZD / Call JPY	•	Strike 75.17 Strike 77.95	(1,755)	23 42	0.00
373,000	Put NZD / Call JPY	Expires 18/09/2024 Expires 18/09/2024	Strike 82.23	(1,403) (2,354)	255	0.00
176,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 73.13	(1,691)	115	0.00
145,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 75.86	(1,259)	148	0.00
302,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 79.77	(2,180)	553	0.00
132,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 74.11	(1,179)	247	0.00
316,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 79.19	(1,465)	1,093	0.00
376,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 81.67	(1,304)	1,802	0.00
328,000	Put NZD / Call JPY	Expires 18/06/2025	Strike 79.72	(1,182)	1,984	0.01
284,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.55	(1,960)	0	0.00
242,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.56	(1,464)	0	0.00
239,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.54	(1,915)	39	0.00
199,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.56	(1,364)	109	0.00
422,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.57	(2,054)	624	0.00
210,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.53	(1,756)	176	0.00
171,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.55	(1,168)	292	0.00 0.00
342,000 155,000	Put NZD / Call USD Put NZD / Call USD	Expires 18/12/2024 Expires 19/03/2025	Strike 0.56 Strike 0.54	(1,496) (1,039)	1,026 431	0.00
189,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.56	(560)	792	0.00
224,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.56	(701)	882	0.00
195,000	Put NZD / Call USD	Expires 18/06/2025	Strike 0.55	(635)	943	0.00
				(35,088)	11,576	0.01
4.000.000	USD	F 1100:000	Obil. 0.75	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
1,320,000	Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.75	(25,459)	5,099	0.00
1,370,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.10	(1,780)	163	0.00
1,340,000 1,370,000	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 13/09/2024 Expires 13/09/2024	Strike 3.20 Strike 4.15	(689)	205 2,146	0.00 0.00
1,340,000	Call 12 month SOFR Swaption	Expires 13/09/2024 Expires 13/09/2024	Strike 4.15 Strike 4.50	(5,938) (1,794)	4,611	0.00
65,000	Call 3 month SOFR	Expires 14/06/2024	Strike 4.50 Strike 95.13	(94,350)	163	0.00
5,000	Call 3 month SOFR	Expires 14/06/2024	Strike 95.38	(7,338)	13	0.00
127,500	Call 3 month SOFR	Expires 14/06/2024	Strike 97.25	(43,681)	319	0.00
87,500	Call 3 month SOFR	Expires 14/06/2024	Strike 97.75	(53,439)	219	0.00
152,500	Call 3 month SOFR	Expires 14/06/2024	Strike 98.50	(8,619)	381	0.00
60,000	Call 3 month SOFR	Expires 13/09/2024	Strike 95.25	(96,865)	1,800	0.00
5,000	Call 3 month SOFR	Expires 13/09/2024	Strike 95.38	(8,031)	125	0.00
50,000	Call 3 month SOFR	Expires 13/09/2024	Strike 96.00	(27,666)	750	0.00
192,500	Call 3 month SOFR	Expires 13/09/2024	Strike 97.25	(93,968)	481	0.00
	Call 3 month SOFR	Expires 13/12/2024	Strike 96.25	(29,737)	1,750	0.00
50,000		•				
50,000 325,000	Call 3 month SOFR	Expires 13/12/2024	Strike 97.25	(190,633)	3,250	0.00
50,000 325,000 65,000	Call 3 month SOFR Call 3 month SOFR	Expires 13/12/2024 Expires 13/12/2024	Strike 97.25 Strike 98.00	(4,875)	325	0.00
50,000 325,000	Call 3 month SOFR	Expires 13/12/2024	Strike 97.25	, ,		

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) USD – (Continued)					
297,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.25	(188,744)	8,925	0.01
42,500	Call 3 month SOFR	Expires 14/03/2025	Strike 98.00	(4,888)	425	0.00
47,500	Call 3 month SOFR	Expires 13/06/2025	Strike 96.25	(17,425)	8,550	0.01
52,500	Call 3 month SOFR	Expires 13/06/2025	Strike 96.63	(29,884)	6,300	0.00
77,500	Call 3 month SOFR	Expires 13/06/2025	Strike 97.25	(33,656)	4,650	0.00
75,000	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(23,662)	16,125	0.01
50,000	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(27,701)	9,500	0.01
90,000	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(33,750)	6,750	0.01
65,000	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(20,713)	18,850	0.01
82,500	Call 3 month SOFR	Expires 12/12/2025	Strike 97.50	(30,112)	9,488	0.01
50,000	Call 3 month SOFR	Expires 13/03/2026	Strike 96.63	(14,250)	15,500	0.01
20,000	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(7,400)	5,600	0.00
47,500	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(13,063)	16,862	0.01
20,000	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(6,000)	6,400	0.01
45,000	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(12,150)	17,775	0.01
150,000	Call US / Put KRW	Expires 19/03/2025	Strike 1,461.24	(80)	1,497	0.00
134,000	Call US / Put KRW	Expires 18/06/2025	Strike 1,474.26	(71)	1,499	0.00
399,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,693)	0	0.00
353,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,036)	0	0.00
656,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.40	(1,911)	1,994	0.00 0.00
292,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(1,837)	191	
339,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(2,549)	186	0.00
523,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.42	(1,479)	2,349 471	0.00 0.00
298,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(2,180)		
250,000 398,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(1,556)	455 2,187	0.00
483,000	Call USD / Put CAD Call USD / Put CAD	Expires 19/03/2025 Expires 19/03/2025	Strike 1.43 Strike 1.43	(581) (696)	2,167	0.00
229,000	Call USD / Put CAD	Expires 19/03/2025 Expires 19/03/2025	Strike 1.47	(1,394)	2,443 641	0.00
428,000	Call USD / Put CAD	Expires 18/06/2025	Strike 1.44	(646)	2,542	0.00
62,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(964)	2,542	0.00
79,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,099.85	(1,376)	0	0.00
54,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(771)	208	0.00
173,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,101.15	(2,256)	207	0.00
71,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,127.97	(1,378)	52	0.00
49,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(679)	341	0.00
148,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,132.08	(2,023)	463	0.00
65,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,154.49	(1,312)	158	0.00
144,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,059.00	(670)	1,738	0.00
45,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(577)	413	0.00
115,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,123.25	(1,416)	777	0.00
130,000	Call USD / Put CLP	Expires 18/06/2025	Strike 1,082.19	(663)	1,831	0.00
105,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	640	1,562	0.00
131,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,441.84	(1,231)	24	0.00
90,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,377.22	428	1,366	0.00
187,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,409.40	(222)	1,461	0.00
114,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,456.72	(930)	332	0.00
78,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,394.46	410	1,334	0.00
154,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,430.29	(21)	1,653	0.00
100,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(612)	608	0.00
71,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,408.09	302	1,237	0.00
128,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	615	1,861	0.00
144,000	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(1,875)	1	0.00
171,000	Call USD / Put MXN	Expires 18/06/2024	Strike 21.23	(2,597)	0	0.00
205,000	Call USD / Put MXN	Expires 18/09/2024	Strike 19.49	(1,628)	627	0.00
124,000	Call USD / Put MXN	Expires 18/09/2024	Strike 20.47	(1,765)	178	0.00
153,000	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(2,580)	64	0.00
167,000	Call USD / Put MXN	Expires 18/12/2024	Strike 20.36	(1,272)	992	0.00
109,000	Call USD / Put MXN	Expires 18/12/2024	Strike 21.29	(1,618)	399	0.00
138,000	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(2,405)	233	0.00
160,000	Call USD / Put MXN	Expires 19/03/2025	Strike 19.89	(8)	2,202	0.00
142,000	Call USD / Put MXN	Expires 19/03/2025	Strike 20.01	(53)	1,843	0.00
100,000	Call USD / Put MXN	Expires 19/03/2025	Strike 22.00	(1,462)	555	0.00
144,000	Call USD / Put MXN	Expires 18/06/2025	Strike 20.55	(4)	2,258	0.00
103,000	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,427)	0	0.00
89,000	Call USD / Put NOK	Expires 18/09/2024	Strike 12.35	(1,421)	17	0.00
79,000	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,301)	100	0.00
52,000	Call USD / Put NOK	Expires 19/03/2025	Strike 11.80	(268)	393	0.00
63,000	Call USD / Put NOK	Expires 19/03/2025	Strike 11.92	(345)	420	0.00
56,000	Call USD / Put NOK	Expires 18/06/2025	Strike 12.11	(321)	461	0.00

Holdings		Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
			muturity butc	Otrike i nee				Equit
		Purchased Options – (Continued) USD – (Continued)						
03	3,000	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21		(923)	1	0.00
	2,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.21		(1,092)	570	0.00
	3,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.40		(756)	164	0.00
	3,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.41		(781)	913	0.00
	3,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58		(557)	334	0.00
	3,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33		(168)	1,827	0.00
	3,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73		(453)	437	0.00
	7,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.78		(941)	1,287	0.00
	5,000	Call USD / Put SEK	Expires 18/06/2025	Strike 11.92		(834)	1,414	0.00
			·		_	(1,282,815)	231,354	0.11
TOTAL PURG	TUA SE	D ORTIONS				(1,202,013)	201,004	0.11
(cost USD 1,7							293,075	0.14
		Written Options						
		GBP						
(530	,000)	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.10		4,321	(1,559)	(0.00)
	,000)	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 2.92		7,875	(2,966)	(0.00)
(530	,000)	Put 12 month SONIA Swaption	Expires 16/10/2024	Strike 4.26		431	(6,650)	(0.01)
						12,627	(11,175)	(0.01)
		USD						
(1,320	.000)	Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.40		14,736	(1,137)	(0.00)
(2,740		Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.60		6,279	(1,143)	(0.00)
(2,680	. ,	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.95		2,800	(2,623)	(0.00)
						23,815	(4,903)	(0.00)
TOTAL WRIT							(16,078)	(0.01)
	_,0_0,,	<u> </u>					(10,010)	(0.01)
TOTAL OPTIO	ONS							
TOTAL OPTIC		9)					276,997	0.13
	693,689	<u>·</u>					276,997	0.13
(cost USD 1,6	693,689	<u>·</u>					276,997 Unrealised	0.13 % o
Swap Contra Net Local Notional	693,689	0.04%					Unrealised Gain	% o
Swap Contra	693,689	<u>·</u>	Receive		Currency	Maturity Date	Unrealised	% o
Swap Contra Net Local Notional	693,689	0.04% Pay	Receive		Currency	Maturity Date	Unrealised Gain	% o
Swap Contra Net Local Notional Amount	693,689 acts –	0.04% Pay Interest Rate Swaps				<u> </u>	Unrealised Gain USD	% o Shareholders Equity
Swap Contra Net Local Notional Amount	693,689	0.04% Pay	Receive Floating (EUR 6 month EURIBOR) Fixed 4.404%		Currency EUR GBP	Maturity Date 19/06/2034 12/09/2033	Unrealised Gain	% o
Swap Control Net Local Notional Amount	acts –	0.04%  Pay Interest Rate Swaps Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	Unrealised Gain USD	% o' Shareholders Equity
Swap Control Net Local Notional Amount	acts –	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	Unrealised Gain USD 1,322 11,785	% o Shareholders Equity 0.00
Swap Contra Net Local Notional Amount  70 310  UNREALISED	acts –	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps	Floating (EUR 6 month EURIBOR) Fixed 4.404%		EUR GBP	19/06/2034 12/09/2033	Unrealised Gain USD 1,322 11,785 13,107	% o Shareholders Equity 0.00
Swap Contra Net Local Notional Amount  70 310  UNREALISEE	acts –  0,000 0,000 D GAIN	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps Floating (Stellantis NV)	Floating (EUR 6 month EURIBOR) Fixed 4.404% Fixed 5.000%		EUR GBP	19/06/2034 12/09/2033 20/12/2028	Unrealised Gain USD 1,322 11,785	% o' Shareholders Equity 0.00 0.00 0.00
Swap Control Net Local Notional Amount  70 310  UNREALISED 171 141	acts –	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG)		EUR GBP	19/06/2034 12/09/2033	Unrealised Gain USD 1,322 11,785 13,107	% o Shareholders Equity 0.00
Swap Control Net Local Notional Amount  70 310  UNREALISEE	0,000 0,000 D GAIN 1,265 1,837 9,000	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000%	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA)		EUR GBP EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029	Unrealised Gain USD 1,322 11,785 13,107 817 640 24	% of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 199 192	0,000 0,000 D GAIN 1,265 1,837 9,000	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps Floating (Stellantis NV) Fixed 1.000%	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG)		EUR GBP EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029	Unrealised Gain USD  1,322 11,785  13,107	% o Shareholders Equity 0.00 0.00 0.00 0.00
Swap Control Net Local Notional Amount  77 310  UNREALISED  171 141 199 192 9,216	0,000 0,000 0,000 1,265 1,837 9,000 2,697 6,855	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) I ON INTEREST RATE SWAPS Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000%		EUR GBP EUR EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029	Unrealised Gain USD 1,322 11,785 13,107 817 640 24 7,358 78,732	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 196 9,216  UNREALISED	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Pay Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA) ON INTEREST RATE SWAPS Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000%		EUR GBP EUR EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029	Unrealised Gain USD 1,322 11,785 13,107 817 640 24 7,358	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Swap Control Net Local Notional Amount  77 310  UNREALISED  171 141 199 9,216  UNREALISED  UNREALISED  UNREALISED  TOTAL UNREALISED	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)  I ON INTEREST RATE SWAPS  Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index) I ON CREDIT DEFAULT SWAPS	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000%		EUR GBP EUR EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029	Unrealised Gain USD  1,322 11,785  13,107  817 640 24 7,358 78,732  87,571  100,678	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 196 9,216  UNREALISED	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)  I ON INTEREST RATE SWAPS  Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index) I ON CREDIT DEFAULT SWAPS	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000%		EUR GBP EUR EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029	Unrealised Gain USD  1,322 11,785  13,107  817 640 24 7,358 78,732  87,571  100,678  Unrealised	% o' Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 199 9,216  UNREALISED  Vertical	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)  I ON INTEREST RATE SWAPS  Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index) I ON CREDIT DEFAULT SWAPS	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000%		EUR GBP EUR EUR EUR EUR	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029	Unrealised Gain USD  1,322 11,785  13,107  817 640 24 7,358 78,732  87,571  100,678	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 199 192 9,216  UNREALISED  UNREALISED  TOTAL UNRE  Net Local Notional	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)  I ON INTEREST RATE SWAPS  Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000% Fixed 1.000%		EUR GBP EUR EUR EUR USD	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029 20/12/2026	Unrealised Gain USD  1,322 11,785 13,107  817 640 24 7,358 78,732  87,571 100,678  Unrealised Loss	% or Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Swap Control Net Local Notional Amount  70 310  UNREALISED  171 141 199 192 9,216  UNREALISED  UNREALISED  TOTAL UNRE  Net Local Notional Amount	acts –  0,000  D GAIN  1,265  1,837  9,9000  D GAIN  D GAIN	Interest Rate Swaps Fixed 3.000% Floating (GBP 1 month SONIA)  ON INTEREST RATE SWAPS  Credit Default Swaps Floating (Stellantis NV) Fixed 1.000% Fixed 1.000% Floating (Alstom SA) Floating (Markit CDX North America Investment Grade 37 Version 1 Index)  ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS	Floating (EUR 6 month EURIBOR) Fixed 4.404%  Fixed 5.000% Floating (Continental AG) Floating (Renault SA) Fixed 1.000% Fixed 1.000%		EUR GBP EUR EUR EUR USD	19/06/2034 12/09/2033 20/12/2028 20/06/2029 20/06/2029 20/06/2029 20/12/2026	Unrealised Gain USD  1,322 11,785 13,107  817 640 24 7,358 78,732  87,571 100,678  Unrealised Loss	% or Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0

	(Continued)

Net Local Notional					Unrealised Loss	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Credit Default Swaps – (Cor	ntinued)				
100,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	EUR	20/06/2029	(469)	(0.00)
178,917	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(650)	(0.00)
UNREALISED LOS	SS ON CREDIT DEFAULT SW	APS			(2,868)	(0.00)
TOTAL UNREALIS	SED LOSS ON SWAP CONTRA	ACTS			(2,868)	(0.00)
MARKET VALUE (cost USD 191,751	OF INVESTMENTS 1,009)				206,345,077	95.69
OTHER ASSETS A	AND LIABILITIES				9,277,160	4.31
SHAREHOLDERS	' EQUITY				215,622,237	100.00
TOTAL INVESTME	ENTS				Market Value USD	% of Shareholders' Equity
Total Investments excl	luding derivatives (cost USD 190,057	7,320)			205,760,443	95.42
Unrealised gain on fut	tures contracts				204,696	0.09
Unrealised loss on fut	ures contracts				(139,118)	(0.06)
Unrealised gain on for	ward currency contracts				730,921	0.34
Unrealised loss on for	ward currency contracts				(586,672)	(0.27)
Market value of purch	ased options (cost USD 1,746,209)				293,075	0.14
	n options (cost USD (52,520))				(16,078)	(0.01)
Unrealised gain on sw	-				100,678	0.04
Unrealised loss on sw	•				(2,868)	(0.00)
Other Assets and Liab	pilities				9,277,160	4.31
Shareholders' Equ	uity				215,622,237	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., BNP Paribas SA, Deutsche Bank AG, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Morgan Stanley & Co. LLC, Royal Bank of Canada, State Street Bank & Trust and Westpac Banking Corp.

The counterparties for options contracts were Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Morgan Stanley.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Transferable	Security Description					Market Value USD	% of Shareholders' Equity
Mutual Fund	e securities admitted to a	n official exchange lis	eting				
Ireland 60.4	453 Goldman Sachs ActiveB	Reta LIS Large Can Equity	/ LICITS ETE(a)			4,342,944	1.84
	482 Goldman Sachs Global	0				9,801,282	4.15
	316 Goldman Sachs US\$ St		, , , , , , , , , , , , , , , , , , ,			15,238,426	6.46
	202 Invesco Bloomberg Con		,			715,108	0.30
4,0	073 Invesco Morningstar US	Energy Infrastructure MI	LP UCITS ETF			204,505	0.09
	076 iShares Core S&P 500 t					19,370,370	8.21
	399 iShares Developed Marl		S ETF			1,221,393	0.52
	310 iShares Global Infrastru		TO ETE			1,291,929	0.55
	354 iShares S&P 500 Consu 192 iShares S&P 500 Energ	•	ISEIF			212,657 410,343	0.09 0.17
	690 iShares S&P 500 Indust					1,066,941	0.45
	704 iShares USD Treasury E					790,225	0.34
-,-					-	54,666,123	23.17
Luxembourg						54,000,123	23.17
460,5			lio (IO Distribution Class)(a)			5,802,793	2.46
			RE® Equity Portfolio (IO Distributio	, , ·		2,044,789	0.87
			Local Portfolio (IO Distribution Cl			2,406,578	1.02
			Portfolio (IO Distribution Class)(a)			2,310,684	0.98
			Portfolio (IO Distribution Snap Clas			19,004,759	8.05 17.44
			Hedged) (IO Distribution Snap Cla ESG Portfolio (IO Distribution Clas			41,140,526 9,180,305	3.89
			us Portfolio (Hedged) (IO Distribut			35,987,993	15.25
			ortfolio (Hedged) (IO Distribution S			42,349,249	17.95
	052 Goldman Sachs Funds			nap olado)		6,650,539	2.82
			y Portfolio (IO Distribution Class) <sup>(a</sup>	a)		4,996,706	2.12
113,8	332 Goldman Sachs Funds	- Global Small Cap CORI	E® Equity Portfolio (IO Distribution	n Snap Class) <sup>(a)</sup>		2,240,219	0.95
29,8	338 Xtrackers MSCI Mexico	UCITS ETF				204,689	0.09
						174,319,829	73.89
TOTAL MUTU (cost USD 215						228,985,952	97.06
TOTAL TRAN	ISFERABLE SECURITIES A 5,123,925)	DMITTED TO AN OFFIC	IAL EXCHANGE LISTING			228,985,952	97.06
MARKET VAL	_UE OF INVESTMENTS EXC 5,123,925)	CLUDING DERIVATIVES				228,985,952	97.06
Futures Con	ntracts – 0.07%						
					Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders' Equity
	JPY				707.000	44.070	0.00
4	TOPIX Index Futures 13/06/20	24		Long	707,662	11,879	0.00
91	MSCI EAFE Index Futures 21/	06/2024		Long	10,763,025	178,538	0.08
UNREALISED	GAIN ON FUTURES CONT	RACTS				190,417	0.08
					Commitment	Unrealised	% of
Number of Contracts	Conveity Departmen				Market Value USD	Loss	Shareholders'
Contracts	Security Description				020	USD	Equity
	EUR STOXX Europe 600 Utilities Inc	dex Future 21/06/2024		Long	206,230	(1,793)	(0.00)
10				Long	20,907,000	(26,377)	(0.01)
10	USD US Treasury Notes 10YR Futu	ires 19/09/2024					(0.01)
192						(28,170)	
192 UNREALISED	US Treasury Notes 10YR Futu			-			
192 UNREALISED	US Treasury Notes 10YR Future D LOSS ON FUTURES CONT					(28,170) Unrealised	(0.01) % of
192 UNREALISED Forward Cur	US Treasury Notes 10YR Future D LOSS ON FUTURES CONTrency Contracts – 0.08%	TRACTS	Amount		Maturit	(28,170) Unrealised	(0.01) % of Shareholders'
192 UNREALISED	US Treasury Notes 10YR Future D LOSS ON FUTURES CONT		Amount Sold		Maturit Date	(28,170) Unrealised	(0.01) % of Shareholders'
192 UNREALISED Forward Cur	US Treasury Notes 10YR Future D LOSS ON FUTURES CONTrency Contracts – 0.08%	TRACTS				(28,170)  Unrealised y Gain e USD	(0.01) (0.01) % of Shareholders' Equity
192 UNREALISED Forward Cur	US Treasury Notes 10YR Future D LOSS ON FUTURES CONTrency Contracts – 0.08%  Amount Bought	Currency	Sold		Date	(28,170)  Unrealised Gain USD 4 979	(0.01) % of Shareholders' Equity

	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equit
DKK	270,000	USD	39,032		20/06/2024	347	0.0
LS	40,000	USD	10,719		20/06/2024	61	0.0
SEK	300,000	USD	28,060		20/06/2024	490	0.0
SGD	10,000	USD	7,412		20/06/2024	0	0.0
JSD	1,840,819	CAD	2,480,000		20/06/2024	21,310	0.0
JSD	2,090,690	CHF	1,820,000		20/06/2024	69,632	0.0
JSD	583,913	DKK	3,970,000		20/06/2024	4,901	0.0
JSD	6,292,016	EUR	5,763,000		20/06/2024	24,241	0.0
JSD	296,096	HKD	2,310,000		20/06/2024	476	0.0
JSD	66,913	ILS	240,000		20/06/2024	2,233	0.0
JSD	3,883,718	JPY	563,000,000		20/06/2024	281,811	0.1
JSD	95,872	NOK	1,000,000		20/06/2024	337	0.0
USD	30,803	NZD	50,000		20/06/2024	16	0.0
JSD	512,801	SEK	5,250,000		20/06/2024	13,179	0.0
USD	188,043	SGD	250,000		20/06/2024	2,737	0.0
UNREALISED GAII	N ON FORWARD CUR	RENCY CONTRAC	TS			423,355	0.1
	Amount		Amount		Maturity	Unrealised Loss	% o
Currency	Bought	Currency	Sold		Date	USD	Equit
EUR	18,585,000	USD	20,361,299		20/06/2024	(148,460)	(0.0)
GBP	15,372,000	USD	19,628,479		20/06/2024	(16,076)	(0.01
HKD	270,000	USD	34,571		20/06/2024	(10,070)	(0.00
JPY	110,000,000	USD	748,762		20/06/2024	(45,015)	(0.02
USD	1,146,209	AUD	1,730,000		20/06/2024	(7,451)	(0.02
USD	3,693,895	GBP	2,904,000		20/06/2024	(11,181)	(0.00
LINREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	ers er			(228,202)	(0.10
Options – 0.14%					Unrealised		% c
Holdings	Security Description		Maturity Date	Strike Price	Gain/(Loss) Ma USD	arket Value USD	Shareholders Equit
	Purchased Option	s					
0.47.000							
	AUD		Familia - 40/00/0004	Obile 00.04	(0.070)	0	0.0
347,000	Put AUD / Call JPY		Expires 19/06/2024	Strike 83.94	(2,976)	0	
760,000	Put AUD / Call JPY Put AUD / Call JPY		Expires 19/06/2024	Strike 87.54	(5,792)	1	0.0
760,000 294,000	Put AUD / Call JPY Put AUD / Call JPY Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024	Strike 87.54 Strike 81.62	(5,792) (2,963)	1 46	0.0
760,000 294,000 623,000	Put AUD / Call JPY Put AUD / Call JPY Put AUD / Call JPY Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024	Strike 87.54 Strike 81.62 Strike 85.09	(5,792) (2,963) (5,539)	1 46 215	0.0 0.0 0.0
760,000 294,000 623,000 260,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62	(5,792) (2,963) (5,539) (2,801)	1 46 215 203	0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85	(5,792) (2,963) (5,539) (2,801) (4,965)	1 46 215 203 657	0.00 0.00 0.00 0.00 0.00
760,000 294,000 623,000 260,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96	(5,792) (2,963) (5,539) (2,801)	1 46 215 203 657 1,049	0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85	(5,792) (2,963) (5,539) (2,801) (4,965)	1 46 215 203 657	0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623)	1 46 215 203 657 1,049	0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873)	1 46 215 203 657 1,049 2,119	0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000	Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327)	1 46 215 203 657 1,049 2,119	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000	Put AUD / Call JPY Put AUD / Call USD Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204)	1 46 215 203 657 1,049 2,119 0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000 258,000 535,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804)	1 46 215 203 657 1,049 2,119 0 1 58 432	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000 258,000 535,000 226,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61 Strike 0.58	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081)	1 46 215 203 657 1,049 2,119 0 1 58 432 240	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000 258,000 258,000 258,000 459,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61 Strike 0.58 Strike 0.58 Strike 0.60	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000 258,000 535,000 226,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61 Strike 0.58	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081)	1 46 215 203 657 1,049 2,119 0 1 58 432 240	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 650,000 258,000 258,000 246,000 445,000 416,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.62 Strike 0.61 Strike 0.58 Strike 0.60 Strike 0.60	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 307,000 650,000 258,000 226,000 459,000 416,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.62 Strike 0.61 Strike 0.58 Strike 0.60 Strike 0.60	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 6552,000 258,000 258,000 226,000 459,000 416,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.62 Strike 0.61 Strike 0.58 Strike 0.60 Strike 0.60	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 650,000 258,000 258,000 459,000 416,000 254,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61 Strike 0.58 Strike 0.60 Strike 0.60	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 258,000 258,000 226,000 416,000 254,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58 Strike 0.61 Strike 0.58 Strike 0.61 Strike 0.50 Strike 0.60 Strike 0.60 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 6552,000 258,000 258,000 246,000 254,000 459,000 459,000 254,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/06/2024 Expires 19/06/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.61 Strike 0.61 Strike 0.60 Strike 0.60 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,873) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 6552,000 650,000 258,000 256,000 459,000 416,000 254,000	Put AUD / Call JPY Put AUD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.61 Strike 0.61 Strike 0.60 Strike 0.60 Strike 0.60 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077) (2,335) (4,293) (2,361) (4,170)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 552,000 258,000 258,000 246,000 416,000 254,000 265,000 416,000 264,000 416,000 416,000 416,000 416,000 416,000 416,000 416,000 416,000 416,000	Put AUD / Call JPY Put AUD / Call USD Put CAD / Call USD		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.62 Strike 0.61 Strike 0.58 Strike 0.61 Strike 0.60 Strike 0.60 Strike 0.61 Strike 9.801 Strike 97.66 Strike 98.01 Strike 95.03 Strike 95.43 Strike 92.68	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077) (2,335) (4,293) (2,361) (4,170) (2,201)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589 0 0 43 103 163	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 6552,000 258,000 258,000 246,000 459,000 254,000 260,000 260,000 481,000 481,000 198,000 413,000	Put AUD / Call JPY Put AUD / Call USD Put CAD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.62 Strike 0.61 Strike 0.61 Strike 0.60 Strike 0.60 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,327) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077) (2,335) (4,293) (2,361) (4,170) (2,201) (3,770)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589 0 0 43 103 163 366	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
760,000 294,000 623,000 260,000 534,000 484,000 6552,000 258,000 258,000 226,000 459,000 416,000 254,000 268,000 268,000 27,000 288,000 289,000 289,000 289,000 289,000 299,00	Put AUD / Call JPY Put AUD / Call USD Put CAD / Call JPY		Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 19/03/2025 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.61 Strike 0.61 Strike 0.60 Strike 0.60 Strike 0.61	(5,792) (2,963) (5,539) (2,801) (4,965) (4,623) (2,873) (2,873) (4,204) (2,286) (3,804) (2,081) (3,179) (2,847) (817) (54,077) (2,335) (4,293) (2,361) (4,170) (2,201) (3,570) (3,590)	1 46 215 203 657 1,049 2,119 0 1 58 432 240 1,002 1,380 1,186 8,589 0 0 43 103 366 625	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
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(6,434)

(3,375)

0.00

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Expires 18/09/2024

Expires 18/09/2024

Call CHF / Put NOK Call CHF / Put NOK

191,000 Call CHF / Put NOK

381,000

Strike 13.68

Strike 13.97

Options –	(Continued)
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) CHF – (Continued)					
334,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.03	(6,106)	245	0.00
170,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.34	(3,287)	70	0.00
208,000	Call CHF / Put NOK	Expires 19/03/2025	Strike 13.55	(2,000)	998	0.00
302,000	Call CHF / Put NOK	Expires 19/03/2025	Strike 14.35	(5,729)	533	0.00
530,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 12.81	(5,962)	1	0.00
260,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 13.34	(3,508)	0	0.00
445,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.10	(5,853)	162	0.00
225,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.63	(3,575)	12	0.00
390,000 200,000	Call CHF / Put SEK	Expires 18/12/2024	Strike 13.37 Strike 13.91	(5,350)	672 122	0.00
242,000	Call CHF / Put SEK Call CHF / Put SEK	Expires 18/12/2024 Expires 19/03/2025	Strike 12.99	(3,374) (1,153)	1,758	0.00
354,000	Call CHF / Put SEK	Expires 19/03/2025	Strike 13.62	(4,800)	1,110	0.00
				(70,160)	5,714	0.00
410,000	EUR Call EUR / Put CHF	Expires 12/06/2024	Strike 0.96	6,086	8,937	0.01
	GBP					
450,000	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.50	(7,341)	3,664	0.00
350,000	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 3.44	(7,849)	4,732	0.00
	IDV			(15,190)	8,396	0.00
20 004 000	JPY	Evniron 10/06/2024	Strike 0.65	(0.700)	•	0.00
38,891,000	Call JPY / Put KRW Call JPY / Put KRW	Expires 19/06/2024	Strike 9.65	(2,732)	3	0.00
18,902,000 32,770,000	Call JPY / Put KRW	Expires 19/06/2024 Expires 13/09/2024	Strike 10.18 Strike 9.91	(1,493)	327	0.00 0.00
16,339,000	Call JPY / Put KRW	Expires 13/09/2024 Expires 13/09/2024	Strike 10.46	(2,352) (1,442)	44	0.00
28,428,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.40 Strike 10.19	(1,887)	755	0.00
14,388,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.75	(1,313)	175	0.00
22,717,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.09	(365)	1,293	0.00
25,569,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.44	(1,620)	970	0.00
				(13,204)	3,567	0.00
	NZD					
269,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52	(2,060)	0	0.00
596,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 80.30	(4,233)	0	0.00
229,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 75.17	(2,050)	27	0.00
493,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 77.95	(4,116)	123	0.00
205,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 73.13	(1,970)	133	0.00
425,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 75.86	(3,692)	433	0.00
388,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 19/03/2025 Expires 19/03/2025	Strike 74.11 Strike 79.19	(3,464)	726 1,587	0.00
459,000 331,000	Put NZD / Call JPY Put NZD / Call USD	Expires 18/06/2024	Strike 0.55	(2,127) (2,284)	1,567	0.00
711,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.56	(4,301)	0	0.00
279,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.54	(2,236)	46	0.00
583,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.56	(3,997)	319	0.00
245,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.53	(2,049)	205	0.00
501,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.55	(3,423)	857	0.00
455,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.54	(3,051)	1,264	0.00
275,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.56	(815)	1,153	0.00
				(45,868)	6,873	0.00
1,480,000	USD Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.75	(28,545)	5,717	0.00
1,150,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.10	(1,494)	136	0.00
1,130,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.20	(581)	173	0.00
1,150,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.15	(4,984)	1,802	0.00
1,130,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.50	(1,513)	3,889	0.00
37,500	Call 3 month SOFR	Expires 14/06/2024	Strike 95.13	(54,560)	94	0.00
75,000	Call 3 month SOFR	Expires 14/06/2024	Strike 97.25	(29,683)	187	0.00
210,000	Call 3 month SOFR	Expires 14/06/2024	Strike 97.75	(128,253)	525	0.00
217,500	Call 3 month SOFR	Expires 14/06/2024	Strike 98.50	(12,281)	544	0.00
35,000	Call 3 month SOFR	Expires 13/09/2024	Strike 95.25	(56,437)	1,050	0.00
52,500	Call 3 month SOFR	Expires 13/09/2024	Strike 96.00	(29,050)	787	0.00
112,500	Call 3 month SOFR	Expires 13/09/2024	Strike 97.25	(61,171)	281	0.00
52,500	Call 3 month SOFR	Expires 13/12/2024	Strike 96.25	(31,224)	1,837	0.00
190,000	Call 3 month SOFR	Expires 13/12/2024	Strike 97.25	(122,013)	1,900	0.00
27,500	Call 3 month SOFR	Expires 13/12/2024	Strike 98.00	(2,063)	137	0.00

Options –	(Continued)	
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) USD – (Continued)					
55,000	Call 3 month SOFR	Expires 14/03/2025	Strike 96.50	(33,403)	3,850	0.00
85,000	Call 3 month SOFR	Expires 14/03/2025	Strike 97.00	(41,650)	3,400	0.00
170,000	Call 3 month SOFR	Expires 14/03/2025	Strike 97.25	(120,402)	5,100	0.00
17,500	Call 3 month SOFR	Expires 14/03/2025	Strike 98.00	(2,013)	175	0.00
77,500	Call 3 month SOFR	Expires 13/06/2025	Strike 96.25	(23,763)	13,950	0.00
55,000	Call 3 month SOFR	Expires 13/06/2025	Strike 96.63	(31,308)	6,600	0.00
112,500	Call 3 month SOFR	Expires 13/06/2025	Strike 97.25	(48,856)	6,750	0.00
127,500	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(35,887)	27,412	0.00
52,500	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(29,086)	9,975	0.01
130,000	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(48,750)	9,750	0.01
112,500	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(33,162)	32,625	0.02
	Call 3 month SOFR	•		,		0.02
120,000		Expires 12/12/2025	Strike 97.50	(43,800)	13,800	
105,000	Call 3 month SOFR	Expires 13/03/2026	Strike 96.63	(29,925)	32,550	0.02
7,500	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(2,775)	2,100	0.00
100,000	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(27,500)	35,500	0.02
7,500	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(2,250)	2,400	0.00
95,000	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(25,650)	37,525	0.02
465,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(3,139)	0	0.00
1,033,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(5,957)	1	0.00
857,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(5,392)	560	0.00
395,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(2,970)	217	0.00
347,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(2,538)	549	0.00
732,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(4,555)	1,332	0.00
577,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(842)	3,171	0.00
670,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.47	(4,079)	1,876	0.00
180,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(2,798)	23	0.00
92,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,099.85	(1,603)	0	0.00
158,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(2,255)	608	0.00
83,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,127.97	(1,611)	61	0.00
142,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(1,968)	990	0.00
76,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,154.49	(1,534)	184	0.00
131,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(1,679)	1,201	0.00
166,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,123.25	(2,044)	1,122	0.00
308,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	1,877	4,582	0.00
152,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,441.84	(1,429)	27	0.00
263,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,377.22	1,250	3,992	0.00
133,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,456.72	(1,085)	387	0.00
229,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,394.46	1,203	3,917	0.00
117,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(716)	711	0.00
209,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,408.09	890	3,640	0.00
186,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	894	2,704	0.00
422,000	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(5,495)	3	0.00
200,000		Expires 18/06/2024	Strike 21.23		0	0.00
364,000	Call USD / Put MXN Call USD / Put MXN	Expires 18/09/2024	Strike 20.47	(3,037) (5,182)	523	0.00
		·		, , ,	75	0.00
179,000	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(3,018)		
318,000	Call USD / Put MXN	Expires 18/12/2024	Strike 21.29	(4,721)	1,165	0.00
161,000	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(2,805)	272	0.00
206,000	Call USD / Put MXN	Expires 19/03/2025	Strike 20.01	(76)	2,674	0.00
292,000	Call USD / Put MXN	Expires 19/03/2025	Strike 22.00	(4,269)	1,622	0.00
120,000	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,663)	0	0.00
103,000	Call USD / Put NOK	Expires 18/09/2024	Strike 12.35	(1,645)	19	0.00
92,000	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,515)	117	0.00
75,000	Call USD / Put NOK	Expires 19/03/2025	Strike 11.80	(386)	567	0.00
272,000	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21	(2,700)	4	0.00
230,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.40	(2,228)	483	0.00
201,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58	(1,647)	987	0.00
240,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33	(243)	2,641	0.00
183,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73	(1,317)	1,271	0.00
		•		(1,228,059)	306,799	0.13
TOTAL PURCHASE				(1,220,000)		
(cost USD 1,796,20	Written Options				351,487	0.15
	GBP	_				
(450,000)	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.10	3,669	(1,324)	(0.00)
(700,000)	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 2.92	9,187	(3,461)	(0.00)
(450,000)	Put 12 month SONIA Swaption	Expires 16/10/2024	Strike 4.26	366	(5,646)	(0.01)
				13,222	(10,431)	(0.01)
				10,222	(.0,501)	(0.01)

•		
Options	s – (Co	ntinued)

Options – (Contin	idea)						
Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Written Options – (Continued)						
(1,480,000)	USD Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.40		16.522	(1,275)	(0.00)
(2,300,000)	Call 12 month SOFR Swaption	Expires 13/09/2024 Expires 13/09/2024	Strike 3.40		5,271	(959)	(0.00)
(2,260,000)	Call 12 month SOFR Swaption	Expires 13/09/2024 Expires 13/09/2024	Strike 3.95		2,361	(2,212)	(0.00)
(2,200,000)	Call 12 Month 301 K 3waption	Expires 15/09/2024	Stilke 5.95	_			. ,
					24,154	(4,446)	(0.00)
TOTAL WRITTEN C (cost USD (52,253))						(14,877)	(0.01)
TOTAL OPTIONS (cost USD 1,743,95	:0)					336,610	0.14
(051 03D 1,743,93						330,610	0.14
Swap Contracts -	- 0.01%						
Net Local						Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders' Equity
	Interest Rate Swaps						
370,000	Floating (GBP 1 month SONIA)	Fixed 4.404%		GBP	12/09/2033	14,066	0.01
UNREALISED GAIN	N ON INTEREST RATE SWAPS					14,066	0.01
TOTAL UNREALISI	ED GAIN ON SWAP CONTRACTS					14,066	0.01
MARKET VALUE O (cost USD 216,867,						229,694,028	97.36
OTHER ASSETS A	ND LIABILITIES					6,236,034	2.64
SHAREHOLDERS'	EQUITY					235,930,062	100.00
TOTAL INVESTME	NTS					Market Value USD	% of Shareholders' Equity
	ding derivatives (cost USD 215,123,925)					228,985,952	97.06
Unrealised gain on futu						190,417	0.08
Unrealised loss on futur						(28,170)	(0.01)
Unrealised gain on forw	•					423,355	0.18
Unrealised loss on forw	-					(228,202)	(0.10)
	sed options (cost USD 1,796,203)					351,487	0.15
	options (cost USD (52,253))					(14,877)	(0.01)
Unrealised gain on swa Other Assets and Liabil						14,066 6,236,034	0.01 2.64
Shareholders' Equi	ity					235,930,062	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparty for forward currency contracts was Morgan Stanley & Co. LLC.

The counterparties for options contracts were Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Morgan Stanley.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
Transferable	securities admitted to an official exchange listing				
<b>Mutual Fund</b>	s – 96.33%				
Ireland	605 Goldman Sachs ActiveBeta US Large Cap Equity UCITS ETF <sup>(a)</sup>			8.570.871	5.05
	609 Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) <sup>(a)</sup>			6,760,437	3.98
	197 Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) <sup>(a)</sup>			16,180,866	9.53
	22 Invesco Bloomberg Commodity UCITS ETF			748,730	0.44
3,8	165 Invesco Morningstar US Energy Infrastructure MLP UCITS ETF			194,062	0.12
59,1	00 iShares Core S&P 500 UCITS ETF			32,637,384	19.22
	22 iShares Developed Markets Property Yield UCITS ETF			1,619,566	0.95
	41 iShares Global Infrastructure UCITS ETF			1,713,127	1.01
	752 iShares S&P 500 Consumer Staples Sector UCITS ETF			316,645	0.19
	162 iShares S&P 500 Energy Sector UCITS ETF			430,047	0.25
	765 iShares S&P 500 Industrials Sector UCITS ETF			1,118,173	0.66 0.45
4,5	in in its initial init			768,050	
				71,057,958	41.85
Luxembourg 402,9	987 Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class) <sup>(a)</sup>			5,077,631	2.99
	92 Goldman Sachs Funds - Emerging Markets CORE® Equity Portfolio (IO Distribution	ution Snap Class)(a)		3,739,074	2.20
	35 Goldman Sachs Funds - Emerging Markets Debt Local Portfolio (IO Distribution			1,653,926	0.97
	36 Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distribution Class			6,824,715	4.02
1,409,3	GO9 Goldman Sachs Funds - Global CORE® Equity Portfolio (IO Distribution Snap	Class) <sup>(a)</sup>		31,483,968	18.54
989,8	70 Goldman Sachs Funds - Global Credit Portfolio (Hedged) (IO Distribution Snap	Class)(a)		10,076,879	5.94
804,7	'96 Goldman Sachs Funds - Global Equity Partners ESG Portfolio (IO Distribution C	Class) <sup>(a)</sup>		16,860,471	9.93
	66 Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) <sup>(a)</sup>	(4)		5,664,004	3.34
	253 Goldman Sachs Funds - Global Millennials Equity Portfolio (IO Distribution Class			6,970,722	4.11
	Goldman Sachs Funds - Global Small Cap CORE® Equity Portfolio (IO Distribu	ition Snap Class) <sup>(a)</sup>		3,834,854	2.26
45,3	195 Xtrackers MSCI Mexico UCITS ETF			311,410	0.18
				92,497,654	54.48
(cost USD 130				163,555,612	96.33
TOTAL TRANS (cost USD 130	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 0,222,814)			163,555,612	96.33
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES 0,222,814)			163,555,612	96.33
Futures Com	tracts - 0.23%				
rutures Com	tracts - 0.25%		Commitment	Unrealised	% of
Number of			Market Value	Gain	Shareholders'
Contracts	Security Description		USD	USD	Equity
40	CAD		0.000.074	44.005	0.04
12	S&P TSX 60 Index Futures 20/06/2024	Long	2,332,671	11,835	0.01
15	CHF Swiss Market Index Futures 21/06/2024	Long	1,992,739	77,814	0.05
	EUR				
4	DAX Index Futures 21/06/2024	Long	2,017,194	49,316	0.03
	E-Mini FTSE MIB Index Future 21/06/2024	Long	375,290	14,998	0.01
1	IBEX 35 Index Futures 21/06/2024	Long	123,129	1,886	0.00
		_	2,515,613	66,200	0.04
	GBP		0.050.000	007.000	0.40
28	FTSE 100 Index Futures 21/06/2024  JPY	Long	2,956,090	207,806	0.12
27	TOPIX Index Futures 13/06/2024	Long	4,776,718	136,201	0.08
4	USD E-Mini S&P 500 Index Futures 21/06/2024	Long	1,050,700	7,277	0.00

Number of					Commitment Market Value	Unrealised Loss	% of Shareholders
Contracts	Security Description				USD	USD	Equity
28	EUR CAC 40 Index Futures 21/06/2	024		Long	2,431,349	(53,864)	(0.03
15	STOXX Europe 600 Utilities In			Long	309,345	(2,690)	(0.00
					2,740,694	(56,554)	(0.03
	HKD						
4		06/2024		Long	460,706	(21,223)	(0.01
41	SEK OMX Stockholm 30 Index Futu	res 20/06/2024		Long	1,016,111	(13,461)	(0.01
25	SGD MSCI Singapore Index Futures	s 27/06/2024		Long	571,973	(4,861)	(0.00)
	USD						
41 38	US Treasury Long Bond Future US Treasury Notes 10YR Future			Long Long	4,768,812 4,137,844	(22,680) (5,175)	(0.02 (0.00
30	OS Treasury Notes TOTAL Uto	165 13/03/2024		Long	8,906,656	(27,855)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	TRACTS			8,900,030	(123,954)	(0.02)
	rency Contracts – 0.05%					., .,,	
	•					Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders Equity
USD	638,462	CAD	860,000		20/06/2024	7,504	0.00
USD	1,334,070	CHF	1,160,000		20/06/2024		0.03
USD	200,162	DKK	1,360,000		20/06/2024		0.00
USD USD	1,878,216 106,390	EUR HKD	1,715,000 830,000		20/06/2024 20/06/2024		0.01
USD	22,398	ILS	80,000		20/06/2024		0.00
USD	1,319,391	JPY	191,000,000		20/06/2024		0.06
USD	33,616	NOK	350,000		20/06/2024		0.00
USD	12,321	NZD	20,000		20/06/2024		0.00
USD	168,875	SEK	1,725,000		20/06/2024		0.00
USD	60,202	SGD	80,000		20/06/2024	904	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS				172,480	0.10
	Amount		Amount		Maturity	Unrealised Loss	% o
Currency	Bought	Currency	Sold		Date		Equity
EUR	1,007,000	USD	1,102,947		20/06/2024	( ' '	(0.01
GBP	13,888,000	USD	17,722,169		20/06/2024	( ' '	(0.00)
JPY	115,000,000	USD	790,547		20/06/2024	, , ,	(0.03)
USD USD	397,661 1,337,323	AUD GBP	600,000 1,058,000		20/06/2024 20/06/2024		(0.00) (0.01)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS	<b>S</b>			(80,668)	(0.05
Options – 0.	14%						0/
Options – 0.	14% Security Description		Maturity Date	Strike Price	Unrealised Gain/(Loss) M USD	larket Value USD	% o Shareholders Equity
	Security Description Purchased Option	s	Maturity Date	Strike Price	Gain/(Loss) N		Shareholders
Holdings	Security Description Purchased Option AUD	s		Strike Price	Gain/(Loss) M USD	USD	Shareholders Equity
Holdings 229	Security Description Purchased Option AUD	s	Maturity Date  Expires 19/06/2024 Expires 19/06/2024		Gain/(Loss) N		Shareholders Equity
Holdings 229 512 194	Security Description  Purchased Option AUD  ,000 Put AUD / Call JPY ,000 Put AUD / Call JPY ,000 Put AUD / Call JPY	s	Expires 19/06/2024	Strike 83.94	Gain/(Loss) NUSD (1,964)	USD 0	Shareholders
Holdings 229 512 194 420	Security Description  Purchased Option AUD  ,000 Put AUD / Call JPY	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09	(1,964) (3,902) (1,955) (3,734)	0 0 0 31 145	0.00 0.00 0.00 0.00
Holdings  229 512 194 420 171	Security Description  Purchased Option AUD  ,000 Put AUD / Call JPY	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62	(1,964) (3,902) (1,955) (3,734) (1,842)	0 0 0 31 145 133	0.00 0.00 0.00 0.00 0.00 0.00
229 512 194 420 171 359	Purchased Option AUD  ,000 Put AUD / Call JPY	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338)	0 0 0 31 145 133 442	0.00 0.00 0.00 0.00 0.00 0.00 0.00
229 512 194 420 1771 359 326	Security Description	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114)	0 0 31 145 133 442 707	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
229 512 194 420 171 359 326 501	Security Description	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 80.41	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114) (2,608)	0 0 31 145 133 442 707 1,923	Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
229 512 194 420 171 359 326 501 202	Security Description	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114) (2,608) (1,531)	0 0 31 145 133 442 707 1,923 0	Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Holdings  229 512 194 420 171 359 326 501 202 438	Purchased Option AUD  ,000 Put AUD / Call JPY ,000 Put AUD / Call USD ,000 Put AUD / Call USD	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114) (2,608) (1,531) (2,833)	0 0 31 145 133 442 707 1,923 0	Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
229 512 194 420 171 359 326 501 202 438 170	Security Description	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024 Expires 18/09/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62 Strike 0.58	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114) (2,608) (1,531) (2,833) (1,506)	0 0 31 145 133 442 707 1,923 0 1	Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
229 512 194 420 1771 359 326 501 202 438 170 360	Purchased Option AUD  ,000 Put AUD / Call JPY ,000 Put AUD / Call USD ,000 Put AUD / Call USD	s	Expires 19/06/2024 Expires 19/06/2024 Expires 18/09/2024 Expires 18/09/2024 Expires 18/12/2024 Expires 18/12/2024 Expires 19/03/2025 Expires 19/03/2025 Expires 18/06/2024 Expires 18/06/2024	Strike 83.94 Strike 87.54 Strike 81.62 Strike 85.09 Strike 79.62 Strike 82.85 Strike 80.96 Strike 86.41 Strike 0.59 Strike 0.62	(1,964) (3,902) (1,955) (3,734) (1,842) (3,338) (3,114) (2,608) (1,531) (2,833)	0 0 31 145 133 442 707 1,923 0	Shareholders Equity  0.00 0.00 0.00 0.00 0.00 0.00 0.00 0

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Options – (Continued) AUD – (Continued)					
280,000	Put AUD / Call USD	Expires 19/03/2025	Strike 0.60	(1,916)	929	0.00
230,000	Put AUD / Call USD	Expires 19/03/2025	Strike 0.61	(740)	1,074	0.00
	CAD			(37,055)	6,546	0.00
173,000	CAD Put CAD / Call JPY	Expires 19/06/2024	Strike 97.66	(1,542)	0	0.00
394,000	Put CAD / Call JPY	Expires 19/06/2024	Strike 98.01	(2,892)	0	0.00
147,000	Put CAD / Call JPY	Expires 18/09/2024	Strike 95.03	(1,556)	28	0.00
324,000	Put CAD / Call JPY	Expires 18/09/2024	Strike 95.43	(2,809)	69	0.00
131,000	Put CAD / Call JPY Put CAD / Call JPY	Expires 18/12/2024	Strike 92.68	(1,456)	108 246	0.00
278,000 253,000	Put CAD / Call JPY	Expires 18/12/2024 Expires 19/03/2025	Strike 93.10 Strike 91.17	(2,538) (2,415)	421	0.00
297,000	Put CAD / Call JPY	Expires 19/03/2025	Strike 97.83	(1,384)	1,192	0.00
				(16,592)	2,064	0.00
305,000	CHF Call CHF / Put NOK	Expires 19/06/2024	Strike 13.32	(4,288)	0	0.00
147,000	Call CHF / Put NOK	Expires 19/06/2024	Strike 13.60	(2,166)	0	0.00
256,000	Call CHF / Put NOK	Expires 18/09/2024	Strike 13.68	(4,323)	18	0.00
126,000	Call CHF / Put NOK	Expires 18/09/2024	Strike 13.97	(2,226)	3	0.00
225,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.03	(4,113)	165	0.00
112,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.34	(2,166)	46	0.00
189,000	Call CHF / Put NOK	Expires 19/03/2025	Strike 13.55	(1,817)	907	0.00
204,000 357,000	Call CHF / Put NOK Call CHF / Put SEK	Expires 19/03/2025 Expires 19/06/2024	Strike 14.35 Strike 12.81	(3,870) (4,016)	360 0	0.00
172,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 13.34	(2,321)	0	0.00
300,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.10	(3,946)	109	0.00
148,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.63	(2,352)	8	0.00
263,000	Call CHF / Put SEK	Expires 18/12/2024	Strike 13.37	(3,608)	453	0.00
132,000	Call CHF / Put SEK	Expires 18/12/2024	Strike 13.91	(2,227)	81	0.00
219,000	Call CHF / Put SEK	Expires 19/03/2025	Strike 12.99	(1,043)	1,591	0.00
238,000	Call CHF / Put SEK	Expires 19/03/2025	Strike 13.62	(3,227)	746	0.00
	EUR			(47,709)	4,487	0.00
410,000	Call EUR / Put CHF	Expires 12/06/2024	Strike 0.96	6,086	8,937	0.01
	GBP					
620,000	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.50	(10,114)	5,048	0.01
350,000	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 3.44	(7,849)	4,732	0.00
	JPY			(17,963)	9,780	0.01
26,196,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 9.65	(1,840)	2	0.00
12,462,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 10.18	(984)	0	0.00
22,073,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 9.91	(1,585)	220	0.00
10,772,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 10.46 Strike 10.19	(951)	29 508	0.00
19,148,000 9,486,000	Call JPY / Put KRW Call JPY / Put KRW	Expires 18/12/2024 Expires 18/12/2024	Strike 10.75	(1,271) (866)	115	0.00
20,609,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.09	(331)	1,173	0.00
17,223,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.44	(1,091)	654	0.00
				(8,919)	2,701	0.00
177,000	NZD Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52	(1.256)	0	0.00
401,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 80.30	(1,356) (2,848)	0	0.00
151,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 75.17	(1,352)	18	0.00
332,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 77.95	(2,772)	83	0.00
135,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 73.13	(1,297)	88	0.00
287,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 75.86	(2,493)	293	0.00
261,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 74.11	(2,330)	488	0.00
416,000 218,000	Put NZD / Call JPY Put NZD / Call USD	Expires 19/03/2025 Expires 18/06/2024	Strike 79.19 Strike 0.55	(1,928) (1,504)	1,438 0	0.00
479,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.56	(2,898)	0	0.00
184,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.54	(1,474)	30	0.00
393,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.56	(2,694)	215	0.00
000,000						
161,000 337,000	Put NZD / Call USD Put NZD / Call USD	Expires 18/12/2024 Expires 18/12/2024	Strike 0.53 Strike 0.55	(1,347) (2,303)	135 576	0.00

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) NZD – (Continued)					
306,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.54	(2,052)	850	0.00
249,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.56	(738)	1,044	0.00
				(31,386)	5,258	0.00
	USD					
1,510,000	Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.75	(29,124)	5,833	0.01
1,580,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.10	(2,053)	188	0.00
1,580,000 1,580,000	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 13/09/2024 Expires 13/09/2024	Strike 3.20 Strike 4.15	(813) (6,848)	242 2,475	0.00
1,580,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.50	(2,115)	5,437	0.00
37,500	Call 3 month SOFR	Expires 14/06/2024	Strike 95.13	(53,510)	94	0.00
12,500	Call 3 month SOFR	Expires 14/06/2024	Strike 95.38	(18,344)	31	0.00
72,500	Call 3 month SOFR	Expires 14/06/2024	Strike 97.25	(28,085)	181	0.00
205,000	Call 3 month SOFR	Expires 14/06/2024	Strike 97.75	(125,199)	513	0.00
260,000	Call 3 month SOFR	Expires 14/06/2024	Strike 98.50	(14,675)	650	0.00
35,000	Call 3 month SOFR	Expires 13/09/2024	Strike 95.25	(55,837)	1,050	0.00
12,500	Call 3 month SOFR	Expires 13/09/2024	Strike 95.38	(20,078)	313	0.00
50,000	Call 3 month SOFR	Expires 13/09/2024	Strike 96.00	(27,666)	750	0.00
110,000	Call 3 month SOFR	Expires 13/09/2024	Strike 97.25	(59,014)	275	0.00
50,000	Call 3 month SOFR	Expires 13/12/2024	Strike 96.25	(29,737)	1,750	0.00
185,000	Call 3 month SOFR	Expires 13/12/2024	Strike 97.25	(117,473)	1,850	0.00
70,000 52,500	Call 3 month SOFR Call 3 month SOFR	Expires 13/12/2024 Expires 14/03/2025	Strike 98.00 Strike 96.50	(5,250) (31,885)	350 3,675	0.00
102,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.00	(50,225)	4,100	0.00
167,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.25	(117,633)	5,025	0.00
47,500	Call 3 month SOFR	Expires 14/03/2025	Strike 98.00	(5,463)	475	0.00
47,500	Call 3 month SOFR	Expires 13/06/2025	Strike 96.25	(18,112)	8,550	0.01
55,000	Call 3 month SOFR	Expires 13/06/2025	Strike 96.63	(31,308)	6,600	0.01
135,000	Call 3 month SOFR	Expires 13/06/2025	Strike 97.25	(58,627)	8,100	0.01
70,000	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(22,312)	15,050	0.01
50,000	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(27,701)	9,500	0.01
155,000	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(58,125)	11,625	0.01
62,500	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(20,362)	18,125	0.01
142,500	Call 3 month SOFR	Expires 12/12/2025	Strike 97.50	(52,012)	16,387	0.01
45,000	Call 3 month SOFR	Expires 13/03/2026	Strike 96.63	(12,825)	13,950	0.01
20,000	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(7,400)	5,600	0.00
42,500 20,000	Call 3 month SOFR Call 3 month SOFR	Expires 12/06/2026 Expires 12/06/2026	Strike 96.63 Strike 96.75	(11,688) (6,000)	15,088 6,400	0.01 0.01
42,500	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(11,475)	16,787	0.01
307,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,072)	0	0.00
696,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(4,014)	1	0.00
577,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(3,630)	377	0.00
261,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(1,962)	143	0.00
229,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(1,675)	362	0.00
493,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(3,067)	897	0.00
524,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(765)	2,879	0.00
451,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.47	(2,746)	1,263	0.00
121,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(1,881)	15	0.00
61,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,099.85	(1,063)	0	0.00
106,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(1,513)	408	0.00
55,000 96,000	Call USD / Put CLP Call USD / Put CLP	Expires 17/09/2024 Expires 18/12/2024	Strike 1,127.97 Strike 1,062.54	(1,067)	40 669	0.00 0.00
50,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54 Strike 1,154.49	(1,330) (1,009)	121	0.00
88,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(1,128)	807	0.00
151,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,123.25	(1,860)	1,021	0.00
208,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	1,267	3,095	0.00
100,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,441.84	(940)	18	0.00
177,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,377.22	841	2,687	0.00
87,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,456.72	(710)	253	0.00
154,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,394.46	809	2,634	0.00
77,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(471)	468	0.00
141,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,408.09	600	2,456	0.00
169,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	812	2,457	0.00
284,000	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(3,698)	2	0.00
132,000	Call USD / Put MXN	Expires 18/06/2024	Strike 21.23	(2,004)	0	0.00
245,000	Call USD / Put MXN	Expires 18/09/2024	Strike 20.47	(3,488)	352	0.00
118,000	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(1,990)	50	0.00
214,000	Call USD / Put MXN Call USD / Put MXN	Expires 18/12/2024 Expires 18/12/2024	Strike 21.29 Strike 22.86	(3,177) (1,847)	784 179	0.00
106,000						

				Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Purchased Options – (Continued)					
	USD – (Continued)					
187,000	Call USD / Put MXN	Expires 19/03/2025	Strike 20.01	(69)	2,427	0.00
197,000	Call USD / Put MXN	Expires 19/03/2025	Strike 22.00	(2,880)	1,094	0.00
79,000	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,095)	0	0.00
68,000	Call USD / Put NOK	Expires 18/09/2024	Strike 12.35	(1,086)	13	0.00
61,000	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,005)	77	0.00
68,000	Call USD / Put NOK	Expires 19/03/2025	Strike 11.80	(350)	514	0.00
183,000	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21	(1,816)	2	0.00
155,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.40	(1,502)	325	0.00
135,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58	(1,106)	663	0.00
218,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33	(221)	2,399	0.00
123,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73	(885)	854	0.00
				(1,195,767)	219,825	0.13
TOTAL PURCHASE (cost USD 1,608,90					259,598	0.15
	Written Options					
	GBP					
(620,000)	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.10	5,055	(1,824)	(0.00)
(700,000)	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 2.92	9,187	(3,461)	(0.00)
(620,000)	Put 12 month SONIA Swaption	Expires 16/10/2024	Strike 4.26	504	(7,779)	(0.01)
			_	14,746	(13,064)	(0.01)
	USD			·	. , ,	` ,
(1,510,000)	Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.40	16,857	(1,301)	(0.00)
(3,160,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.60	7,242	(1,317)	(0.00)
(3,160,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.95	3,302	(3,093)	(0.00)
(3,100,000)	Gail 12 Month GOT IX Gwaption	Expires 15/05/2024		27,401	(5,711)	(0.00)
TOTAL WRITTEN O	OPTIONS			27,401	(3,711)	(0.00)
	JI 110110					(0.04)
(cost USD (60,921)	)				(18,775)	(0.01)
	•				240,823	0.14
TOTAL OPTIONS	12)					
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local	12)					0.14 % of
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional	- 0.01%				240,823 Unrealised Gain	0.14 % of Shareholders
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local	12)	Receive	Currency	Maturity Date	240,823 Unrealised	0.14 % of
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount	Pay Interest Rate Swaps			<u> </u>	240,823 Unrealised Gain USD	0.14 % of Shareholders Equity
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000	Pay Interest Rate Swaps Floating (GBP 1 month SONIA)	Receive Fixed 4.404%	Currency	<b>Maturity Date</b> 12/09/2033	240,823 Unrealised Gain USD	0.14 % of Shareholders Equity 0.01
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066	0.14 % of Shareholders Equity 0.01
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount 370,000 UNREALISED GAIN TOTAL UNREALISE	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066	% of Shareholders Equity 0.01
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS IF INVESTMENTS			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066	0.14 % of Shareholders Equity 0.01
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98) Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN TOTAL UNREALISE MARKET VALUE O	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS (796)			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066	% of Shareholders Equity 0.01
(cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount  370,000 UNREALISED GAIN TOTAL UNREALISE MARKET VALUE O (cost USD 131,770,	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS 796) ND LIABILITIES			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492	0.14 % of Shareholders Equity 0.01 0.01 96.76
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN TOTAL UNREALISI MARKET VALUE O (cost USD 131,770, OTHER ASSETS A	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS 796) ND LIABILITIES			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334	0.14 % of Shareholders Equity 0.01 0.01 96.76
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISI  MARKET VALUE O (cost USD 131,770, OTHER ASSETS A	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS 796) ND LIABILITIES EQUITY			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount  370,000 UNREALISED GAIN TOTAL UNREALIS! MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS 796) ND LIABILITIES EQUITY			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76 3.24 100.00 % of Shareholders
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount  370,000 UNREALISED GAIN TOTAL UNREALIS! MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS (796) ND LIABILITIES EQUITY  NTS Iding derivatives (cost USD 130,222,814)			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD	0.14 Shareholders Equity  0.01 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISE  MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME!	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS ,796) ND LIABILITIES EQUITY  NTS Iding derivatives (cost USD 130,222,814) Ires contracts			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity 96.33
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISI  MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS 796) ND LIABILITIES EQUITY  NTS Iding derivatives (cost USD 130,222,814) Ires contracts res contracts			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity 96.33
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISI  MARKET VALUE O (cost USD 131,770,  OTHER ASSETS A  SHAREHOLDERS'  TOTAL INVESTME!  Total Investments exclu Unrealised gain on futu Unrealised loss on futu	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS .796) ND LIABILITIES EQUITY  NTS Iding derivatives (cost USD 130,222,814) Irres contracts res contracts res contracts vard currency contracts			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133 (123,954)	0.14 % of Shareholders Equity 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity 96.33 0.30 (0.07)
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISE  MARKET VALUE O (cost USD 131,770,  OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME!  Total Investments exclu Unrealised gain on futu Unrealised gain on futu Unrealised gain on foru Unrealised gos on futu Unrealised gos on foru Unrealised gos on foru	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS .796) ND LIABILITIES EQUITY  NTS Iding derivatives (cost USD 130,222,814) Irres contracts res contracts res contracts vard currency contracts			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133 (123,954) 172,480	0.14 % of Shareholders Equity 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity 96.33 0.30 (0.07) 0.10
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISE  MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME!  Total Investments exclu Unrealised gain on futu Unrealised loss on forw Unrealised loss on forw Market value of purcha	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS .796) ND LIABILITIES EQUITY  NTS  Iding derivatives (cost USD 130,222,814) Irres contracts Ivers contra			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133 (123,954) 172,480 (80,668)	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76 3.24 100.00 % of Shareholders Equity 96.33 0.30 (0.07) 0.11 (0.05)
(cost USD (60,921); TOTAL OPTIONS (cost USD 1,547,98  Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN  TOTAL UNREALISE  MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME!  Total Investments exclu Unrealised gain on futu Unrealised loss on forw Unrealised loss on forw Unrealised loss on forw Market value of purcha	Pay Interest Rate Swaps Floating (GBP 1 month SONIA) N ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS OF INVESTMENTS TOPE TOPE TOPE TOPE TOPE TOPE TOPE TOPE			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133 (123,954) 172,480 (80,668) 259,598	0.14 % of Shareholders Equity 0.01 0.01 0.01 96.76 3.24 100.00 Shareholders Equity 96.33 0.30 (0.07) 0.10 (0.05) 0.15
Cost USD (60,921) TOTAL OPTIONS (cost USD 1,547,98 Swap Contracts - Net Local Notional Amount  370,000  UNREALISED GAIN TOTAL UNREALISI MARKET VALUE O (cost USD 131,770, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME Total Investments exclu Unrealised gain on futu Unrealised loss on forw Market value of purcha Market value of purcha Market value of written	Pay  Interest Rate Swaps Floating (GBP 1 month SONIA)  N ON INTEREST RATE SWAPS  ED GAIN ON SWAP CONTRACTS  OF INVESTMENTS  796)  ND LIABILITIES  EQUITY  NTS  Iding derivatives (cost USD 130,222,814) Ires contracts I			<u> </u>	240,823  Unrealised Gain USD  14,066  14,066  164,285,492  5,510,334  169,795,826  Market Value USD  163,555,612 507,133 (123,954) 172,480 (80,668) 259,598 (18,775)	% of Shareholders Equity  0.01  0.01  0.01  96.76  3.24  100.00  % of Shareholders Equity  96.33  (0.07) 0.10 (0.05) 0.15 (0.01)

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparty for forward currency contracts was Morgan Stanley & Co. LLC.

The counterparties for options contracts were Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Morgan Stanley.

(a) A related party to Goldman Sachs Funds.

Holdings	5	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Transfe	erable se	curities admitted to an official exchange listing					
	<b>– 26.11</b> %						
British \	Virgin Isla	nds Studio City Finance Ltd.	USD	6.500%	15/01/2028	189,903	0.04
		Studio City I mance Ltd.	030	0.500 /6	13/01/2020	109,903	0.04
Canada		Brookfield Residential Properties, Inc. / Brookfield Residential US LLC	USD	4.875%	15/02/2030	41,235	0.01
		GFL Environmental, Inc.	USD	4.000%	01/08/2028	276,288	0.05
	207,000	Mattamy Group Corp.	USD	4.625%	01/03/2030	189,364	0.04
		MEG Energy Corp.	USD	5.875%	01/02/2029	96,778	0.02
	-	Superior Plus LP / Superior General Partner, Inc. Teck Resources Ltd.	USD USD	4.500% 3.900%	15/03/2029 15/07/2030	136,468 133,468	0.03
	145,000	Teck Nesources Eta.	- 03D	3.900 /6	13/01/2030		
						873,601	0.18
Caymar	Islands	TCM CLO 2024 4A Ltd. Class B(8)	Heb	7.0700/	40/02/2024	E7 270	0.01
	60,000	TCW CLO 2021-1A Ltd. Class B <sup>(a)</sup>	USD	7.079%	18/03/2034	57,379	0.01
France	204.000	Altico France CA	HCD	E 40E0/	15/01/2020	400.000	0.04
		Altice France SA Altice France SA <sup>(a)</sup>	USD USD	5.125% 5.500%	15/01/2029 15/10/2029	189,809 346,219	0.04 0.07
		CAB SELAS	EUR	3.375%	01/02/2028	98,152	0.07
	325,000	Chrome Holdco SAS	EUR	5.000%	15/01/2030	246,344	0.05
		Constellium SE	USD	3.750%	15/04/2029	224,653	0.05
		Credit Agricole SA	USD	8.125%	Perp.	204,274	0.05
		Electricite de France SA Getlink SE	EUR EUR	5.000% 3.500%	Perp. 30/10/2025	108,698 107,998	0.02 0.02
	-	Laboratoire Eimer Selas	EUR	5.000%	01/02/2029	484,095	0.02
	,		-				
						2,010,242	0.42
German	-	Deutsche Bank AG	USD	3.729%	14/01/2032	273,796	0.06
	-	IHO Verwaltungs GmbH	USD	6.375%	15/05/2029	197,024	0.04
		TK Elevator Holdco GmbH <sup>(a)</sup>	USD	7.625%	15/07/2028	783,082	0.16
			-			1,253,902	0.26
Gibralta	ır						
	100,000	888 Acquisitions Ltd.	GBP	10.750%	15/05/2030	130,320	0.03
Ireland							
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	256,931	0.05
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust Motion Bondco DAC <sup>(a)</sup>	USD USD	3.000% 6.625%	29/10/2028 15/11/2027	542,082 456,506	0.11 0.10
	470,000	Wotton Bondeo BAC	- 03D	0.02376	13/11/2027		
						1,255,519	0.26
Italy	075 000	Transport and On A	EUD	2.500%	45/00/0000	004.000	0.00
	275,000 275,000	TeamSystem SpA Telecom Italia SpA <sup>(a)</sup>	EUR USD	3.500% 5.303%	15/02/2028 30/05/2024	284,636 275,000	0.06
	100,000	Telecom Italia SpA	EUR	1.625%	18/01/2029	95,272	0.02
	-	UniCredit SpA	USD	5.459%	30/06/2035	187,860	0.04
			-			842,768	0.18
						042,700	0.10
Luxemb		Altice Financing SA	EUR	4.250%	15/08/2029	170,891	0.04
		ARD Finance SA <sup>(a)</sup>	USD	6.500%	30/06/2027	192,389	0.04
	100,000	Cirsa Finance International SARL	EUR	6.500%	30/01/2029	112,286	0.02
			-			475,566	0.10
Netherla	ands					<u> </u>	
	150,000	AerCap Holdings NV	USD	5.875%	10/10/2079	149,173	0.03
	200,000	ING Groep NV	USD	6.500%	Perp.	198,624	0.04
		United Group BV	EUR	3.125%	15/02/2026	105,967	0.02
		Ziggo Bond Co. BV Ziggo BV	EUR USD	3.375% 4.875%	28/02/2030 15/01/2030	90,949 178,406	0.02 0.04
	200,000	Ziggo BV	- 03D	4.075%	15/01/2030		
						723,119	0.15
Spain	000 000	Person Control to CA	1100	0.4000/	00/05/0065	470.045	0.5
	-	Banco Santander SA Lorca Telecom Bondco SA	USD EUR	3.490% 4.000%	28/05/2030 18/09/2027	178,310 681,005	0.04 0.14
	J <del>7</del> 0,000	Esta Tolodolli Bolidoo OA	-	4.000 /6	10/03/2021		
						859,315	0.18

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Conti	nued)					
Supranationals	,					
210,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	EUD	0.0000/	04/00/0000	405.000	0.0
200,000	Finance PLC Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	EUR	3.000%	01/09/2029	185,060	0.04
200,000	Finance PLC	USD	4.000%	01/09/2029	166,038	0.04
		-			351,098	0.08
					331,030	0.00
Sweden 175,000	Verisure Holding AB	EUR	3.250%	15/02/2027	183,182	0.04
	Verisure Holding AB  Verisure Holding AB	EUR	5.500%	15/05/2027	382,017	0.02
	Verisure Midholding AB	EUR	5.250%	15/02/2029	264,499	0.06
		-			829,698	0.18
Switzerland					020,000	
	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	680,199	0.14
United Kingdom						
100,000	INEOS Quattro Finance 2 PLC	EUR	2.500%	15/01/2026	105,472	0.02
200,000	•	USD	5.750%	15/10/2027	199,902	0.04
	Standard Chartered PLC	USD	4.750%	Perp.	393,850	0.09
236,000	Vmed O2 UK Financing I PLC	USD -	4.250%	31/01/2031	196,431	0.04
					895,655	0.19
United States	AbbVio Inc	Heb	2 2000/	24/44/2022	1.005.047	0.00
	AbbVie, Inc. Acadia Healthcare Co., Inc.	USD USD	3.200% 5.000%	21/11/2029 15/04/2029	1,065,847 28,331	0.22 0.01
	Acrisure LLC / Acrisure Finance, Inc.	USD	4.250%	15/02/2029	108,950	0.02
	AdaptHealth LLC	USD	4.625%	01/08/2029	21,308	0.00
875,000	Air Lease Corp.	USD	3.750%	01/06/2026	843,754	0.18
	Air Lease Corp.—Series B	USD	4.650%	Perp.	71,055	0.02
	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC	USD	3.500%	15/03/2029	304,435	0.06
25,000 100,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC Ally Financial, Inc.	USD USD	4.875% 8.000%	15/02/2030 01/11/2031	23,367 109,494	0.01
	Ally Financial, Inc.—Series C	USD	4.700%	Perp.	734,031	0.02
	American Express Co.	USD	3.550%	Perp.	441,744	0.09
75,000	American International Group, Inc.	USD	3.400%	30/06/2030	67,765	0.01
	American Tower Corp.	USD	3.950%	15/03/2029	70,351	0.01
	American Tower Corp.	USD	2.100%	15/06/2030	357,321	0.08
	Amgen, Inc. Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD USD	5.250% 4.700%	02/03/2033 01/02/2036	785,838 283,008	0.16
	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	188,174	0.04
	Anheuser-Busch InBev Worldwide, Inc.	USD	3.500%	01/06/2030	530,955	0.11
	Arcosa, Inc.	USD	4.375%	15/04/2029	210,586	0.04
	AssuredPartners, Inc.	USD	5.625%	15/01/2029	23,280	0.00
	AT&T, Inc.	USD	4.100% 2.750%	15/02/2028	72,228	0.02
	AT&T, Inc. AT&T, Inc.	USD USD	2.750%	01/06/2031 01/12/2033	382,455 551,936	0.08
	AT&T, Inc.	USD	3.500%	01/06/2041	114,513	0.02
	AutoNation, Inc.	USD	4.750%	01/06/2030	884,681	0.19
	Axalta Coating Systems LLC	USD	3.375%	15/02/2029	151,187	0.03
	B&G Foods, Inc.	USD	5.250%	15/09/2027	140,509	0.03
	Ball Corp.	USD	6.000%	15/06/2029	581,241 332,863	0.12
	Bank of America Corp. Bank of America Corp.	USD USD	5.202% 2.972%	25/04/2029 04/02/2033	593,603	0.07 0.12
	Bank of America Corp.  Bank of America Corp.	USD	4.083%	20/03/2051	39,991	0.01
350,000	Bank of America Corp.—Series L	USD	4.183%	25/11/2027	337,543	0.07
	Bank of America Corp.—Series X	USD	6.250%	Perp.	124,962	0.03
	BAT Capital Corp.	USD	4.390%	15/08/2037	105,384	0.02
	Becton Dickinson & Co.	USD	2.823%	20/05/2030	153,235	0.03
	Blackstone Private Credit Fund—Series WI Block, Inc.	USD USD	2.700% 3.500%	15/01/2025 01/06/2031	832,328 718,146	0.17 0.15
	Booz Allen Hamilton, Inc.	USD	3.875%	01/09/2028	710,140	0.02
	Broadcom, Inc.	USD	4.150%	15/11/2030	111,374	0.02
	Buckeye Partners LP	USD	3.950%	01/12/2026	168,122	0.04
	Buckeye Partners LP	USD	4.125%	01/12/2027	510,559	0.11
	Builders FirstSource, Inc.	USD	5.000%	01/03/2030	96,039	0.02
	BWX Technologies, Inc.	USD	4.125%	30/06/2028	31,513	0.01
	BWX Technologies, Inc. Calpine Corp.	USD USD	4.125% 3.750%	15/04/2029 01/03/2031	231,374 153,524	0.05
	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	109,702	0.03
	CCO Holdings LLC / CCO Holdings Capital Corp.—Series DEC	USD	4.750%	01/03/2030	76,720	0.02
	CDW LLC / CDW Finance Corp.	USD	4.125%	01/05/2025	47,167	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	Centene Corp.	USD	4.250%	15/12/2027	256,981	0.05
•	Centene Corp.	USD	3.000%	15/10/2030	144,682	0.03
	Centene Corp. Central Garden & Pet Co.	USD USD	2.500% 4.125%	01/03/2031 15/10/2030	159,952 48,765	0.03 0.01
	Charles Schwab Corp.—Series I	USD	4.000%	Perp.	443,070	0.09
	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	829,054	0.17
895,000	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	760,168	0.16
	Chesapeake Energy Corp.	USD	5.875%	01/02/2029	4,925	0.00
	Cigna Group	USD	2.400%	15/03/2030	235,928	0.05
	Cigna Group Citigroup, Inc.	USD USD	2.375% 3.875%	15/03/2031	706,877	0.15 0.09
	Citigroup, Inc.	USD	4.125%	Perp. 25/07/2028	439,397 430,276	0.09
	Citigroup, Inc.	USD	4.412%	31/03/2031	47,449	0.03
	Citigroup, Inc.	USD	3.057%	25/01/2033	465,327	0.10
	Citigroup, Inc.—Series T	USD	6.250%	Perp.	100,143	0.02
	Cleveland-Cliffs, Inc.	USD	4.875%	01/03/2031	52,665	0.01
	Comcast Corp.	USD	2.800%	15/01/2051	55,739	0.01
	Constellation Brands, Inc.	USD	2.875%	01/05/2030	65,541	0.01
	Constellation Brands, Inc.	USD	2.250%	01/08/2031	856,705	0.18
	Continental Resources, Inc.	USD USD	5.750%	15/01/2031	108,340 39.117	0.02 0.01
	Cornerstone Building Brands, Inc. Covanta Holding Corp.	USD	6.125% 5.000%	15/01/2029 01/09/2030	22,516	0.00
	Crown Castle, Inc.	USD	3.650%	01/09/2027	360,229	0.08
	CVS Health Corp.	USD	3.750%	01/04/2030	146,163	0.03
	Dana, Inc.	USD	4.250%	01/09/2030	199,978	0.04
50,000	DaVita, Inc.	USD	4.625%	01/06/2030	44,746	0.01
331,000	DaVita, Inc.	USD	3.750%	15/02/2031	277,937	0.06
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	396,533	0.08
	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	344,662	0.07
•	Dell International LLC / EMC Corp.	USD	8.100%	15/07/2036	81,263	0.02
	Delta Air Lines, Inc.  Dycom Industries, Inc.	USD USD	7.375% 4.500%	15/01/2026 15/04/2029	601,434 243,733	0.13 0.05
	Energy Transfer LP	USD	5.500%	01/06/2027	250,412	0.05
	Energy Transfer LP	USD	5.250%	15/04/2029	248,712	0.05
	EnLink Midstream Partners LP—Series C	USD	9.780%	Perp.	394,531	0.08
150,000	EQT Corp.	USD	3.900%	01/10/2027	142,908	0.03
315,000	Expedia Group, Inc.	USD	4.625%	01/08/2027	308,716	0.06
	Expedia Group, Inc.	USD	3.800%	15/02/2028	118,345	0.02
	Expedia Group, Inc.	USD	3.250%	15/02/2030	446,495	0.09
	Expedia Group, Inc. Fidelity & Guaranty Life Holdings, Inc.	USD USD	2.950% 5.500%	15/03/2031	36,224	0.01 0.02
	Ford Motor Co.	USD	3.250%	01/05/2025 12/02/2032	110,484 1,116,493	0.02
	Ford Motor Credit Co. LLC	USD	4.950%	28/05/2027	194,924	0.04
	Ford Motor Credit Co. LLC	USD	3.815%	02/11/2027	199,036	0.04
390,000	Ford Motor Credit Co. LLC	USD	2.900%	16/02/2028	351,402	0.07
45,000	Foundation Building Materials, Inc.	USD	6.000%	01/03/2029	39,734	0.01
•	Gartner, Inc.	USD	4.500%	01/07/2028	152,174	0.03
	Gartner, Inc.	USD	3.750%	01/10/2030	88,126	0.02
	General Electric Co. General Motors Co.	USD USD	6.750% 6.600%	15/03/2032 01/04/2036	650,097 104,723	0.14 0.02
	General Motors Co.	USD	6.750%	01/04/2036	131,561	0.02
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	766,385	0.16
	Genesis Energy LP / Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	35,724	0.01
	Genesis Energy LP / Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	95,373	0.02
455,000	Genesis Energy LP / Genesis Energy Finance Corp.	USD	7.875%	15/05/2032	455,714	0.10
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	575,299	0.12
	Go Daddy Operating Co. LLC / GD Finance Co., Inc.	USD	3.500%	01/03/2029	208,645	0.04
	H&E Equipment Services, Inc.	USD	3.875%	15/12/2028	31,358	0.01
	HCA, Inc. Hewlett Packard Enterprise Co.	USD USD	5.875% 6.200%	15/02/2026 15/10/2035	204,365 77,184	0.04 0.02
	Hillenbrand, Inc.	USD	6.250%	15/02/2029	174,433	0.02
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	1,117,243	0.23
	Home Depot, Inc.	USD	3.350%	15/04/2050	28,163	0.01
	Hughes Satellite Systems Corp.	USD	6.625%	01/08/2026	140,266	0.03
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	365,004	0.08
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.375%	01/02/2029	511,295	0.11
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	305,198	0.06
	Iron Mountain, Inc.	USD	5.250%	15/07/2030	218,804	0.05
	JPMorgan Chase & Co. JPMorgan Chase & Co.	USD USD	2.956% 2.963%	13/05/2031 25/01/2033	339,004 550,465	0.07 0.12
	JPMorgan Chase & Co.  JPMorgan Chase & Co.—Series X	USD	6.100%	25/01/2033 Perp.	550,465 125,311	0.12
120,000		505	3.10070	1 отр.	0,011	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C	Continued)					
	KB Home	USD	7.250%	15/07/2030	195,242	0.04
	KBR, Inc.	USD	4.750%	30/09/2028	42,184	0.01
	Ken Garff Automotive LLC	USD	4.875%	15/09/2028	180,537	0.04
	Kennedy-Wilson, Inc.	USD	4.750%	01/02/2030	388,306	0.08
	Keurig Dr Pepper, Inc. Keurig Dr Pepper, Inc.	USD USD	3.200% 3.800%	01/05/2030 01/05/2050	30,503 7,484	0.01 0.00
	Kinder Morgan Energy Partners LP	USD	7.300%	15/08/2033	222,376	0.05
	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	656,900	0.03
	Kraft Heinz Foods Co.	USD	4.375%	01/06/2046	238,104	0.05
	LifePoint Health, Inc.	USD	5.375%	15/01/2029	92,917	0.02
	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	121,572	0.03
120,000	M/I Homes, Inc.	USD	4.950%	01/02/2028	114,222	0.02
900,000	Marriott International, Inc.	USD	4.900%	15/04/2029	885,204	0.19
110,000	Match Group Holdings II LLC	USD	4.125%	01/08/2030	95,766	0.02
	Mercer International, Inc.	USD	5.125%	01/02/2029	153,895	0.03
	Meritage Homes Corp.	USD	3.875%	15/04/2029	321,753	0.07
	MGM Resorts International	USD	4.750%	15/10/2028	304,356	0.06
	Minerals Technologies, Inc.	USD	5.000%	01/07/2028	164,286	0.03
	MPLX LP	USD	2.650%	15/08/2030	981,479	0.21
	MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	114,302	0.02
	MPT Operating Partnership LP / MPT Finance Corp.	GBP USD	3.375% 3.500%	24/04/2030 15/03/2031	145,380	0.03 0.02
	MPT Operating Partnership LP / MPT Finance Corp.  Murphy Oil USA, Inc.	USD	3.750%	15/02/2031	71,508 47,564	0.02
	Nationstar Mortgage Holdings, Inc.	USD	5.500%	15/08/2028	89,652	0.02
	Navient Corp.	USD	5.500%	15/03/2029	605,521	0.13
	Navient Corp.	USD	9.375%	25/07/2030	501,734	0.11
	NCR Corp.	USD	5.125%	15/04/2029	280.045	0.06
	NESCO Holdings II, Inc.	USD	5.500%	15/04/2029	35,930	0.01
139,000	Newell Brands, Inc.	USD	5.700%	01/04/2026	137,301	0.03
129,000	Newell Brands, Inc.	USD	6.500%	01/04/2046	105,955	0.02
317,000	Novelis Corp.	USD	4.750%	30/01/2030	293,466	0.06
25,000	NRG Energy, Inc.	USD	5.750%	15/01/2028	24,545	0.01
20,000	NRG Energy, Inc.	USD	3.375%	15/02/2029	17,725	0.00
	NRG Energy, Inc.	USD	3.625%	15/02/2031	42,875	0.01
	NuStar Logistics LP	USD	6.375%	01/10/2030	1,098,556	0.23
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	977,661	0.21
	OneMain Finance Corp.	USD USD	4.000% 4.900%	15/09/2030	797,896	0.17
	Oracle Corp. Oracle Corp.	USD	3.600%	06/02/2033 01/04/2050	987,001 33,403	0.21 0.01
	Outfront Media Capital LLC / Outfront Media Capital Corp.	USD	4.250%	15/01/2029	45,011	0.01
49,000	·	USD	3.500%	01/08/2050	32,333	0.01
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	181,509	0.04
	Pike Corp.	USD	5.500%	01/09/2028	52,636	0.01
114,000	•	USD	4.250%	15/03/2029	100,599	0.02
	PNC Financial Services Group, Inc.—Series V	USD	6.200%	Perp.	1,156,940	0.24
529,000	Post Holdings, Inc.	USD	4.625%	15/04/2030	480,565	0.10
90,000	Prestige Brands, Inc.	USD	3.750%	01/04/2031	77,244	0.02
95,000	Realogy Group LLC / Realogy Co-Issuer Corp.	USD	5.750%	15/01/2029	65,069	0.01
310,000		USD	6.300%	15/02/2030	317,223	0.07
280,000	Revvity, Inc.	USD	3.300%	15/09/2029	253,641	0.05
	Reynolds American, Inc.	USD	5.850%	15/08/2045	116,410	0.02
	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc.	USD	3.875%	01/03/2031	73,615	0.02
281,000	•	USD	4.200%	15/03/2028	270,800	0.06
	SBA Communications Corp.	USD	3.875%	15/02/2027	61,399	0.01
	SBA Communications Corp. Scotts Miracle-Gro Co.	USD	3.125%	01/02/2029	436,659 721,498	0.09
	Scotts Miracle-Gro Co. Scotts Miracle-Gro Co.	USD USD	4.000% 4.375%	01/04/2031 01/02/2032	656,687	0.15 0.14
	Sempra	USD	4.875%	Perp.	105,630	0.02
	Service Corp. International	USD	4.000%	15/05/2031	596,387	0.13
786,000		USD	4.750%	01/02/2032	712,761	0.15
	Spectrum Brands, Inc.	EUR	4.000%	01/10/2026	108,374	0.02
	Sprint Capital Corp.	USD	8.750%	15/03/2032	393,389	0.08
125,000	· · · ·	USD	4.750%	15/03/2025	123,009	0.03
	Sunoco LP / Sunoco Finance Corp.—Series WI	USD	4.500%	15/05/2029	1,349,024	0.28
	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp.	USD	6.000%	31/12/2030	51,933	0.01
	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	61,871	0.01
	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.000%	15/01/2032	1,015,008	0.21
	Taylor Morrison Communities, Inc.	USD	5.125%	01/08/2030	59,834	0.01
		HOD	4.6050/	15/02/2020	111 170	0.02
123,000	TEGNA, Inc.	USD	4.625%	15/03/2028	111,476	0.02
520,000	TEGNA, Inc. Tenet Healthcare Corp. T-Mobile USA, Inc.	USD USD	4.250% 4.250% 2.050%	01/06/2029 15/02/2028	482,258 1,076,053	0.10 0.23

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	· ·					
United States – (C	T-Mobile USA, Inc.	USD	2.625%	15/02/2029	323,862	0.07
	T-Mobile USA, Inc.	USD	2.875%	15/02/2023	60,297	0.01
	T-Mobile USA, Inc.	USD	4.500%	15/04/2050	52,547	0.01
	TransDigm, Inc.	USD	4.625%	15/01/2029	664,993	0.14
1,112,000	TransDigm, Inc.	USD	4.875%	01/05/2029	1,031,780	0.22
865,000	Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	838,470	0.18
13,000	Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	12,718	0.00
200,000	TriMas Corp.	USD	4.125%	15/04/2029	181,640	0.04
200,000	Truist Financial Corp.	USD	6.047%	08/06/2027	201,488	0.04
	•	USD			436,038	0.04
445,000 46,000	Truist Financial Corp.—Series P	USD	4.950%	Perp.		0.09
		USD	4.000%	01/03/2029	41,707	
597,000			3.750%	15/01/2032	511,629	0.11
5,005,000	United States Treasury Bill	USD	0.000%	04/06/2024	5,004,275	1.05
1,089,900	United States Treasury Bill	USD	0.000%	06/06/2024	1,089,426	0.23
2,361,000	•	USD	0.000%	20/06/2024	2,355,117	0.49
	United States Treasury Bill	USD	0.000%	27/06/2024	2,583,815	0.54
3,006,300	•	USD	0.000%	02/07/2024	2,993,562	0.63
2,256,300	•	USD	0.000%	05/07/2024	2,245,751	0.47
	United States Treasury Bill	USD	0.000%	09/07/2024	1,997,040	0.42
4,500,000	United States Treasury Bill	USD	0.000%	11/07/2024	4,475,015	0.94
3,103,800	United States Treasury Bill	USD	0.000%	16/07/2024	3,084,300	0.65
80,300	United States Treasury Bill	USD	0.000%	23/07/2024	79,713	0.02
11,717,800	United States Treasury Bill	USD	0.000%	06/08/2024	11,704,101	2.45
	United States Treasury Bill	USD	0.000%	06/08/2024	94,691	0.02
	United States Treasury Bill	USD	0.000%	06/08/2024	112,340	0.02
	United States Treasury Bill	USD	0.000%	08/08/2024	245,221	0.05
	United States Treasury Bill	USD	0.000%	13/08/2024	150,327	0.03
	United States Treasury Bill	USD	0.000%	15/08/2024	4,452,235	0.93
	United States Treasury Bill	USD	0.000%	22/08/2024	744,428	0.16
1,132,700	•	USD	0.000%	29/08/2024	1,118,341	0.10
	United Wholesale Mortgage LLC <sup>(a)</sup>	USD	5.500%	15/04/2029	192,235	0.04
510,000	·	USD	3.700%	Perp.	455,282	0.10
	US Foods, Inc.	USD	4.750%	15/02/2029	188,789	0.04
40,000	Valvoline, Inc.	USD	3.625%	15/06/2031	33,805	0.01
650,000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	613,236	0.13
325,000	Verizon Communications, Inc.	USD	3.150%	22/03/2030	291,242	0.06
425,000	VICI Properties LP	USD	4.750%	15/02/2028	412,977	0.09
75,000	VICI Properties LP / VICI Note Co., Inc.	USD	3.500%	15/02/2025	73,733	0.02
140,000	Virtusa Corp.	USD	7.125%	15/12/2028	127,518	0.03
175,000	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	161,121	0.03
725,000	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	634,107	0.13
1,025,000	Warnermedia Holdings, Inc.	USD	5.050%	15/03/2042	846,260	0.18
825,000		USD	5.141%	15/03/2052	650,372	0.14
150,000	Warnermedia Holdings, Inc.	USD	5.391%	15/03/2062	118,143	0.02
295,000	Wells Fargo & Co.	USD	7.625%	Perp.	310,685	0.07
	Wells Fargo & Co.	USD	4.300%	22/07/2027	218,659	0.05
465,000	Wells Fargo & Co.—Series BB	USD	3.900%	Perp.	442,471	0.09
200,000	Williams Cos., Inc.—Series A	USD	7.500%	15/01/2031	220,164	0.05
	Williams Scotsman International, Inc.	USD	4.625%	15/01/2031	32,696	0.05
	•			15/08/2028		0.01
	Xerox Holdings Corp.	USD	5.500%		43,978	
	Yum! Brands, Inc.	USD	4.750%	15/01/2030	187,098	0.04
	Yum! Brands, Inc.	USD	3.625%	15/03/2031	398,531	0.08
	Ziff Davis, Inc.	USD	4.625%	15/10/2030	102,753	0.02
75,000	ZoomInfo Technologies LLC / ZoomInfo Finance Corp.	USD -	3.875%	01/02/2029	66,829	0.01
TOTAL BONDS					113,044,454	23.71
(cost USD 133,70	7,418)				124,472,738	26.11
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stocks	s – 28.03%					
	Transurban Group				2,500,200	0.53
France 37 710	BNP Paribas SA				2,768,955	0.58
	LVMH Moet Hennessy Louis Vuitton SE				2,766,933	
2,559	•					0.43 0.33
16 204	Sanofi SA				1,577,966	

				% of
Holdings		Security Description	Market Value USD	Shareholders' Equity
	n Stock (Continu	s – (Continued)		
riance –		Schneider Electric SE	2,265,160	0.47
		Vinci SA	3,232,235	0.68
			11,887,700	2.49
Ireland				
		Accenture PLC Class A Linde PLC	2,519,765 2,268,703	0.53 0.47
	5,279	Linde PLO		
Male:			4,788,468	1.00
Italy	163,817	Enel SpA	1,174,738	0.25
	56,258	UniCredit SpA	2,214,636	0.46
			3,389,374	0.71
Japan	60 000	Takeda Pharmaceutical Co. Ltd.	1,592,480	0.33
		Tokyo Electron Ltd.	1,505,503	0.33
			3,097,983	0.65
Luxembo	oura		-,,	
	•	Intelsat Emergence SA	74,402	0.02
Netherla		Maria IIII Abada Dallada ANV	0.400.704	0.40
		Koninklijke Ahold Delhaize NV Koninklijke KPN NV	2,182,721 2,363,752	0.46 0.49
			4,546,473	0.95
Singapoi	re		,, ,,	
		Singapore Exchange Ltd.	1,464,189	0.31
Spain	202,825	Iberdrola SA	2,649,694	0.56
Switzerla	and			
		Nestle SA	1,760,565	0.37
		Swiss Re AG Zurich Insurance Group AG	2,136,653 2,982,642	0.45 0.62
	0,000	Zanor modulino Group / G	6,879,860	1.44
 Taiwan			0,079,000	
raiwan	17,633	Taiwan Semiconductor Manufacturing Co. Ltd. ADR	2,676,513	0.56
United K				
	26,567 477,274	AstraZeneca PLC	4,111,879	0.86
		HSBC Holdings PLC	2,970,431 3,892,057	0.62 0.82
		National Grid PLC	1,775,448	0.37
		Rio Tinto PLC	3,119,214	0.65
		Shell PLC	4,459,631	0.94
			20,328,660	4.26
United S		Annua Our	40	
		Ameren Corp.	1,944,558	0.41
		Amgen, Inc.	1,871,854	0.39
		AT&T, Inc. Blackstone, Inc.	2,562,991 1,841,020	0.54 0.39
		Bristol-Myers Squibb Co.	2,142,813	0.39
		Chevron Corp.	3,645,089	0.45
		Cisco Systems, Inc.	2,590,819	0.54
		Coca-Cola Co.	3,611,797	0.76
		CVS Health Corp.	1,743,888	0.37
		Danaher Corp.	2,280,582	0.48
		Eaton Corp. PLC	2,236,425	0.47
		Fidelity National Information Services, Inc.	2,135,471	0.45
	4,384	Home Depot, Inc.	1,444,616	0.30
	16,535	Honeywell International, Inc.	3,312,126	0.69
		iHeartMedia, Inc. Class A	90,543	0.02
		Illinois Tool Works, Inc.	2,031,963	0.43
		Johnson & Johnson	2,855,159	0.60
	21,596	JPMorgan Chase & Co.	4,309,266	0.90

Holdings	Security Description				Market Value USD	% of Shareholders Equity
Common Stoc	ks – (Continued)					
United States – (						
	9 KLA Corp.				1,363,372	0.29
	4 McDonald's Corp. 9 Microsoft Corp.				2,189,375 4,978,462	0.46 1.04
	6 Morgan Stanley—Series E				53,110	0.0
	7 Noble Corp. PLC				228,865	0.05
	6 Northern Trust Corp.				1,770,154	0.3
	8 Procter & Gamble Co.				2,821,782	0.59
	5 Qwest Corp.				10,644	0.00
	5 Texas Instruments, Inc. 7 United Parcel Service, Inc. Class B				3,283,482 2,377,186	0.69
	Walmart, Inc.				2,458,780	0.5
	5 Waste Management, Inc.				2,870,804	0.60
	5 Xcel Energy, Inc.				2,329,525	0.49
					69,386,521	14.55
TOTAL COMMO (cost USD 120,7					133,670,037	28.03
Real Estate Inv	vestment Trusts – 1.66%					
France 11.353	3 Gecina SA				1,221,562	0.26
United States					,,	
	5 American Tower Corp.				3,049,491	0.64
	3 AvalonBay Communities, Inc.				1,475,302	0.31
19,990	9 Prologis, Inc.				2,163,118	0.45
					6,687,911	1.40
TOTAL REAL E: (cost USD 9,150	STATE INVESTMENT TRUSTS 9,932)				7,909,473	1.66
Rights - 0.02%						
United Kingdom 44,975	5 National Grid PLC				112,028	0.02
TOTAL RIGHTS (cost USD nil)					112,028	0.02
Mutual Funds	9.17%					
Ireland	2. January Bloombary Community HOLTO FTE				0.004.400	0.50
	3 Invesco Bloomberg Commodity UCITS ETF 8 Invesco Morningstar US Energy Infrastructure MLP UCITS ETF				2,394,103 357,395	0.50 0.07
	B iShares Core UK Gilts UCITS ETF				1,456,481	0.07
	9 iShares S&P 500 Consumer Staples Sector UCITS ETF				611,944	0.13
	iShares S&P 500 Energy Sector UCITS ETF				1,341,570	0.28
					6,161,493	1.29
Luxembourg						
	2 Goldman Sachs Funds - Emerging Markets Debt Local Portfolio				13,934,337	2.92
	2 Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Dis	stribution Class) <sup>(D)</sup>			23,053,508	4.84
85,708	8 Xtrackers MSCI Mexico UCITS ETF				587,957	0.12
					37,575,802	7.88
TOTAL MUTUAI (cost USD 46,70					43,737,295	9.17
TOTAL TRANSF (cost USD 310,2	FERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANG 295,965)	E LISTING			309,901,571	64.99
						% o
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders Equity
Transferable s Bonds – 22.37	securities dealt in another regulated market %					
		USD	4.000%	15/10/2030	74,799	0.0
Canada	0 1011778 BC ULC / New Red Finance, Inc. (a)					
<b>Canada</b> 86,000 400,000	D Bausch Health Cos., Inc. (a)	USD	6.125%	01/02/2027	333,216	0.07
<b>Canada</b> 86,000 400,000 345,000	D Bausch Health Cos., Inc. <sup>(a)</sup> D Bombardier, Inc. <sup>(a)</sup>	USD USD	6.125% 7.000%	01/02/2027 01/06/2032	345,673	0.07
<b>Canada</b> 86,000  400,000  345,000  996,000	D Bausch Health Cos., Inc. <sup>(a)</sup> D Bombardier, Inc. <sup>(a)</sup> C Constellation Software, Inc. <sup>(a)</sup>	USD USD USD	7.000% 5.158%	01/06/2032 16/02/2029	345,673 988,032	0.07 0.07 0.21
Canada 86,000 400,000 345,000 996,000 135,000	D Bausch Health Cos., Inc. <sup>(a)</sup> D Bombardier, Inc. <sup>(a)</sup>	USD USD	7.000%	01/06/2032	345,673	0.07

175,000	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Careatine Continue of   Care	Bonds - (Conti	nued)					
SED   4.000%   101808028   284.585   0.08	•	·					
15.000   Glencore Finance Canada Lid   16   17   17   17   17   17   17   17			USD	4.000%	01/08/2028	294,585	0.06
470,000   Haylay Ingention Modeling Systems Ltd. / Titan Co-Borrower Ltd. Of Titan Co-Borrowe					15/08/2029		
A							
1245,000 Cpen Text Corp. (ii) 225,000 Cpen Text Corp. (iii) 225,00							
25,000   Videotron List   Videotron Li							
Cayman Islands							
Caparin Intellaction	220,000		-	0.01070	10,00,2021		
S5,000   Avoid Notifying Funding Ltd.   Sept.   Sept	Cayman Islands						
Self.318   Hawailian Farand Intellectual Property Ltd. / Hawailian Miles Loyalty Ltd. ( <sup>10)</sup> USD 5.750%, 2001/12028 5.02.029 0.11 215.000   Accident Restant Farance Ltd. ( <sup>10)</sup> USD 6.875%, 01020202 212,716 0.04 26.323   Transocean Proseidon Ltd. ( <sup>10)</sup> USD 8.375%, 01020203 128,889 0.03 215.000   Transocean, Incl. ( <sup>10)</sup> USD 8.350%, 15050203 125,841 0.05 215.000   Transocean, Incl. ( <sup>10)</sup> USD 8.350%, 15050203 125,841 0.05 215.000   Transocean, Incl. ( <sup>10)</sup> USD 8.350%, 15050203 125,841 0.05 215.000   Transocean, Incl. ( <sup>10)</sup> USD 8.350%, 15050203 125,841 0.05 215.000   Transocean, Incl. ( <sup>10)</sup> USD 8.350%, 15050203 125,841 0.05 215.000   SNP Partinas SA <sup>(10)</sup> USD 4.250%, 130102020 125,841 0.05 215.000   SNP Partinas SA <sup>(10)</sup> USD 4.250%, 130102020 125,751 0.06 245.000   SNP Group SACA( <sup>10)</sup> USD 4.250%, 15030203 125,751 0.06 245.000   SNP Group SACA( <sup>10)</sup> USD 5.000%, 1504/2027 375,001 0.08 245.000   Incleas Sarpacio SpA( <sup>10)</sup> USD 5.000%, 1504/2027 375,001 0.08 247.501   USD 5.000%, 1504/2027 375,001 0.08 247.502   USD 5.000%, 1504/2028 204,366 0.04 240.000   USD 5.000%, 1504/2028 204,366 0.04 240.000   USD 5.000%, 1506/2028 139,160 0.03 240.000   USD 6.2500%, 1506/2028							
Melco Resorts Finance Ltd.   USD							
125,005   Transocean Flose floth Ltd   16   125,005   6.875%   0.102/2027   20.209   0.01   125,000   Transocean Flose floth Ltd   16   125,005							
15,000   Transocean Inter Financing Ltd. (a)							
Transport   Tran		4.3					
Prance							
France	215,000	Transocean, Inc. <sup>(a)</sup>	USD	8.500%	15/05/2031	215,015	0.04
STILONO   BNP Panibas SA <sup>(N)</sup>   USD   1.323%   1301/2027   475,703   0.10						1,513,511	0.32
1,000,000   BPCE SA <sup>(A)</sup>   1,009,2028   969,940   0,20     4,825,40   1,509,2030   427,551   0,00     1,873,194   0,39     1,873,194	France 510.000	BNP Paribas SA <sup>(a)</sup>	USD	1.323%	13/01/2027	475.703	0.10
Instant   1,873,194   0.39   1						.,	0.20
Incident   September   Septe	495,000	SNF Group SACA <sup>(a)</sup>	USD	3.375%	15/03/2030	427,551	0.09
San						1,873,194	0.39
225,000   Inlesa Sanpaolo SpA(**)   USD   5.017%   26/06/2024   224,764   0.05	Ireland 390,000	Castlelake Aviation Finance DAC <sup>(a)</sup>	USD	5.000%	15/04/2027	375,001	0.08
USD   7,000%   15/04/208   204,366   0,04	Italy 225,000	Intesa Sannaolo SnA(a)	LISD	5.017%	26/06/2024	224 764	0.05
200,000   Adjent Global Holdings Ltd.   60   0.04		intesa Saripaulo SpA->	030	3.017 /6	20/00/2024	224,704	
140,000   Royal Caribbean Cruises Ltd.   0		Adient Global Holdings Ltd. <sup>(a)</sup>	USD	7.000%	15/04/2028	204,366	0.04
Allice Financing SA <sup>(a)</sup>	<b>Liberia</b> 140,000	Royal Caribbean Cruises Ltd. (a)	USD	6.250%	15/03/2032	139,160	0.03
341,000   ION Trading Technologies SARL(a)	Luxembourg						
Netherlands				5.000%	15/01/2028	491,929	0.10
Netherlands	341,000	ION Trading Technologies SARL <sup>(a)</sup>	USD	5.750%	15/05/2028	309,147	0.07
215,000   Elastic NV <sup>(a)</sup>   JAB Holdings BV						801,076	0.17
Supprimental   Supp	Netherlands	F: An (a)		4.4050/	4510710000	100 150	2.24
Panama		( )					
Panama	310,000	Totalings by	-	2.200 /6	23/11/2030		
110,000   Carnival Corp. (a)   USD   7.000%   15/08/2029   113,082   0.02	 Panama					436,090	0.09
245,000   Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco 4 SARL(a)   USD   4.625%   01/06/2028   220,667   0.05		Carnival Corp. <sup>(a)</sup>	USD	7.000%	15/08/2029	113,082	0.02
4 SARL <sup>(a)</sup> 20,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 289,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 289,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 389,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 Allalta Finance PLC / Vista Management Holding, Inc. <sup>(a)</sup> 489,000 Allantica Sustainable Infrastructure PLC <sup>(a)</sup> 489,000 American Airlines, Inc. / AAdvantage Loyalty IP Ltd. <sup>(a)</sup> 489,000 Allantica Sustainable Infrastructure PLC <sup></sup>	Supranationals 245 000	Allied Universal Holdco LLC / Allied Universal Finance Corn / Atlas Luvco					
20,000   American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (a)   USD   5.500%   20/04/2026   19,800   0.00	245,000		USD	4.625%	01/06/2028	220.667	0.05
540,000       Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)       USD       5.250%       15/08/2027       317,946       0.07         113,000       Clarios Global LP / Clarios US Finance Co. (a)       USD       8.500%       15/05/2027       113,676       0.02         705,000       VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)       USD       7.875%       01/05/2027       641,698       0.13         95,000       VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)       USD       9.500%       01/06/2028       86,401       0.02         Switzerland         1,113,000       UBS Group AG <sup>(a)</sup> USD       9.250%       Perp.       1,191,622       0.25         250,000       UBS Group AG <sup>(a)</sup> USD       4.194%       01/04/2031       232,190       0.05         United Kingdom         200,000       Atlantica Sustainable Infrastructure PLC <sup>(a)</sup> USD       4.125%       15/06/2028       194,870       0.04	20,000						0.00
113,000   Clarios Global LP / Clarios US Finance Co.(a)   USD   8.500%   15/05/2027   113,676   0.02     705,000   VistaJet Malta Finance PLC / Vista Management Holding, Inc.(a)   USD   7.875%   01/05/2027   641,698   0.13     95,000   VistaJet Malta Finance PLC / Vista Management Holding, Inc.(a)   USD   9.500%   01/06/2028   86,401   0.02     1,679,151   0.35     Switzerland   USD   9.250%   Perp.   1,191,622   0.25     250,000   UBS Group AG(a)   USD   4.194%   01/04/2031   232,190   0.05     1,423,812   0.30     United Kingdom   200,000   Atlantica Sustainable Infrastructure PLC(a)   USD   4.125%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   15/06/2028   194,870   0.04     1,470,000   1.425%   1.							0.06
705,000 VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a) 95,000 VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a) USD 9.500% 01/06/2028 86,401 0.02 1,679,151 0.35  Switzerland 1,113,000 UBS Group AG (a) USD USD USD 9.250% Perp. 1,191,622 0.25 250,000 UBS Group AG (a) USD USD 01/04/2031 232,190 0.05 1,423,812 0.30  United Kingdom 200,000 Atlantica Sustainable Infrastructure PLC (a) USD USD 4.125% 15/06/2028 194,870 0.04							0.07
95,000 VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a) USD 9.500% 01/06/2028 86,401 0.02  1,679,151 0.35  Switzerland 1,113,000 UBS Group AG(a) USD 9.250% Perp. 1,191,622 0.25 250,000 UBS Group AG(a) USD 4.194% 01/04/2031 232,190 0.05  1,423,812 0.30  United Kingdom 200,000 Atlantica Sustainable Infrastructure PLC(a) USD 4.125% 15/06/2028 194,870 0.04							
1,679,151   0.35							
Switzerland	90,000	visitation infanto r EC / visita infantagement flouring, inc.* /	- 1000	9.500%	01/00/2028		
1,113,000 UBS Group AG <sup>(a)</sup> USD 9.250% Perp. 1,191,622 0.25 250,000 UBS Group AG <sup>(a)</sup> USD USD 4.194% 01/04/2031 232,190 0.05 1,423,812 0.30    United Kingdom 200,000 Atlantica Sustainable Infrastructure PLC <sup>(a)</sup> USD 4.125% 15/06/2028 194,870 0.04	Switzerland					1,070,101	
250,000 UBS Group AG <sup>(a)</sup> USD 4.194% 01/04/2031 232,190 0.05  1,423,812 0.30  United Kingdom 200,000 Atlantica Sustainable Infrastructure PLC <sup>(a)</sup> USD 4.125% 15/06/2028 194,870 0.04		UBS Group AG <sup>(a)</sup>	USD	9.250%	Perp.	1,191,622	0.25
United Kingdom 200,000 Atlantica Sustainable Infrastructure PLC <sup>(a)</sup> USD 4.125% 15/06/2028 194,870 0.04			USD		•	232,190	0.05
200,000 Atlantica Sustainable Infrastructure PLC <sup>(a)</sup> USD 4.125% 15/06/2028 194,870 0.04			_			1,423,812	0.30
	United Kingdom	Atlantica Sustainable Infrastructura PLC(8)	IIGD	A 1250/	15/06/2020	10/ 970	0.04
							0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
United Kingdom -						
	Macquarie Airfinance Holdings Ltd. <sup>(a)</sup>	USD	6.400%	02/06/2033	55,517	0.01
720,000	TechnipFMC PLC <sup>(a)</sup>	USD -	6.500%	01/02/2026	718,006	0.15
					1,268,090	0.27
United States	Acrisure LLC / Acrisure Finance, Inc. <sup>(a)</sup>	USD	10.125%	01/08/2026	158,817	0.03
	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	8.250%	01/02/2029	140,497	0.03
	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	4.250%	15/02/2029	679,124	0.14
305,000	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	6.000%	01/08/2029	278,377	0.06
	Acushnet Co. (a)	USD	7.375%	15/10/2028	51,425	0.01
	AdaptHealth LLC <sup>(a)</sup>	USD	5.125%	01/03/2030	785,672	0.16
	ADT Security Corp. (a)	USD	4.125%	01/08/2029	768,870	0.16
	AG Issuer LLC <sup>(a)</sup>	USD	6.250%	01/03/2028	501,445	0.11
124,000 20,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC <sup>(a)</sup> Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC <sup>(a)</sup>	USD	4.625%	15/01/2027	119,612	0.03
259,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC <sup>(a)</sup>	USD USD	5.875% 3.500%	15/02/2028 15/03/2029	19,662 231,227	0.00
	Allegiant Travel Co. <sup>(a)</sup>	USD	7.250%	15/08/2027	150,835	0.03
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	6.750%	15/10/2027	373,084	0.08
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	6.750%	15/04/2028	840,563	0.18
	Allied Universal Holdco LLC / Allied Universal Finance Corp. (a)	USD	6.625%	15/07/2026	8,009	0.00
165,000	AMC Networks, Inc. <sup>(a)</sup>	USD	10.250%	15/01/2029	164,518	0.03
	American Builders & Contractors Supply Co., Inc. (a)	USD	3.875%	15/11/2029	251,706	0.05
	ANGI Group LLC <sup>(a)</sup>	USD	3.875%	15/08/2028	340,475	0.07
	Antero Midstream Partners LP / Antero Midstream Finance Corp. (a)	USD	6.625%	01/02/2032	310,260	0.06
	APi Group DE, Inc. <sup>(a)</sup>	USD	4.125%	15/07/2029	647,726	0.14
	API Group DE, Inc. (a)	USD	4.750%	15/10/2029	127,938	0.03
	APX Group, Inc. <sup>(a)</sup> Arcosa, Inc. <sup>(a)</sup>	USD USD	5.750%	15/07/2029	457,961	0.10
	Aretec Escrow Issuer, Inc. <sup>(a)</sup>	USD	4.375% 7.500%	15/04/2029 01/04/2029	907,281 106,501	0.19 0.02
	Arko Corp. (a)	USD	5.125%	15/11/2029	844,198	0.02
	Asbury Automotive Group, Inc. <sup>(a)</sup>	USD	4.625%	15/11/2029	315,654	0.07
	Asbury Automotive Group, Inc. (a)	USD	5.000%	15/02/2032	171,442	0.04
740,000	Ashland, Inc. (a)	USD	3.375%	01/09/2031	620,956	0.13
	AthenaHealth Group, Inc. (a)	USD	6.500%	15/02/2030	701,476	0.15
	Atkore, Inc. <sup>(a)</sup>	USD	4.250%	01/06/2031	742,666	0.16
	Avantor Funding, Inc. <sup>(a)</sup>	USD	3.875%	01/11/2029	551,637	0.12
	Avient Corp.(a)	USD	7.125%	01/08/2030	294,353	0.06
	Axalta Coating Systems LLC <sup>(a)</sup>	USD	3.375%	15/02/2029	1,027,895	0.22
	BCPE Empire Holdings, Inc. <sup>(a)</sup> Berry Global, Inc. <sup>(a)</sup>	USD USD	7.625%	01/05/2027	354,910	0.07 0.03
	Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	5.625% 7.000%	15/07/2027 15/07/2029	147,981 116,166	0.03
115,000	Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.250%	15/07/2032	117,099	0.02
		USD	4.750%	15/05/2029	537,058	0.11
845,000	Broadcom, Inc. (a)	USD	3.469%	15/04/2034	713,188	0.15
436,000	Broadcom, Inc. <sup>(a)</sup>	USD	3.137%	15/11/2035	346,472	0.07
	Broadcom, Inc. <sup>(a)</sup>	USD	3.187%	15/11/2036	258,025	0.05
	BroadStreet Partners, Inc. (a)	USD	5.875%	15/04/2029	687,922	0.14
	Buckeye Partners LP <sup>(a)</sup>	USD	4.500%	01/03/2028	238,535	0.05
	Builders FirstSource, Inc. <sup>(a)</sup>	USD	5.000%	01/03/2030	320,130	0.07
	California Resources Corp. (a)	USD	7.125%	01/02/2026	100,347	0.02
	Calpine Corp. (a) Cargo Aircraft Management, Inc. (a)	USD	3.750%	01/03/2031	558,827	0.12
	Castle US Holding Corp. (a)	USD USD	4.750% 9.500%	01/02/2028 15/02/2028	45,868 428,386	0.01 0.09
	Catalent Pharma Solutions, Inc. (a)	USD	3.500%	01/04/2030	456,589	0.10
	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.750%	01/03/2030	613,757	0.13
	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.500%	15/08/2030	551,731	0.12
1,115,000	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.250%	01/02/2031	896,438	0.19
860,000	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.750%	01/02/2032	692,360	0.15
	Century Communities, Inc. (a)	USD	3.875%	15/08/2029	928,932	0.19
135,000	Chart Industries, Inc. (a)	USD	7.500%	01/01/2030	139,267	0.03
560,000		USD	4.625%	15/11/2029	478,890	0.10
	Chesapeake Energy Corp. (a)	USD	5.500%	01/02/2026	4,953	0.00
478,000	Cinemark USA, Inc. <sup>(a)</sup>	USD	5.250%	15/07/2028	448,082	0.09
305,000	Civitas Resources, Inc. <sup>(a)</sup> Civitas Resources, Inc. <sup>(a)</sup>	USD USD	5.000% 8.375%	15/10/2026 01/07/2028	297,268 199,025	0.06 0.04
652,000		USD	8.375% 3.875%	01/07/2028	199,025 597,688	0.04
	(-)	USD	4.875%	01/07/2029	570,625	0.13
490,000	Clear Channel Outdoor Holdings, Inc. (a)	USD	7.875%	01/04/2030	487,712	0.12
640,000	Cleveland-Cliffs, Inc. <sup>(a)</sup>	USD	4.875%	01/03/2031	561,760	0.12
040,000						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	CNX Midstream Partners LP <sup>(a)</sup>	USD	4.750%	15/04/2030	237,538	0.05
	CNX Resources Corp. (a)	USD	7.250%	01/03/2032	754,238	0.16
	Cougar JV Subsidiary LLC <sup>(a)</sup> CP Atlas Buyer, Inc. <sup>(a)</sup>	USD USD	8.000% 7.000%	15/05/2032 01/12/2028	242,497 428,669	0.05 0.09
	CQP Holdco LP / BIP-V Chinook Holdco LLC <sup>(a)</sup>	USD	5.500%	15/06/2031	548,765	0.12
	DaVita, Inc. <sup>(a)</sup>	USD	3.750%	15/02/2031	756,561	0.16
	DCP Midstream Operating LP <sup>(a)</sup>	USD	6.750%	15/09/2037	668,269	0.14
	Dealer Tire LLC / DT Issuer LLC <sup>(a)</sup>	USD	8.000%	01/02/2028	814,836	0.17
	DISH DBS Corp. (a)	USD	5.250%	01/12/2026	235,283	0.05
	DT Midstream, Inc. <sup>(a)</sup> Dycom Industries, Inc. <sup>(a)</sup>	USD USD	4.375%	15/06/2031	942,246	0.20 0.09
	EQM Midstream Partners LP <sup>(a)</sup>	USD	4.500% 7.500%	15/04/2029 01/06/2027	431,650 25,553	0.09
	EQT Corp. (a)	USD	3.625%	15/05/2031	546,739	0.11
	Foundation Building Materials, Inc. <sup>(a)</sup>	USD	6.000%	01/03/2029	304,625	0.06
179,000	Freedom Mortgage Corp. (a)	USD	7.625%	01/05/2026	177,990	0.04
	Freedom Mortgage Corp. <sup>(a)</sup>	USD	6.625%	15/01/2027	280,007	0.06
	Freedom Mortgage Holdings LLC <sup>(a)</sup>	USD	9.250%	01/02/2029	788,939	0.17
	Frontier Communications Holdings LLC <sup>(a)</sup>	USD	5.000%	01/05/2028	34,581	0.01
	Gen Digital, Inc. <sup>(a)</sup>	USD	5.000%	15/04/2025	148,716	0.03
	Getty Images, Inc. <sup>(a)</sup> Global Infrastructure Solutions, Inc. <sup>(a)</sup>	USD USD	9.750% 5.625%	01/03/2027 01/06/2029	481,375 1,126,396	0.10 0.24
	Global Infrastructure Solutions, Inc. (a)	USD	7.500%	15/04/2032	234,391	0.24
	Go Daddy Operating Co. LLC / GD Finance Co., Inc. <sup>(a)</sup>	USD	5.250%	01/12/2027	134,863	0.03
	Group 1 Automotive, Inc. (a)	USD	4.000%	15/08/2028	188,914	0.04
204,000	GrubHub Holdings, Inc. (a)	USD	5.500%	01/07/2027	184,500	0.04
327,000	GYP Holdings III Corp.(a)	USD	4.625%	01/05/2029	302,181	0.06
	H&E Equipment Services, Inc. <sup>(a)</sup>	USD	3.875%	15/12/2028	551,899	0.12
	HealthEquity, Inc. (a)	USD	4.500%	01/10/2029	220,409	0.05
	Herc Holdings, Inc. (a)	USD	5.500%	15/07/2027	136,650	0.03
	H-Food Holdings LLC / Hearthside Finance Co., Inc. <sup>(a)</sup> Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	8.500%	01/06/2026	27,126	0.01
001,000	Borrower Escrow, Inc. (a)	USD	5.000%	01/06/2029	739,732	0.16
415.000	Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	6.750%	15/01/2027	414,942	0.09
	Howard Midstream Energy Partners LLC <sup>(a)</sup>	USD	8.875%	15/07/2028	251,599	0.05
230,000	HUB International Ltd. (a)	USD	7.375%	31/01/2032	230,656	0.05
425,000	Hyundai Capital America <sup>(a)</sup>	USD	5.700%	26/06/2030	427,593	0.09
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.(a)	USD	9.750%	15/01/2029	390,940	0.08
1,085,000		USD	4.750%	15/05/2029	1,011,795	0.21
	Ingevity Corp. (a)	USD	3.875%	01/11/2028	45,044	0.01
	· · · · · · · · · · · · · · · · · · ·	USD USD	5.000% 6.500%	15/07/2032 01/08/2029	770,782 504,297	0.16 0.11
928,000	Jane Street Group / JSG Finance, Inc. (a)	USD	4.500%	15/11/2029	861,258	0.18
	Kinetik Holdings LP <sup>(a)</sup>	USD	5.875%	15/06/2030	404,662	0.08
	LABL, Inc. (a)	USD	6.750%	15/07/2026	113,696	0.02
	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp. (a)	USD	4.250%	01/02/2027	43,976	0.01
	LCM Investments Holdings II LLC <sup>(a)</sup>	USD	4.875%	01/05/2029	995,987	0.21
	Level 3 Financing, Inc. (a)	USD	10.500%	15/05/2030	94,741	0.02
	LifePoint Health, Inc. (a)	USD	5.375%	15/01/2029	595,514	0.12
	LifePoint Health, Inc. <sup>(a)</sup> Lions Gate Capital Holdings LLC <sup>(a)</sup>	USD USD	11.000%	15/10/2030	368,902	0.08
	Lithia Motors, Inc. <sup>(a)</sup>	USD	5.500% 3.875%	15/04/2029 01/06/2029	221,857 269,309	0.05 0.06
	Live Nation Entertainment, Inc. (a)	USD	3.750%	15/01/2028	36,858	0.01
	LPL Holdings, Inc. (a)	USD	4.375%	15/05/2031	1,245,437	0.26
	Madison IAQ LLC <sup>(a)</sup>	USD	4.125%	30/06/2028	1,194,117	0.25
53,000	Madison IAQ LLC <sup>(a)</sup>	USD	5.875%	30/06/2029	49,135	0.01
585,000	MajorDrive Holdings IV LLC <sup>(a)</sup>	USD	6.375%	01/06/2029	552,620	0.12
	Marriott Ownership Resorts, Inc. (a)	USD	4.500%	15/06/2029	498,683	0.10
	MasTec, Inc. <sup>(a)</sup>	USD	4.500%	15/08/2028	595,205	0.12
	Matador Resources Co. (a)	USD	6.875%	15/04/2028	348,402	0.07
	Matador Resources Co. <sup>(a)</sup> Match Group Holdings II LLC <sup>(a)</sup>	USD USD	6.500%	15/04/2032	224,530	0.05
		USD	5.625% 3.625%	15/02/2029 01/10/2031	366,589 275,342	0.08 0.06
	Mattel, Inc. (a)	USD	3.375%	01/04/2026	67,054	0.01
	Mattel, Inc. (a)	USD	3.750%	01/04/2029	630,549	0.13
	McAfee Corp. (a)	USD	7.375%	15/02/2030	484,307	0.10
	Medline Borrower LP <sup>(a)</sup>	USD	3.875%	01/04/2029	577,587	0.12
	Medline Borrower LP <sup>(a)</sup>	USD	5.250%	01/10/2029	924,734	0.19
	Merlin Entertainments Group US Holdings, Inc. <sup>(a)</sup>	USD	7.375%	15/02/2031	208,122	0.04
	Metis Merger Sub LLC <sup>(a)</sup>	USD	6.500%	15/05/2029	369,229	0.08
	Midcap Financial Issuer Trust <sup>(a)</sup> Molina Healthcare, Inc. <sup>(a)</sup>	USD USD	6.500% 3.875%	01/05/2028 15/05/2032	744,428 370,701	0.16 0.08
450,000	monna ricalificate, inc.	000	3.07 3 /0	10/00/2002	370,701	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	•					
United States – (0		HCD	2.6250/	04/44/2024	242 552	0.04
	MSCI, Inc. <sup>(a)</sup> MSCI, Inc. <sup>(a)</sup>	USD USD	3.625% 3.250%	01/11/2031 15/08/2033	212,553 992,275	0.04 0.21
	Mueller Water Products, Inc. <sup>(a)</sup>	USD	4.000%	15/06/2029	140,231	0.21
	Murphy Oil USA, Inc. <sup>(a)</sup>	USD	3.750%	15/02/2031	748,917	0.16
	Nabors Industries, Inc. (a)	USD	7.375%	15/05/2027	628,186	0.13
	Nationstar Mortgage Holdings, Inc. (a)	USD	5.125%	15/12/2030	601,467	0.13
	NESCO Holdings II, Inc. <sup>(a)</sup>	USD	5.500%	15/04/2029	632,919	0.13
	Newfold Digital Holdings Group, Inc. (a)	USD	6.000%	15/02/2029	131,988	0.03
	News Corp. <sup>(a)</sup> Nexstar Media, Inc. <sup>(a)</sup>	USD	3.875%	15/05/2029	754,695	0.16
	NextEra Energy Operating Partners LP <sup>(a)</sup>	USD USD	5.625% 7.250%	15/07/2027 15/01/2029	105,157 317,080	0.02 0.07
	Noble Finance II LLC <sup>(a)</sup>	USD	8.000%	15/04/2030	243,636	0.07
	Olympus Water US Holding Corp. (a)	USD	9.750%	15/11/2028	500,785	0.10
	Organon & Co. / Organon Foreign Debt Co-Issuer BV <sup>(a)</sup>	USD	5.125%	30/04/2031	176,688	0.04
	Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	5.000%	15/08/2027	105,787	0.02
	Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.625%	15/03/2030	162,762	0.03
	Owens Corning <sup>(a)</sup>	USD	3.500%	15/02/2030	636,053	0.13
	Oxford Finance LLC / Oxford Finance Co-Issuer II, Inc.(a)	USD	6.375%	01/02/2027	333,186	0.07
	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer, Inc. (a)	USD	4.375%	15/10/2028	469,594	0.10
	Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer LLC <sup>(a)</sup>	USD	4.000%	15/10/2027	52,333	0.01
	Performance Food Group, Inc. <sup>(a)</sup> Performance Food Group, Inc. <sup>(a)</sup>	USD USD	5.500% 4.250%	15/10/2027 01/08/2029	212,918 439,206	0.04 0.09
	Permian Resources Operating LLC <sup>(a)</sup>	USD	5.875%	01/07/2029	159,375	0.09
	Permian Resources Operating LLC <sup>(a)</sup>	USD	7.000%	15/01/2032	158,534	0.03
	Phinia, Inc. <sup>(a)</sup>	USD	6.750%	15/04/2029	216,780	0.05
	Pike Corp. <sup>(a)</sup>	USD	5.500%	01/09/2028	368,449	0.08
95,000	Pike Corp. (a)	USD	8.625%	31/01/2031	100,444	0.02
	Prairie Acquiror LP <sup>(a)</sup>	USD	9.000%	01/08/2029	544,877	0.11
445,000	Rand Parent LLC <sup>(a)</sup>	USD	8.500%	15/02/2030	437,008	0.09
	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a)	USD	3.875%	01/03/2031	242,497	0.05
	Sealed Air Corp. (a)	USD	4.000%	01/12/2027	46,847	0.01
	Sealed Air Corp. (a)	USD	6.875%	15/07/2033	104,566	0.02
	SeaWorld Parks & Entertainment, Inc. (a) Select Medical Corp. (a)	USD USD	5.250% 6.250%	15/08/2029 15/08/2026	937,534 111,285	0.20 0.02
	Sensata Technologies, Inc. <sup>(a)</sup>	USD	3.750%	15/02/2031	366,141	0.02
	Sinclair Television Group, Inc. (a)	USD	5.125%	15/02/2027	320,258	0.07
	Sirius XM Radio, Inc. <sup>(a)</sup>	USD	3.125%	01/09/2026	9,345	0.00
1,623,000	Sirius XM Radio, Inc. <sup>(a)</sup>	USD	3.875%	01/09/2031	1,296,956	0.27
	Sitio Royalties Operating Partnership LP / Sitio Finance Corp. (a)	USD	7.875%	01/11/2028	692,653	0.15
	Six Flags Entertainment Corp. (a)	USD	5.500%	15/04/2027	244,274	0.05
	Solventum Corp. (a)	USD	5.600%	23/03/2034	976,642	0.20
	Sonic Automotive, Inc. <sup>(a)</sup>	USD	4.625%	15/11/2029	316,184	0.07
	Sonic Automotive, Inc. <sup>(a)</sup>	USD	4.875%	15/11/2031	356,151	0.07
	Specialty Building Products Holdings LLC / SBP Finance Corp. (a) Spectrum Brands, Inc. (a)	USD USD	6.375% 3.875%	30/09/2026 15/03/2031	133,193 286,524	0.03 0.06
	Spirit AeroSystems, Inc. (a)	USD	9.375%	30/11/2029	59,096	0.00
	Spirit AeroSystems, Inc. (a)	USD	9.750%	15/11/2030	465,260	0.10
	SRS Distribution, Inc. (a)	USD	4.625%	01/07/2028	471,326	0.10
561,000	SRS Distribution, Inc. (a)	USD	6.125%	01/07/2029	570,756	0.12
	SS&C Technologies, Inc. <sup>(a)</sup>	USD	6.500%	01/06/2032	596,595	0.13
	Standard Industries, Inc. (a)	USD	4.375%	15/07/2030	129,478	0.03
	Standard Industries, Inc. (a)	USD	3.375%	15/01/2031	1,076,002	0.23
	Station Casinos LLC <sup>(a)</sup>	USD	4.500%	15/02/2028	78,292	0.02
	StoneX Group, Inc. (a)	USD	7.875%	01/03/2031	281,834	0.06
	Suburban Propane Partners LP / Suburban Energy Finance Corp. (a) Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD USD	5.000% 7.375%	01/06/2031 15/02/2029	152,920 280,818	0.03 0.06
	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD	6.000%	01/09/2031	768,635	0.16
	Tempur Sealy International, Inc. <sup>(a)</sup>	USD	3.875%	15/10/2031	399,732	0.08
	TransDigm, Inc. <sup>(a)</sup>	USD	6.750%	15/08/2028	307,986	0.06
15,000	TransDigm, Inc. <sup>(a)</sup>	USD	7.125%	01/12/2031	15,400	0.00
	Travel & Leisure Co. <sup>(a)</sup>	USD	6.625%	31/07/2026	21,122	0.00
	Travel & Leisure Co. <sup>(a)</sup>	USD	4.500%	01/12/2029	979,810	0.21
	TTM Technologies, Inc. <sup>(a)</sup>	USD	4.000%	01/03/2029	469,660	0.10
	Uber Technologies, Inc. (a)	USD	6.250%	15/01/2028	247,516	0.05
	Uber Technologies, Inc. <sup>(a)</sup> United Airlines, Inc. <sup>(a)</sup>	USD	4.500%	15/08/2029	1,052,025	0.22
	US Foods, Inc. (a)	USD USD	4.625%	15/04/2029 01/06/2030	166,271 542,664	0.03 0.11
	USA Compression Partners LP / USA Compression Finance Corp. (a)	USD	4.625% 7.125%	15/03/2029	351,113	0.11
	USI, Inc. <sup>(a)</sup>	USD	7.500%	15/01/2032	180,886	0.07
.00,000		- 00	000,0		. 50,000	0.04
800,000	Venture Global Calcasieu Pass LLC <sup>(a)</sup>	USD	4.125%	15/08/2031	706,320	0.15

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
United States - (0	Continued)					
	Venture Global LNG, Inc. <sup>(a)</sup>	USD	9.500%	01/02/2029	471,618	0.10
	Vertiv Group Corp. <sup>(a)</sup>	USD	4.125%	15/11/2028	440,311	0.09
	VICI Properties LP / VICI Note Co., Inc. (a)	USD	4.625%	15/06/2025	34,543	0.01
	Vistra Operations Co. LLC <sup>(a)</sup>	USD	4.375%	01/05/2029	854,404	0.18
	VT Topco, Inc. <sup>(a)</sup>	USD	8.500%	15/08/2030	903,259	0.19
	Wand NewCo 3, Inc. <sup>(a)</sup> Waste Pro USA, Inc. <sup>(a)</sup>	USD USD	7.625%	30/01/2032	463,682	0.10 0.10
	WESCO Distribution, Inc. (a)	USD	5.500% 6.375%	15/02/2026 20/11/2025	482,831 155,600	0.10
	WESCO Distribution, Inc. <sup>(a)</sup>	USD	6.625%	01/06/2026	115,863	0.03
	WESCO Distribution, Inc. <sup>(a)</sup>	USD	7.250%	15/06/2028	47,906	0.01
	WR Grace Holdings LLC <sup>(a)</sup>	USD	4.875%	15/06/2027	124,043	0.03
	WR Grace Holdings LLC <sup>(a)</sup>	USD	5.625%	15/08/2029	570,431	0.12
402,000	Xerox Holdings Corp. (a)	USD	5.500%	15/08/2028	353,583	0.07
	XPO Escrow Sub LLC <sup>(a)</sup>	USD	7.500%	15/11/2027	283,448	0.06
210,000	XPO, Inc. <sup>(a)</sup>	USD	7.125%	01/02/2032	214,202	0.04
311,000	ZoomInfo Technologies LLC / ZoomInfo Finance Corp. (a)	USD	3.875%	01/02/2029	277,117	0.06
		-			91,258,673	19.14
TOTAL BONDS						
(cost USD 114,77	75,792)				106,669,896	22.37
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Common Stock	s – 0.02%					
United States 3,746	Delphi Financial Group, Inc.				89,904	0.02
TOTAL COMMON					22.224	
(cost USD 83,348	<u> </u>				89,904	0.02
(cost USD 114,85	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 59,140)				106,759,800	22.39
						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Other Transfera	able Securities					
Bonds - 1.45%						
Cayman Islands						
	Transocean, Inc. (a)	USD	8.750%	15/02/2030	51,652	0.01
United States						
	Beacon Roofing Supply, Inc. <sup>(a)</sup>	USD	4.125%	15/05/2029	457,535	
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (a)		7.12070			0.10
		HSD	5 875%	15/08/2027		0.10
	Glencore Funding LLC <sup>(a)</sup>	USD USD	5.875% 2.850%	15/08/2027 27/04/2031	978,162	0.20
20,000	Glencore Funding LLC <sup>(a)</sup> Graphic Packaging International LLC <sup>(a)</sup>	USD	2.850%	27/04/2031	978,162 909,328	0.20 0.19
	Glencore Funding LLC <sup>(a)</sup> Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup>				978,162	0.20
1,040,000	Graphic Packaging International LLC <sup>(a)</sup>	USD USD	2.850% 3.500%	27/04/2031 15/03/2028	978,162 909,328 18,329	0.20 0.19 0.00
1,040,000 590,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup>	USD USD USD	2.850% 3.500% 5.000%	27/04/2031 15/03/2028 15/08/2028	978,162 909,328 18,329 957,091	0.20 0.19 0.00 0.20
1,040,000 590,000 1,255,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup> Kodiak Gas Services LLC <sup>(a)</sup>	USD USD USD USD	2.850% 3.500% 5.000% 7.250%	27/04/2031 15/03/2028 15/08/2028 07/03/2028	978,162 909,328 18,329 957,091 599,204	0.20 0.19 0.00 0.20 0.13
1,040,000 590,000 1,255,000 947,000 800,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup> Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. <sup>(a)</sup> Playtika Holding Corp. <sup>(a)</sup> Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. <sup>(a)</sup>	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216	0.20 0.19 0.00 0.20 0.13 0.22
1,040,000 590,000 1,255,000 947,000 800,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup> Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. <sup>(a)</sup> Playtika Holding Corp. <sup>(a)</sup>	USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680	0.20 0.19 0.00 0.20 0.13 0.22 0.18
1,040,000 590,000 1,255,000 947,000 800,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup> Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. <sup>(a)</sup> Playtika Holding Corp. <sup>(a)</sup> Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. <sup>(a)</sup>	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14
1,040,000 590,000 1,255,000 947,000 800,000	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. <sup>(a)</sup> Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. <sup>(a)</sup> Playtika Holding Corp. <sup>(a)</sup> Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. <sup>(a)</sup> Summit Midstream Holdings LLC / Summit Midstream Finance Corp. <sup>(a)</sup>	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648,	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 7,648,	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  032)  TRANSFERABLE SECURITIES 032)	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 7,648,	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  1032)  TRANSFERABLE SECURITIES 1032)  TO FINVESTMENTS EXCLUDING DERIVATIVES	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 7,648,	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  032)  TRANSFERABLE SECURITIES 032)  OF INVESTMENTS EXCLUDING DERIVATIVES 03,137)	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44
1,040,000 590,000 1,255,000 947,000 800,000 373,000  TOTAL BONDS (cost USD 7,648, MARKET VALUE (cost USD 432,80  Futures Contract	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  032)  TRANSFERABLE SECURITIES 032)  OF INVESTMENTS EXCLUDING DERIVATIVES 03,137)	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033 15/10/2026	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 1.44 1.45 1.45 88.83
1,040,000 590,000 1,255,000 947,000 800,000 373,000  TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 7,648, MARKET VALUE (cost USD 432,80	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  1032)  TRANSFERABLE SECURITIES 1032)  TOF INVESTMENTS EXCLUDING DERIVATIVES 103,137)  cts – 0.16%	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033 15/10/2026	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006 Unrealised Gain	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44 1.45 88.83 % of Shareholders'
1,040,000 590,000 1,255,000 947,000 800,000 373,000  TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 432,80  Futures Contract Number of	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  032)  TRANSFERABLE SECURITIES 032)  OF INVESTMENTS EXCLUDING DERIVATIVES 03,137)	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033 15/10/2026	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 1.45 1.45 88.83
1,040,000 590,000 1,255,000 947,000 800,000 373,000  TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 432,80  Futures Contract Number of Contracts Sc	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  1032)  TRANSFERABLE SECURITIES 1032)  OF INVESTMENTS EXCLUDING DERIVATIVES 103,137)  cts = 0.16%  ecurity Description UR	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000% 12.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033 15/10/2026	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006 Unrealised Gain USD	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44  1.45  88.83  % of Shareholders' Equity
1,040,000 590,000 1,255,000 947,000 800,000 373,000  TOTAL BONDS (cost USD 7,648, TOTAL OTHER T (cost USD 7,648, MARKET VALUE (cost USD 432,80  Futures Contracts Number of Contracts Sc	Graphic Packaging International LLC <sup>(a)</sup> Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC <sup>(a)</sup> Penn Entertainment, Inc. (a) Playtika Holding Corp. (a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (a) Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)  1032)  TRANSFERABLE SECURITIES 1032)  GOF INVESTMENTS EXCLUDING DERIVATIVES 103,137)  cts - 0.16%  security Description	USD USD USD USD USD USD USD	2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029 15/10/2033 15/10/2026	978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006 Unrealised Gain	0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44 1.45 88.83

Futures Con	ntracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	EUR – (Continued)						
328	Euro STOXX 50 Index Futures			Long	17,827,908	139,088	0.03
29				Long	3,317,181	1,935	0.00
44	German Federal Republic Bon	nds 5Y Futures 06/09/2024		Long	5,519,547	4,304	0.00
					28,403,944	152,250	0.03
39	GBP FTSE 100 Index Futures 21/06	6/2024		Long	4,117,411	231,700	0.05
11	JPY TOPIX Index Futures 13/06/20	024		Long	1,946,070	16,019	0.00
	USD						
17				Long	4,465,475	32,036	0.01
	E-Mini S&P 500 Index Futures			Long	71,447,600	919,684	0.19
	US Treasury Notes 2YR Futur			Long	14,668,312	1,319	0.00
, ,	US Treasury Notes 5YR Futur			Short	(20,641,055)	3,551	0.00
(45)	US Treasury Ultra Long Notes	10YR Futures 19/09/2024		Short	(5,048,437)	4,761	0.00
					64,891,895	961,351	0.20
UNREALISED	GAIN ON FUTURES CONT	RACTS				1,361,320	0.28
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
44	CAD	10VD February 40/00/0004		Lann	000 074	(4.050)	(0.00)
11	Canadian Government Bond 1	10YR Futures 18/09/2024		Long	960,871	(1,856)	(0.00)
19		nds 10YR Futures 06/06/2024	1	Long	2,672,543	(60,298)	(0.02)
30	STOXX Europe 600 Utilities In			Long	618,690	(5,380)	(0.00)
					3,291,233	(65,678)	(0.02)
14	GBP UK Long Gilt Bond Futures 26	:///9/2024		Long	1,720,501	(17,682)	(0.00)
	JPY	700/2024		Long	1,720,001	(17,002)	(0.00)
25		6/2024		Long	6,141,303	(193,955)	(0.04)
29	USD E-Mini S&P 500 Index Futures	24/06/2024		Long	3,571,930	(41,480)	(0.01)
				-			
	US Treasury Long Bond Futur			Long	3,256,750	(17,966)	(0.00)
	US Treasury Notes 10YR Futu			Long	62,067,656	(78,429)	(0.02)
, ,	US Treasury Notes 10YR Futu			Short	(17,966,953)	(13,769)	(0.00)
80	, ,			Long	9,822,500	(91,494)	(0.02)
44	US Treasury Ultra Long Bond	Futures 19/09/2024		Long	5,402,375	(50,675)	(0.01)
					66,154,258	(293,813)	(0.06)
	LOSS ON FUTURES CON					(572,984)	(0.12)
Forward Cui	rrency Contracts – (0.28%	0)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
AUD	47,279,000	USD	31,293,760		20/06/2024	234,506	0.06
USD	1,795,328	CHF	1,560,000		20/06/2024	62,993	0.01
USD	2,225,282	CNH	16,059,000		20/06/2024	10,463	0.00
GBP	3,027,821	USD	3,844,225		02/07/2024	19,058	0.00
USD	2,860,954	SGD	3,839,640		05/07/2024	12,842	0.00
USD	1,965,216	TWD	63,175,000		15/07/2024	18,570	0.01
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS				358,432	0.08
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
CAD	538,000	USD	395,880		20/06/2024	(1,164)	(0.00)
CNH	87,533,000	USD	12,233,619		20/06/2024	(161,279)	(0.03)
EUR	61,568,106	USD	67,378,020		20/06/2024	(417,240)	(0.09)
GBP	6,308,854	USD	8,049,633		20/06/2024	(466)	(0.00)

						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Matu D	rity Loss ate USD	Shareholders Equity
JPY	201,000,000	USD	1,381,739		20/06/2	024 (95,801)	(0.02)
SGD	80,064,000	USD	59,759,650		20/06/2	,	(0.09
USD	3,666,734	AUD	5,582,000		20/06/2		(0.02)
USD	7,306	CAD	10,000		20/06/2	, ,	(0.00
USD	2,412,639	EUR	2,261,000		20/06/2	, , ,	(0.01
USD	2,334,970	GBP	1,850,000		20/06/2	, , ,	(0.00
USD	4,221,037	SGD	5,699,000		20/06/2		(0.00
USD	13,639,908	GBP	10,803,818		02/07/2 05/07/2	,	(0.03
SGD USD	1,945,419	USD AUD	1,447,694		25/07/2	,	(0.00
USD	5,555,671 3,231,433	JPY	8,481,565 503,035,234		29/07/2	, ,	(0.02
USD	23,575,179	EUR	21,816,673		30/07/2	( ' '	(0.00
USD	2,982,815	CHF	2,685,650		19/08/2	( , ,	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	rs			(1,698,373)	(0.36)
Options – (0.03%)							
					Unrealised Gain/(Loss)	Market Value	% of Shareholders
Holdings	Security Description		Maturity Date	Strike Price	USD	USD	Equity
	Written Options EUR						
(650)	Call DJ EURO STOX	X 50 Index	Expires 31/05/2024	Strike 4,975.00	24,172	(2,472)	(0.00)
(1,260)	Call DJ EURO STOX		Expires 07/06/2024	Strike 5,175.00	25,289	(822)	(0.00)
(1,270)	Call DJ EURO STOX		Expires 21/06/2024	Strike 5,125.00	(5,279)	(18,082)	(0.00)
(1,260)	Call DJ EURO STOX	X 50 W2 Index	Expires 14/06/2024	Strike 5,150.00	30,183	(5,204)	(0.00)
					74,365	(26,580)	(0.00)
(500)	GBP Call FTSE 100 Index		Funitary 24/06/2024	Shrika 0 SEO OO	40.740	(2.207)	(0.00)
(590)	JPY		Expires 21/06/2024	Strike 8,650.00	18,742	(3,387)	(0.00)
(40,000)	Call NIKKEI 225 Inde	ex	Expires 14/06/2024	Strike 39,500.00	59,184	(28,082)	(0.01)
(4.000)	USD		Fundament 05/00/0004	Otalia 5 000 00	00.007	(00,000)	(0.04)
(4,600)	Call S&P 500 Index		Expires 05/06/2024	Strike 5,300.00	83,097	(23,000)	(0.01)
(1,500)	Call S&P 500 Index		Expires 12/06/2024	Strike 5,350.00	42,620	(13,500)	(0.00)
(4,400)	Call S&P 500 Index		Expires 18/06/2024	Strike 5,425.00	79,109	(14,520)	(0.00)
(4,400)	Call S&P 500 Index		Expires 26/06/2024	Strike 5,410.00	31,100	(38,060)	(0.01)
					235,926	(89,080)	(0.02)
TOTAL WRITTEN C (cost USD (535,345						(147,129)	(0.03)
TOTAL OPTIONS (cost USD (535,345	5))					(147,129)	(0.03)
MARKET VALUE O	F INVESTMENTS						
(cost USD 432,267,	792)					422,858,272	88.68
OTHER ASSETS A						53,973,511	11.32
SHAREHOLDERS'	EQUITY					476,831,783	100.00
TOTAL INVESTME	NTS					Market Value USD	% of Shareholders Equity
	ding derivatives (cost USD	432,803,137)				423,557,006	88.83
Unrealised gain on futu						1,361,320	0.28
Unrealised loss on futur						(572,984)	(0.12
Unrealised gain on forw						358,432	0.08
Unrealised loss on forw		15//				(1,698,373)	(0.36)
	options (cost USD (535,34	10))				(147,129)	(0.03)
Other Assets and Liabil	inco					53,973,511	11.32

476,831,783

100.00

Shareholders' Equity

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Bank of America NA, Deutsche Bank AG and Morgan Stanley & Co. LLC.

The counterparty for options contracts was Morgan Stanley & Co., Inc.

(a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Bonds – 83.94% Angola 970,000	curities admitted to an official exchange listing		Interest Rate	Maturity Date	USD	Equity
Bonds – 83.94% Angola 970,000						
970,000	Ç Ç					
	Angola Government International Bond	USD	8.250%	09/05/2028	917.678	0.67
680,000	Angola Government International Bond	USD	9.375%	08/05/2048	583,406	0.43
		_			1,501,084	1.10
Azerbaijan		1100	0.5000/	0.1/00/0000	1 000 540	
2,360,000 A	Azerbaijan International Bond	USD	3.500%	01/09/2032	1,996,548	1.46
	Benin Government International Bond	USD	7.960%	15/07/2031	188,096	0.14
500,000	Benin Government International Bond	EUR _	4.875%	19/01/2032	462,085	0.34
					650,181	0.48
1 040 000	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	997,360	0.73
Brazil	rengizonevion i mance co. international ctu.	030	2.023 /6	13/00/2023	337,300	0.73
	Brazil Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	6,624,671	4.86
Cayman Islands						
	IHS Holding Ltd. Modern Land China Co. Ltd.	USD USD	5.625% 11.000%	29/11/2026 30/12/2026	931,172 2,540	0.69 0.00
		-			933,712	0.69
Chile						
,	Banco del Estado de Chile	USD	7.950%	Perp.	875,938	0.64
3,369,501,900	Bonos de la Tesoreria de la Republica	CLP -	1.500%	01/03/2026	3,640,772	2.67
					4,516,710	3.31
Colombia 1.000.000	Banco Davivienda SA	USD	6.650%	Perp.	691,820	0.51
	Banco de Bogota SA	USD	6.250%	12/05/2026	1,329,327	0.97
	Colombian TES—Series B	COP	7.500%	26/08/2026	4,956,785	3.64
2,570,000	Ecopetrol SA	USD -	4.625%	02/11/2031	2,090,669	1.53
					9,068,601	6.65
Costa Rica 700.000	Costa Rica Government International Bond	USD	6.125%	19/02/2031	705,201	0.52
	Costa Rica Government International Bond	USD	6.550%	03/04/2034	925,758	0.68
	Costa Rica Government International Bond	USD	7.158%	12/03/2045	698,475	0.51
440,000	Costa Rica Government International Bond	USD -	7.300%	13/11/2054	462,656	0.34
					2,792,090	2.05
Dominican Republi 1.540.000	ic Dominican Republic International Bond	USD	5.950%	25/01/2027	1,533,909	1.13
	Dominican Republic International Bond	USD	4.875%	23/09/2032	179,605	0.13
		<del>-</del>			1,713,514	1.26
Ecuador		1100	0.0000/	04/07/0000	100.005	0.44
	Ecuador Government International Bond Ecuador Government International Bond	USD USD	0.000% 6.000%	31/07/2030 31/07/2030	193,385 291,325	0.14 0.21
	Ecuador Government International Bond	USD	3.500%	31/07/2035	172,425	0.13
		-			657,135	0.48
El Salvador						
	El Salvador Government International Bond	USD	6.375%	18/01/2027	10,566	0.01
	El Salvador Government International Bond El Salvador Government International Bond	USD USD	8.625%	28/02/2029	87,300 101,725	0.06
	El Salvador Government International Bond El Salvador Government International Bond	USD	8.250% 7.625%	10/04/2032 01/02/2041	101,725 406,800	0.08 0.30
		-			606,391	0.45
Ghana						
	Ghana Government International Bond	USD	7.875%	26/03/2027	518,605	0.38
Guatemala 1.490.000	Banco Industrial SA	USD	4.875%	29/01/2031	1,435,421	1.05
	Guatemala Government Bond	USD	4.900%	01/06/2030	1,325,212	0.97
620,000	Guatemala Government Bond	USD	6.125%	01/06/2050	563,918	0.42
		_			3,324,551	2.44

		_			Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Con	tinued)					
Hungary 319.120.00	0 Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	773,166	0.57
	0 Hungary Government Bond—Series 33/A	HUF	2.250%	20/04/2033	679,650	0.50
260,00	Hungary Government International Bond	USD	5.250%	16/06/2029	254,761	0.19
350,00	Hungary Government International Bond	USD	5.500%	16/06/2034	338,777	0.25
	Hungary Government International Bond	USD	5.500%	26/03/2036	372,959	0.27
	0 Hungary Government International Bond	USD	3.125%	21/09/2051	125,230	0.09
	0 OTP Bank Nyrt 0 OTP Bank Nyrt	EUR EUR	5.000% 2.875%	31/01/2029 15/07/2029	697,031	0.51 0.49
620,00	O OTE BAIR NYTE	EUR -	2.015%	15/07/2029	671,614	
					3,913,188	2.87
India 752,40	0 JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	658,042	0.48
Iraq					<u> </u>	
•	0 Iraq International Bond	USD	5.800%	15/01/2028	657,473	0.48
Ireland	(2)					
	O Alfa Bank AO / Alfa Bond Issuance PLC <sup>(a)</sup>	USD	5.950%	15/04/2030	0	0.00
1,080,00	0 Credit Bank of Moscow / CBOM Finance PLC <sup>(a)</sup>	USD -	7.500%	05/10/2027	0	0.00
					0	0.00
1 200 00	0 Bank Leumi Le-Israel BM <sup>(b)</sup>	USD	3.275%	29/01/2031	1,117,500	0.82
	O DATK LEGITII LE-ISTAEL DIVI	03D	3.21376	29/01/2031	1,117,300	0.02
Ivory Coast 100,00	0 Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	92,624	0.07
	0 Ivory Coast Government International Bond	USD	7.625%	30/01/2033	461,615	0.34
620,00	0 Ivory Coast Government International Bond	USD	8.250%	30/01/2037	605,715	0.44
250,000	0 Ivory Coast Government International Bond	EUR -	6.625%	22/03/2048	216,905	0.16
					1,376,859	1.01
Luxembourg	0.00	1100	5.4000/	45/00/0004	1 100 000	4.05
	6 Guara Norte SARL	USD	5.198%	15/06/2034	1,432,300	1.05
Mauritius 250,00	0 India Airport Infrastructure	USD	6.250%	25/10/2025	249,096	0.18
Mexico						
200,00	Banco Mercantil del Norte SA	USD	8.375%	Perp.	202,360	0.15
	Banco Mercantil del Norte SA	USD	6.750%	Perp.	867,368	0.64
	0 BBVA Bancomer SA	USD	5.125%	18/01/2033	807,012	0.59
	0 BBVA Bancomer SA	USD	8.450%	29/06/2038	610,873	0.45
	0 Cemex SAB de CV	USD	5.125%	Perp.	318,763	0.23
	0 Cemex SAB de CV	USD	9.125%	Perp.	1,090,760	0.80
	0 CIBANCO SA Institucion de Banca Multiple Trust CIB	USD USD	4.375% 3.614%	22/07/2031 20/04/2032	1,519,961	1.12 1.13
	0 GCC SAB de CV 0 Mexico City Airport Trust	USD	4.250%	31/10/2026	1,544,211 463,481	0.34
600,00	· ·	USD	3.875%	30/04/2028	563,832	0.41
	Mexico City Airport Trust     Mexico City Airport Trust	USD	5.500%	31/07/2047	188,306	0.14
96,00		USD	6.490%	23/01/2027	91,427	0.07
	0 Petroleos Mexicanos	USD	6.500%	13/03/2027	195,164	0.14
1,220,00	0 Petroleos Mexicanos	USD	6.375%	23/01/2045	807,579	0.59
					9,271,097	6.80
Morocco						
	0 Morocco Government International Bond	USD	2.375%	15/12/2027	177,325	0.13
	Morocco Government International Bond     Morocco Government International Bond	USD USD	3.000% 6.500%	15/12/2032	640,136	0.47
220,00	0 Morocco Government International Bond	- 09D	0.500%	08/09/2033	224,994	0.16
					1,042,455	0.76
Netherlands 690.00	0 Braskem Netherlands Finance BV	USD	8.500%	23/01/2081	688,744	0.50
	0 First Bank of Nigeria Ltd. / FBN Finance Co. BV	USD	8.625%	27/10/2025	200,131	0.15
	0 IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	194,871	0.14
	5 Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	1,297,761	0.95
	4 MV24 Capital BV	USD	6.748%	01/06/2034	981,807	0.72
	0 Prosus NV	USD	3.257%	28/06/2028	1,916,200	1.41
	0 Prosus NV	USD	3.680%	21/01/2030	280,195	0.21
	0 Prosus NV	EUR	2.031%	03/08/2032	87,956	0.06
,						

Position	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
1.530,000 Access Blank Pi-C	Bonds – (Contir	nued)					
\$1,000   No. Speed Covernment International Good   USD   \$6,500%   2811/0207   721,746   0.50   730,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.316,000   0.50   0.30   0.50   0.		Access Bank PI C	LISD	6 125%	21/09/2026	1 /16/ 317	1.07
Position							0.53
Norway   1970.00   DNO ASA <sup>M</sup>		-					0.49
Norway   Stratum   Strat			USD				0.97
B70,000   NO ASA  ^S   USD   7,875%   0909/2026   694,177   0.65   470,000   NO ASA   USD   0,250%   0,406/2029   671,058   0.33   0.						4,176,682	3.06
A		7.1.2 . 2.2 (b)					
Orana         1,930,000         Oman Government International Bond         USD         5,625%         1701/2028         1,927/472         1.45           Pakistan         2,000,000         Pakistan Government International Bond         USD         6,875%         0,912/2027         175,280         0.15           Pakistan         381,000         Pakistan Government International Bond         USD         6,875%         0,912/2027         175,280         0.17           381,000         Pakistan Government International Bond         USD         7,375%         0,904/2031         312,40         0.22           Panama         2         1,000         Pakistan Government International Bond         USD         4,000%         1108/2041         156,276         0.11           760,000         Aeropureto Internacional de Tocumen SA         USD         4,000%         1108/2041         156,276         0.11           1,650,372         ASS Panama Generation Hodings SRL         USD         5,125%         1108/2041         156,276         0.11           Paraguay         Cargany Government International Bond         USD         2,739%         2901/10333         268,086         3,540         4,000         166,000         2,739%         2901/10333         268,086         0,22         2,24,919	470,000	DNO ASA	USD -	9.250%	04/00/2029		
1930,000 Oman Government International Bond VSD 6.50% 17/01/2028 1927/472 1.47 7.44 7.40 0.00 Oman Government International Bond VSD 6.500% 8003/2047 728.4962 0.5	0					1,335,185	0.98
Pakistan		Oman Government International Bond	USD	5.625%	17/01/2028	1,927,472	1.41
Pakistan	740,000	Oman Government International Bond	USD	6.500%	08/03/2047	729,492	0.54
Paragusy						2,656,964	1.95
Panama			1100	0.0750/	05/40/0007	475.050	0.40
Panama	,						0.13
Panama			_				0.36
T80,000	Panama					. ,	
1,650,374   AES Panama Generation Holdings SRL   USD   4.375%   31/05/2030   1,415,196   1.0-	210,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	156,276	0.11
Paraguay		·					0.41
Paraguay   860,000   Paraguay Government International Bond   USD   2,739%   29/01/2033   692,068   0.55   318,000   Paraguay Government International Bond   USD   3,849%   28/06/2033   276,345   0.20   840,000   Paraguay Government International Bond   USD   6,100%   11/08/2044   800,432   0.55   840,000   Paraguay Government International Bond   USD   5,600%   13/03/2048   899,510   0.25   \$520,000   Paraguay Government International Bond   USD   5,600%   13/03/2048   899,510   0.25   \$520,000   Paraguay Government International Bond   USD   5,400%   30/03/2050   448,203   0.33   1,370,000   Telefonica Celular del Paraguay SA   USD   5,875%   15/04/2077   1,341,552   0.99	1,650,374	AES Panama Generation Holdings SRL	USD -	4.375%	31/05/2030	1,415,196	1.04
B80,000   Paraguay Government International Bond   USD   2.739%   2901/2033   692,068   0.57						2,124,919	1.56
318,000   Paraguay Government International Bond   USD   3,849%   28/06/2033   276,345   0.22		Paraguay Government International Rond	LISD	2 730%	29/01/2033	692.068	0.51
## ## ## ## ## ## ## ## ## ## ## ## ##							0.20
\$20,000   Paraguay Government International Bond   USD   \$.400%   30/03/2050   448,203   0.33   0.370,000   Telefonica Celular del Paraguay SA   USD   \$.875%   15/04/2027   1,341,552   0.98		- ·	USD	6.100%	11/08/2044		0.59
1,370,000   Telefonica Celular del Paraguay SA	440,000	Paraguay Government International Bond	USD	5.600%	13/03/2048	389,510	0.29
Peru		- ·					0.33
Peru	1,370,000	Telefonica Celular del Paraguay SA	USD -	5.875%	15/04/2027	1,341,552	
1,490,000						3,948,110	2.90
A,710,000   Peru Government Bond		Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	1.604.998	1.18
2,060,000   SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA							0.92
Romania	3,857,000	Peru Government International Bond	PEN	6.350%	12/08/2028	1,053,293	0.77
Romania	2,060,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD _	3.500%	02/08/2028	1,781,838	1.31
600,000   Banca Transilvania SA   EUR   8.875%   27/04/2027   689,607   0.50						5,698,349	4.18
630,000   Banca Transilvania SA   EUR   7.250%   07/12/2028   713,816   0.52		Panea Transilvania SA	ELID	0 0750/	27/04/2027	690 607	0.51
A60,000   Romania Government International Bond   EUR   2.124%   16/07/2031   409,355   0.30     270,000   Romania Government International Bond   EUR   2.625%   02/12/2040   195,756   0.14     450,000   Romania Government International Bond   USD   4.000%   14/02/2051   311,267   0.23							
A50,000   Romania Government International Bond   USD   A.000%   14/02/2051   311,267   0.23							0.30
Serbia   420,000   Serbia International Bond   EUR   3.125%   15/05/2027   439,457   0.33	270,000	Romania Government International Bond		2.625%	02/12/2040	195,756	0.14
Serbia   420,000   Serbia International Bond   EUR   3.125%   15/05/2027   439,457   0.33	450,000	Romania Government International Bond	USD -	4.000%	14/02/2051		0.23
420,000   Serbia International Bond   EUR   3.125%   15/05/2027   439,457   0.33						2,319,801	1.70
1,160,000       Serbia International Bond       USD       6.250%       26/05/2028       1,175,132       0.86         100,000       Serbia International Bond       EUR       1.000%       23/09/2028       92,520       0.00         100,000       Serbia International Bond       EUR       1.650%       29/04/2030       82,112       0.06         490,000       Serbia International Bond       USD       2.125%       01/12/2030       835,868       0.6         490,000       Serbia International Bond       USD       6.500%       26/09/2033       493,724       0.36         220,000       Serbia International Bond       EUR       2.050%       23/09/2036       170,736       0.13         3,289,549       2.4*     South Africa  740,000 Absa Group Ltd.  USD  6.375% Perp. 718,370 O.55 1,140,000 Eskom Holdings SOC Ltd. USD 3.625% 23/09/2026 1,059,630 O.76 1,048,800 O.77 1,048,800 O.77 1,420,000 Transnet SOC Ltd. USD 8.250% 06/02/2028 1,409,108 1.03		Serbia International Bond	EUR	3.125%	15/05/2027	439.457	0.32
100,000   Serbia International Bond   EUR   1.650%   29/04/2030   82,112   0.00     1,050,000   Serbia International Bond   USD   2.125%   01/12/2030   835,868   0.6     490,000   Serbia International Bond   USD   6.500%   26/09/2033   493,724   0.3     220,000   Serbia International Bond   EUR   2.050%   23/09/2036   170,736   0.13     3,289,549   2.4     South Africa   T40,000   Absa Group Ltd.   USD   6.375%   Perp.   718,370   0.53     1,140,000   Bidvest Group Ltd.   USD   3.625%   23/09/2026   1,059,630   0.74     1,140,000   Eskom Holdings SOC Ltd.   USD   4.314%   23/07/2027   1,048,800   0.75     1,420,000   Transnet SOC Ltd.   USD   8.250%   06/02/2028   1,409,108   1.03     1,000   1,000   1,000   1,000   1,000     1,420,000   Transnet SOC Ltd.   USD   8.250%   06/02/2028   1,409,108   1.03     1,000   1,000   1,400   1,000   1,000     1,000   1,000   1,000   1,000     1,000   1,000   1,000   1,000     1,000   1,000   1,000     1,000   1,000   1,000     1,000   1,000   1,000     1,000   1,000   1,000     1,000   1,000   1,000     1,000   1,000   1,000     1,000	1,160,000	Serbia International Bond					0.86
1,050,000   Serbia International Bond   USD   2.125%   01/12/2030   835,868   0.60   490,000   Serbia International Bond   USD   6.500%   26/09/2033   493,724   0.34   220,000   Serbia International Bond   EUR   2.050%   23/09/2036   170,736   0.13   0.13   0.13   0.14   0.15   0							0.07
490,000 Serbia International Bond 220,000       Serbia International Bond Serbia International Bond       USD EUR       6.500% 26/09/2033 493,724 0.36 23/09/2036 170,736 0.11       0.11         South Africa         740,000 Absa Group Ltd.       USD 6.375% Perp. 718,370 0.51       0.15         1,140,000 Bidvest Group Ltd.       USD 3.625% 23/09/2026 1,059,630 0.76       0.76         1,140,000 Eskom Holdings SOC Ltd.       USD 4.314% 23/07/2027 1,048,800 0.77       0.77         1,420,000 Transnet SOC Ltd.       USD 8.250% 06/02/2028 1,409,108 1.03       1.03							0.06
220,000         Serbia International Bond         EUR         2.050%         23/09/2036         170,736         0.13           South Africa           740,000         Absa Group Ltd.         USD         6.375%         Perp.         718,370         0.53           1,140,000         Bidvest Group Ltd.         USD         3.625%         23/09/2026         1,059,630         0.78           1,140,000         Eskom Holdings SOC Ltd.         USD         4.314%         23/07/2027         1,048,800         0.77           1,420,000         Transnet SOC Ltd.         USD         8.250%         06/02/2028         1,409,108         1.03							
South Africa         740,000       Absa Group Ltd.       USD       6.375%       Perp.       718,370       0.55         1,140,000       Bidvest Group Ltd.       USD       3.625%       23/09/2026       1,059,630       0.75         1,140,000       Eskom Holdings SOC Ltd.       USD       4.314%       23/07/2027       1,048,800       0.75         1,420,000       Transnet SOC Ltd.       USD       8.250%       06/02/2028       1,409,108       1.05							0.36
740,000         Absa Group Ltd.         USD         6.375%         Perp.         718,370         0.57           1,140,000         Bidvest Group Ltd.         USD         3.625%         23/09/2026         1,059,630         0.71           1,140,000         Eskom Holdings SOC Ltd.         USD         4.314%         23/07/2027         1,048,800         0.77           1,420,000         Transnet SOC Ltd.         USD         8.250%         06/02/2028         1,409,108         1.03			_			3,289,549	2.41
1,140,000       Bidvest Group Ltd.       USD       3.625%       23/09/2026       1,059,630       0.78         1,140,000       Eskom Holdings SOC Ltd.       USD       4.314%       23/07/2027       1,048,800       0.77         1,420,000       Transnet SOC Ltd.       USD       8.250%       06/02/2028       1,409,108       1.03	South Africa						
1,140,000     Eskom Holdings SOC Ltd.     USD     4,314%     23/07/2027     1,048,800     0.77       1,420,000     Transnet SOC Ltd.     USD     8.250%     06/02/2028     1,409,108     1.03		•					0.53
1,420,000 Transnet SOC Ltd. USD 8.250% 06/02/2028 1,409,108 1.03		•					0.78
		•					0.77
4,235,908 3.1	1,420,000	manoniol 000 Eta.	- 035	0.230 /6	00/02/2020		
						4,235,908	3.11

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Conti				matanty zato		
Spain						
285,711	International Airport Finance SA	USD	12.000%	15/03/2033	304,282	0.22
Supranationals	African Export-Import Bank	USD	2.634%	17/05/2026	374,696	0.28
	African Export-Import Bank African Export-Import Bank	USD	3.798%	17/05/2020	460,442	0.34
	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean		2.1.22,0	,	,	
00 000 000	Telecom Partners	USD	4.050%	27/04/2026	1,175,549	0.86
	European Bank for Reconstruction & Development International Bank for Reconstruction & Development	INR INR	6.300% 6.850%	26/10/2027 24/04/2028	1,089,922 1,092,708	0.80 0.80
02,000,000	mornational Bank for Reconstitution a Bevelopment	-	0.00070	24/04/2020		
					4,193,317	3.08
Turkey 990 000	Coca-Cola Icecek AS	USD	4.215%	19/09/2024	983,976	0.72
,	Coca-Cola Icecek AS	USD	4.500%	24/05/2028	857,460	0.63
1,534,419	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	1,425,184	1.04
1,690,000	Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	15/11/2028	1,740,066	1.28
1,450,000	Turkiye Garanti Bankasi AS	USD	8.375%	15/05/2031	1,453,973	1.07
670,000	Yapi ve Kredi Bankasi AS	USD	9.250%	16/10/2028	718,267	0.53
660,000	Yapi ve Kredi Bankasi AS	USD	9.250%	17/01/2034	682,417	0.50
					7,861,343	5.77
Ukraine						
•	Ukraine Government International Bond	EUR	6.750%	20/06/2028	134,498	0.10
320,000	Ukraine Government International Bond	USD -	7.750%	01/08/2041	166,400	0.12
					300,898	0.22
United Arab Emir	rates NBK Tier 1 Financing 2 Ltd.	USD	4.500%	Perp.	1,365,218	1.00
United Kingdom	TABLE FOR FE HIGHORY 2 Etc.		4.00070	1 огр.	1,000,210	
590,000	Sisecam UK PLC	USD	8.250%	02/05/2029	602,844	0.44
600,000	Sisecam UK PLC	USD	8.625%	02/05/2032	611,250	0.45
		_			1,214,094	0.89
United States						
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	696,329	0.51
	Kosmos Energy Ltd.	USD	7.750%	01/05/2027	634,865	0.47
	Kosmos Energy Ltd.	USD	7.500%	01/03/2028	400,442	0.29
	Sasol Financing USA LLC	USD	4.375%	18/09/2026	328,300	0.24
1,110,000	Sasol Financing USA LLC	USD -	8.750%	03/05/2029	1,111,332	0.82
					3,171,268	2.33
Uzbekistan	In Add on Double ATID	LIOD	5 5000/	40/44/0005	0.400.004	4.57
	Ipoteka-Bank ATIB Uzbek Industrial and Construction Bank ATB	USD USD	5.500% 5.750%	19/11/2025 02/12/2024	2,139,081 663,300	1.57 0.49
	Uzbekistan International Bond	USD	5.375%	20/02/2029	645,260	0.49
,	Uzbekistan International Bond	USD	3.700%	25/11/2030	760,417	0.56
		-			4,208,058	3.09
Venezuela						
	Venezuela Government International Bond	USD	7.650%	21/04/2025	270,540	0.20
TOTAL BONDS (cost USD 120,20	80,874)				114,428,983	83.94
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds -	7.88%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) $^{(c)}$				10,746,668	7.88
TOTAL MUTUAL (cost USD 10,740					10,746,668	7.88

							Market Value	% of Shareholders'
Holdings	Security Description			Currency	Interest Rate	Maturity Date	USD	Equity
Transferable s Bonds – 1.23% Canada	securities dealt in anoth %	er regulated mar	rket					
	00 First Quantum Minerals	Ltd. <sup>(b)</sup>		USD	9.375%	01/03/2029	714,129	0.52
Supranationals 1,040,00		: / Andean Tower P	artners Colombia SAS / Andean					
	Telecom Partners <sup>(b)</sup>	, , , trideari Tewer T	article Colonisia Cric / rindcari	USD	4.050%	27/04/2026	970,294	0.71
(cost USD 1,69							1,684,423	1.23
TOTAL TRANS (cost USD 1,69	FERABLE SECURITIES DI 3,880)	EALT IN ANOTHE	R REGULATED MARKET				1,684,423	1.23
MARKET VALU (cost USD 132,	JE OF INVESTMENTS EXC 701,422)	LUDING DERIVAT	TIVES				126,860,074	93.05
Futures Contr	racts - (0.08%)							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD							
	US Treasury Notes 10YR Future US Treasury Notes 5YR Future				Long Long	6,097,875 211,703	34,125 641	0.02 0.00
						6,309,578	34,766	0.02
UNREALISED (	GAIN ON FUTURES CONT	RACTS					34,766	0.02
Number of						Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description					USD	USD	Equity
	USD US Treasury Long Bond Future	es 19/09/2024			Long	7,792,937	(45,438)	(0.03)
, ,	US Treasury Notes 2YR Future US Treasury Ultra Long Bond F				Short	(8,352,789) 8,349,125	(6,078) (80,357)	(0.00)
	US Treasury Ultra Long Notes		2024		Long Long	3,477,813	(7,974)	(0.06) (0.01)
						11,267,086	(139,847)	(0.10)
UNREALISED I	LOSS ON FUTURES CONT	RACTS					(139,847)	(0.10)
Forward Curre	ency Contracts – 0.53%							
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
GBP	9,224,806	USD	11,573,863			03/06/2024		0.16
HUF USD	611,782,901 272,921	USD BRL	1,666,119 1,411,992			03/06/2024 03/06/2024		0.03
NZD	10,574,509	USD	6,358,325			04/06/2024		0.11
USD	7,835,547	BRL	40,466,994			04/06/2024 04/06/2024	152,929 109,005	0.11 0.08
USD GBP	7,835,547 805,668	BRL USD	40,466,994 1,018,265			04/06/2024 04/06/2024 05/06/2024	152,929 109,005 9,571	0.11 0.08 0.01
USD	7,835,547	BRL	40,466,994			04/06/2024 04/06/2024	152,929 109,005 9,571 2,880	0.11 0.08
USD GBP COP GBP EUR	7,835,547 805,668 1,865,999,396 1,340,087 316,424	BRL USD USD USD USD	40,466,994 1,018,265 481,467 1,702,580 341,866			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024	152,929 109,005 9,571 2,880 7,052 2,079	0.11 0.08 0.01 0.00 0.01 0.00
USD GBP COP GBP EUR GBP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708	BRL USD USD USD USD USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322	0.11 0.08 0.01 0.00 0.01 0.00 0.01
USD GBP COP GBP EUR GBP HUF	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896	BRL USD USD USD USD USD USD USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068	0.11 0.08 0.01 0.00 0.01 0.00 0.01
USD GBP COP GBP EUR GBP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741	BRL USD USD USD USD USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.00
USD GBP COP GBP EUR GBP HUF NZD NZD COP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01
USD GBP COP GBP EUR GBP HUF NZD NZD COP USD	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 10/06/2024 11/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.00
USD GBP COP GBP EUR GBP HUF NZD NZD COP USD USD	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
USD GBP COP EUR GBP HUF NZD NZD COP USD USD NZD EUR	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024 12/06/2024 13/06/2024 14/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02
USD GBP COP GBP EUR GBP HUF NZD NZD COP USD USD NZD NZD EUR COP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145 2,291,984,015	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071 589,766			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024 12/06/2024 13/06/2024 14/06/2024 14/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376 3,995	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02 0.02 0.02 0.02
USD GBP COP GBP EUR GBP HUF NZD NZD COP USD USD NZD EUR COP GBP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145 2,291,984,015 1,242,104	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071 589,766 1,560,282			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 10/06/2024 11/06/2024 12/06/2024 13/06/2024 14/06/2024 17/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376 3,995 24,437	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02 0.02 0.02 0.02 0.00
USD GBP COP GBP EUR GBP HUF NZD NZD VSD USD VZD EUR COP USD USD USD USD USD EUR	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145 2,291,984,015 1,242,104 463,406	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071 589,766 1,560,282 1,786,958,716			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024 12/06/2024 12/06/2024 14/06/2024 17/06/2024 17/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376 3,995 24,437 477	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02 0.02
USD GBP COP GBP EUR GBP HUF NZD NZD COP USD USD NZD EUR COP GBP	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145 2,291,984,015 1,242,104	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071 589,766 1,560,282			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 10/06/2024 11/06/2024 12/06/2024 13/06/2024 14/06/2024 14/06/2024 17/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376 3,995 24,437 477	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02 0.02 0.02 0.02 0.00
USD GBP COP EUR GBP HUF NZD NZD COP USD USD USD NZD EUR COP GBP USD PLN	7,835,547 805,668 1,865,999,396 1,340,087 316,424 1,098,708 54,800,896 575,090 1,254,741 566,797,158 292,587 2,342,748 2,968,695 6,877,145 2,291,984,015 1,242,104 463,406 13,409,845	BRL USD	40,466,994 1,018,265 481,467 1,702,580 341,866 1,380,375 151,943 349,832 754,978 144,481 387,921,029 8,679,880 1,795,965 7,451,071 589,766 1,560,282 1,786,958,716 3,102,267			04/06/2024 04/06/2024 05/06/2024 06/06/2024 06/06/2024 07/06/2024 07/06/2024 07/06/2024 11/06/2024 12/06/2024 12/06/2024 14/06/2024 17/06/2024 17/06/2024 17/06/2024 17/06/2024	152,929 109,005 9,571 2,880 7,052 2,079 21,322 1,068 4,279 17,629 2,514 11,541 27,417 32,010 26,376 3,995 24,437 477 43,783 45,218 18,862	0.11 0.08 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.02 0.02 0.02 0.02 0.00 0.01

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
EUR	313,000	CAD	463,906	20/06/2024	60	0.00
EUR	650,529	JPY	106,153,186	20/06/2024	28,371	0.02
EUR	8,740,304	USD	9,427,981	20/06/2024	77,875	0.08
GBP	267,645	EUR	313,000	20/06/2024	1,060	0.00
GBP HUF	4,068,569 241,516,765	USD USD	5,145,653 666,000	20/06/2024 20/06/2024	45,238 8,011	0.02 0.01
ILS	6,814,168	USD	1,833,795	20/06/2024	2,623	0.01
MXN	35,237,852	USD	2,065,166	20/06/2024	3,440	0.01
NOK	13,805,598	USD	1,279,401	20/06/2024	39,511	0.02
NZD	2,345,542	AUD	2,160,313	20/06/2024	3,653	0.00
NZD	1,912,669	USD	1,150,426	20/06/2024	27,301	0.03
PLN	6,294,921	USD	1,595,049	20/06/2024	9,247	0.01
SEK	3,858,534	USD	358,624	20/06/2024	8,577	0.01
SGD	1,798,039	USD	1,329,000	20/06/2024	3,757	0.00
TRY USD	8,974,516 4,745,277	USD CAD	268,000 6,450,175	20/06/2024 20/06/2024	6,727 12,958	0.00 0.02
USD	2,800,798	CHF	2,498,711	20/06/2024	26,052	0.02
USD	9,857,456	CNH	71,223,788	20/06/2024	34,443	0.03
USD	14,031,044	EUR	12,896,002	20/06/2024	5,495	0.02
USD	1,881,951	ILS	6,974,418	20/06/2024	2,346	0.00
USD	2,850,000	INR	237,269,031	20/06/2024	6,816	0.00
USD	3,441,000	JPY	517,211,981	20/06/2024	132,032	0.11
USD	2,724,391	KRW	3,691,955,459	20/06/2024	48,431	0.03
USD	1,500,374	SGD	1,997,275	20/06/2024	19,938	0.02
USD	1,663,961	THB	60,859,374	20/06/2024	7,708	0.01
CLP	1,915,738,408	USD	2,027,428	21/06/2024	67,591	0.05
GBP NZD	982,424 3,702,233	USD USD	1,245,722 2,258,210	21/06/2024 21/06/2024	7,712 21,439	0.01 0.01
NZD	2,333,159	USD	1,425,128	24/06/2024	11,516	0.01
AUD	1,635,000	NZD	1,770,833	25/06/2024	75	0.00
AUD	123,305	USD	82,000	25/06/2024	239	0.00
CHF	3,022,397	EUR	3,084,668	25/06/2024	2,586	0.00
CZK	6,241,599	USD	274,211	25/06/2024	221	0.00
EUR	503,674	CZK	12,433,936	25/06/2024	1,217	0.00
EUR	998,603	GBP	851,400	25/06/2024	31	0.00
GBP	2,582,116	EUR	3,025,001	25/06/2024	3,768	0.00
NZD	6,428,539	AUD	5,903,430	25/06/2024	21,074	0.01
SEK	38,889,135	EUR	3,371,401	25/06/2024	34,307	0.02
USD USD	87,846 2,390,863	PLN SGD	344,217 3,224,721	25/06/2024 25/06/2024	126 33	0.00
GBP	97,100,153	USD	122,815,261	02/07/2024	1,077,582	0.79
USD	6,774,507	BRL	34,986,008	02/07/2024	113,653	0.08
EUR	1,260,602	USD	1,363,341	03/07/2024	8,493	0.01
USD	267,619	HUF	95,787,768	03/07/2024	420	0.00
USD	1,186,461	EUR	1,078,557	17/07/2024	11,971	0.00
EUR	2,621,231	USD	2,845,652	24/07/2024	9,653	0.01
USD	2,036,936	EUR	1,861,959	24/07/2024	8,705	0.00
AUD	150,648	USD	98,706	25/07/2024	1,855	0.00
EUR	269,178	USD	290,289	30/07/2024	3,007	0.00
EUR	2,820,521	USD	3,055,487	06/08/2024	18,763	0.01
ZAR EUR	25,800,196 3,734,011	USD USD	1,352,050 4,077,261	06/09/2024 19/09/2024	19,147 1,058	0.00
AUD	811,272	USD	539,393	26/09/2024	3,004	0.00
AUD	107,132	USD	70,268	27/09/2024	1,360	0.00
AUD	558,591	USD	365,589	02/10/2024	7,921	0.00
CNY	2,423,911	USD	339,000	15/10/2024	2,242	0.00
COP	4,790,668,617	USD	1,210,025	15/10/2024	8,326	0.00
USD	265,000	CNH	1,896,944	15/10/2024	1,188	0.00
CNH	3,363,936	USD	467,668	16/10/2024	195	0.00
GBP	1,396,753	USD	1,738,092	17/10/2024	45,093	0.04
BRL	4,973,199	USD	933,934	18/10/2024	3,119	0.00
MXN	12,495,334	USD	714,810	18/10/2024	5,129	0.01
EUR HUF	2,499,168 596,663,426	USD USD	2,704,016 1,643,943	21/10/2024 21/10/2024	29,767	0.02 0.01
AUD	721,048	USD	1,043,943	07/11/2024	15,363 5,555	0.01
	ON FORWARD CUR			3111112024	2,970,202	2.18

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
BRL	1,411,992	USD	273,409	03/06/2024	(3,811)	(0.00)
USD	11,199,822	GBP	8,962,473	03/06/2024	(234,047)	(0.17)
USD	1,685,481	HUF	611,801,045	03/06/2024	(22,986)	(0.01)
BRL	40,466,995	USD	7,847,959	04/06/2024	(121,417)	(0.08)
USD	8,532,215	NZD	14,154,553	04/06/2024	(183,448)	(0.15)
USD USD	1,381,882 479,235	GBP COP	1,085,820 1,871,640,098	05/06/2024 06/06/2024	(3,362) (6,575)	(0.00) (0.01)
USD	1,629,549	GBP	1,280,276	06/06/2024	(3,779)	(0.00)
USD	685,599	EUR	632,848	07/06/2024	(2,291)	(0.00)
USD	2,608,773	GBP	2,069,935	07/06/2024	(31,986)	(0.02)
USD	151,943	HUF	54,679,342	07/06/2024	(729)	(0.00)
USD	2,547,370	NZD	4,156,759	07/06/2024	(12,153)	(0.01)
ZAR	3,425,092	USD	183,743	07/06/2024	(345)	(0.00)
USD	694,116	NZD	1,150,180	10/06/2024	(14,107)	(0.01)
USD	144,481	COP	564,052,028	11/06/2024	(1,802)	(0.00)
IDR USD	351,988,701	USD	22,309	12/06/2024	(637)	(0.00)
USD	306,624 1,055,463	INR NZD	25,674,701 1,723,758	12/06/2024 13/06/2024	(1,139) (5,942)	(0.00)
USD	7,335,322	EUR	6,790,613	14/06/2024	(48,041)	(0.03)
USD	1,130,337	GBP	892,215	17/06/2024	(7,981)	(0.00)
USD	3,983,181	MYR	18,832,760	18/06/2024	(20,678)	(0.02)
CAD	5,530,482	USD	4,072,734	20/06/2024	(15,171)	(0.02)
CHF	570,519	EUR	592,071	20/06/2024	(10,384)	(0.01)
CHF	1,654,094	USD	1,843,603	20/06/2024	(6,778)	(0.01)
CNH	22,752,941	USD	3,161,132	20/06/2024	(23,102)	(0.02)
EUR	972,412	CZK	24,249,223	20/06/2024	(8,561)	(0.00)
EUR EUR	448,326 965,000	PLN SEK	1,955,068 11,132,076	20/06/2024 20/06/2024	(10,666)	(0.01)
INR	183,489,436	USD	2,208,618	20/06/2024	(9,873) (9,873)	(0.01) (0.01)
JPY	534,119,259	USD	3,585,471	20/06/2024	(168,334)	(0.14)
KRW	4,139,399,000	USD	3,099,288	20/06/2024	(99,016)	(0.08)
SEK	7,439,219	EUR	655,000	20/06/2024	(4,409)	(0.00)
THB	4,536,912	USD	124,547	20/06/2024	(1,077)	(0.00)
USD	1,034,225	AUD	1,554,904	20/06/2024	(2,671)	(0.00)
USD	714,000	COP	2,830,742,000	20/06/2024	(18,928)	(0.02)
USD	461,477	CZK	10,840,559	20/06/2024	(15,142)	(0.01)
USD	3,720,200	GBP	2,943,334	20/06/2024	(35,060)	(0.03)
USD USD	2,198,445	HUF	802,650,542	20/06/2024	(41,544)	(0.03)
USD	2,029,584 1,276,170	MXN NOK	34,727,205 13,426,168	20/06/2024 20/06/2024	(9,046) (6,494)	(0.01) (0.00)
USD	3,352,068	NZD	5,538,798	20/06/2024	(58,447)	(0.04)
USD	823,779	PLN	3,283,458	20/06/2024	(13,029)	(0.01)
USD	158,818	SEK	1,724,966	20/06/2024	(5,341)	(0.00)
USD	55,230	TRY	2,003,154	20/06/2024	(6,090)	(0.01)
USD	748,019	ZAR	14,175,655	20/06/2024	(10,213)	(0.01)
USD	5,273,172	CLP	5,147,106,693	21/06/2024	(355,618)	(0.26)
USD	354,987	NZD	581,089	24/06/2024	(2,819)	(0.00)
CZK	20,098,201	EUR	812,634	25/06/2024	(331)	(0.00)
EUR EUR	3,173,453 333,948	CHF PLN	3,128,742 1,433,681	25/06/2024 25/06/2024	(24,163) (2,075)	(0.01)
EUR	535,200	SEK	6,188,957	25/06/2024	(6,914)	(0.00)
PLN	1,145,249	EUR	268,843	25/06/2024	(604)	(0.00)
SGD	3,625,954	USD	2,695,703	25/06/2024	(7,395)	(0.01)
USD	8,327,902	GBP	6,686,100	02/07/2024	(203,084)	(0.15)
EUR	1,589,374	USD	1,742,076	17/07/2024	(11,336)	(0.01)
USD	2,690,124	EUR	2,470,450	06/08/2024	(2,562)	(0.00)
USD	5,080,620	COP	20,085,673,291	08/08/2024	(78,754)	(0.06)
USD	1,447,081	ZAR	27,419,116	06/09/2024	(10,155)	(0.00)
EUR	781,534	USD	855,105 1 423 745	18/09/2024	(1,546)	(0.00)
USD USD	1,534,108 3,641,186	EUR EUR	1,433,745 3,363,276	18/09/2024 19/09/2024	(31,767) (32,214)	(0.02) (0.03)
USD	1,398,608	AUD	3,303,276 2,145,449	26/09/2024	(35,789)	(0.03)
CNH	7,215,423	USD	1,005,181	15/10/2024	(1,717)	(0.02)
USD	577,923	COP	2,292,978,410	15/10/2024	(5,222)	(0.00)
USD	1,680,469	GBP	1,345,833	17/10/2024	(37,708)	(0.03)
USD	287,361	MXN	5,054,386	18/10/2024	(3,856)	(0.00)
USD	3,263,430	EUR	3,021,757	21/10/2024	(42,003)	(0.03)
USD	816,693	HUF	298,612,615	21/10/2024	(13,741)	(0.01)
EUR	485,183	USD	531,033	23/10/2024	(251)	(0.00)
BRL	2,344,114	USD	447,094	28/10/2024	(5,829)	(0.01)

Forward Currency	y Contracts – (Conti	nued)					
	Amount		Amount		Matur		% of Shareholders'
USD	949,384	<b>Currency</b> EUR	Sold 874,272		28/10/20		(0.00)
USD	572,118	AUD	858,391		07/11/20	, , ,	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	cts			(2,243,561)	(1.65)
Options – (0.02%)	)				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description		Maturity Date	Strike Price	USD	USD	Equity
	Purchased Option AUD	s					
1,521,000	Call AUD / Put USD		Expires 05/11/2024	Strike 0.66	1,500	27,709	0.02
5,410,000	Put AUD / Call USD		Expires 24/09/2024	Strike 0.62	(19,507)	8,727	0.00
5,439,000	Put AUD / Call USD		Expires 25/09/2024	Strike 0.62	(18,435)	9,364	0.01
5,430,000	Put AUD / Call USD		Expires 30/09/2024	Strike 0.62	(16,609)	10,333	0.01
					(53,051)	56,133	0.04
	EUR						
604,000	Call EUR / Put USD		Expires 15/07/2024	Strike 1.11	(10,255)	1,315	0.00
602,000	Call EUR / Put USD		Expires 22/07/2024	Strike 1.10	(9,323)	2,370	0.00
612,000	Call EUR / Put USD		Expires 02/08/2024	Strike 1.09	(5,845)	6,455	0.00
928,000	Call EUR / Put USD		Expires 24/10/2024	Strike 1.08	4,804	20,346	0.01
5,259,000	Put EUR / Call USD		Expires 12/06/2024	Strike 1.07	(33,215)	1,069	0.00
5,252,000	Put EUR / Call USD		Expires 12/06/2024	Strike 1.07	(39,653)	1,541	0.00
5,239,000	Put EUR / Call USD		Expires 12/06/2024	Strike 1.08	(27,777)	11,781	0.01
5,253,000	Put EUR / Call USD		Expires 12/06/2024	Strike 1.09	(19,674)	26,017	0.02
3,750,000	Put EUR / Call USD		Expires 01/07/2024	Strike 1.08	(8,656)	7,809	0.01
604,000	Put EUR / Call USD		Expires 15/07/2024	Strike 1.11 Strike 1.10	(55)	11,516	0.01 0.01
602,000	Put EUR / Call USD		Expires 22/07/2024	Strike 1.10	(2,363)	9,331	0.00
612,000	Put EUR / Call USD Put EUR / Call USD		Expires 02/08/2024	Strike 1.09	(6,762)	5,538	0.00
3,929,000 1,310,000	Put EUR / Call USD		Expires 16/09/2024 Expires 16/09/2024	Strike 1.09	(6,071)	14,455 14,645	0.01
3,922,000	Put EUR / Call USD		Expires 17/09/2024	Strike 1.09	(1,372) (7,839)	12,916	0.01
1,307,000	Put EUR / Call USD		Expires 17/09/2024	Strike 1.09	(1,286)	13,371	0.01
1,297,500	Put EUR / Call USD		Expires 17/10/2024	Strike 1.06	(7,881)	6,790	0.01
1,297,500	Put EUR / Call USD		Expires 17/10/2024	Strike 1.06	(4,900)	6,790	0.01
1,251,000	Put EUR / Call USD		Expires 21/10/2024	Strike 1.09	(119)	14,729	0.01
928,000	Put EUR / Call USD		Expires 24/10/2024	Strike 1.08	(5,473)	10,070	0.01
					(193,715)	198,854	0.15
	GBP						
3,210,000	Put GBP / Call USD		Expires 04/06/2024	Strike 1.27	(11,788)	1,036	0.00
2,122,000	Put GBP / Call USD		Expires 05/06/2024	Strike 1.24	(10,535)	3	0.00
2,136,000	Put GBP / Call USD		Expires 13/06/2024	Strike 1.25	(12,250)	431	0.00
3,214,000	Put GBP / Call USD		Expires 18/06/2024	Strike 1.26	(14,203)	3,440	0.00
3,212,000 2.142.000	Put GBP / Call USD		Expires 18/06/2024	Strike 1.27	(7,449)	10,470	0.01
2,142,000	Put GBP / Call USD Put GBP / Call USD		Expires 19/06/2024 Expires 15/10/2024	Strike 1.26 Strike 1.23	(9,202) (36,358)	2,918 20,058	0.00 0.02
,,			,		(101,785)	38,356	0.03
	NZD				(101,700)		
4,462,000	Put NZD / Call USD		Expires 06/06/2024	Strike 0.59	(13,355)	8	0.00
4,459,000	Put NZD / Call USD		Expires 11/06/2024	Strike 0.59	(13,841)	110	0.00
4,438,000	Put NZD / Call USD		Expires 19/06/2024	Strike 0.61	(12,352)	7,835	0.00
4,466,000	Put NZD / Call USD		Expires 20/06/2024	Strike 0.61	(9,599)	9,394	0.01
,,			,		(49,147)	17,347	0.01
	USD				(.0,)	,	
2,774,000	Call USD / Put BRL		Expires 16/10/2024	Strike 5.44	(22,836)	52,811	0.04
1,324,000	Call USD / Put BRL		Expires 24/10/2024	Strike 5.35	969	34,056	0.02
1,426,000	Call USD / Put CNH		Expires 10/10/2024	Strike 7.24	(2,967)	10,390	0.01
1,406,000	Call USD / Put CNH		Expires 10/10/2024	Strike 7.24	(3,234)	9,983	0.01
1,397,500	Call USD / Put CNH		Expires 14/10/2024	Strike 7.25	(4,943)	9,200	0.01
2,813,000	Call USD / Put COP		Expires 10/10/2024	Strike 4,020.00	(16,372)	57,560	0.04
1,655,000	Call USD / Put HUF		Expires 17/10/2024	Strike 379.00	(24,691)	14,681	0.01

oldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Options – (Continued) USD – (Continued)					
1,387,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62	(5,448)	28,146	0.02
5,644,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.86	(64,742)	28,835	0.02
				(144,264)	245,662	0.18
OTAL PURCHASE					556,352	0.4
	Written Options				·	
(1,615,000)	AUD Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	4,986	(3)	(0.00
(1,621,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	5,095	(3) (93)	(0.00
(1,828,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	5,107	(1,167)	(0.00
(1,839,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	426	(4,876)	(0.00
(1,521,000)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(3,026)	(27,709)	(0.02
(1,615,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(10,193)	(15,183)	(0.01
(1,621,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(10,434)	(15,623)	(0.01
(1,828,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(6,530)	(12,805)	(0.01
(1,839,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(457)	(5,759)	(0.00
(5,410,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	33,449	(8,727)	(0.01
(2,164,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	15,668	(11,295)	(0.01
(2,175,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	14,582	(11,730)	(0.01
(2,172,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	13,271	(12,333)	(0.01
				61,944	(127,303)	(0.09
(992,000)	EUR Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(677)	(7,023)	(0.01
(999,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	1,558	(4,201)	(0.01
(1,128,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	4,418	(2,457)	(0.00
(1,125,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	1,984	(5,137)	(0.01
(496,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	2,128	(37)	(0.00
(497,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	1,005	(1,259)	(0.00
(562,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	706	(1,980)	(0.00
(564,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(52)	(2,654)	(0.00
(993,000)	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	4,319	(204)	(0.00
(993,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	4,067	(224)	(0.00
(999,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	3,392	(1,022)	(0.00
(1,131,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	851	(4,358)	(0.00
(496,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	2,756	(121)	(0.00
(499,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(5)	(2,914)	(0.00
(562,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(685)	(3,857)	(0.00
(563,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(986)	(4,354)	(0.00
(993,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68 Strike 11.69	8,006	(1)	(0.00
(993,000) (999,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 13/06/2024 Expires 19/06/2024	Strike 11.65	7,593 6,354	(88) (455)	(0.00 (0.00
(1,131,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	5,518	(1,781)	(0.00
(928,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(3,184)	(20,346)	(0.02
(992,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	4,786	(1,560)	(0.00
(999,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	941	(4,818)	(0.00
(1,128,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(6,841)	(13,716)	(0.01
(1,125,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(2,203)	(9,323)	(0.01
(496,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(5,358)	(7,523)	(0.01
(497,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	190	(2,074)	(0.00
(562,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	189	(2,498)	(0.00
(564,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	249	(2,353)	(0.00
(993,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(81)	(4,604)	(0.00
(993,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(6,879)	(11,171)	(0.01
(999,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(3,630)	(8,044)	(0.01
(1,131,000)	Put EUR / Call BLN	Expires 26/06/2024	Strike 0.85	442	(4,767)	(0.00
(496,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(3,534)	(6,411)	(0.01
(499,000) (562,000)	Put EUR / Call PLN Put EUR / Call PLN	Expires 18/06/2024 Expires 20/06/2024	Strike 4.26 Strike 4.26	945 1,095	(1,964)	(0.00 (0.00
(562,000)	Put EUR / Call PLN Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	1,095 566	(2,077)	(0.00
(993,000)	Put EUR / Call PEN Put EUR / Call SEK	Expires 04/06/2024	Strike 4.26 Strike 11.68	(15,836)	(2,803)	(0.00
(993,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(17,251)	(23,843) (24,933)	(0.02
(999,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(14,395)	(24,933)	(0.02
	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58			,
(1,131,000) (5,259,000)	Put EUR / Call USD	Expires 26/06/2024 Expires 12/06/2024	Strike 11.58 Strike 1.07	(11,010) 16,973	(18,309)	(0.01 (0.00
(3,233,000)	i at LOIT / Oall OOD	Expires 12/00/2024	Outro 1.07	10,913	(1,069)	(0.00
(5,252,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	5,495	(1,541)	(0.00

Options – (Contir	nued)						
<b>Op</b> ( <b>O</b> 0	,				Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options – (Continued)						
	EUR – (Continued)						
(5,253,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09		63,727	(26,017)	(0.02)
(3,929,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06		40,701	(14,455)	(0.01)
(1,310,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09		1,792	(14,645)	(0.01)
(3,922,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06		40,868	(12,916)	(0.01)
(1,307,000) (2,595,000)	Put EUR / Call USD Put EUR / Call USD	Expires 17/09/2024 Expires 17/10/2024	Strike 1.09		3,080	(13,371)	(0.01)
(2,595,000)	Put EUR / Call USD	Expires 17/10/2024 Expires 24/10/2024	Strike 1.06 Strike 1.08		26,581 7,092	(13,580) (10,070)	(0.01) (0.01)
					239,411	(357,913)	(0.26)
	GBP						
(3,210,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27		7,226	(1,036)	(0.00)
(2,136,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25		4,356	(431)	(0.00)
(3,214,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26		4,012	(3,440)	(0.00)
(2,966,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23		33,419	(20,058)	(0.02)
					49,013	(24,965)	(0.02)
	USD						
(1,069,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35		4,160	(507)	(0.00)
(1,084,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34		(1,975)	(6,826)	(0.01)
(1,221,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35		792	(4,602)	(0.00)
(2,822,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27		62,172	(54,572)	(0.04)
(1,069,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35		691	(3,976)	(0.00)
(1,084,000) (1,221,000)	Put USD / Call SGD Put USD / Call SGD	Expires 18/06/2024 Expires 26/06/2024	Strike 1.34 Strike 1.35		3,205 293	(1,645) (5,101)	(0.00) (0.01)
(1,221,000)	Tut OOD / Call OOD	Expires 20/00/2024	Ourke 1.55				
TOTAL MOITTEN	ORTIONS				69,338	(77,229)	(0.06)
TOTAL WRITTEN ( (cost USD (1,007,1						(587,410)	(0.43)
TOTAL OPTIONS (cost USD 91,198)						(31,058)	(0.02)
Swap Contracts - Net Local	- (0.65%)					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date		Equity
	Interest Rate Swaps						
5,530,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%		BRL	02/01/2026		0.01
17,110,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027		0.05
4,122,018	Fixed 11.230%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027		0.00
79,330,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029		0.08
26,710,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029		0.03
6,182,570,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034		0.07
59,700,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	22/06/2026		0.01
41,601,140,000	Fixed 7.500%	Floating (COP 1 month CPIBR)		COP	20/06/2026		0.13
480,000	Fixed 3.250%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2026		0.00
780,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2027	7,654	0.00
610,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2029		0.01
1,090,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2031		0.01
2,270,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034		0.03
550,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2039		0.01
457,360,000	Fixed 6.250%	Floating (INR 1 month MIBOR)		INR	19/06/2029		0.03
120,030,000	Fixed 9.250%	Floating (MXN 1 month TIIE)		MXN	17/06/2026		0.01
49,990,000	Fixed 8.500%	Floating (MXN 1 month TIIE)		MXN	07/06/2034		0.12
20,680,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026		0.02
81,660,000	Fixed 2.500%	Floating (THB 1 month THOR)		THB	19/06/2034		0.04
1,950,000 11,650,000	Fixed 3.750% Fixed 3.240%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	20/06/2034 09/10/2035		0.01 0.33
	N ON INTEREST RATE SWAPS	- '				1,359,094	1.00
						.,000,004	1.00

Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equit
4,320,000	Credit Default Swaps Floating (Markit CDX Emerging Markets 40 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	47,052	0.04
1,350,000	Fixed 1.000%	Floating (Colombia Government International Bond)	USD	20/06/2029	4,492	0.00
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				51,544	0.0
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				1,410,638	1.04
Net Local Notional	_				Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
	Interest Rate Swaps					
19,260,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(255,429)	(0.19
33,850,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	(385,923)	(0.28
101,658,462	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	(181,939)	(0.13
65,210,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(153,830)	(0.11
10,880,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(20,857)	(0.02
17,251,170,000	Floating (CLP 6 month CLICP)	Fixed 5.000%	CLP	18/06/2026	(5,510)	(0.01
649,980,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(2,690)	(0.00
9,171,940,000	Floating (CLP 6 month CLICP)	Fixed 4.750%	CLP	21/06/2029	(138,042)	(0.10
55,270,000	Fixed 2.000%	Floating (CNY 3 month CNRR)	CNY	19/06/2029	(29,060)	(0.02
2,027,810,000	Floating (COP 1 month CPIBR)	Fixed 7.500%	COP	20/06/2034	(31,111)	(0.02
366,420,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(71,433)	(0.05
46,400,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(126,597)	(0.09
21,680,000	Fixed 5.500%	Floating (HUF 6 month BUBOR)	HUF	19/06/2026	(157)	(0.00
1,178,650,000	Floating (HUF 6 month BUBOR)	Fixed 6.000%	HUF	19/06/2034	(90,967)	(0.07
509,650,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(9,938)	(0.01
2,842,650,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(28,737)	(0.02
580,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(4,720)	(0.00
214,420,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(32,700)	(0.02
49,090,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(573,903)	(0.42
33,200,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(36,000)	(0.03
7,490,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(21,314)	(0.02
170,100,000 54,110,000	Fixed 8.000% Floating (ZAR 3 month JIBAR)	Floating (ZAR 3 month JIBAR) Fixed 9.750%	ZAR ZAR	19/06/2026 19/06/2034	(36,338) (54,589)	(0.03 (0.04
UNREALISED LOS	S ON INTEREST RATE SWAPS				(2,291,784)	(1.68
	Credit Default Swaps					
440,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2028	(3,165)	(0.00
1,010,000	Fixed 1.000%	Floating (South Africa Government International Bond)	USD	20/06/2029	(5,626)	(0.01
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(8,791)	(0.01
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(2,300,575)	(1.69
MARKET VALUE O (cost USD 132,792,					126,560,639	92.8
OTHER ASSETS A					9,772,708	7.1
SHAREHOLDERS'	EQUITY				136,333,347	100.0
- CHARLING EDERO					100,000,041	% (
	NTS				Market Value USD	Shareholder Equit
TOTAL INVESTME					126,860,074	93.0
	ding derivatives (cost USD 132,701,422)				24 766	0.0
Total Investments exclu					34,766	0.0
Total Investments exclu Unrealised gain on futu Unrealised loss on futu	res contracts				(139,847)	(0.10
Total Investments exclu Unrealised gain on futu	res contracts res contracts					(0.10
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw	res contracts res contracts vard currency contracts vard currency contracts				(139,847)	(0.1) 2.1 (1.6)
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw Market value of purcha	res contracts res contracts vard currency contracts vard currency contracts vard currency contracts sed options (cost USD 1,098,314)				(139,847) 2,970,202 (2,243,561) 556,352	(0.1) 2.1 (1.6) 0.4
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw Market value of purcha	res contracts res contracts vard currency contracts vard currency contracts				(139,847) 2,970,202 (2,243,561)	(0.10 2.1 (1.65 0.4
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written Unrealised gain on swa	res contracts res contracts vard currency contracts vard currency contracts sed options (cost USD 1,098,314) options (cost USD (1,007,116)) up contracts				(139,847) 2,970,202 (2,243,561) 556,352 (587,410) 1,410,638	(0.10 2.1 (1.69 0.4 (0.40 1.0
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written Unrealised gain on swa Unrealised loss on swa	res contracts res contracts vard currency contracts vard currency contracts sed options (cost USD 1,098,314) options (cost USD (1,007,116)) up contracts p contracts				(139,847) 2,970,202 (2,243,561) 556,352 (587,410) 1,410,638 (2,300,575)	(0.11 2.1 (1.68 0.4 (0.44 1.0 (1.68
Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written Unrealised gain on swa	res contracts res contracts vard currency contracts vard currency contracts sed options (cost USD 1,098,314) options (cost USD (1,007,116)) up contracts p contracts				(139,847) 2,970,202 (2,243,561) 556,352 (587,410) 1,410,638	(0.1) 2.1 (1.6) 0.4 (0.4)

The Futures Commission Merchant was Bank of America NA.

The counterparties for forward currency contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparty for swap contracts was Morgan Stanley.

- $^{\rm (a)}\,$  Valuation of this security is determined by the Valuer. See Note 4.
- (b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (c) A related party to Goldman Sachs Funds.

Bermuta   17,000   Arch Capital Group Ltd.   USD   7,350%   0105/2024   204.035   0.0	Holdings	<b>s</b>	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Stands	Transfe	rahla sa	curities admitted to an official exchange listing					
Bermunds	Bonds	<b>- 46.69</b> %						
Property			Atlassian Corp.	USD	5.500%	15/05/2034	112,079	0.05
Paralle   Para	Bermud	а						
201000   Brazil Government International Bond   USD   6,12%   1503/2034   20,435   0.0		75,000	Arch Capital Group Ltd.	USD	7.350%	01/05/2034	85,150	0.04
Carelada   9,0,00   Enbridging Inc.   USD   6,200%   15/11/2003   9,066   0.0	Brazil							
Sp.000   Enbridge, Inc.		210,000	Brazil Government International Bond	USD	6.125%	15/03/2034	204,435	0.09
Processing   Pro	Canada	00.000	Enhridge Inc	HeD	6 200%	15/11/2020	04.056	0.04
161,000   Rogers Communications, Inc.							. ,	
South   Sout			<b>3</b> ·					0.06
Table   Tabl								0.02
Page				USD	3.900%	15/07/2030		0.03
Cigyman Islands		25,000	Toronto-Dominion Bank	USD	4.456%	08/06/2032	23,493	0.01
Cayman Islands   Caym		75,000	Waste Connections, Inc.	USD	3.200%	01/06/2032	64,835	0.03
200,000   Gaci First Investment Co.   USD   4,750%   14/02/2030   193,912   0.0				-			508,012	0.22
200,000   Gaci First Investment Co.   USD   4,750%   14/02/2030   193,912   0.0	Cavman	Islands					·	
200,000   Chile Government International Bond   USD   4,95%   0,501/2036   190,851   0,00	,		Gaci First Investment Co.	USD	4.750%	14/02/2030	193,912	0.08
Colombia	Chile							
10,000   Ecopetrol SA   USD   8.875%   19/01/2029   10,437   0.0		200,000	Chile Government International Bond	USD	4.950%	05/01/2036	190,851	0.08
Section   Sect	Colomb		Facested 04	LIOD	0.005%	40/04/0000	40.407	0.04
Prance   200,000   Credit Agricole SA <sup>(ii)</sup>   USD   6.875%   Perp.   200,076   0.00   0.000   200,000   Credit Agricole SA <sup>(iii)</sup>   USD   8.125%   Perp.   200,076   0.000			·					
France 200,000 Credit Agricole SA <sup>(N)</sup> (200,000 Credit Agricole Sa <sup>(N)</sup> (20		30,000	Ecopetion on	-	0.07370	13/01/2033		
200,000   Credit Agricole SA <sup>(a)</sup>   USD   8.125%   Perp.   200,076   0.00							41,343	0.02
Seminary	France	200 000	Cradit Arriagle CA(8)	Heb	6.0750/	Down	200.076	0.00
Sommany   Somm						•		
Semany   300,000   Deutsche Bank AG		200,000	Cledit Agricole 3A	- 035	0.12376	гегр.		
100,000   Deutsche Bank AG							404,350	0.18
150,000	German	-	Deutsche Bank AG	USD	2.129%	24/11/2026	284,094	0.12
150,000	Ireland						·	
200,000   GE Capital International Funding Co. Unlimited Co.   USD   2,700%   15/03/2031   21,126   0.0		150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	127,778	0.06
Japan   200,000   Mitsubishi UFJ Financial Group, Inc.   USD   5.426%   17/04/2035   198,898   0.0   265,000   Mizuho Financial Group, Inc.   USD   5.579%   26/05/2035   263,839   0.1   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   31/03/2030   168,130   0.0   2.050%   2.050				USD	4.418%	15/11/2035		0.08
Section   Sect		25,000	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	21,126	0.01
200,000   Mitsubishi UFJ Financial Group, Inc.   USD   5.426%   17/04/2035   198,898   0.0   265,000   Mizuho Financial Group, Inc.   USD   5.579%   26/05/2035   263,839   0.1   0.0				-			332,792	0.15
200,000   Mitsubishi UFJ Financial Group, Inc.   USD   5.426%   17/04/2035   198,898   0.0   265,000   Mizuho Financial Group, Inc.   USD   5.579%   26/05/2035   263,839   0.1   0.0	Janan						<u> </u>	
200,000   Takeda Pharmaceutical Co. Ltd.	oupun	200,000	Mitsubishi UFJ Financial Group, Inc.	USD	5.426%	17/04/2035	198,898	0.09
Mexico   260,000   Mexico Government International Bond   USD   3.250%   16/04/2030   228,913   0.1				USD				0.12
Mexico   260,000   Mexico Government International Bond   USD   3.250%   16/04/2030   228,913   0.1		200,000	Takeda Pharmaceutical Co. Ltd.	USD	2.050%	31/03/2030	168,130	0.07
260,000   Mexico Government International Bond   USD   3.250%   16/04/2030   228,913   0.1				_			630,867	0.28
200,000   Mexico Government International Bond   USD   2.659%   24/05/2031   165,674   0.0     251,000   Mexico Government International Bond   USD   3.500%   12/02/2034   205,815   0.0     200,000   Mexico Government International Bond   USD   6.350%   09/02/2035   203,002   0.0     803,404   0.3     803,404   0.4     803,404   0.4     803,404   0.4	Mexico							
200,000   Mexico Government International Bond   USD   2.659%   24/05/2031   165,674   0.0     251,000   Mexico Government International Bond   USD   3.500%   12/02/2034   205,815   0.0     200,000   Mexico Government International Bond   USD   6.350%   09/02/2035   203,002   0.0     803,404   0.3     803,404   0.4     803,404   0.4     803,404   0.4		260,000	Mexico Government International Bond	USD	3.250%	16/04/2030	228,913	0.10
200,000   Mexico Government International Bond   USD   6.350%   09/02/2035   203,002   0.00						24/05/2031		0.07
Netherlands								0.09
Netherlands		200,000	Mexico Government International Bond	USD	6.350%	09/02/2035	203,002	0.09
200,000   ING Groep NV   USD   6.500%   Perp.   198,624   0.0				_			803,404	0.35
So,000 LYB International Finance BV	Netherla	inds						
Peru		200,000	ING Groep NV	USD	6.500%	Perp.	198,624	0.09
Peru		50,000	LYB International Finance BV	USD	4.875%	15/03/2044	43,618	0.02
10,000   Peru Government International Bond   USD   2.780%   01/12/2060   5,498   0.0							242,242	0.11
30,000 Peru Government International Bond USD 3.230% 28/07/2121 16,537 0.0  22,035 0.0  Poland	Peru							
								0.00
Poland		JU,UUÜ	reru Government international bolld		3.230%	20/07/2727		
							22,035	0.01
190,000 Fulaitu Government international Dunu USD 4.075% U4/10/2033 183,012 0.0	Poland	100 000	Poland Covernment International Pond	Hen	A 07E0/	04/40/2022	192 612	0.00
		190,000	Foland Government international BOND	กอก	4.070%	04/10/2033	103,012	0.08

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds -	- (Contir	nued)					
Romania							
		Romania Government International Bond	USD USD	3.000%	27/02/2027	18,590	0.01
		Romania Government International Bond Romania Government International Bond	USD	5.125% 4.000%	15/06/2048 14/02/2051	16,811 13,834	0.01 0.00
	20,000	Romania Government international bond	- 03D	4.000 /6	14/02/2031		
South Af	rica					49,235	0.02
		South Africa Government International Bond	USD	5.875%	20/04/2032	180,750	0.08
Spain	200 000	Banco Santander SA	USD	2.746%	20/05/2025	104 270	0.09
	-	Banco Santander SA  Banco Santander SA	USD	2.749%	28/05/2025 03/12/2030	194,270 166,338	0.08
	,	Telefonica Emisiones SA	USD	4.103%	08/03/2027	242,475	0.11
			-			603,083	0.27
Supranat	ionals						
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	4.400%	01/06/2027	48,758	0.02
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	4.300%	18/06/2029	62,131	0.03
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.400%	01/05/2030	89,526	0.04
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	5.000%	15/01/2033	111,530	0.05
	25,000	NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD -	2.500%	11/05/2031	20,838	0.01
0.11.11						332,783	0.15
Switzerla		Credit Suisse AG	USD	1.250%	07/08/2026	228,328	0.10
United Ki							
	-	Barclays PLC	USD	3.650%	16/03/2025	196,850	0.09
		Barclays PLC	USD	5.730%	08/05/2025	801,744	0.35
	-	British Telecommunications PLC	USD	9.625%	15/12/2030	157,948	0.07
		HSBC Holdings PLC NatWest Group PLC	USD USD	5.719% 8.000%	04/03/2035 Perp.	201,014 201,322	0.09
	200,000	Nativest Group F.Co	- 03D	8.000 /6	reip.		
						1,558,878	0.69
United St		AbbVie, Inc.	USD	4.950%	15/03/2031	89,271	0.04
		AGCO Corp.	USD	5.800%	21/03/2034	54,863	0.02
		Agree LP	USD	4.800%	01/10/2032	28,168	0.01
		Agree LP	USD	5.625%	15/06/2034	63,965	0.03
	425,000	Air Lease Corp.	USD	3.375%	01/07/2025	414,630	0.18
	275,000	Air Lease Corp.	USD	3.750%	01/06/2026	265,180	0.12
	41,000	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	40,902	0.02
		Ally Financial, Inc.	USD	4.750%	09/06/2027	140,775	0.06
		Ally Financial, Inc.	USD	2.200%	02/11/2028	107,598	0.05
		American Electric Power Co., Inc.	USD	2.300%	01/03/2030	84,336	0.04
		American Homes 4 Rent LP	USD	2.375%	15/07/2031	20,212	0.01
		American International Group, Inc. American International Group, Inc.	USD USD	3.400% 4.500%	30/06/2030 16/07/2044	90,353	0.04 0.02
		American International Group, Inc.	USD	4.800%	10/07/2044	43,772 22,642	0.02
		Amgen, Inc.	USD	5.150%	02/03/2028	239,273	0.11
		Amgen, Inc.	USD	5.250%	02/03/2030	174,414	0.08
		Amgen, Inc.	USD	4.200%	01/03/2033	46,109	0.02
	173,000	Amgen, Inc.	USD	5.250%	02/03/2033	171,654	0.08
	150,000	Amgen, Inc.	USD	4.400%	01/05/2045	126,738	0.06
		Amgen, Inc.	USD	5.650%	02/03/2053	108,539	0.05
	175,000	·	USD	4.700%	01/02/2036	165,088	0.07
	75,000	Anheuser-Busch InBev Worldwide, Inc.	USD	8.200%	15/01/2039	94,958	0.04
	. ,	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	125,421	0.06
		Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	70,322	0.03
	-	AT&T, Inc.	USD	2.300%	01/06/2027	251,770	0.11
	-	AT&T, Inc. AT&T, Inc.	USD	4.900%	15/08/2037	139,051	0.06
		AT&T, Inc.	USD USD	4.850% 3.500%	01/03/2039 01/06/2041	68,471 57,257	0.03
	-	AT&T, Inc.	USD	5.150%	15/11/2046	53,442	0.02
	-	AT&T, Inc.—Series WI	USD	3.500%	15/09/2053	84,551	0.02
		AutoNation, Inc.	USD	4.750%	01/06/2030	71,345	0.03
		AutoNation, Inc.	USD	2.400%	01/08/2031	80,143	0.04
	75,000	· · · · · · · · · · · · · · · · · · ·	USD	4.450%	03/03/2026	73,715	0.03
	275,000	Bank of America Corp.	USD	1.197%	24/10/2026	258,588	0.11
		Bank of America Corp.	USD	4.376%	27/04/2028	248,033	0.11
	125,000	Bank of America Corp.	USD	3.419%	20/12/2028	116,987	0.05

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - (Contin	· ·					
United States – (C			5.0000/	05/04/0000	0.47.707	0.45
	Bank of America Corp.	USD	5.202%	25/04/2029	347,767	0.15
•	Bank of America Corp.	USD	4.271%	23/07/2029	287,808 63.149	0.13
	Bank of America Corp. Bank of America Corp.	USD USD	2.972% 4.571%	04/02/2033 27/04/2033	375,820	0.03 0.17
	Bank of America Corp.	USD	2.482%	21/09/2036	39,989	0.02
	Bank of America Corp.—Series L	USD	3.950%	21/04/2025	123,062	0.05
	Bank of America Corp.—Series Z	USD	6.500%	Perp.	138,225	0.06
	Bank of New York Mellon Corp.	USD	4.596%	26/07/2030	53,462	0.02
	Bank of New York Mellon Corp.	USD	5.834%	25/10/2033	51,539	0.02
105,000	Bank of New York Mellon Corp.—Series G	USD	4.700%	Perp.	103,056	0.05
150,000	BAT Capital Corp.	USD	2.259%	25/03/2028	133,800	0.06
185,000	BAT Capital Corp.	USD	6.000%	20/02/2034	187,037	0.08
	Becton Dickinson & Co.	USD	4.669%	06/06/2047	21,742	0.01
	Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	52,123	0.02
	Berry Global, Inc.	USD	1.570%	15/01/2026	140,475	0.06
	Berry Global, Inc.—Series WI	USD	1.650%	15/01/2027	113,370	0.05
	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	269,283	0.12
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	222,318	0.10
	Bristol-Myers Squibb Co.	USD	4.350%	15/11/2047	41,721	0.02
	Bristol-Myers Squibb Co.	USD USD	6.250%	15/11/2053	37,768	0.02
	Burlington Northern Santa Fe LLC Campbell Soup Co.	USD	5.750% 5.400%	01/05/2040 21/03/2034	77,015 170,154	0.03 0.07
	Capital One Financial Corp.	USD	2.636%	03/03/2026	146,458	0.06
	Capital One Financial Corp.	USD	7.624%	30/10/2031	114,886	0.05
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	62,556	0.03
	Cardinal Health, Inc.	USD	5.450%	15/02/2034	99,427	0.03
	Carrier Global Corp.	USD	2.493%	15/02/2027	232,690	0.10
	Carrier Global Corp.	USD	5.900%	15/03/2034	46,729	0.02
	CBRE Services, Inc.	USD	5.500%	01/04/2029	39,961	0.02
	CBRE Services, Inc.	USD	5.950%	15/08/2034	30,246	0.01
	Celanese US Holdings LLC	USD	6.165%	15/07/2027	106,435	0.05
	Celanese US Holdings LLC	USD	6.350%	15/11/2028	61,592	0.03
100,000	Celanese US Holdings LLC	USD	6.550%	15/11/2030	104,328	0.05
105,000	Cencora, Inc.	USD	5.125%	15/02/2034	102,731	0.05
112,000	Centene Corp.	USD	2.500%	01/03/2031	91,401	0.04
95,000	Centene Corp.	USD	2.625%	01/08/2031	77,378	0.03
	Charles Schwab Corp.—Series G	USD	5.375%	Perp.	48,519	0.02
	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.908%	23/07/2025	69,360	0.03
	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	3.750%	15/02/2028	231,717	0.10
20,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	6.650%	01/02/2034	26,332	0.01
60,000	Cheniere Energy Partners LP—Series WI	USD	4.000%	01/03/2031	54,235	0.02
36,000	Choice Hotels International, Inc.	USD	3.700%	15/01/2031	31,410	0.01
	Cigna Group	USD	2.400%	15/03/2030	102,092	0.04
	Cigna Group	USD	4.800%	15/08/2038	134,362	0.06
	Citigroup, Inc.	USD	3.875%	26/03/2025	191,119	0.08
	Citigroup, Inc.	USD	2.976%	05/11/2030	66,426	0.03
	Citigroup, Inc.	USD	4.412%	31/03/2031	94,898	0.04
	Citigroup, Inc.	USD	3.057%	25/01/2033	148,059	0.07
	Citigroup, Inc.	USD	4.910%	24/05/2033	100,686	0.04
	Citigroup, Inc. Citigroup, Inc.	USD USD	6.270% 4.750%	17/11/2033 18/05/2046	31,469 65,693	0.01 0.03
	Coca-Cola Consolidated, Inc.	USD	5.450%	01/06/2034	36,207	0.03
	Comcast Corp.	USD	5.300%	01/06/2034	112,662	0.02
	Comcast Corp.	USD	5.650%	01/06/2054	64,435	0.03
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	98,505	0.04
	Crown Americas LLC	USD	5.250%	01/04/2030	139,764	0.06
	CubeSmart LP	USD	2.500%	15/02/2032	16,189	0.01
	CVS Health Corp.	USD	4.875%	20/07/2035	139,296	0.06
	CVS Health Corp.	USD	4.780%	25/03/2038	155,603	0.07
	DCP Midstream Operating LP	USD	3.250%	15/02/2032	37,607	0.02
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	215,924	0.09
	Dell International LLC / EMC Corp.	USD	4.900%	01/10/2026	222,417	0.10
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	50,077	0.02
25,000	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	26,111	0.01
100,000	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	91,717	0.04
60,000	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	62,674	0.03
	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	78,860	0.03
225,000	Discover Financial Services	USD	4.100%	09/02/2027	216,119	0.09

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	,					
United States – (0	Continued) Discovery Communications LLC	USD	3.950%	20/03/2028	117,025	0.05
	DTE Energy Co.	USD	4.875%	01/06/2028	196,836	0.09
	Energy Transfer LP	USD	4.200%	15/04/2027	193,662	0.09
	Energy Transfer LP	USD	5.500%	01/06/2027	25,041	0.01
	Energy Transfer LP	USD	6.550%	01/12/2033	132,016	0.06
	Enterprise Products Operating LLC—Series D	USD	6.875%	01/03/2033	138,100	0.06
	EQT Corp. Essex Portfolio LP	USD USD	3.900% 3.000%	01/10/2027 15/01/2030	57,163 109,884	0.02 0.05
	Expedia Group, Inc.	USD	3.250%	15/02/2030	22,325	0.03
	Expedia Group, Inc.	USD	2.950%	15/03/2031	18,112	0.01
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	27/06/2024	400,036	0.18
100,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	17/09/2024	100,026	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.510%	16/10/2024	380,226	0.17
200,000	Federal Farm Credit Banks Funding Corp.	USD	5.500%	25/11/2024	200,190	0.09
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	03/12/2024	35,027	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.510%	05/12/2024	15,018	0.01
370,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.490% 5.500%	19/12/2024 27/12/2024	370,437 400,216	0.16 0.18
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	03/01/2025	81,053	0.18
112,000	Federal Farm Credit Banks Funding Corp.	USD	5.370%	09/01/2025	112,050	0.05
494,000	Federal Farm Credit Banks Funding Corp.	USD	5.490%	17/01/2025	494,095	0.22
160,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	23/01/2025	160,136	0.07
100,000	Federal Farm Credit Banks Funding Corp.	USD	5.500%	24/01/2025	100,035	0.04
32,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	30/01/2025	32,026	0.01
96,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.435%	04/02/2025	96,084	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	06/02/2025	307,082	0.14
218,000	Federal Farm Credit Banks Funding Corp.	USD	5.475%	10/02/2025	218,193	0.10
138,000 66,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.495% 5.460%	10/02/2025 14/02/2025	138,075 66,018	0.06 0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	07/03/2025	303,179	0.03
339,000	Federal Farm Credit Banks Funding Corp.	USD	5.420%	11/03/2025	339,224	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	10/04/2025	51,027	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	21/04/2025	88,021	0.04
76,000	Federal Farm Credit Banks Funding Corp.	USD	5.455%	28/04/2025	76,071	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	28/04/2025	39,042	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	29/04/2025	85,071	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	19/05/2025	38,037	0.02
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.480% 5.445%	27/05/2025 03/06/2025	23,024 44,042	0.01 0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.455%	27/06/2025	43,042	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.485%	27/06/2025	61,070	0.03
127,000	Federal Farm Credit Banks Funding Corp.	USD	5.490%	21/07/2025	127,149	0.06
116,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.500%	28/07/2025	116,256	0.05
59,000	Federal Farm Credit Banks Funding Corp.	USD	5.475%	30/07/2025	59,073	0.03
118,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	04/08/2025	118,135	0.05
65,000	Federal Farm Credit Banks Funding Corp.	USD	5.460%	13/08/2025	65,052	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.450%	22/08/2025	134,119	0.06
82,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	08/09/2025	82,152	0.04
106,000 56,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.465% 5.480%	15/09/2025 26/09/2025	106,111 56,055	0.05 0.02
•	Federal Farm Credit Banks Funding Corp.	USD	5.470%	27/10/2025	39,041	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	03/11/2025	80,082	0.04
211,000	Federal Farm Credit Banks Funding Corp.	USD	5.485%	14/11/2025	211,190	0.09
160,000	Federal Farm Credit Banks Funding Corp.	USD	5.465%	28/11/2025	160,144	0.07
122,000	Federal Farm Credit Banks Funding Corp.	USD	5.465%	01/12/2025	122,107	0.05
97,000	Federal Farm Credit Banks Funding Corp.	USD	5.460%	15/12/2025	97,096	0.04
108,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	17/04/2026	108,060	0.05
53,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.465%	29/04/2026	53,007	0.02
	Federal Farm Credit Banks Funding Corp.—Series 1 Federal Farm Credit Banks Funding Corp.—Series 1	USD	5.400%	07/03/2025	39,051 116,162	0.02
116,000 1,000,000	Federal Home Loan Bank Discount Notes	USD USD	5.505% 0.000%	02/06/2025 07/06/2024	998,983	0.05 0.44
	Federal Home Loan Bank Discount Notes	USD	0.000%	14/06/2024	997,966	0.44
8,749,999	Federal Home Loan Bank Discount Notes	USD	0.000%	20/06/2024	8,724,576	3.84
	Federal Home Loan Bank Discount Notes	USD	0.000%	21/06/2024	5,682,610	2.50
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/06/2024	1,793,201	0.79
1,500,000	Federal Home Loan Bank Discount Notes	USD	0.000%	28/06/2024	1,493,898	0.66
800,000	Federal Home Loan Bank Discount Notes	USD	0.000%	10/07/2024	795,324	0.35
	Federal Home Loan Bank Discount Notes	USD	0.000%	17/07/2024	1,986,266	0.88
6,000,000	Federal Home Loan Bank Discount Notes	USD	0.000%	19/07/2024	5,957,043	2.63
800,000	Federal Home Loan Bank Discount Notes	USD	0.000%	24/07/2024	793,688	0.35
∠,000,000	Federal Home Loan Bank Discount Notes	USD	0.000%	31/07/2024	1,982,174	0.87

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti		<u> </u>		· ·		
United States – (C						
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.000%	02/08/2024	1,288,102	0.57
	Federal Home Loan Bank Discount Notes	USD	0.000% 0.000%	31/10/2024 26/11/2024	753,130 829,314	0.33 0.37
	Federal Home Loan Bank Discount Notes	USD	0.000%	29/11/2024	1,203,001	0.53
	Federal Home Loan Bank Discount Notes	USD	0.000%	04/12/2024	141,159	0.06
819,000	Federal Home Loan Bank Discount Notes	USD	0.000%	26/12/2024	794,751	0.35
	Federal Home Loan Bank Discount Notes	USD	0.000%	23/01/2025	176,904	0.08
	Federal Home Loan Bank Discount Notes	USD	0.000%	30/01/2025	2,394,947	1.06
	Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	05/02/2025	253,850	0.11 0.11
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD	0.000%	12/02/2025 18/02/2025	257,451 2,112,734	0.93
	Federal Home Loan Bank Discount Notes	USD	0.000%	14/05/2025	147,666	0.06
	Federal Home Loan Banks	USD	5.500%	22/11/2024	1,200,986	0.53
340,000	Federal Home Loan Banks	USD	5.475%	17/01/2025	340,286	0.15
	Federal Home Loan Banks	USD	5.405%	13/03/2025	495,168	0.22
	Federal Home Loan Banks	USD	5.430%	17/04/2025	470,235	0.21
	Federal Home Loan Banks	USD	5.440%	09/05/2025	465,288	0.20
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.435% 5.460%	28/05/2025 28/05/2025	95,054 185,148	0.04 0.08
	Federal Home Loan Banks	USD	5.470%	10/07/2025	425,421	0.19
	Federal Home Loan Banks	USD	5.470%	14/07/2025	375,274	0.17
	Federal Home Loan Banks	USD	5.490%	25/07/2025	155,149	0.07
320,000	Federal Home Loan Banks	USD	5.465%	21/08/2025	320,192	0.14
	Federal Home Loan Banks	USD	5.470%	25/08/2025	235,162	0.10
	Federal Home Loan Banks	USD	5.465%	26/09/2025	170,138	0.07
	Federal Home Loan Banks	USD	5.440%	03/10/2025	510,377	0.22
.,	Federal Home Loan Banks	USD	5.465%	14/11/2025	115,074	0.05
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.460% 5.465%	08/12/2025 08/12/2025	450,243 365,215	0.20 0.16
	Federal Home Loan Banks	USD	5.455%	02/01/2026	510,117	0.10
	Federal Home Loan Banks—Series 1	USD	5.460%	08/12/2025	200,108	0.09
	Federal Home Loan Banks—Series 2	USD	5.460%	02/09/2025	30,025	0.01
50,000	Fifth Third Bancorp	USD	2.375%	28/01/2025	48,911	0.02
125,000	First Horizon Corp.	USD	4.000%	26/05/2025	122,506	0.05
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	210,888	0.09
	Fortune Brands Innovation, Inc.	USD	4.000%	25/03/2032	90,141	0.04
	GE HealthCare Technologies, Inc.—Series WI	USD	5.857%	15/03/2030	102,535	0.04
	General Electric Co. General Motors Co.	USD USD	5.875% 6.600%	14/01/2038 01/04/2036	77,513 130,904	0.03 0.06
	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	115,341	0.05
	General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	61,190	0.03
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	128,283	0.06
95,000	GLP Capital LP / GLP Financing II, Inc.	USD	6.750%	01/12/2033	98,972	0.04
	GXO Logistics, Inc.	USD	6.500%	06/05/2034	191,188	0.08
	HCA, Inc.	USD	5.250%	15/06/2026	263,455	0.12
	HCA, Inc.	USD	3.500%	01/09/2030	13,418	0.01
	HCA, Inc. HCA, Inc.—Series WI	USD USD	5.500% 3.375%	01/06/2033 15/03/2029	105,695 136,888	0.05 0.06
	Healthcare Realty Holdings LP	USD	2.050%	15/03/2029	77,089	0.03
	Hewlett Packard Enterprise Co.	USD	6.200%	15/10/2035	41,235	0.02
	Highwoods Realty LP	USD	7.650%	01/02/2034	107,285	0.05
	Hillenbrand, Inc.	USD	6.250%	15/02/2029	51,832	0.02
	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	179,609	0.08
	Home Depot, Inc.	USD	4.500%	06/12/2048	21,494	0.01
	Host Hotels & Resorts LP—Series J	USD	2.900%	15/12/2031	34,870	0.02
	Humana, Inc.	USD USD	5.950%	15/03/2034 06/08/2024	96,799	0.04 0.02
	Huntington Bancshares, Inc. Huntington Bancshares, Inc.	USD	2.625% 6.208%	21/08/2029	49,733 91,742	0.02
	Huntsman International LLC	USD	4.500%	01/05/2029	23,532	0.01
	Huntsman International LLC	USD	2.950%	15/06/2031	41,084	0.02
	Hyatt Hotels Corp.	USD	4.850%	15/03/2026	98,978	0.04
	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	42,020	0.02
	Ingersoll Rand, Inc.	USD	5.700%	14/08/2033	40,756	0.02
	Ingersoll Rand, Inc.	USD	5.450%	15/06/2034	48,092	0.02
	Intel Corp.	USD	5.150%	21/02/2034	47,005	0.02
	Invitation Homes Operating Partnership LP Invitation Homes Operating Partnership LP	USD	2.300%	15/11/2028	43,956	0.02
	Invitation Homes Operating Partnership LP IQVIA, Inc.	USD USD	2.000% 6.250%	15/08/2031 01/02/2029	43,239 112,735	0.02 0.05
	J M Smucker Co.	USD	5.900%	15/11/2028	154,029	0.03
	J M Smucker Co.	USD	6.200%	15/11/2033	282,263	0.12
	JPMorgan Chase & Co.	USD	3.960%	29/01/2027	268,216	0.12

Bonds	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
250.000   JPMorgan Chase & Co.   USD   4.925%   2604-00202   243,117   75,000   JPMorgan Chase & Co.   USD   4.005%   22045	,	•					
75.000 J Millogan Chiese & Co.  150 J Milloga	•	•	LIOD	4.0000/	00/04/0000	040 447	0.44
50,000   Philorgen Chine & Co.   USD   2,652%   220142033   42,344		•					0.11
Section		-					0.03
Section   Sect		•					0.03
280.000   J. Mylogan Chase & Co.   USD   5.356, 2010/12033   271.285   100.000   Mylogan Chase & Co.   USD   5.356, 2010/12035   47,464   100.000   Mylogan Chase & Co.   USD   5.750%   1005/2055   47,464   100.000   Mylogan Chase & Co.   USD   5.750%   1005/2055   47,464   100.000   Mylogan Chase & Co.   USD   5.750%   1005/2055   47,464   100.000   Mylogan Chase & Co.   USD   5.050%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.050%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   5.550%   1007/2055   61,193   100.000   Mylogan Chase & Co.   USD   7.750%   1007/2055   63,293   100.000   Mylogan Chase & Co.   USD   7.750%   1007/2055   63,293   1007/2055   1007/2		-					0.02
## Section   ##		-					0.15
49,000   Kellanova   USD   5.750%   1606/20254   47,464		-					0.12
100,000   Key-Corp   USD   3.878%   2206/12025   67,138		-					0.12
70,000         Kilory Renally LP         USD         6.250%         15010/2036         67,138           63,000         Krall Heiner Foods Co.         USD         5.500%         15017/2035         48,888           63,000         Louisville Gost and Electric Co.         USD         5.5000         15017/2035         61,333           50,000         Louisville Gost and Electric Co.         USD         5.450%         15047/2033         40,524           50,000         Louisville Gost and Electric Co.         USD         5.450%         15047/2033         40,524           50,000         Louisville Gost and Electric Co.         USD         5.450%         15047/2033         40,524           60,000         MS Bank Corp.         USD         5.057         27017/2034         48,524           80,000         MST Bank Corp.         USD         5.053%         27011/2034         82,831           130,000         Marshton Febroleum Corp.         USD         5.000%         50104/2029         130,267           100,000         Marshton Febroleum Corp.         USD         3.000%         0104/2029         190,247           100,000         Marshton International.         USD         3.000%         0104/2029         190,247           100,000							0.02
So.000   Kinder Morgan, Inc.		* .					0.04
55,000   Kmf Henc Foods Co		· · · ·					0.03
55,000   Lonnar Corp.   USD   4,750%   291/12/027   54,331		The state of the s					0.02
90,000   Louisville Gas and Electric Co.   USD   5.450%   150/02/303   90,229   175,000   Low's Cos., Inc.   USD   3.750%   0104/2033   90,229   175,000   Low's Cos., Inc.   USD   3.750%   0104/2032   158,129   158,120   158,000   168,000   MST Bank Corp.   USD   6.082%   130/02/203   183,499   190,000   MST Bank Corp.   USD   6.082%   130/02/203   183,499   190,000   Marston Politorium Corp.   USD   5.050%   0104/2029   180,489   190,000   Marston Politorium Corp.   USD   5.300%   0104/2029   190,227   190,2							0.03
175,000   Lowes Cos., Inc.		·					0.02
15,000   Loves Cos., Inc.							0.04 0.02
65,000 MAT Bank Corp.		•					
185,000 MAT Bank Corp							0.07
99.000 MaT Bank Corp.		•					0.03
130,000   Marathon Oil Corp.   USD   3,800%   0104/2029   39,287   100,000   Marathon Retroleum Corp.   USD   3,800%   0104/2028   95,112   100,000   Marathon Retroleum Corp.   USD   5,500%   15/10/2027   99,374   120,000   Marrott International, Inc.   USD   5,500%   15/10/2028   121,247   150,000   Marrott International, Inc.   USD   4,800%   15/04/2029   49,178   15/05/2029   63,831   15,5000   Marrott International, Inc.   USD   4,870%   15/04/2029   63,831   15,000   Marrott International, Inc.   USD   4,870%   15/05/2029   63,831   15,000   Marrott International, Inc.   USD   1,500%   15/09/2038   43,579   10,000   Macco Corp.   USD   1,500%   15/09/2038   43,579   10,000   Met.Hig. Inc.   USD   1,500%   15/09/2038   43,579   100,000   Met.Hig. Inc.   USD   4,750%   15/09/2038   149,837   150,000   Moreo, Technology, Inc.   USD   2,703%   15/04/2032   41,236   149,837   15/00/2034   149,837   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/00/2038   15/		•					0.08
100,000   Marathon Petroleum Corp.   USD   3,800%   0,104,2028   95,112		•					0.04
10,000   Marriot International, Inc.		·					0.06
120,000   Marriot International, Inc.   USD   5,50%   15/10/2028   121,247   65,000   Marriot International, Inc.   USD   4,90%   15/10/2029   49,178   65,000   Marriot International, Inc.   USD   5,95%   15/10/2023   36,147   50,000   Marco Corp.   USD   5,95%   15/10/2023   36,417   50,000   Marco Corp.   USD   1,500%   15/10/2028   43,579   100,000   McLLife, Inc.   USD   6,375%   15/10/2028   149,837   100,000   McLLife, Inc.   USD   2,70%   15/10/2028   149,837   100,000   McLLife, Inc.   USD   2,70%   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   149,837   15/10/2028   145,339   15/10/2028   145,339   15/10/2028   145,339   15/10/2039   145,000   100,000   1		·					0.04
50.000   Marriott International, Inc.   USD   4.90%   1504/2029   49.178		•					0.04
65,000   Marrolt International, Inc.   USD   5,950%   1500/2029   63,831							0.05
55.000   Mareul Technology, Inc.   USD   5.956%   1500/2033   56.417		•					0.02
100,000   MetLife, Inc.		•					0.03
180,000   MedH. Life, Inc.   USD							0.02
160,000   MGM Resorts International   USD   4,750%   15/10/2028   149,837   25,000   Micron Technology, Inc.   USD   1,700%   15/02/2031   19,882   150,000   Morgan Stanley   USD   1,700%   15/02/2031   19,882   145,000   Morgan Stanley   USD   5,164%   200/4/2029   143,885   145,000   Morgan Stanley   USD   5,164%   200/4/2029   143,885   175,000   Morgan Stanley   USD   4,431%   2301/2030   192,566   175,000   Morgan Stanley   USD   4,431%   2301/2030   192,566   175,000   Morgan Stanley   USD   4,889%   2201/2031   152,210   166,000   Morgan Stanley   USD   4,889%   2007/2033   159,162   110,000   Morgan Stanley   USD   4,889%   2007/2033   159,162   110,000   Morgan Stanley   USD   2,484%   16/09/2036   137,996   175,000   Morgan Stanley   USD   2,484%   16/09/2036   137,996   150,000   MPLX LP   USD   2,560%   15/08/2030   85,346   150,000   MPLX LP   USD   2,560%   15/08/2030   85,346   150,000   MPLX LP   USD   2,560%   15/08/2030   85,346   155,000   MPLX LP   USD   4,675%   15/04/2048   41,484   115,000   Melfik, Inc.   USD   4,675%   15/04/2048   114,005   125,000   Melfik, Inc.   USD   6,375%   15/10/2028   114,005   125,000   Melfik, Inc.   USD   6,375%   15/10/2029   131,210   125,000   Melfik, Inc.   USD   6,375%   15/10/2029   131,210   125,000   Melfix Inc.   USD   6,375%   15/10/2029   131,210   125,000   Melfix Inc.   USD   5,500%   15/09/2033   153,808   150,000   Melfix Inc.   USD   5,500%   15/09/2033   153,808   150,000   Melfix Inc.   USD   5,500%   15/09/2033   153,808   150,000   Melfix Inc.   USD   5,500%   15/09/2033   153,808   15/09/2033   153,808   15/09/2033   153,808   15/09/2033   153,808   15/09/2033   153,808   15/09/2033   153,808   15/09/2033   153,808   15/09/2033		·					0.02
S0,000   Michamerica Apartments LP							0.05
25,000   Mid-America Apartments LP							0.07
150,000   Morgan Stanley							0.02
145,000   Morgan Stanley		·					0.01
200,000   Morgan Stanley							0.06
175,000   Morgan Stanley		-					0.06
166,000   Morgan Stanley							0.08
110,000   Morgan Stanley   USD							0.07
175,000   Morgan Stanley							0.07
75,000         Morgan Stanley         USD         3,971%         2207/2038         63,212           100,000         MPLX LP         USD         2,650%         15/08/2030         85,346           50,000         MPLX LP         USD         4,700%         15/04/2048         41,484           115,000         Netflix, Inc.         USD         5,875%         15/04/2028         114,005           125,000         Netflix, Inc.         USD         6,375%         15/05/2029         131,210           125,000         NextEra Energy Capital Holdings, Inc.         USD         1,375%         15/05/2029         131,210           125,000         NextEra Energy Capital Holdings, Inc.         USD         1,375%         15/01/2027         229,247           150,000         NiSource, Inc.         USD         5,250%         01/10/2030         105,529           150,000         NiNR ERT Inc.         USD         5,600%         15/01/2033         74,623           150,000         Nordson Corp.         USD         5,800%         15/09/2033         153,808           248,000         Nocidental Petroleum Corp.         USD         6,000%         01/06/2023         246,348           42,000         Occidental Petroleum Corp.         USD		-					0.05
100,000 MPLX LP							0.06
50,000 MPLX LP         USD         4.700%         15/04/2048         41,484           115,000 Netflix, Inc.         USD         4.875%         15/04/2028         114,005           125,000 Netflix, Inc.         USD         5.875%         15/11/2028         128,516           125,000 Netflix, Inc.         USD         6.375%         15/05/2029         131,210           125,000 Newmont Corp.         USD         2.250%         01/10/2030         105,229           250,000 NextEra Energy Capital Holdings, Inc.         USD         1.875%         15/01/2027         229,247           150,000 NiSource, Inc.         USD         5.260%         30/03/2028         149,644           75,000 NNR REIT, Inc.         USD         5.600%         15/10/2033         74,623           150,000 Nordson Corp.         USD         5.800%         15/10/2033         74,623           150,000 Nordson Corp.         USD         6.025%         30/03/2028         149,644           42,000 Occidental Petroleum Corp.         USD         6.025%         01/09/2033         153,808           248,000 NuStar Logistics LP         USD         6.025%         01/09/2030         43,869           52,000 Occidental Petroleum Corp.         USD         6.025%         01/09/2030							0.03
115,000       Netflix, Inc.       USD       4,875%       15/04/2028       114,005         125,000       Netflix, Inc.       USD       5,875%       15/11/2028       128,516         125,000       Netflix, Inc.       USD       6,375%       15/05/2029       131,210         125,000       Newmont Corp.       USD       2,250%       01/10/2030       105,529         250,000       NextEra Energy Capital Holdings, Inc.       USD       1,875%       15/01/2027       229,247         150,000       NiSource, Inc.       USD       5,260%       30/03/2028       149,644         75,000       NiNN REIT, Inc.       USD       5,800%       15/10/2033       74,623         150,000       Nordson Corp.       USD       5,800%       15/10/2033       74,623         150,000       Nordson Corp.       USD       6,000%       15/10/2033       74,623         42,000       Occidental Petroleum Corp.       USD       6,000%       10/10/2030       43,869         52,000       Occidental Petroleum Corp.       USD       5,375%       15/11/2029       172,248         185,000       Oracle Corp.       USD       5,375%       15/11/2023       172,259         185,000       Oracle Corp. <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.04</td>							0.04
125,000       Netflix, Inc.       USD       5.875%       15/11/2028       128,516         125,000       Netflix, Inc.       USD       6.375%       15/05/2029       131,210         125,000       Newmort Corp.       USD       2.250%       01/10/2030       105,529         250,000       NextEra Energy Capital Holdings, Inc.       USD       1.875%       15/01/2027       229,247         150,000       NiSource, Inc.       USD       5.250%       30/03/2028       149,644         75,000       NNN REIT, Inc.       USD       5.600%       15/10/2033       74,623         150,000       Nordson Corp.       USD       5.800%       15/10/2033       153,808         248,000       NuStar Logistics LP       USD       6.625%       01/09/2033       153,808         240,000       Occidental Petroleum Corp.       USD       6.625%       01/09/2033       43,869         52,000       Occidental Petroleum Corp.       USD       7.500%       01/05/2031       57,259         185,000       OneMain Finance Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       01/04/2030       242,756         75,000       Or							0.02
125,000   Netflix, Inc.   USD   6.375%   15/05/2029   131,210   125,000   Newmont Corp.   USD   2.250%   01/10/2030   105,529   150,000   Newmont Corp.   USD   1.875%   15/01/2027   229,247   150,000   Nextera Energy Capital Holdings, Inc.   USD   1.875%   15/01/2027   229,247   150,000   NiSource, Inc.   USD   5.250%   30/03/2028   149,644   75,000   NNN REIT, Inc.   USD   5.600%   15/10/2033   74,623   150,000   Nordson Corp.   USD   5.800%   15/09/2033   153,808   150,000   Nordson Corp.   USD   6.000%   01/06/2026   246,348   42,000   Occidental Petroleum Corp.   USD   6.625%   01/09/2030   43,869   52,000   Occidental Petroleum Corp.   USD   7.500%   01/05/2031   57,259   185,000   OneMain Finance Corp.   USD   5.375%   15/11/2029   172,048   200,000   ONEOK, Inc.   USD   4.550%   15/07/2028   194,118   275,000   Oracle Corp.   USD   2.950%   01/04/2030   242,756   75,000   Oracle Corp.   USD   2.875%   25/03/2031   193,534   408,000   Oracle Corp.   USD   4.650%   06/05/2030   73,006   225,000   Oracle Corp.   USD   4.000%   15/11/2047   113,946   75,000   Oracle Corp.   USD   4.000%   06/02/2033   394,414   150,000   Oracle Corp.   USD   3.600%   01/04/2050   52,192   75,000   01/04/2050   52,192   75,000   01/04/2050							0.05
125,000   Newmont Corp.   USD   2,250%   01/10/2030   105,529   250,000   NextEra Energy Capital Holdings, Inc.   USD   1,875%   15/01/2027   229,247   150,000   NiSource, Inc.   USD   5,250%   30/03/2028   149,644   75,000   NiN REIT, Inc.   USD   5,800%   15/10/2033   74,623   150,000   Nordson Corp.   USD   5,800%   15/10/2033   153,808   150,000   Nordson Corp.   USD   6,800%   15/10/2033   153,808   150,000   Occidental Petroleum Corp.   USD   6,800%   01/06/2026   246,348   42,000   Occidental Petroleum Corp.   USD   6,825%   01/09/2030   43,869   52,000   Occidental Petroleum Corp.   USD   5,375%   15/10/2031   57,259   185,000   Omain Finance Corp.   USD   5,375%   15/10/2028   194,118   275,000   Oracle Corp.   USD   4,550%   15/07/2028   194,118   275,000   Oracle Corp.   USD   4,550%   01/04/2030   242,756   75,000   Oracle Corp.   USD   4,650%   06/05/2030   73,006   225,000   Oracle Corp.   USD   4,850%   06/05/2030   73,006   225,000   Oracle Corp.   USD   4,900%   06/05/2030   73,006   225,000   Oracle Corp.   USD   4,900%   06/05/2030   394,414   150,000   Oracle Corp.   USD   4,900%   06/05/2033   394,414   150,000   Oracle Corp.   USD   4,900%   06/02/2033   394,414   150,000   Oracle Corp.   USD   3,800%   01/04/2050   52,192   75,000   Oracle Corp.   USD   3,12%   15/06/204   13,3946   37,000   Oracle Corp.   USD   3,12%   15/06/204   13,3946   37,000   000		·					0.06
250,000         NextEra Energy Capital Holdings, Inc.         USD         1.875%         15/01/2027         229,247           150,000         NiSource, Inc.         USD         5.250%         30/03/2028         149,644           75,000         NNN REIT, Inc.         USD         5.600%         15/10/2033         74,623           150,000         Nordson Corp.         USD         5.800%         15/09/2033         153,808           248,000         NuStar Logistics LP         USD         6.000%         01/08/2026         246,348           42,000         Occidental Petroleum Corp.         USD         6.625%         01/09/2030         43,869           52,000         Occidental Petroleum Corp.         USD         7.500%         01/05/2031         57,259           185,000         OneMain Finance Corp.         USD         5.375%         15/11/2029         172,048           200,000         OnEOK, Inc.         USD         4.550%         15/07/2028         194,118           275,000         Oracle Corp.         USD         4.650%         06/05/2030         73,006           225,000         Oracle Corp.         USD         4.650%         06/05/2030         73,006           225,000         Oracle Corp.         USD							0.06
150,000       NiSource, Inc.       USD       5.250%       30/03/2028       149,644         75,000       NNN REIT, Inc.       USD       5.600%       15/10/2033       74,623         150,000       Nordson Corp.       USD       5.800%       15/09/2033       153,808         248,000       NuStar Logistics LP       USD       6.000%       01/06/2026       246,348         42,000       Occidental Petroleum Corp.       USD       6.625%       01/09/2030       43,869         52,000       Occidental Petroleum Corp.       USD       7.500%       01/05/2031       57,259         185,000       OneMain Finance Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD		•		2.250%	01/10/2030	105,529	0.05
75,000         NNN REIT, Inc.         USD         5.600%         15/10/2033         74,623           150,000         Nordson Corp.         USD         5.800%         15/09/2033         153,808           248,000         NuStar Logistics LP         USD         6.000%         01/06/2026         246,348           42,000         Occidental Petroleum Corp.         USD         6.625%         01/09/2030         43,869           52,000         Occidental Petroleum Corp.         USD         7.500%         01/05/2031         57,259           185,000         OneMain Finance Corp.         USD         5.375%         15/11/2029         172,048           200,000         ONEOK, Inc.         USD         4.550%         15/07/2028         194,118           275,000         Oracle Corp.         USD         4.650%         01/04/2030         242,756           75,000         Oracle Corp.         USD         4.650%         06/05/2030         73,006           225,000         Oracle Corp.         USD         4.900%         06/02/2033         394,414           150,000         Oracle Corp.         USD         4.000%         15/11/2047         113,946           75,000         Oracle Corp.         USD         3.600%		0, 1					0.10
150,000       Nordson Corp.       USD       5.800%       15/09/2033       153,808         248,000       NuStar Logistics LP       USD       6.000%       01/06/2026       246,348         42,000       Occidental Petroleum Corp.       USD       7.500%       01/09/2031       57,259         185,000       Occidental Petroleum Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       2.875%       25/03/2031       193,534         408,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       3.600%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD		·					0.07
248,000       NuStar Logistics LP       USD       6.000%       01/06/2026       246,348         42,000       Occidental Petroleum Corp.       USD       6.625%       01/09/2030       43,869         52,000       Occidental Petroleum Corp.       USD       7.500%       01/05/2031       57,259         185,000       OneMain Finance Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD				5.600%	15/10/2033	74,623	0.03
42,000       Occidental Petroleum Corp.       USD       6.625%       01/09/2030       43,869         52,000       Occidental Petroleum Corp.       USD       7.500%       01/05/2031       57,259         185,000       OneMain Finance Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       4.900%       06/02/2031       193,534         408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       3.600%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/06/2024       13,897         65,000       Pacific Gas and Electric Co.       <							0.07
52,000         Occidental Petroleum Corp.         USD         7.500%         01/05/2031         57,259           185,000         OneMain Finance Corp.         USD         5.375%         15/11/2029         172,048           200,000         ONEOK, Inc.         USD         4.550%         15/07/2028         194,118           275,000         Oracle Corp.         USD         2.950%         01/04/2030         242,756           75,000         Oracle Corp.         USD         4.650%         06/05/2030         73,006           225,000         Oracle Corp.         USD         2.875%         25/03/2031         193,534           408,000         Oracle Corp.         USD         4.900%         06/02/2033         394,414           150,000         Oracle Corp.         USD         4.000%         15/11/2047         113,946           75,000         Oracle Corp.         USD         3.600%         01/04/2050         52,192           75,000         Oracle Corp.         USD         3.600%         09/11/2052         83,948           25,000         Otis Worldwide Corp.         USD         3.112%         15/06/2040         18,619           37,000         Ovens Corning         USD         5.950%         15/06/2024<		· ·					0.11
185,000       OneMain Finance Corp.       USD       5.375%       15/11/2029       172,048         200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       2.875%       25/03/2031       193,534         408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       3.600%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD       5.950%       15/06/2054       37,327         125,000       Pacific Gas and Electric Co.       USD       5.800%       09/11/2052       62,098         195,000       Pacific Gorp       USD       3.7		•					0.02
200,000       ONEOK, Inc.       USD       4.550%       15/07/2028       194,118         275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       2.875%       25/03/2031       193,534         408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       3.600%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD       5.950%       15/06/2054       47,327         125,000       Pacific Gas and Electric Co.       USD       3.000%       15/06/2028       113,897         65,000       Pacific Gos       USD       5.800%       09/11/2052       62,098         195,000       Penske Automotive Group, Inc.       USD       <		•					0.02
275,000       Oracle Corp.       USD       2.950%       01/04/2030       242,756         75,000       Oracle Corp.       USD       4.650%       06/05/2030       73,006         225,000       Oracle Corp.       USD       2.875%       25/03/2031       193,534         408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       6.900%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD       5.950%       15/06/2024       37,327         125,000       Pacific Gas and Electric Co.       USD       3.000%       15/06/2028       113,897         65,000       Pacificorp       USD       5.800%       09/11/2052       62,098         195,000       Penske Automotive Group, Inc.       USD       3.750%       15/06/2029       173,501         75,000       Philip Morris International, Inc.			USD	5.375%	15/11/2029	172,048	0.08
75,000         Oracle Corp.         USD         4.650%         06/05/2030         73,006           225,000         Oracle Corp.         USD         2.875%         25/03/2031         193,534           408,000         Oracle Corp.         USD         4.900%         06/02/2033         394,414           150,000         Oracle Corp.         USD         4.000%         15/11/2047         113,946           75,000         Oracle Corp.         USD         3.600%         01/04/2050         52,192           75,000         Oracle Corp.         USD         6.900%         09/11/2052         83,948           25,000         Otis Worldwide Corp.         USD         3.112%         15/02/2040         18,619           37,000         Owens Corning         USD         5.950%         15/06/2054         37,327           125,000         Pacific Gas and Electric Co.         USD         3.000%         15/06/2028         113,897           65,000         Pacificorp         USD         5.800%         09/11/2052         62,098           195,000         Penske Automotive Group, Inc.         USD         3.750%         15/06/2029         173,501           75,000         Philip Morris International, Inc.         USD         5.750%<	200,000	ONEOK, Inc.	USD	4.550%	15/07/2028	194,118	0.09
225,000       Oracle Corp.       USD       2.875%       25/03/2031       193,534         408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       6.900%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD       5.950%       15/06/2054       37,327         125,000       Pacific Gas and Electric Co.       USD       3.000%       15/06/2028       113,897         65,000       PacificOrp       USD       5.800%       09/11/2052       62,098         195,000       Penske Automotive Group, Inc.       USD       3.750%       15/06/2029       173,501         75,000       Philip Morris International, Inc.       USD       5.750%       17/11/2032       76,514         100,000       Plains All American Pipeline LP / PAA Finance Corp.       USD       3.800%       15/09/2030       91,004         265,000<	275,000	Oracle Corp.	USD	2.950%	01/04/2030	242,756	0.11
408,000       Oracle Corp.       USD       4.900%       06/02/2033       394,414         150,000       Oracle Corp.       USD       4.000%       15/11/2047       113,946         75,000       Oracle Corp.       USD       3.600%       01/04/2050       52,192         75,000       Oracle Corp.       USD       6.900%       09/11/2052       83,948         25,000       Otis Worldwide Corp.       USD       3.112%       15/02/2040       18,619         37,000       Owens Corning       USD       5.950%       15/06/2054       37,327         125,000       Pacific Gas and Electric Co.       USD       3.000%       15/06/2028       113,897         65,000       PacifiCorp       USD       5.800%       09/11/2052       62,098         195,000       Penske Automotive Group, Inc.       USD       3.750%       15/06/2029       173,501         75,000       Philip Morris International, Inc.       USD       5.750%       17/11/2032       76,514         100,000       Plains All American Pipeline LP / PAA Finance Corp.       USD       3.800%       15/09/2030       91,004         265,000       PNC Financial Services Group, Inc.       USD       5.676%       22/01/2035       264,791 <td>75,000</td> <td>Oracle Corp.</td> <td>USD</td> <td>4.650%</td> <td>06/05/2030</td> <td>73,006</td> <td>0.03</td>	75,000	Oracle Corp.	USD	4.650%	06/05/2030	73,006	0.03
150,000     Oracle Corp.     USD     4.000%     15/11/2047     113,946       75,000     Oracle Corp.     USD     3.600%     01/04/2050     52,192       75,000     Oracle Corp.     USD     6.900%     09/11/2052     83,948       25,000     Otis Worldwide Corp.     USD     3.112%     15/02/2040     18,619       37,000     Owens Corning     USD     5.950%     15/06/2054     37,327       125,000     Pacific Gas and Electric Co.     USD     3.000%     15/06/2028     113,897       65,000     PacifiCorp     USD     5.800%     09/11/2052     62,098       195,000     Penske Automotive Group, Inc.     USD     3.750%     15/06/2029     173,501       75,000     Philip Morris International, Inc.     USD     5.750%     17/11/2032     76,514       100,000     Plains All American Pipeline LP / PAA Finance Corp.     USD     3.800%     15/09/2030     91,004       265,000     PNC Financial Services Group, Inc.     USD     5.676%     22/01/2035     264,791	225,000	Oracle Corp.	USD	2.875%	25/03/2031	193,534	0.09
75,000         Oracle Corp.         USD         3.600%         01/04/2050         52,192           75,000         Oracle Corp.         USD         6.900%         09/11/2052         83,948           25,000         Otis Worldwide Corp.         USD         3.112%         15/02/2040         18,619           37,000         Owens Corning         USD         5.950%         15/06/2054         37,327           125,000         Pacific Gas and Electric Co.         USD         3.000%         15/06/2028         113,897           65,000         PacifiCorp         USD         5.800%         09/11/2052         62,098           195,000         Penske Automotive Group, Inc.         USD         3.750%         15/06/2029         173,501           75,000         Philip Morris International, Inc.         USD         5.750%         15/06/2029         176,514           100,000         Plains All American Pipeline LP / PAA Finance Corp.         USD         3.800%         15/09/2030         91,004           265,000         PNC Financial Services Group, Inc.         USD         5.676%         22/01/2035         264,791			USD	4.900%	06/02/2033	394,414	0.17
75,000         Oracle Corp.         USD         6.900%         09/11/2052         83,948           25,000         Otis Worldwide Corp.         USD         3.112%         15/02/2040         18,619           37,000         Owens Corning         USD         5.950%         15/06/2054         37,327           125,000         Pacific Gas and Electric Co.         USD         3.000%         15/06/2028         113,897           65,000         PacifiCorp         USD         5.800%         09/11/2052         62,098           195,000         Penske Automotive Group, Inc.         USD         3.750%         15/06/2029         173,501           75,000         Philip Morris International, Inc.         USD         5.750%         17/11/2032         76,514           100,000         Plains All American Pipeline LP / PAA Finance Corp.         USD         3.800%         15/09/2030         91,004           265,000         PNC Financial Services Group, Inc.         USD         5.676%         22/01/2035         264,791	150,000	Oracle Corp.	USD	4.000%	15/11/2047	113,946	0.05
25,000     Otis Worldwide Corp.     USD     3.112%     15/02/2040     18,619       37,000     Owens Corning     USD     5.950%     15/06/2054     37,327       125,000     Pacific Gas and Electric Co.     USD     3.000%     15/06/2028     113,897       65,000     PacifiCorp     USD     5.800%     09/11/2052     62,098       195,000     Penske Automotive Group, Inc.     USD     3.750%     15/06/2029     173,501       75,000     Philip Morris International, Inc.     USD     5.750%     17/11/2032     76,514       100,000     Plains All American Pipeline LP / PAA Finance Corp.     USD     3.800%     15/09/2030     91,004       265,000     PNC Financial Services Group, Inc.     USD     5.676%     22/01/2035     264,791	75,000	Oracle Corp.	USD	3.600%	01/04/2050	52,192	0.02
37,000     Owens Corning     USD     5.950%     15/06/2054     37,327       125,000     Pacific Gas and Electric Co.     USD     3.000%     15/06/2028     113,897       65,000     PacifiCorp     USD     5.800%     09/11/2052     62,098       195,000     Penske Automotive Group, Inc.     USD     3.750%     15/06/2029     173,501       75,000     Philip Morris International, Inc.     USD     5.750%     17/11/2032     76,514       100,000     Plains All American Pipeline LP / PAA Finance Corp.     USD     3.800%     15/09/2030     91,004       265,000     PNC Financial Services Group, Inc.     USD     5.676%     22/01/2035     264,791	75,000	Oracle Corp.	USD	6.900%	09/11/2052	83,948	0.04
37,000     Owens Corning     USD     5.950%     15/06/2054     37,327       125,000     Pacific Gas and Electric Co.     USD     3.000%     15/06/2028     113,897       65,000     PacifiCorp     USD     5.800%     09/11/2052     62,098       195,000     Penske Automotive Group, Inc.     USD     3.750%     15/06/2029     173,501       75,000     Philip Morris International, Inc.     USD     5.750%     17/11/2032     76,514       100,000     Plains All American Pipeline LP / PAA Finance Corp.     USD     3.800%     15/09/2030     91,004       265,000     PNC Financial Services Group, Inc.     USD     5.676%     22/01/2035     264,791	25,000	Otis Worldwide Corp.	USD	3.112%	15/02/2040	18,619	0.01
125,000     Pacific Gas and Electric Co.     USD     3.000%     15/06/2028     113,897       65,000     Pacific Corp     USD     5.800%     09/11/2052     62,098       195,000     Penske Automotive Group, Inc.     USD     3.750%     15/06/2029     173,501       75,000     Philip Morris International, Inc.     USD     5.750%     17/11/2032     76,514       100,000     Plains All American Pipeline LP / PAA Finance Corp.     USD     3.800%     15/09/2030     91,004       265,000     PNC Financial Services Group, Inc.     USD     5.676%     22/01/2035     264,791	37,000	Owens Corning					0.02
65,000         PacifiCorp         USD         5.800%         09/11/2052         62,098           195,000         Penske Automotive Group, Inc.         USD         3.750%         15/06/2029         173,501           75,000         Philip Morris International, Inc.         USD         5.750%         17/11/2032         76,514           100,000         Plains All American Pipeline LP / PAA Finance Corp.         USD         3.800%         15/09/2030         91,004           265,000         PNC Financial Services Group, Inc.         USD         5.676%         22/01/2035         264,791		· ·					0.05
195,000       Penske Automotive Group, Inc.       USD       3.750%       15/06/2029       173,501         75,000       Philip Morris International, Inc.       USD       5.750%       17/11/2032       76,514         100,000       Plains All American Pipeline LP / PAA Finance Corp.       USD       3.800%       15/09/2030       91,004         265,000       PNC Financial Services Group, Inc.       USD       5.676%       22/01/2035       264,791							0.03
75,000       Philip Morris International, Inc.       USD       5.750%       17/11/2032       76,514         100,000       Plains All American Pipeline LP / PAA Finance Corp.       USD       3.800%       15/09/2030       91,004         265,000       PNC Financial Services Group, Inc.       USD       5.676%       22/01/2035       264,791		·					0.08
100,000         Plains All American Pipeline LP / PAA Finance Corp.         USD         3.800%         15/09/2030         91,004           265,000         PNC Financial Services Group, Inc.         USD         5.676%         22/01/2035         264,791		•					0.03
265,000 PNC Financial Services Group, Inc. USD 5.676% 22/01/2035 264,791							0.04
•		·					0.12
		·					0.02
25,000 Prologis LP USD 1.750% 01/07/2030 20,492		-					0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (		HCD	4.6050/	15/01/2022	05.074	0.04
	Prologis LP Prudential Financial, Inc.	USD USD	4.625% 5.700%	15/01/2033 14/12/2036	95,274 77,069	0.04 0.03
	Public Service Electric and Gas Co.	USD	3.950%	01/05/2042	40,947	0.03
	Realty Income Corp.	USD	4.000%	15/07/2029	117,704	0.05
100,000	•	USD	1.800%	12/08/2028	86,195	0.04
145,000	Retail Opportunity Investments Partnership LP	USD	6.750%	15/10/2028	149,018	0.07
	Revvity, Inc.	USD	1.900%	15/09/2028	112,831	0.05
	Revvity, Inc.	USD	3.300%	15/09/2029	90,586	0.04
	Revvity, Inc. RTX Corp.	USD	2.550%	15/03/2031 16/11/2028	62,543	0.03
	RTX Corp.	USD USD	4.125% 6.100%	15/03/2034	191,678 78,523	0.08 0.03
	RTX Corp.	USD	4.875%	15/10/2040	54,850	0.02
	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	174,926	0.08
50,000	Sabine Pass Liquefaction LLC	USD	5.000%	15/03/2027	49,562	0.02
	Sempra	USD	3.800%	01/02/2038	20,426	0.01
	Sherwin-Williams Co.	USD	4.000%	15/12/2042	20,061	0.01
100,000		USD	3.250%	01/07/2026	96,004	0.04
175,000	**	USD	5.375%	15/03/2030	168,612	0.07
69,000 50,000	· · · · ·	USD USD	8.750% 1.650%	15/03/2032 15/10/2027	82,504 44,441	0.04 0.02
95,000		USD	4.850%	08/12/2028	93,921	0.02
125,000	•	USD	5.950%	01/04/2030	129,632	0.04
25,000	·	USD	4.200%	01/02/2033	22,448	0.01
75,000		USD	8.375%	15/07/2033	82,997	0.04
50,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	43,273	0.02
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	403,596	0.18
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	24,548	0.01
	T-Mobile USA, Inc.	USD	2.050%	15/02/2028	267,897	0.12
	T-Mobile USA, Inc.	USD USD	4.950%	15/03/2028	74,213	0.03
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD	3.500% 5.200%	15/04/2031 15/01/2033	54,527 172,307	0.02 0.08
	T-Mobile USA, Inc.	USD	5.050%	15/07/2033	48,685	0.08
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	53,875	0.02
30,000		USD	4.800%	05/01/2034	28,928	0.01
60,000	Tractor Supply Co.	USD	5.250%	15/05/2033	59,455	0.03
283,000	TransDigm, Inc.	USD	5.500%	15/11/2027	276,214	0.12
65,000	•	USD	5.711%	24/01/2035	64,601	0.03
135,000		USD	4.950%	Perp.	132,281	0.06
25,000		USD USD	2.100%	01/08/2032	19,321	0.01 0.03
	Union Pacific Corp. United States Treasury Bill	USD	2.800% 0.000%	14/02/2032 04/06/2024	64,253 1,900	0.00
	United States Treasury Bill	USD	0.000%	27/06/2024	1,195,795	0.53
	United States Treasury Bill	USD	0.000%	06/08/2024	3,093	0.00
	United States Treasury Bill	USD	0.000%	31/10/2024	29,940	0.01
453,400	•	USD	0.000%	07/11/2024	443,207	0.20
268,600	United States Treasury Bill	USD	0.000%	21/11/2024	262,036	0.12
	United States Treasury Bill	USD	0.000%	29/11/2024	8,575	0.00
583,100		USD	0.000%	26/12/2024	566,237	0.25
	United States Treasury Bill United States Treasury Bill	USD USD	0.000%	20/02/2025	1,037,765	0.46 0.21
	United States Treasury Bill United States Treasury Bill		0.000%	20/03/2025	466,922	
	United States Treasury Bill	USD USD	0.000% 0.000%	17/04/2025 15/05/2025	23,523 1,330,083	0.01 0.59
1,217,000	•	USD	5.566%	21/05/2024	1,219,465	0.54
353,000		USD	5.526%	31/01/2025	353,332	0.16
1,001,100	, , , , , , , , , , , , , , , , , , ,	USD	5.495%	30/04/2025	1,002,079	0.44
272,200	United States Treasury Floating Rate Note	USD	5.451%	31/07/2025	272,369	0.12
365,900	United States Treasury Floating Rate Note	USD	5.491%	31/10/2025	366,292	0.16
330,400		USD	5.465%	30/04/2026	330,452	0.15
212,400	•	USD	3.875%	11/06/2024	210,118	0.09
1,089,100	•	USD	4.250%	13/06/2024	1,082,485	0.48
170,500	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	1.750% 2.250%	31/12/2024	167,093 22,409	0.07 0.01
22,800 147,200		USD	2.500%	31/12/2024 31/01/2025	144,569	0.01
22,900	•	USD	1.500%	15/02/2025	22,307	0.00
	United States Treasury Note/Bond	USD	1.750%	15/03/2025	95,882	0.04
123,800	•	USD	0.250%	30/06/2025	117,530	0.05
150,000	•	USD	5.350%	15/02/2033	151,545	0.07
100,000	UnitedHealth Group, Inc.	USD	4.625%	15/07/2035	95,296	0.04
46,000	•	USD	4.750%	15/05/2052	40,794	0.02
25,000	•	USD	5.875%	15/02/2053	25,966	0.01
75,000	UnitedHealth Group, Inc.	USD	5.050%	15/04/2053	69,263	0.03

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	,					
United States – (0	Continued) UnitedHealth Group, Inc.	USD	5.375%	15/04/2054	72,860	0.03
	US Bancorp	USD	5.850%	21/10/2033	101,165	0.03
	Verizon Communications, Inc.	USD	4.329%	21/09/2028	124,061	0.05
	Verizon Communications, Inc.	USD	4.016%	03/12/2029	188,688	0.08
75,000	Verizon Communications, Inc.	USD	5.500%	23/02/2054	73,170	0.03
	VMware, Inc.	USD	1.800%	15/08/2028	43,395	0.02
	VMware, Inc.	USD	2.200%	15/08/2031	60,242	0.03
	Walt Disney Co. Warnermedia Holdings, Inc.	USD USD	6.400% 3.638%	15/12/2035 15/03/2025	81,627 270,363	0.04 0.12
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	23.017	0.12
	Warnermedia Holdings, Inc.	USD	5.050%	15/03/2042	172,555	0.08
	Wells Fargo & Co.	USD	2.188%	30/04/2026	213,074	0.09
250,000	Wells Fargo & Co.	USD	4.100%	03/06/2026	243,717	0.11
200,000	Wells Fargo & Co.	USD	3.196%	17/06/2027	191,192	0.08
	Wells Fargo & Co.	USD	3.526%	24/03/2028	142,603	0.06
	Wells Fargo & Co.	USD	4.897%	25/07/2033	134,903	0.06
	Williams Cos., Inc.	USD	4.650%	15/08/2032	118,576	0.05
	Williams Cos., Inc. Workday, Inc.	USD USD	5.650% 3.800%	15/03/2033 01/04/2032	100,665 44,885	0.04 0.02
	WP Carey, Inc.	USD	3.850%	15/07/2029	69,502	0.02
	WP Carey, Inc.	USD	2.400%	01/02/2031	41,557	0.03
	WP Carey, Inc.	USD	2.450%	01/02/2031	40,126	0.02
217,000	Xcel Energy, Inc.	USD	3.350%	01/12/2026	206,395	0.09
		-			98,738,992	43.52
Uruguay						
TOTAL BONDS	Uruguay Government International Bond	USD	5.750%	28/10/2034	10,374	0.00
(cost USD 108,11	10,892)				105,941,601	46.69
Holdings Common Stock	Security Description s – 13.14%				Market Value USD	Shareholders' Equity
Brazil						
	Caixa Seguridade Participacoes SA				33,729	0.02
16,100	S C C C C C C C C C C C C C C C C C C C				95,941	0.04
	NU Holdings Ltd. Class A				86,405	0.04
	PRIO SA Raia Drogasil SA				32,942 43,441	0.01 0.02
13,500					50,779	0.02
	TIM SA				49,444	0.02
	Vivara Participacoes SA				10,711	0.01
_,					403,392	0.18
China					100,002	
	Alibaba Group Holding Ltd.				351,643	0.15
	ANTA Sports Products Ltd.				102,776	0.05
,	BYD Co. Ltd. Class H				112,516	0.05
	China Merchants Bank Co. Ltd. Class H				190,513	0.08
	China Yangtze Power Co. Ltd. Class A				65,234	0.03
	Contemporary Amperex Technology Co. Ltd. Class A Fuyao Glass Industry Group Co. Ltd. Class H <sup>(a)</sup>				125,183	0.05
	H World Group Ltd. ADR				65,597 41,668	0.03 0.02
	KE Holdings, Inc. ADR				91,946	0.02
	Kweichow Moutai Co. Ltd. Class A				295,000	0.13
	Meituan Class B <sup>(a)</sup>				234,309	0.10
11,100	Midea Group Co. Ltd. Class A				98,902	0.04
	NARI Technology Co. Ltd. Class A				40,892	0.02
	PICC Property & Casualty Co. Ltd. Class H				75,501	0.03
	Ping An Insurance Group Co. of China Ltd. Class H				101,831	0.04
	Shenzhen Mindray Bio-Medical Electronics Co. Ltd. Class A				63,937	0.03
	Shenzhou International Group Holdings Ltd. Silergy Corp.				80,579 131,675	0.04 0.06
	Tencent Holdings Ltd.				706,809	0.06
	Tencent Music Entertainment Group ADR				57,835	0.03
	Weichai Power Co. Ltd. Class H				73,411	0.03
	Will Semiconductor Co. Ltd. Shanghai Class A				63,452	0.03
2,900	Zhongji Innolight Co. Ltd. Class A				62,901	0.03

				% of
Holdings		Security Description	Market Value USD	Shareholders' Equity
		s – (Continued)		
China – (C		Zijin Mining Group Co. Ltd. Class H	68,087	0.03
		ZTO Express Cayman, Inc. ADR	80,590	0.04
	0,100	2.0 2.picco cayman, me. 7.2.1	3,382,787	1.49
Egypt			5,552,757	1.40
	26,843	Commercial International Bank Egypt GDR	43,164	0.02
Finland	8,799	Neste Oyj	183,805	0.08
France				
		TotalEnergies SE	524,457	0.23
Germany		Instone Real Estate Group SE <sup>(a)</sup>	46,941	0.02
		Vonovia SE	223,748	0.10
	,		270,689	0.12
Greece			.,,,,,	
		JUMBO SA	126,410	0.06
		Mytilineos SA	49,857	0.02
		National Bank of Greece SA	165,587	0.07
	12,343	Piraeus Financial Holdings SA	48,388	0.02
			390,242	0.17
Hong Kor		CK Asset Holdings Ltd.	49,508	0.02
		Hong Kong Exchanges & Clearing Ltd.	34,933	0.02
1		Sino Land Co. Ltd.	143,063	0.06
		Sun Hung Kai Properties Ltd.	164,366	0.07
			391,870	0.17
India	1 621	Analla Hassitala Enterprisa I td	114,093	0.05
		Apollo Hospitals Enterprise Ltd.  Axis Bank Ltd.	157,427	0.03
		Bajaj Finance Ltd.	96,159	0.07
		Godrej Properties Ltd.	175,032	0.08
		ICICI Bank Ltd.	326,198	0.14
		Info Edge India Ltd.	129,554	0.06
		Infosys Ltd.	136,236	0.06
		Jio Financial Services Ltd.	74,997	0.03
	2,796	Reliance Industries Ltd.	95,760	0.04
	8,460	SBI Life Insurance Co. Ltd. (a)	140,474	0.06
	10,668	Sona Blw Precision Forgings Ltd. (a)	83,160	0.04
	10,063	Sun Pharmaceutical Industries Ltd.	175,956	0.08
		Tata Consumer Products Ltd.	163,033	0.07
1	105,457	Zomato Ltd.	226,180	0.10
			2,094,259	0.92
Indonesia 3		Bank Central Asia Tbk PT	213,422	0.09
Ireland	1 770	Assesture DLC Class A	502 502	0.22
ltolu.	1,773	Accenture PLC Class A	502,592	0.22
Italy	23,895	Davide Campari-Milano NV	236,382	0.10
Japan	0.000	Hum Com		
		Hoya Corp.	462,816	0.20
		Keyence Corp. Mitsui Fudosan Co. Ltd.	541,952 250,156	0.24 0.11
		Sumitomo Realty & Development Co. Ltd.	250,156	0.11
			1,474,056	0.65
Mexico				
		Alsea SAB de CV	80,460	0.03
		America Movil SAB de CV—Series B	85,449	0.04
	8,663	Arca Continental SAB de CV	83,421	0.04

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
Mexico – (Continu	<b>ued)</b> Banco del Bajio SA <sup>(a)</sup>	38,950	0.02
	Wal-Mart de Mexico SAB de CV	108,678	0.02
		396,958	0.18
Netherlands		<u> </u>	
3,852	CTP NV <sup>(a)</sup>	69,245	0.03
Peru 522	Credicorp Ltd.	85,175	0.04
Philippines			
	BDO Unibank, Inc. Jollibee Foods Corp.	51,516 29,596	0.02 0.02
	Monde Nissin Corp. <sup>(a)</sup>	92,919	0.02
	·	174,031	0.08
Poland			
	Allegro.eu SA <sup>(a)</sup>	32,387	0.01
826	Dino Polska SA <sup>(a)</sup>	83,020	0.04
		115,407	0.05
Romania 2,120	Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	61,904	0.03
Russia	Mary Pro Rice(h)	•	0.00
	Moscow Exchange MICEX-RTS PJSC <sup>(b)</sup> Sberbank of Russia PJSC <sup>(b)</sup>	0	0.00
			0.00
Saudi Arabia			
	Alinma Bank	57,773	0.03
	Saudi Arabian Oil Co. <sup>(a)</sup> Saudi National Bank	101,953 32,124	0.05 0.01
0,001	Oddu National Bank	191,850	0.09
Singapore		101,000	0.00
150,000	Capitaland India Trust	117,765	0.05
South Africa	Clicks Group Ltd.	121,294	0.06
	Old Mutual Ltd.	52,097	0.02
		173,391	0.08
South Korea			
	Hyundai Motor Co.	105,709	0.05
	KB Financial Group, Inc. LG Electronics, Inc.	130,837 124,729	0.06
	NCSoft Corp.	34,761	0.02
	Samsung Biologics Co. Ltd.	64,539	0.03
	Samsung E&A Co. Ltd.	33,823	0.01
	Samsung Electronics Co. Ltd. Samsung SDI Co. Ltd.	752,091	0.33
240	Sallisung SDI Co. Ltd.	66,879	0.03
Spain		1,313,368	0.58
	Banco Bilbao Vizcaya Argentaria SA	318,711	0.14
3,197	Cellnex Telecom SA	116,922	0.05
		435,633	0.19
Sweden 9,654	Castellum AB	119,709	0.06
	Hexagon AB Class B	573,220	0.25
		692,929	0.31
Switzerland 5.967	DSM-Firmenich AG	688,732	0.30
	Nestle SA	375,817	0.17
11,668	UBS Group AG	367,313	0.16
		1,431,862	0.63

		Market Value	% of
Holdings	Security Description	Market Value USD	Shareholders' Equity
Common St Taiwan	ocks – (Continued)		
	288 Chailease Holding Co. Ltd.	90,744	0.04
	000 Delta Electronics, Inc.	111,069	0.05
	000 MediaTek, Inc.	192,052	0.08
	000 Nien Made Enterprise Co. Ltd.	65,121	0.03
43,	000 Taiwan Semiconductor Manufacturing Co. Ltd.	1,102,592	0.48
	683 Taiwan Semiconductor Manufacturing Co. Ltd. ADR	559,043	0.25
	000 Unimicron Technology Corp.	62,305	0.03
56,	000 United Microelectronics Corp.	95,373	0.04
		2,278,299	1.00
Thailand	600 PTT Exploration & Production PCL	69,531	0.03
United Arab E	E <b>mirates</b> 308 - Abu Dhabi Islamic Bank PJSC	34,542	0.02
United Kingd		07,072	0.02
	627 AstraZeneca PLC	716,139	0.31
	969 Ferguson PLC	403,294	0.18
	702 Rentokil Initial PLC	453,846	0.20
		1,573,279	0.69
United States	s 808 Alphabet, Inc. Class A	996,072	0.44
	521 Amazon.com, Inc.	800,262	0.44
	634 Ball Corp.	524,074	0.23
	331 Boston Scientific Corp.	551,804	0.24
	648 CBRE Group, Inc. Class A	56,272	0.03
2,	310 Danaher Corp.	589,674	0.26
4,	156 Estee Lauder Cos., Inc. Class A	506,035	0.22
;	317 Hilton Worldwide Holdings, Inc.	62,490	0.03
	372 Hyatt Hotels Corp. Class A	54,677	0.02
	856 Intuit, Inc.	478,769	0.21
	783 Marsh & McLennan Cos., Inc.	367,334	0.16
	714 Martin Marietta Materials, Inc.	406,452	0.18
	093 Microsoft Corp.	1,275,862	0.56
	021 NIKE, Inc. Class B 559 Northern Trust Corp.	375,481 382,181	0.17 0.17
	521 NVIDIA Corp.	581,863	0.26
	331 Procter & Gamble Co.	702,445	0.31
	207 S&P Global, Inc.	509,668	0.23
	888 Walt Disney Co.	501,313	0.22
	760 Waste Management, Inc.	569,416	0.25
		10,292,144	4.54
Uruguay			
	113 MercadoLibre, Inc.	191,254	0.08
(cost USD 26	MON STOCKS ,041,362)	29,809,684	13.14
	Investment Trusts – 4.41%		_
Australia 21,	551 Dexus	97,692	0.04
	993 Goodman Group	223,891	0.10
	301 Stockland	91,196	0.04
113,	629 Vicinity Ltd.	148,169	0.07
		560,948	0.25
Canada	297 Canadian Apartment Properties	44.040	0.02
	297 Canadian Apartment Properties 329 Dream Industrial	41,846 65,794	0.02
	713 InterRent	58,246	0.03
	536 RioCan	94,680	0.02
,,	1 to Carl	260,566	0.11
France		200,300	0.11
	469 Gecina SA	158,062	0.07
Japan	351 Invincible Investment Corp.	153,013	0.07
,	oo	133,013	0.07

Holdings	Security Description	Market Value USD	% of Shareholders <sup>s</sup> Equity
Real Estate	Investment Trusts – (Continued)		
Japan – (Con	•	111 011	0.05
	<ul><li>188 Japan Metropolitan Fund Invest</li><li>111 KDX Realty Investment Corp.</li></ul>	111,041 107,375	0.05
	30 Nippon Building Fund, Inc.	112,404	0.05
	78 Nippon Prologis, Inc.	129,158	0.05
		612,991	0.27
Mexico			
	,847 Prologis Property Mexico SA de CV	90,049	0.04
Singapore 40.	,400 CapitaLand Ascendas	78,302	0.03
	,600 Far East Hospitality Trust	58,125	0.03
223,	,940 Lendlease Global Commercial	92,197	0.04
		228,624	0.10
Spain	460 Martin Desparting Coninsi CA	00.704	0.04
	,462 Merlin Properties Socimi SA	88,724	0.04
United Kingd 8,	,756 Big Yellow Group PLC	138,290	0.06
	,840 Derwent London PLC	84,202	0.04
	,636 Segro PLC	228,862	0.10
	,110 Shaftesbury Capital PLC	146,484	0.06 0.05
0,	,682 UNITE Group PLC	103,229	
		701,067	0.31
United States	s ,129 Alexandria Real Estate Equities, Inc.	249,146	0.11
	,113 American Homes 4 Rent Class A	147,287	0.07
	,967 American Tower Corp.	574,649	0.25
6,	,774 Americold Realty Trust, Inc.	178,359	0.08
	,767 AvalonBay Communities, Inc.	337,108	0.15
	,080 Boston Properties, Inc.	122,408	0.05
	,557 Cousins Properties, Inc.	58,248	0.03 0.09
	,331 Digital Realty Trust, Inc. 885 EastGroup Properties, Inc.	192,835 143,335	0.09
	832 Equinix, Inc.	636,563	0.28
	,170 Equity LifeStyle Properties, Inc.	199,520	0.09
	,748 Equity Residential	112,326	0.05
	753 Essex Property Trust, Inc.	193,860	0.09
	,975 Extra Space Storage, Inc.	282,919	0.13
	,662 Federal Realty Investment Trust	165,136	0.07
	,813 Invitation Homes, Inc. ,170 Kimco Realty Corp.	267,751 156,292	0.12 0.07
	,060 Prologis, Inc.	872,173	0.38
	,133 Public Storage	306,612	0.14
3,	,122 Realty Income Corp.	163,562	0.07
	,120 Regency Centers Corp.	189,072	0.08
	,114 Ryman Hospitality Properties, Inc.	115,934	0.05
	867 SBA Communications Corp.	168,727	0.07
	<ul><li>,493 Simon Property Group, Inc.</li><li>642 Sun Communities, Inc.</li></ul>	222,994 75,634	0.10 0.03
	,505 UDR, Inc.	172,181	0.08
	,756 Ventas, Inc.	236,659	0.10
10,	,743 VICI Properties, Inc.	305,209	0.13
4,	,469 Welltower, Inc.	458,296	0.20
		7,304,795	3.22
TOTAL REAL (cost USD 10	L ESTATE INVESTMENT TRUSTS 0,057,871)	10,005,826	4.41
Mutual Fun	ds – 9.17%		
	,854 Invesco Bloomberg Commodity UCITS ETF	1,133,063	0.50
11,	,088 iShares MSCI Saudi Arabia Capped UCITS ETF	66,450	0.03
93,	,189 iShares S&P 500 Consumer Staples Sector UCITS ETF	781,623	0.34
78,	,733 iShares S&P 500 Energy Sector UCITS ETF	714,896	0.32
		2,696,032	1.19

							% of
Holding	s	Security Description				Market Value USD	Shareholders' Equity
		(Continued)					
Luxemb	825,132	Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distributio	, , ,			7,871,761	3.47
	108,431	Goldman Sachs Funds - GS Global Strategic Macro Bond Portfolio (IO D	Distribution Class)(9)			10,253,178	7.98
	MUTUAL						
<u> </u>	SD 20,709	,366) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG			20,820,971	9.17
	SD 164,91					166,578,082	73.41
Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds	- 5.71%	curities dealt in another regulated market					
Bermud		Bacardi Ltd. <sup>(a)</sup>	USD	5.300%	15/05/2048	89,918	0.04
Canada		1011778 BC ULC / New Red Finance, Inc. <sup>(a)</sup>	USD	4.000%	15/10/2030	198,303	0.09
		Constellation Software, Inc. (a)	USD	5.461%	16/02/2034	30,880	0.09
		GFL Environmental, Inc. <sup>(a)</sup>	USD	4.000%	01/08/2028	263,480	0.12
	70,000	Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC <sup>(a)</sup>	USD -	9.000%	15/02/2029	71,845	0.03
Cavmar	ı İslands					564,508	0.25
ouya.		Avolon Holdings Funding Ltd. <sup>(a)</sup>	USD	4.250%	15/04/2026	217,912	0.10
	200,000		USD	3.250%	15/02/2027	186,134	0.08
	75,000	Seagate HDD Cayman <sup>(a)</sup>	USD -	8.250%	15/12/2029	80,063	0.03
China						484,109	0.21
	375,000	UBS Group AG <sup>(a)</sup>	USD	9.016%	01/06/2027	454,552	0.20
France	350,000	BNP Paribas SA <sup>(a)</sup>	USD	1.323%	13/01/2027	326,463	0.15
		BNP Paribas SA <sup>(a)</sup>	USD	5.335%	13/08/2028	209,609	0.09
	250,000	BPCE SA <sup>(a)</sup>	USD -	3.116%	13/01/2027	205,015	0.09
Netherla	ande					741,087	0.33
Netheria		ING Groep NV <sup>(a)</sup>	USD	1.400%	01/07/2026	286,383	0.12
	163,000	JDE Peet's NV <sup>(a)</sup>	USD	2.250%	24/09/2031	129,592	0.06
						415,975	0.18
Switzer		UBS Group AG <sup>(a)</sup>	USD	1.305%	02/02/2027	371,356	0.16
United \$							
		AdaptHealth LLC <sup>(a)</sup> Allied Universal Holdco LLC / Allied Universal Finance Corp. <sup>(a)</sup>	USD	6.125%	01/08/2028	75,734	0.03
	56,000	Asbury Automotive Group, Inc. (a)	USD USD	6.625% 4.625%	15/07/2026 15/11/2029	4,005 51,237	0.00 0.02
	133,000	Asbury Automotive Group, Inc. (a)	USD	5.000%	15/02/2032	119,381	0.05
		Aviation Capital Group LLC <sup>(a)</sup>	USD	1.950%	30/01/2026	234,600	0.10
	30,000 185,000		USD	3.625% 4.750%	01/09/2028	28,117 170,714	0.01 0.08
		Broadcom, Inc. (a)	USD USD	4.150%	15/05/2029 15/04/2032	45,708	0.02
		Broadcom, Inc. (a)	USD	2.600%	15/02/2033	154,516	0.07
		Broadcom, Inc. <sup>(a)</sup>	USD	3.419%	15/04/2033	85,396	0.04
		Broadcom, Inc. (a)	USD	3.469%	15/04/2034	157,830	0.07
		Broadcom, Inc. <sup>(a)</sup> Broadcom, Inc. <sup>(a)</sup>	USD	3.137%	15/11/2035	168,468	0.07
		Broadcom, Inc. <sup>(a)</sup> Broadcom, Inc. <sup>(a)</sup>	USD USD	3.187% 3.500%	15/11/2036 15/02/2041	117,640 57,183	0.05 0.03
		Buckeye Partners LP <sup>(a)</sup>	USD	4.500%	01/03/2028	248,824	0.03
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.250%	01/02/2031	249,234	0.11
		Charles River Laboratories International, Inc. (a)	USD	3.750%	15/03/2029	131,286	0.06
		Chemours Co. <sup>(a)</sup>	USD	4.625%	15/11/2029	77,820	0.03
		Civitas Resources, Inc. (a) Clarivate Science Holdings Corp. (a)	USD USD	8.375% 3.875%	01/07/2028 01/07/2028	167,600 196,174	0.07 0.09
		Columbia Pipelines Operating Co. LLC <sup>(a)</sup>	USD	6.036%	15/11/2033	112,170	0.05

Bonds - (Continued)   United States - (Continued)   100,000 CoStar Group, Inc. (a)	84,790 234,515 83,780 172,102 21,940 131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261 172,043	0.04 0.10 0.04 0.08 0.01 0.06 0.03 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
100,000       CoStar Group, Inc. (a)       USD       2.800%       15/07/2030         250,000       CQP Holdco LP / BIP-V Chinook Holdco LLC (a)       USD       5.500%       15/06/2031         100,000       Duquesne Light Holdings, Inc. (a)       USD       2.532%       01/10/2030         185,000       Dycom Industries, Inc. (a)       USD       4.500%       15/04/2029         25,000       EQT Corp. (a)       USD       3.625%       15/05/2031         130,000       Freedom Mortgage Holdings LLC (a)       USD       9.250%       01/02/2029         75,000       Glencore Funding LLC (a)       USD       2.625%       23/09/2031         195,000       Global Infrastructure Solutions, Inc. (a)       USD       5.625%       01/06/2029         195,000       Global Infrastructure Solutions, Inc. (a)       USD       3.500%       01/03/2029         195,000       Global Infrastructure Solutions, Inc. (a)       USD       3.875%       15/12/2028         235,000       H&E Equipment Services, Inc. (a)       USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. (a)       USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC (a)       USD       5.350%       19/03/2029	234,515 83,780 172,102 21,940 131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.10 0.04 0.08 0.01 0.06 0.03 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
250,000       CQP Holdco LP / BIP-V Chinook Holdco LLC <sup>(a)</sup> USD       5.500%       15/06/2031         100,000       Duquesne Light Holdings, Inc. <sup>(a)</sup> USD       2.532%       01/10/2030         185,000       Dycom Industries, Inc. <sup>(a)</sup> USD       4.500%       15/04/2029         25,000       EQT Corp. <sup>(a)</sup> USD       3.625%       15/05/2031         130,000       Freedom Mortgage Holdings LLC <sup>(a)</sup> USD       9.250%       01/02/2029         75,000       Glencore Funding LLC <sup>(a)</sup> USD       2.625%       23/09/2031         195,000       Global Infrastructure Solutions, Inc. <sup>(a)</sup> USD       3.500%       01/06/2029         195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc. <sup>(a)</sup> USD       3.875%       15/12/2028         195,000       Hae Equipment Services, Inc. <sup>(a)</sup> USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. <sup>(a)</sup> USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC <sup>(a)</sup> USD       8.875%       15/07/2028         120,000       Hyundai Capital America <sup>(a)</sup> USD       5.350%       19/03/2029         100,000       Hyundai Capital America <sup>(a)</sup> USD       5.700%       26/06/2030	234,515 83,780 172,102 21,940 131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.10 0.04 0.08 0.01 0.06 0.03 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
100,000         Duquesne Light Holdings, Inc. (a)         USD         2.532%         01/10/2030           185,000         Dycom Industries, Inc. (a)         USD         4.500%         15/04/2029           25,000         EQT Corp. (a)         USD         3.625%         15/05/2031           130,000         Freedom Mortgage Holdings LLC (a)         USD         9.250%         01/02/2029           75,000         Glencore Funding LLC (a)         USD         2.625%         23/09/2031           195,000         Global Infrastructure Solutions, Inc. (a)         USD         3.500%         01/06/2029           195,000         Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)         USD         3.500%         01/03/2029           235,000         H&E Equipment Services, Inc. (a)         USD         3.875%         15/12/2028           120,000         HealthEquity, Inc. (a)         USD         4.500%         01/10/2029           95,000         Howard Midstream Energy Partners LLC (a)         USD         8.875%         15/07/2028           120,000         Hyundai Capital America (a)         USD         5.350%         19/03/2029           100,000         Hyundai Capital America (a)         USD         4.750%         15/01/2028           185,000         Indernatio	83,780 172,102 21,940 131,490 61,599 181,227 74,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.04 0.08 0.01 0.06 0.03 0.08 0.08 0.09 0.05 0.04 0.05 0.05
185,000       Dycom Industries, Inc. (a)       USD       4.500%       15/04/2029         25,000       EQT Corp. (a)       USD       3.625%       15/05/2031         130,000       Freedom Mortgage Holdings LLC (a)       USD       9.250%       01/02/2029         75,000       Glencore Funding LLC (a)       USD       2.625%       23/09/2031         195,000       Global Infrastructure Solutions, Inc. (a)       USD       5.625%       01/06/2029         195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)       USD       3.500%       01/03/2029         235,000       H&E Equipment Services, Inc. (a)       USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. (a)       USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC (a)       USD       8.875%       15/07/2028         120,000       Hyundai Capital America (a)       USD       5.350%       19/03/2029         100,000       Hyundai Capital America (a)       USD       4.750%       15/01/2028         185,000       Imola Merger Corp. (a)       USD       4.750%       15/01/2028         185,000       Ingevity Corp. (a)       USD       3.875%       01/11/2028         180,000	172,102 21,940 131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.08 0.01 0.06 0.03 0.08 0.08 0.09 0.05 0.04 0.05 0.05
25,000       EQT Corp.(a)       USD       3.625%       15/05/2031         130,000       Freedom Mortgage Holdings LLC <sup>(a)</sup> USD       9.250%       01/02/2029         75,000       Glencore Funding LLC <sup>(a)</sup> USD       2.625%       23/09/2031         195,000       Global Infrastructure Solutions, Inc. <sup>(a)</sup> USD       5.625%       01/06/2029         195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc. <sup>(a)</sup> USD       3.500%       01/03/2029         235,000       H&E Equipment Services, Inc. <sup>(a)</sup> USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. <sup>(a)</sup> USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC <sup>(a)</sup> USD       8.875%       15/07/2028         120,000       Hyundai Capital America <sup>(a)</sup> USD       5.350%       19/03/2029         100,000       Hyundai Capital America <sup>(a)</sup> USD       5.700%       26/06/2030         276,000       iHeartCommunications, Inc. <sup>(a)</sup> USD       4.750%       15/01/2028         185,000       Imola Merger Corp. <sup>(a)</sup> USD       3.875%       01/11/2030         29,000       Ingevity Corp. <sup>(a)</sup> USD       3.875%       01/11/2030         1	21,940 131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.01 0.06 0.03 0.08 0.09 0.05 0.04 0.05 0.05 0.05
130,000       Freedom Mortgage Holdings LLC <sup>(a)</sup> USD       9.250%       01/02/2029         75,000       Glencore Funding LLC <sup>(a)</sup> USD       2.625%       23/09/2031         195,000       Global Infrastructure Solutions, Inc. <sup>(a)</sup> USD       5.625%       01/06/2029         195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc. <sup>(a)</sup> USD       3.500%       01/03/2029         235,000       H&E Equipment Services, Inc. <sup>(a)</sup> USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. <sup>(a)</sup> USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC <sup>(a)</sup> USD       8.875%       15/07/2028         120,000       Hyundai Capital America <sup>(a)</sup> USD       5.350%       19/03/2029         100,000       Hyundai Capital America <sup>(a)</sup> USD       5.700%       26/06/2030         276,000       HeartCommunications, Inc. <sup>(a)</sup> USD       4.750%       15/01/2028         185,000       Imola Merger Corp. <sup>(a)</sup> USD       3.875%       01/11/2028         130,000       International Flavors & Fragrances, Inc. <sup>(a)</sup> USD       3.875%       01/11/2030         25,000       International Flavors & Fragrances, Inc. <sup>(a)</sup> USD       3.268% <td>131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261</td> <td>0.06 0.03 0.08 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08</td>	131,490 61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.06 0.03 0.08 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
75,000         Glencore Funding LLC <sup>(a)</sup> USD         2.625%         23/09/2031           195,000         Global Infrastructure Solutions, Inc. <sup>(a)</sup> USD         5.625%         01/06/2029           195,000         Go Daddy Operating Co. LLC / GD Finance Co., Inc. <sup>(a)</sup> USD         3.500%         01/03/2029           235,000         H&E Equipment Services, Inc. <sup>(a)</sup> USD         3.875%         15/12/2028           120,000         HealthEquity, Inc. <sup>(a)</sup> USD         4.500%         01/10/2029           95,000         Howard Midstream Energy Partners LLC <sup>(a)</sup> USD         8.875%         15/07/2028           120,000         Hyundai Capital America <sup>(a)</sup> USD         5.350%         19/03/2029           100,000         Hyundai Capital America <sup>(a)</sup> USD         5.700%         26/06/2030           276,000         HeartCommunications, Inc. <sup>(a)</sup> USD         4.750%         15/01/2028           185,000         Imola Merger Corp. <sup>(a)</sup> USD         3.875%         01/11/2028           180,000         Ingevity Corp. <sup>(a)</sup> USD         3.875%         01/11/2028           130,000         Ingevity Corp. <sup>(a)</sup> USD         3.875%         01/11/2030           25,000         International Fl	61,599 181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.03 0.08 0.08 0.09 0.05 0.04 0.05 0.05 0.05 0.06
195,000       Global Infrastructure Solutions, Inc. (a)       USD       5.625%       01/06/2029         195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)       USD       3.500%       01/03/2029         235,000       H&E Equipment Services, Inc. (a)       USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. (a)       USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC (a)       USD       8.875%       15/07/2028         120,000       Hyundai Capital America (a)       USD       5.360%       19/03/2029         100,000       Hyundai Capital America (a)       USD       5.700%       26/06/2030         276,000       HieartCommunications, Inc. (a)       USD       4.750%       15/01/2028         185,000       Imola Merger Corp. (a)       USD       4.750%       15/05/2029         229,000       Ingevity Corp. (a)       USD       3.875%       01/11/2028         130,000       International Flavors & Fragrances, Inc. (a)       USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc. (a)       USD       4.125%       31/01/2030	181,227 174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.08 0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
195,000       Go Daddy Operating Co. LLC / GD Finance Co., Inc.(a)       USD       3.500%       01/03/2029         235,000       H&E Equipment Services, Inc.(a)       USD       3.875%       15/12/2028         120,000       HealthEquity, Inc.(a)       USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC(a)       USD       8.875%       15/07/2028         120,000       Hyundai Capital America(a)       USD       5.350%       19/03/2029         100,000       Hyundai Capital America(a)       USD       5.700%       26/06/2030         276,000       iHeartCommunications, Inc.(a)       USD       4.750%       15/01/2028         185,000       Imola Merger Corp.(a)       USD       4.750%       15/05/2029         229,000       Ingevity Corp.(a)       USD       3.875%       01/11/2038         130,000       International Flavors & Fragrances, Inc.(a)       USD       2.300%       01/11/2030         25,000       International Flavors & Fragrances, Inc.(a)       USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc.(a)       USD       4.125%       31/01/2030	174,617 210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.08 0.09 0.05 0.04 0.05 0.05 0.06 0.08
235,000       H&E Equipment Services, Inc. <sup>(a)</sup> USD       3.875%       15/12/2028         120,000       HealthEquity, Inc. <sup>(a)</sup> USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC <sup>(a)</sup> USD       8.875%       15/07/2028         120,000       Hyundai Capital America <sup>(a)</sup> USD       5.350%       19/03/2029         100,000       Hyundai Capital America <sup>(a)</sup> USD       5.700%       26/06/2030         276,000       iHeartCommunications, Inc. <sup>(a)</sup> USD       4.750%       15/01/2028         185,000       Imola Merger Corp. <sup>(a)</sup> USD       4.750%       15/05/2029         229,000       Ingevity Corp. <sup>(a)</sup> USD       3.875%       01/11/2038         130,000       International Flavors & Fragrances, Inc. <sup>(a)</sup> USD       2.300%       01/11/2030         25,000       International Flavors & Fragrances, Inc. <sup>(a)</sup> USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc. <sup>(a)</sup> USD       4.125%       31/01/2030	210,546 109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.09 0.05 0.04 0.05 0.05 0.06 0.08
120,000       HealthEquity, Inc. (a)       USD       4.500%       01/10/2029         95,000       Howard Midstream Energy Partners LLC(a)       USD       8.875%       15/07/2028         120,000       Hyundai Capital America(a)       USD       5.350%       19/03/2029         100,000       Hyundai Capital America(a)       USD       5.700%       26/06/2030         276,000       HeartCommunications, Inc. (a)       USD       4.750%       15/01/2028         185,000       Imola Merger Corp. (a)       USD       4.750%       15/05/2029         229,000       Ingevity Corp. (a)       USD       3.875%       01/11/2028         130,000       International Flavors & Fragrances, Inc. (a)       USD       2.300%       01/11/2030         25,000       International Flavors & Fragrances, Inc. (a)       USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc. (a)       USD       4.125%       31/01/2030	109,747 99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.05 0.04 0.05 0.05 0.06 0.08
95,000 Howard Midstream Energy Partners LLC <sup>(a)</sup> USD 8.875% 15/07/2028 120,000 Hyundai Capital America <sup>(a)</sup> USD 5.350% 19/03/2029 100,000 Hyundai Capital America <sup>(a)</sup> USD 5.700% 26/06/2030 276,000 il-teartCommunications, Inc. <sup>(a)</sup> USD 4.750% 15/01/2028 185,000 Imola Merger Corp. <sup>(a)</sup> USD 4.750% 15/05/2029 229,000 Ingevity Corp. <sup>(a)</sup> USD 3.875% 01/11/2028 130,000 International Flavors & Fragrances, Inc. <sup>(a)</sup> USD 2.300% 01/11/2030 25,000 International Flavors & Fragrances, Inc. <sup>(a)</sup> USD 3.268% 15/11/2040 155,000 Lamb Weston Holdings, Inc. <sup>(a)</sup> USD 4.125% 31/01/2030	99,591 119,138 100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.04 0.05 0.05 0.06 0.08 0.09
100,000         Hyundai Capital America <sup>(a)</sup> USD         5.700%         26/06/2030           276,000         iHeartCommunications, Inc. <sup>(a)</sup> USD         4.750%         15/01/2028           185,000         Imola Merger Corp. <sup>(a)</sup> USD         4.750%         15/05/2029           229,000         Ingevity Corp. <sup>(a)</sup> USD         3.875%         01/11/2038           130,000         International Flavors & Fragrances, Inc. <sup>(a)</sup> USD         2.300%         01/11/2030           25,000         International Flavors & Fragrances, Inc. <sup>(a)</sup> USD         3.268%         15/11/2040           155,000         Lamb Weston Holdings, Inc. <sup>(a)</sup> USD         4.125%         31/01/2030	100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.05 0.06 0.08 0.09
100,000         Hyundai Capital America <sup>(a)</sup> USD         5.700%         26/06/2030           276,000         iHeartCommunications, Inc. <sup>(a)</sup> USD         4.750%         15/01/2028           185,000         Imola Merger Corp. <sup>(a)</sup> USD         4.750%         15/05/2029           229,000         Ingevity Corp. <sup>(a)</sup> USD         3.875%         01/11/2038           130,000         International Flavors & Fragrances, Inc. <sup>(a)</sup> USD         2.300%         01/11/2030           25,000         International Flavors & Fragrances, Inc. <sup>(a)</sup> USD         3.268%         15/11/2040           155,000         Lamb Weston Holdings, Inc. <sup>(a)</sup> USD         4.125%         31/01/2030	100,610 144,124 172,518 206,301 107,622 17,705 139,261	0.06 0.08 0.09
185,000     Imola Merger Corp. (a)     USD     4.750%     15/05/2029       229,000     Ingevity Corp. (a)     USD     3.875%     01/11/2028       130,000     International Flavors & Fragrances, Inc. (a)     USD     2.300%     01/11/2030       25,000     International Flavors & Fragrances, Inc. (a)     USD     3.268%     15/11/2040       155,000     Lamb Weston Holdings, Inc. (a)     USD     4.125%     31/01/2030	172,518 206,301 107,622 17,705 139,261	0.08 0.09
185,000     Imola Merger Corp. (a)     USD     4.750%     15/05/2029       229,000     Ingevity Corp. (a)     USD     3.875%     01/11/2028       130,000     International Flavors & Fragrances, Inc. (a)     USD     2.300%     01/11/2030       25,000     International Flavors & Fragrances, Inc. (a)     USD     3.268%     15/11/2040       155,000     Lamb Weston Holdings, Inc. (a)     USD     4.125%     31/01/2030	206,301 107,622 17,705 139,261	0.09
130,000       International Flavors & Fragrances, Inc. (a)       USD       2.300%       01/11/2030         25,000       International Flavors & Fragrances, Inc. (a)       USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc. (a)       USD       4.125%       31/01/2030	107,622 17,705 139,261	
130,000       International Flavors & Fragrances, Inc. (a)       USD       2.300%       01/11/2030         25,000       International Flavors & Fragrances, Inc. (a)       USD       3.268%       15/11/2040         155,000       Lamb Weston Holdings, Inc. (a)       USD       4.125%       31/01/2030	107,622 17,705 139,261	0.05
25,000         International Flavors & Fragrances, Inc. <sup>(a)</sup> USD         3.268%         15/11/2040           155,000         Lamb Weston Holdings, Inc. <sup>(a)</sup> USD         4.125%         31/01/2030	17,705 139,261	
155,000 Lamb Weston Holdings, Inc. <sup>(a)</sup> USD 4.125% 31/01/2030	139,261	0.01
		0.06
		0.08
140,000 Match Group Holdings II LLC <sup>(a)</sup> USD 5.625% 15/02/2029	133,305	0.06
114,000 Match Group Holdings II LLC <sup>(a)</sup> USD 3.625% 01/10/2031	95,118	0.04
56,000 Medline Borrower LP <sup>(a)</sup> USD 3.875% 01/04/2029	51,017	0.02
161,000 Medline Borrower LP <sup>(a)</sup> USD 5.250% 01/10/2029	151,303	0.07
200,000 Midcap Financial Issuer Trust <sup>(a)</sup> USD 6.500% 01/05/2028	186,340	0.08
105,000 MSCI, Inc. <sup>(a)</sup> USD 3.625% 01/09/2030	93,170	0.04
105,000 MSCI, Inc. <sup>(a)</sup> USD 3.875% 15/02/2031	94,051	0.04
115,000 MSCI, Inc. <sup>(a)</sup> USD 3.250% 15/08/2033	94,463	0.04
80,000 Nabors Industries, Inc. (a) USD 9.125% 31/01/2030	82,531	0.04
40,000 Netflix, Inc. <sup>(a)</sup> USD 4.875% 15/06/2030	39,155	0.02
75,000 NRG Energy, Inc. <sup>(a)</sup> USD 4.450% 15/06/2029	70,552	0.03
195,000 Outfront Media Capital LLC / Outfront Media Capital Corp.(a) USD 5.000% 15/08/2027	187,531	0.08
115,000 Performance Food Group, Inc. (a) USD 5.500% 15/10/2027	111,806	0.05
65,000 Prairie Acquiror LP <sup>(a)</sup> USD 9.000% 01/08/2029	66,825	0.03
95,000 Prologis Targeted US Logistics Fund LP <sup>(a)</sup> USD 5.500% 01/04/2034	94,213	0.04
100,000 Rand Parent LLC <sup>(a)</sup> USD 8.500% 15/02/2030	98,204	0.04
185,000 SeaWorld Parks & Entertainment, Inc. <sup>(a)</sup> USD 5.250% 15/08/2029	172,581	0.08
304,000 Sensata Technologies, Inc. <sup>(a)</sup> USD 3.750% 15/02/2031	262,516	0.12
315,000 Sirius XM Radio, Inc. <sup>(a)</sup> USD 3.875% 01/09/2031	251,720	0.11
160,000 Sitio Royalties Operating Partnership LP / Sitio Finance Corp. (a) USD 7.875% 01/11/2028	166,154	0.07
110,000 Solventum Corp. <sup>(a)</sup> USD 5.400% 01/03/2029	109,286	0.05
185,000 Solventum Corp. <sup>(a)</sup> USD 5.600% 23/03/2034	181,587	0.08
205,000 Sonic Automotive, Inc. <sup>(a)</sup> USD 4.875% 15/11/2031	179,830	0.08
50,000 Teachers Insurance & Annuity Association of America <sup>(a)</sup> USD 4.900% 15/09/2044	44,585	0.02
95,000 TransDigm, Inc. <sup>(a)</sup> USD 6.750% 15/08/2028	95,930	0.04
5,000 TransDigm, Inc. <sup>(a)</sup> USD 7.125% 01/12/2031	5,133	0.00
195,000 Travel & Leisure Co. <sup>(a)</sup> USD 4.625% 01/03/2030	176,766	0.08
135,000 TTM Technologies, Inc. <sup>(a)</sup> USD 4.000% 01/03/2029	122,402	0.05
160,000 Uber Technologies, Inc. <sup>(a)</sup> USD 8.000% 01/11/2026	161,642	0.07
110,000 USA Compression Partners LP / USA Compression Finance Corp. (a) USD 7.125% 15/03/2029	110,350	0.05
100,000 Venture Global Calcasieu Pass LLC <sup>(a)</sup> USD 4.125% 15/08/2031	88,290	0.04
210,000 Venture Global LNG, Inc. <sup>(a)</sup> USD 9.500% 01/02/2029	227,678	0.10
105,000 Veralto Corp. <sup>(a)</sup> USD 5.450% 18/09/2033	104,207	0.05
50,000 Vistra Operations Co. LLC <sup>(a)</sup> USD 4.300% 15/07/2029	46,828	0.02
85,000 WMG Acquisition Corp. (a) USD 3.750% 01/12/2029	75,495	0.03
215,000 Yum! Brands, Inc. <sup>(a)</sup> USD  4.750% 15/01/2030  ——————————————————————————————————	203,162	0.09
TOTAL BONDS	9,834,629	4.34
(cost USD 13,067,480) 1 TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET	12,956,134	5.71
	12,956,134	5.71
Other Transferable Securities		
Bonds - 0.23%		
Cayman Islands	44.007	0.01
13,500 Transocean, Inc. <sup>(a)</sup> USD 8.750% 15/02/2030	14,087	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Con	tinued)					
United States	0. AC TTMT F lower LLC(2)	Heb	0.625%	30/09/2027	4EE 040	0.07
	O AG TTMT Escrow Issuer LLC <sup>(a)</sup> O Glencore Funding LLC <sup>(a)</sup>	USD USD	8.625% 2.850%	27/04/2031	155,918 105,246	0.07 0.04
	Hyundai Capital America <sup>(a)</sup>	USD	6.200%	21/09/2030	129,080	0.06
	0 Kodiak Gas Services LLC <sup>(a)</sup>	USD	7.250%	07/03/2028	25,390	0.01
90,00	0 Sunoco LP / Sunoco Finance Corp.(a)	USD -	7.000%	15/09/2028	91,565	0.04
TOTAL BONDS	<u> </u>				507,199	0.22
(cost USD 528,4	<u> </u>				521,286	0.23
(cost USD 528,4	TRANSFERABLE SECURITIES 473)				521,286	0.23
Certificates of	f Deposit – 8.27%					
Canada	0 Bank of Nova Scotia	USD	5.810%	02/12/2024	102,148	0.05
	Bank of Nova Scotia      Bank of Nova Scotia	USD	5.840%	03/01/2025	120,146	0.05
120,00	o Bank of Nova coolid	-	0.04070	00/01/2020	222,340	0.10
					222,040	
Finland 798.00	0 Nordea Bank Abp	USD	5.610%	19/02/2025	798,314	0.35
France 348.00	Credit Industriel et Commercial	USD	5.610%	14/02/2025	348,153	0.15
<b>Germany</b> 638.00	Bayerische Landesbank	USD	5.780%	14/04/2025	638,567	0.28
	Landesbank Hessen-Thueringen Girozentrale	USD	5.680%	06/05/2025	789,080	0.35
		-			1,427,647	0.63
Japan 411 00	Mitsubishi UFJ Trust & Banking Corp.	USD	5.730%	01/05/2025	411,236	0.18
	Sumitomo Mitsui Banking Corp.	USD	6.030%	14/08/2024	1,026,210	0.45
427,00	0 Sumitomo Mitsui Banking Corp.	USD	5.530%	06/09/2024	427,055	0.19
					1,864,501	0.82
South Korea						
	0 Kookmin Bank	USD	5.930%	08/01/2025	687,807	0.31
409,00	0 Kookmin Bank	USD -	5.980%	29/01/2025	409,643	0.18
					1,097,450	0.49
Sweden						
479,00	0 Svenska Handelsbanken AB	USD	5.680%	17/01/2025	479,086	0.21
United States	O. Beatle Of Associate		E 4500/	04/04/000=	000 000	a :-
400,00	0 Bank Of America 0 Bayerische Landesbank	USD USD	5.150% 5.100%	21/01/2025 10/01/2025	398,880 398,785	0.17 0.17
	Bayerische Landesbank     BNP Paribas SA	USD	5.290%	21/02/2025	808,255	0.17
	0 Canadian Imperial Bank	USD	5.950%	19/09/2024	926,779	0.41
	0 Commonwealth Bank of Australia	USD	5.060%	31/01/2025	381,005	0.17
	0 Deutsche Bank AG	USD	5.800%	12/12/2024	399,265	0.17
	0 Deutsche Bank AG	USD	5.730%	22/05/2025	354,037	0.16
	0 HSBC Bank USA NA 0 HSBC Bank USA NA	USD USD	5.980% 5.680%	25/09/2024 08/05/2025	520,417 719,080	0.23 0.32
	0 Kookmin Bank	USD	5.930%	20/03/2025	643,602	0.28
400,00		USD	5.990%	25/09/2024	400,401	0.18
	Lloyds Bank Corporate Markets	USD	5.510%	22/05/2025	249,980	0.11
	0 Lloyds Bank Corporate Markets PLC	USD	6.050%	07/10/2024	885,258	0.39
	0 National Bank of Kuwait	USD	5.740%	20/08/2024	742,137	0.33
	0 Natixis Bank SA	USD	5.400%	17/03/2025	599,222	0.26
	Norddeutsche Landesbank-Girozentrale     Nothern Trust Company	USD USD	5.550% 5.400%	10/01/2025 20/09/2024	775,827 899,644	0.34 0.40
900,00 387.00	Nothern Trust Company     Skandinaviska Enskilda Banken AG	USD	5.400%	14/02/2025	387,042	0.40
301,00		305	0.01070	, 02, 2020	551,072	0.17

	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Holdings Certificates of	of Deposit – (Continued)	Currency	interest rate	mutanty Date		Lquity
United States						
900,0	00 Standard Chartered Bank	USD	5.680%	21/05/2025	900,131	0.40
	00 Toronto-Dominion Bank	USD	5.000%	16/01/2025	483,230	0.21
655,0	00 Wells Fargo Bank NA	USD	5.720%	19/11/2024	655,525	0.29
TOTAL CERTI	FICATES OF DEPOSIT				12,528,502	5.52
(cost USD 18,	765,191)				18,765,993	8.27
Commercial	Papers – 0.23%					
Germany 102,0	00 Landesbank Baden-Wuerttemberg	USD	5.630%	11/06/2024	102,006	0.05
					,,,,,,	
<b>Japan</b> 162.0	00 Sumitomo Mitsui Banking Corp.	USD	5.580%	01/11/2024	162,023	0.07
	oo camaana maaa samang corp.		0.0007,0	0.7.1.72021	.02,020	
United States 257,0	00 United Healthcare Co.	USD	0.000%	23/09/2024	252,578	0.11
TOTAL COMM	IERCIAL PAPERS 5.605)				516,607	0.23
•	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 197	7,797,240)				199,338,102	87.85
Futures Cont	tracts – 0.02%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
(48)	AUD Australian Treasury Bonds 10YR Futures 17/06/2024		Short	(3,608,615)	46,517	0.02
(49)	CAD Canadian Government Bond 10YR Futures 18/09/2024		Short	(4,280,245)	2,171	0.00
10	CHF Swiss Market Index Futures 21/06/2024		Long	1,328,493	2,021	0.00
	EUR					
(22)			Short	(5,775,033)	5,258	0.00
, ,	3-Month EURIBOR Futures 15/09/2025 3-Month EURIBOR Futures 15/06/2026		Short Short	(5,799,242) (2,642,269)	6,046 1,970	0.00
` '	DAX Index Futures 21/06/2024		Long	1,008,597	3,360	0.00
	E-Mini FTSE MIB Index Future 21/06/2024		Long	562,934	8,144	0.01
	Euro OAT Futures 06/06/2024		Short	(1,627,406)	10,814	0.01
, ,	German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(6,329,707)	66,454	0.03
(3)	German Federal Republic Bonds 30YR Futures 06/06/2024		Short	(412,394)	7,543	0.00
(26)	German Federal Republic Bonds 5YR Futures 06/06/2024		Short	(3,276,810)	29,323	0.01
				(24,291,330)	138,912	0.06
(8)	GBP ICE 3-Month SONIA Futures 18/03/2025		Short	(2,427,879)	196	0.00
	UK Long Gilt Bond Futures 26/09/2024		Long	2,089,180	12,579	0.01
				(338,699)	12,775	0.01
2	JPY Nikkei 225 Index Futures 13/06/2024		Long	736,956	1,021	0.00
3 6	TOPIX Index Futures 13/06/2024		Long Long	1,061,493	8,712	0.00
	TOPIX Index Futures 13/06/2024 TOPIX Index Futures 13/06/2024		Long	353,831	7,748	0.00
_				2,152,280	17,481	0.01
(46)	KRW		Chart	(4.005.000)	00.740	0.01
(19)	KOSPI 200 Index Futures 13/06/2024 SEK		Short	(1,235,230)	29,712	0.01
(60)	OMX Stockholm 30 Index Futures 20/06/2024		Short	(1,486,991)	11,575	0.00
7	USD E-Mini NASDAQ 100 Index Futures 21/06/2024		Long	2,596,090	28,236	0.01
	E-Mini S&P 500 Index Futures 21/06/2024		Long	13,659,100	75,286	0.04

Contracts   Security Description   Sub   USD	Number of				Commitment Market Value	Unrealised Gain	% of Shareholders
SO MSCIEAFE Finders Fulners 210902024   Long	Contracts	Security Description			USD	USD	Equity
3 US Treasury Motes FPF Laters 500850204   Long		` ,					
Commonwork   Com				-			0.04
15   US Trassury Ultra Long Notes 10/YR Futures 19/09/2074   Short   1,686.2172   20.00.001   20.00.001   20.00.001   20.00.001   20.00.001   20.00.001   20.0001		•		•			0.00
Number of Contracts	, ,	•					0.00
Number of Contracts   Security Description    (.5)	Co modelly only Long Holds	101111 didino 10,00,2021				0.09	
Number of Security Description   Substitution   S	UNREALISED	GAIN ON FUTURES CONT	RACTS		.,,		0.20
Number of Security Description   Substitution   S					Commitment	Unrealised	% of
Column   C		Security Description			Market Value	Loss	Shareholders'
FUR   CAC 40 Index Futures 21/08/2024   Long   \$21,004 (13,741)	(0)		47/00/0005	01. 4	(547.440)	(00)	(0.00)
S CAC 40 Index Futures 21/08/2024	(2)		ires 17/06/2025	Short	(547,442)	(28)	(0.00)
(8) Euro STP Italian Government Bond Futures 08/08/2024	6		034	Long	521 004	(13 7/11)	(0.01)
B EURO STOXX 50 Index Futures 2106/2024				•			(0.01)
A   BEX 35 Index Futures 21/06/2024	, ,						(0.00)
A				-			(0.00)
CBP   2 FTSE 100 londex Futures 1006/2024	41	STOXX Europe 600 Utilities Inc	dex Future 21/06/2024	-			(0.00)
2 FTSE 100 Index Futures 21/06/2024					1,278,076	(30,717)	(0.01)
Carrengy							
A				-			(0.00)
HKD   HARD   Seng Index Futures 27/06/2024	` '						(0.00)
HKD   8   Hang Seng Index Futures 27/06/2024   Long   921,412   (21,879)   7   HSCEI Index Futures 27/06/2024   Long   284,554   (7,758)   1,205,960   (29,637	(4)	Tillee Month Gottle Index Fut	ules 15/05/2020				(0.00)
B   Hang Seng Index Futures 27/06/2024		HKD			(0,140,400)	(0,011)	(0.00)
1,205,960   1,20	8		06/2024	Long	921,412	(21,879)	(0.01)
JPY   A   Japan Government Bonds 10YR Futures 13/06/2024	7			Long	284,548	(7,758)	(0.00)
A Japan Government Bonds 10YR Futures 13/06/2024   Short					1,205,960	(29,637)	(0.01)
KRW   (21)   South Korean Government Bond 10YR Futures 18/06/2024   Short   (1,695,410)   (16,077)	4		'R Futures 13/06/2024	Long	3.654.721	(43.910)	(0.02)
USD   (37) 3-Month SOFR Futures 18/03/2025   Short (6,790,737) (3,493) (26) 3-Month SOFR Futures 16/12/2025   Short (6,216,600) (7,358) (16) 3-Month SOFR Futures 18/08/2026   Short (6,216,600) (7,358) (16) 3-Month SOFR Futures 18/08/2026   Short (3,839,200) (7,573) (3,880) (16) 3-Month SOFR Futures 18/08/2024   Long (12,270) (3,880) (1,65						( 1,1 1,1	(**)
37	(21)	South Korean Government Bor	nd 10YR Futures 18/06/2024	Short	(1,695,410)	(16,077)	(0.01)
Cab   3-Month SOFR Futures 16/12/2025   Short   (6,216,600)   (7,358)							
16	, ,						(0.00)
SOBOE Volatility Index Futures 18/06/2024	, ,				,		(0.00)
S   CBOE Volatility Index Futures 17/07/2024   Long   73,600 (1,650)	, ,						(0.00)
13   E-Mini S&P 500 Index Futures 21/06/2024   Long   1,601,210   (20,368)     12   E-Mini S&P 500 Index Futures 21/06/2024   Long   3,152,100   (3,963)     13   E-Mini S&P MidCap 400 Index Futures 21/06/2024   Long   296,860   (3,340)     3   Mini-Russell 2000 Index Futures 21/06/2024   Long   310,890   (2,147)     (7)   US Treasury Long Bond Futures 19/09/2024   Short   (814,188)   (10,812)     14   US Treasury Long Bond Futures 19/09/2024   Long   1,628,375   (9,644)     102   US Treasury Notes 10YR Futures 19/09/2024   Long   11,106,844   (10,563)     (102)   US Treasury Notes 10YR Futures 19/09/2024   Short   (11,106,844)   (83,187)     (33)   US Treasury Notes 10YR Futures 19/09/2024   Short   (3,593,391)   (3,106)     (32)   US Treasury Notes 10YR Futures 19/09/2024   Short   (3,593,391)   (3,106)     (32)   US Treasury Ultra Long Bond Futures 19/09/2024   Short   (3,387,250)   (15,813)     (33)   US Treasury Ultra Long Bond Futures 19/09/2024   Long   6,630,188   (62,951)     40   US Treasury Ultra Long Bond Futures 19/09/2024   Long   4,911,250   (46,194)     UNREALISED LOSS ON FUTURES CONTRACTS   (422,222)     UNREALISED LOSS ON FUTURES CONTRACTS   Maturity   Maturity   Date   Share   USD     Amount   Bought   Currency   Sold   Share   USD   Share   USD   Share   USD   Share   USD   USD   Share   USD   USD   Currency   Sold   Currency   Contracts   Currency   Contracts   Currency   Cu		•		•			(0.00)
12   E-Mini S&P 500 Index Futures 21/06/2024							(0.00)
E-Mini S&P MidCap 400 Index Futures 21/06/2024   Long   290,860   (3,340)     3				•			(0.00)
3   Mini-Russell 2000 Index Futures 21/06/2024   Long   310,890   (2,147)				-			(0.00)
Common   C							(0.00)
14	(7)	US Treasury Long Bond Future	es 19/09/2024				(0.01)
102   US Treasury Notes 10YR Futures 19/09/2024   Short   (11,106,844)   (83,187)   (33) US Treasury Notes 10YR Futures 19/09/2024   Short   (3,593,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)   (3,106)   (3,293,391)	14	US Treasury Long Bond Future	es 19/09/2024	Long	1,628,375	(9,644)	(0.00)
Short   (3,593,391)   (3,106)   (3,20)   (2,20	102	US Treasury Notes 10YR Futu	res 19/09/2024	Long	11,106,844	(10,563)	(0.01)
Short   (3,387,250)   (15,813)	(102)	US Treasury Notes 10YR Futu	res 19/09/2024	Short	(11,106,844)	(83,187)	(0.04)
Long   6,630,188   (62,951)   Long    . ,						(0.00)	
Long	. ,						(0.01)
(7,910,623) (296,042)				-			(0.03)
UNREALISED LOSS ON FUTURES CONTRACTS	40	US Treasury Ultra Long Bond I	Futures 19/09/2024	Long			(0.02)
Forward Currency Contracts - (1.31%)   Currency   Amount   Bought   Currency   Sold    UNDEALISED	LOSS ON FUTURES CONT	TDACTS		(7,910,623)		(0.13)	
Amount Currency         Amount Bought         Currency         Amount Currency         Amount Sold         Amount Sold         Maturity Date         Unrealised Gain USD         Share Share           AUD         6,020,000         USD         3,987,610         20/06/2024         26,861         26,861						(422,222)	(0.18)
Currency         Amount Bought         Currency         Amount Sold         Maturity Date         Gain USD         Share USD           AUD         6,020,000         USD         3,987,610         20/06/2024         26,861         26,861	Forward Cur	rency Contracts – (1.31%	)			Unrealised	% of
AUD 6,020,000 USD 3,987,610 20/06/2024 26,861	Currency		Currency			Gain	Shareholders'
0,023,040 20/06/2024 27,414							0.01 0.02
COP 13,087,140,000 USD 3,334,950 20/06/2024 53,539							0.02

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
CZK	62,840,000	USD	2,734,693	20/06/2024	28,143	0.00
DKK	600,000	USD	86,633	20/06/2024	875	0.00
HKD	540,000	USD	69,084	20/06/2024	22	0.00
HUF	1,084,490,000	USD	3,014,665	20/06/2024	11,865	0.00
NOK	38,470,000	USD	3,615,914	20/06/2024	59,302	0.03
NZD	4,620,000	USD	2,803,088	20/06/2024	41,678	0.01
PLN	8,410,000	USD	2,119,005	20/06/2024	24,331	0.01
SGD	30,000	USD	22,190	20/06/2024	47	0.00
TWD	55,160,000	USD	1,696,035	20/06/2024	2,139	0.00
USD	1,757,394	BRL	9,000,000	20/06/2024	41,803	0.02
USD	4,769,715	CAD	6,480,000	20/06/2024	15,515	0.01
USD	22,278,990	CHF	19,710,000	20/06/2024	391,604	0.17
USD	597,006	DKK	4,060,000	20/06/2024	4,867	0.00
USD	8,985,184	EUR	8,260,000	20/06/2024	1,700	0.02
USD	335,811	HKD	2,620,000	20/06/2024	519	0.00
USD	3,652,593	IDR	58,533,390,000	20/06/2024	49,290	0.02
USD	1,396,895	ILS	5,100,000	20/06/2024	22,447	0.01
USD	7,374,527	INR	614,790,000	20/06/2024	7,528	0.00
USD	9,923,547	JPY	1,491,808,000	20/06/2024	379,402	0.18
USD	3,745,747	KRW	4,982,280,000	20/06/2024	134,548	0.05
USD	4,971,878	PHP	281,020,000	20/06/2024	166,012	0.08
USD	195,530	SGD	260,000	20/06/2024	2,810	0.00
USD	2,796,978	THB	99,900,000	20/06/2024	78,256	0.03
USD	4,671,963	TWD	148,310,000	20/06/2024	106,041	0.05
USD	2,155,667	ZAR	40,200,000	20/06/2024	5,437	0.01
CLP	974,610,000	USD	1,049,136	21/06/2024	16,682	0.01
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 1					1,700,677	0.75

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
BRL	10,330,000	USD	2,070,317	20/06/2024	(101,200)	(0.04)
CAD	6,570,000	USD	4,848,491	20/06/2024	(28,261)	(0.01)
EUR	17,179,000	USD	18,764,522	20/06/2024	(80,836)	(0.04)
GBP	155,532,000	USD	198,592,661	20/06/2024	(156,784)	(80.0)
IDR	42,240,450,000	USD	2,656,517	20/06/2024	(56,204)	(0.02)
ILS	4,270,000	USD	1,163,929	20/06/2024	(13,164)	(0.01)
INR	634,980,000	USD	7,609,201	20/06/2024	(264)	(0.00)
JPY	6,527,686,000	USD	44,816,856	20/06/2024	(3,054,655)	(1.34)
KRW	3,003,820,000	USD	2,207,487	20/06/2024	(30,293)	(0.01)
MXN	26,310,000	USD	1,547,490	20/06/2024	(2,984)	(0.00)
PEN	7,930,000	USD	2,115,951	20/06/2024	(526)	(0.00)
PHP	143,690,000	USD	2,510,183	20/06/2024	(52,867)	(0.03)
SEK	89,086,000	USD	8,583,606	20/06/2024	(105,643)	(0.06)
THB	13,540,000	USD	369,850	20/06/2024	(1,367)	(0.00)
USD	6,921,048	AUD	10,530,000	20/06/2024	(100,941)	(0.04)
USD	1,415,590	COP	5,613,520,000	20/06/2024	(37,849)	(0.02)
USD	1,240,728	CZK	29,240,000	20/06/2024	(44,844)	(0.02)
USD	20,976,810	GBP	16,769,000	20/06/2024	(417,959)	(0.18)
USD	170,007	HUF	62,650,000	20/06/2024	(4,833)	(0.00)
USD	906,704	MXN	15,610,000	20/06/2024	(9,668)	(0.00)
USD	4,310,824	NOK	46,120,000	20/06/2024	(95,231)	(0.04)
USD	6,044,948	NZD	10,030,000	20/06/2024	(131,028)	(0.05)
USD	2,329,484	PEN	8,760,000	20/06/2024	(7,353)	(0.00)
USD	1,595,414	PLN	6,450,000	20/06/2024	(48,405)	(0.02)
USD	2,543,517	SEK	27,280,000	20/06/2024	(52,613)	(0.02)
ZAR	37,390,000	USD	2,004,281	20/06/2024	(4,354)	(0.01)
USD	1,229,707	CLP	1,156,430,000	21/06/2024	(34,946)	(0.02)
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS					(4,675,072)	(2.06)

Options-0.12%

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options AUD					
353,000	Put AUD / Call JPY	Expires 19/06/2024	Strike 83.94	(3,028)	0	0.00
806,000	Put AUD / Call JPY	Expires 19/06/2024	Strike 87.54	(6,142)	1	0.00
299,000	Put AUD / Call JPY	Expires 18/09/2024	Strike 81.62	(3,013)	47	0.00

Options – (Continued)	
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued)					
004.000	AUD – (Continued)	F	01-11 05 00	(5.077)	228	0.00
661,000 265,000	Put AUD / Call JPY Put AUD / Call JPY	Expires 18/09/2024	Strike 85.09 Strike 79.62	(5,877) (2,855)	226	0.00
566,000	Put AUD / Call JPY	Expires 18/12/2024	Strike 79.62 Strike 82.85		696	0.00
		Expires 18/12/2024	Strike 80.96	(5,262)		0.00
513,000	Put AUD / Call JPY	Expires 19/03/2025		(4,900)	1,112	
466,000	Put AUD / Call JPY	Expires 19/03/2025	Strike 86.41	(2,425)	1,789	0.01
312,000	Put AUD / Call USD	Expires 18/06/2024	Strike 0.59	(2,365)	0	0.00
689,000	Put AUD / Call USD	Expires 18/06/2024	Strike 0.62	(4,456)	1	0.00
263,000	Put AUD / Call USD	Expires 18/09/2024	Strike 0.58	(2,330)	59	0.00
567,000	Put AUD / Call USD	Expires 18/09/2024	Strike 0.61	(4,032)	458	0.00
230,000	Put AUD / Call USD	Expires 18/12/2024	Strike 0.58	(2,118)	245	0.00
486,000	Put AUD / Call USD	Expires 18/12/2024	Strike 0.60	(3,366)	1,060	0.00
441,000	Put AUD / Call USD	Expires 19/03/2025	Strike 0.60	(3,018)	1,463	0.00
215,000	Put AUD / Call USD	Expires 19/03/2025	Strike 0.61	(692)	1,004	0.00
				(55,879)	8,370	0.01
267,000	CAD Put CAD / Call JPY	Expires 19/06/2024	Strike 97.66	(2,380)	0	0.00
620,000	Put CAD / Call JPY	Expires 19/06/2024	Strike 98.01	(4,550)	0	0.00
227,000	Put CAD / Call JPY	Expires 18/09/2024	Strike 95.03	(2,403)	44	0.00
510,000	Put CAD / Call JPY	Expires 18/09/2024	Strike 95.43	(4,422)	109	0.00
202,000	Put CAD / Call JPY	Expires 18/12/2024	Strike 92.68	(2,245)	166	0.00
438,000	Put CAD / Call JPY	Expires 18/12/2024	Strike 93.10	(3,999)	388	0.00
398,000	Put CAD / Call JPY	Expires 19/03/2025	Strike 91.17	(3,800)	661	0.00
276,000	Put CAD / Call JPY	Expires 19/03/2025	Strike 97.83	(1,286)	1,108	0.00
				(25,085)	2,476	0.00
400,000	CHF	Fundament 40/00/0004	Otella, 40.00	(0.740)		0.00
480,000	Call CHF / Put NOK	Expires 19/06/2024	Strike 13.32	(6,748)	0	0.00
226,000	Call CHF / Put NOK	Expires 19/06/2024	Strike 13.60	(3,331)	0	0.00
403,000	Call CHF / Put NOK	Expires 18/09/2024	Strike 13.68	(6,806)	28	0.00
195,000	Call CHF / Put NOK	Expires 18/09/2024	Strike 13.97	(3,445)	5	0.00
354,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.03	(6,472)	260	0.00
173,000	Call CHF / Put NOK	Expires 18/12/2024	Strike 14.34	(3,345)	71	0.00
176,000	Call CHF / Put NOK	Expires 19/03/2025	Strike 13.55	(1,692)	844	0.00
321,000	Call CHF / Put NOK	Expires 19/03/2025	Strike 14.35	(6,090)	567	0.00
561,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 12.81	(6,310)	1	0.00
265,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 13.34	(3,575)	0	0.00
472,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.10	(6,208)	172	0.00
229,000	Call CHF / Put SEK	Expires 18/09/2024	Strike 13.63	(3,639)	12	0.00
414,000	Call CHF / Put SEK	Expires 18/12/2024	Strike 13.37	(5,679)	713	0.00
204,000	Call CHF / Put SEK	Expires 18/12/2024	Strike 13.91	(3,441)	124	0.00
204,000	Call CHF / Put SEK	Expires 19/03/2025	Strike 12.99	(972)	1,482	0.00
375,000	Call CHF / Put SEK	Expires 19/03/2025	Strike 13.62	(5,085)	1,176	0.00
				(72,838)	5,455	0.00
1,330,000	EUR Call EUR / Put CHF	Expires 12/06/2024	Strike 0.96	19,743	28,990	0.01
	GBP					
1,840,000		Expires 16/10/2024	Strike 3.50	(30,016)	14,981	0.01
1,120,000	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 3.44	(25,118)	15,142	0.01
				(55,134)	30,123	0.02
44 000 000	JPY	Evpiros 40/06/2024	Strike 9.65	(0.000)	0	0.00
41,230,000	Call JPY / Put KRW	Expires 19/06/2024		(2,896)	3	0.00
19,225,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 10.18	(1,518)	0	0.00
34,742,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 9.91	(2,494)	347	0.00
16,618,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 10.46	(1,467)	45	0.00
30,138,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.19	(2,001)	800	0.00
14,635,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.75	(1,336)	177	0.00
19,184,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.09	(308)	1,092	0.00
27,107,000	Call JPY / Put KRW	Expires 19/03/2025	Strike 10.44	(1,717)	1,029	0.00
				(13,737)	3,493	0.00
273,000	NZD Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52	(2,091)	0	0.00
632,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 80.30	(4,488)	0	0.00
				(2,086)	28	0.00
233,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 75.17			

Options – (Continued	)
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Options – (Continued) NZD – (Continued)					
523,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 77.95	(4,366)	130	0.00
208,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 73.13	(1,999)	135	0.00
451,000	Put NZD / Call JPY	Expires 18/12/2024	Strike 75.86	(3,917)	459	0.00
411,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 74.11	(3,670)	769	0.00
387,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 79.19	(1,794)	1,338	0.00
337,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.55	(2,325)	0	0.00
753,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.56	(4,555)	1	0.00
284,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.54	(2,276)	47	0.00
619,000	Put NZD / Call USD	Expires 18/09/2024	Strike 0.56	(4,243)	339	0.00
249,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.53	(2,083)	208	0.00
531,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.55	(3,628)	908	0.00
482,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.54	(3,232)	1,339	0.00
232,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.56	(688)	973	0.00
				(47,441)	6,674	0.00
4,490,000	USD Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.75	(86,600)	17,344	0.01
4,720,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.10	(6,133)	560	0.00
4,660,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.20	(2,397)	713	0.00
4,720,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.15	(20,458)	7,394	0.00
4,660,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.50	(6,239)	16,036	0.01
62,500	Call 3 month SOFR	Expires 14/06/2024	Strike 95.13	(88,881)	156	0.00
20,000	Call 3 month SOFR	Expires 14/06/2024	Strike 95.38	(29,351)	50	0.00
117,500	Call 3 month SOFR	Expires 14/06/2024	Strike 97.25	(45,375)	294	0.00
377,500	Call 3 month SOFR	Expires 14/06/2024	Strike 97.75	(223,880)	944	0.00
335,000	Call 3 month SOFR	Expires 14/06/2024	Strike 98.50	(18,900)	838	0.00
57,500	Call 3 month SOFR	Expires 13/09/2024	Strike 95.25	(91,404)	1,725	0.00
22,500	Call 3 month SOFR	Expires 13/09/2024	Strike 95.38	(36,140)	563	0.00
75,000	Call 3 month SOFR	Expires 13/09/2024	Strike 96.00	(41,500)	1,125	0.00
177,500	Call 3 month SOFR	Expires 13/09/2024	Strike 97.25	(95,033)	444	0.00
75,000	Call 3 month SOFR	Expires 13/12/2024	Strike 96.25	(44,605)	2,625	0.00
297,500	Call 3 month SOFR	Expires 13/12/2024	Strike 97.25	(188,590)	2,975	0.00
242,500	Call 3 month SOFR	Expires 13/12/2024	Strike 98.00	(18,188)	1,212	0.00
77,500 132,500	Call 3 month SOFR	Expires 14/03/2025	Strike 96.50	(47,068)	5,425 5,300	0.00
267,500	Call 3 month SOFR Call 3 month SOFR	Expires 14/03/2025 Expires 14/03/2025	Strike 97.00 Strike 97.25	(64,925) (187,609)	8,025	0.00
160,000	Call 3 month SOFR	Expires 14/03/2025	Strike 98.00	(18,400)	1,600	0.00
102,500	Call 3 month SOFR	Expires 13/06/2025	Strike 96.25	(44,513)	18,450	0.01
80,000	Call 3 month SOFR	Expires 13/06/2025	Strike 96.63	(45,538)	9,600	0.01
172,500	Call 3 month SOFR	Expires 13/06/2025	Strike 97.25	(74,912)	10,350	0.01
142,500	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(51,150)	30,637	0.01
75,000	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(41,552)	14,250	0.01
197,500	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(74,063)	14,812	0.01
127,500	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(45,088)	36,975	0.02
182,500	Call 3 month SOFR	Expires 12/12/2025	Strike 97.50	(66,613)	20,987	0.01
67,500	Call 3 month SOFR	Expires 13/03/2026	Strike 96.63	(19,238)	20,925	0.01
72,500	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(26,825)	20,300	0.01
65,000	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(17,875)	23,075	0.01
72,500	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(21,750)	23,200	0.01
62,500	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(16,875)	24,687	0.01
473,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(3,193)	0	0.00
1,096,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(6,321)	1	0.00
908,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(5,713)	594	0.00
402,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(3,022)	221	0.00
353,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(2,582)	558	0.00
776,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(4,828)	1,412	0.00
487,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(711)	2,676	0.00
711,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.47	(4,329)	1,991	0.00
191,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(2,969)	24	0.00
94,000 167,000	Call USD / Put CLP Call USD / Put CLP	Expires 17/09/2024	Strike 1,099.85	(1,637)	0 643	0.00
	Call USD / Put CLP Call USD / Put CLP	Expires 17/09/2024 Expires 17/09/2024	Strike 1,035.29 Strike 1,127,97	(2,384)		0.00
84,000 151,000	Call USD / Put CLP		Strike 1,127.97	(1,630)	61 1.052	0.00
151,000 77,000	Call USD / Put CLP Call USD / Put CLP	Expires 18/12/2024 Expires 18/12/2024	Strike 1,062.54 Strike 1,154.49	(2,092)	1,052 187	0.00
138,000		Expires 19/03/2025	Strike 1,089.09	(1,554) (1,768)	1,265	0.00
140,000	Call USD / Put CLP Call USD / Put CLP	Expires 19/03/2025 Expires 19/03/2025	Strike 1,123.25	(1,768)	946	0.00
327,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	(1,724) 1,992	4,865	0.00
	Call USD / Put KRW	Expires 18/06/2024 Expires 18/06/2024	Strike 1,441.84	(1,457)	4,000	0.00
155,000						

Options – (Continued)	
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oldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
· · · •	Purchased Options – (Continued)					
	USD – (Continued)					
135,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,456.72	(1,101)	393	0.00
243,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,394.46	1,276	4,157	0.00
119,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(728)	724	0.00
221,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,408.09	941	3,849	0.00
157,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	755	2,282	0.00
447,000	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(5,820)	4	0.00
203,000	Call USD / Put MXN	Expires 18/06/2024	Strike 21.23	(3,083)	0	0.00
385,000	Call USD / Put MXN	Expires 18/09/2024	Strike 20.47	(5,480)	553	0.00
182,000	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(3,069)	77	0.00
337,000	Call USD / Put MXN	Expires 18/12/2024	Strike 21.29	(5,003)	1,234	0.00
164,000	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(2,858)	277	0.00
174,000	Call USD / Put MXN	Expires 19/03/2025	Strike 20.01	(64)	2,259	0.00
310,000	Call USD / Put MXN	Expires 19/03/2025	Strike 22.00	(4,532)	1,722	0.00
122,000	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,691)	0	0.00
105,000	Call USD / Put NOK	Expires 18/09/2024	Strike 12.35	(1,677)	20	0.00
94,000	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,548)	119	0.00
64,000	Call USD / Put NOK	Expires 19/03/2025	Strike 11.80	(329)	483	0.00
288,000	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21	(2,858)	4	0.00
		•	Strike 11.40		512	0.00
244,000	Call USD / Put SEK	Expires 18/09/2024		(2,364)		
213,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58	(1,745)	1,046	0.00
203,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33	(205)	2,234	0.00
194,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73	(1,396)	1,347	0.00
				(1,994,843)	387,651	0.17
OTAL PURCHASE					473,232	0.21
	Written Options				·	
	GBP					
(1,840,000)	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.10	15,002	(5,414)	(0.00)
(2,240,000)	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 2.92	29,399	(11,075)	(0.01)
(1,840,000)	Put 12 month SONIA Swaption	Expires 16/10/2024	Strike 4.26	1,496	(23,085)	(0.01)
				45,897	(39,574)	(0.02)
	USD					
(4,490,000)	Call 12 month SOFR Swaption	Expires 14/08/2024	Strike 3.40	50,124	(3,869)	(0.00)
(9,440,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.60	21,633	(3,936)	(0.00)
(9,320,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.95	9,739	(9,122)	(0.01)
(400)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,235.00	6,810	(5,680)	(0.00)
(300)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,240.00	4,805	(3,405)	(0.00)
(300)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,245.00	5,115	(2,640)	(0.00)
		•				
(300)	Call S&P 500 Index	Expires 31/05/2024	Strike 5.250.00	5.340	(2.025)	(0.00)
(300)	Call S&P 500 Index Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024	Strike 5,250.00 Strike 5,255.00	5,340 5,472	(2,025) (1,485)	(0.00)
(300)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,255.00	5,472	(1,485)	(0.00)
(300) (100)	Call S&P 500 Index Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00	5,472 2,417	(1,485) (3)	(0.00)
(300) (100) (200)	Call S&P 500 Index Call S&P 500 Index Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00	5,472 2,417 8,311	(1,485) (3) (5)	(0.00) (0.00) (0.00)
(300) (100) (200) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00	5,472 2,417 8,311 4,039	(1,485) (3) (5) (3)	(0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00	5,472 2,417 8,311 4,039 4,076	(1,485) (3) (5) (3) (3)	(0.00) (0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00	5,472 2,417 8,311 4,039 4,076 7,226	(1,485) (3) (5) (3) (3) (2,000)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100) (400) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310	(1,485) (3) (5) (3) (3) (2,000) (900)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100) (400) (100) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024 Expires 18/06/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,192	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100) (400) (400) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 18/06/2024 Expires 26/06/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00 Strike 5,425.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320) (3,460)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(300) (100) (200) (100) (100) (400) (400) (400) (400) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 28/06/2024 Expires 28/06/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00 Strike 5,425.00 Strike 5,225.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060 (4,855)	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
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(300) (100) (200) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (300) (300) (300)	Call S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 28/06/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,495.00 Strike 5,405.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00 Strike 5,425.00 Strike 5,225.00 Strike 5,225.00 Strike 5,225.00 Strike 5,225.00 Strike 5,200.00 Strike 5,360.00 Strike 5,360.00 Strike 5,400.00 Strike 5,455.00 Strike 5,470.00 Strike 5,490.00 Strike 5,625.00 Strike 5,625.00 Strike 5,035.00 Strike 5,045.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,122 3,060 (4,855) (1,075) (15) 1,045 2,960 1,830 2,880 8915 6,188 13,145 13,515 13,961 14,367 14,806	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225) (1,260) (510) (2,270) (1,875) (1,315) (7) (7) (7) (7) (8)	(0.00) (0.00)
(300) (100) (200) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (300) (300) (300) (300) (300)	Call S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 28/06/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,495.00 Strike 5,405.00 Strike 5,420.00 Strike 5,420.00 Strike 5,300.00 Strike 5,425.00 Strike 5,425.00 Strike 5,425.00 Strike 5,225.00 Strike 5,225.00 Strike 5,220.00 Strike 5,280.00 Strike 5,280.00 Strike 5,280.00 Strike 5,400.00 Strike 5,400.00 Strike 5,400.00 Strike 5,470.00 Strike 5,490.00 Strike 5,525.00 Strike 5,935.00 Strike 4,955.00 Strike 5,035.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,055.00 Strike 5,055.00 Strike 5,055.00 Strike 5,055.00 Strike 5,055.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060 (4,855) (1,075) (15) 1,045 2,960 1,830 2,880 895 2,105 6,188 13,145 13,515 13,961 14,366 14,246	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (4,990) (2,225) (1,260) (510) (2,270) (1,875) (1,315) (3) (7) (7) (7) (7) (7) (8) (5)	(0.00) (0.00)
(300) (100) (200) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (300) (300) (300)	Call S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 28/06/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,255.00 Strike 5,395.00 Strike 5,495.00 Strike 5,405.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00 Strike 5,425.00 Strike 5,225.00 Strike 5,225.00 Strike 5,225.00 Strike 5,225.00 Strike 5,200.00 Strike 5,360.00 Strike 5,360.00 Strike 5,400.00 Strike 5,455.00 Strike 5,470.00 Strike 5,490.00 Strike 5,625.00 Strike 5,625.00 Strike 5,035.00 Strike 5,045.00	5,472 2,417 8,311 4,039 4,076 7,226 3,310 7,122 3,060 (4,855) (1,075) (15) 1,045 2,960 1,830 2,880 8915 6,188 13,145 13,515 13,961 14,367 14,806	(1,485) (3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225) (1,260) (510) (2,270) (1,875) (1,315) (7) (7) (7) (7) (8)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	Written Options – (Continued)					
	USD – (Continued)					
(400)	Put S&P 500 Index	Expires 05/06/2024	Strike 5,130.00	15,062	(790)	(0.00
(400)	Put S&P 500 Index	Expires 12/06/2024	Strike 5,190.00	(260)	(10,660)	(0.01
(400)	Put S&P 500 Index	Expires 18/06/2024	Strike 5,280.00	(12,037)	(27,440)	(0.01
(400)	Put S&P 500 Index	Expires 26/06/2024	Strike 5,260.00	(5,980)	(25,780)	(0.01
(200)	Put S&P 500 Index	Expires 28/06/2024	Strike 4,940.00	13,071	(1,960)	(0.00
(100)	Put S&P 500 Index	Expires 28/06/2024	Strike 4,975.00	5,633	(1,175)	(0.00
(100)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,115.00	2,985	(2,660)	(0.00
(100)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,125.00	6,863	(2,835)	(0.00
(100) (100)	Put S&P 500 Index Put S&P 500 Index	Expires 28/06/2024 Expires 31/07/2024	Strike 5,185.00 Strike 5,180.00	(505) (775)	(4,145) (6,315)	(0.00 (0.00
(100)	Put S&P 500 Index	Expires 31/07/2024	Strike 5,245.00	(1,210)	(8,280)	(0.01
(100)	Put S&P 500 Index	Expires 31/07/2024 Expires 31/07/2024	Strike 5,265.00	(2,685)	(9,005)	(0.01
(100)	Tat our oou maox	Expired 6 1/01/2024		284,588	(169,672)	(0.07
TOTAL WRITTEN O						<u> </u>
(cost USD (539,731)	))				(209,246)	(0.09
TOTAL OPTIONS (cost USD 2,178,71	5)				263,986	0.13
Swap Contracts – Net Local	0.04%				Unrealised	% 0
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equit
1,120,000	Interest Rate Swaps Floating (GBP 1 month SONIA)	Fixed 4.404%	GBP	12/09/2033	42,579	0.0
UNREALISED GAIN	I ON INTEREST RATE SWAPS				42,579	0.0
	Credit Default Swaps					
2,250,000	Floating (iTraxx Europe Series 41 Version 1 Index)	Fixed 1.000%	EUR	20/06/2029	1,078	0.0
1,913,500	Floating (Markit CDX North America High Yield 34 Version 1 Index)	Fixed 5.000%	USD	20/06/2025	51,089	0.0
1,591,656	Floating (Markit CDX North America Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	12,652	0.0
475,000	Floating (Markit CDX North America High Yield 42 Version 1 Index)	Fixed 5.000%	USD	20/06/2029	254 606	0.0
2,200,000 1,630,880	Floating (Markit CDX North America Investment Grade 42 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000% Fixed 1.000%	USD	20/06/2029	45	0.0
1,030,000	Investment Grade 42 Version 1 Index)	Fixed 1.000%	030	20/00/2029	45	0.0
UNREALISED GAIN	I ON CREDIT DEFAULT SWAPS				65,724	0.0
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				108,303	0.0
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
1,050,000	Credit Default Swaps Floating (iTraxx Europe Crossover	Fixed 5.000%	EUR	20/06/2029	(461)	(0.00
1,000,000	Series 41 Version 1 Index) Floating (Markit CDX North America	Fixed 5.000%	USD	20/06/2029	(1,711)	(0.00
	High Yield 42 Version 1 Index)					
UNREALISED LOSS	S ON CREDIT DEFAULT SWAPS				(2,172)	(0.00
148	Total Return Swaps Floating (USD 3 month FEDL)	Floating (Alerian MLP Infrastructure Index)	USD	02/10/2024	(10,752)	(0.01
UNREALISED LOSS	S ON TOTAL RETURN SWAPS				(10,752)	(0.01
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(12,924)	(0.01
MARKET VALUE O					196,762,818	86.7
OTHER ASSETS AN	ND LIABILITIES				30,136,648	13.2
	EQUITY				226,899,466	100.0

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 197,797,240)	199,338,102	87.85
Unrealised gain on futures contracts	461,968	0.20
Unrealised loss on futures contracts	(422,222)	(0.18)
Unrealised gain on forward currency contracts	1,700,677	0.75
Unrealised loss on forward currency contracts	(4,675,072)	(2.06)
Market value of purchased options (cost USD 2,718,446)	473,232	0.21
Market value of written options (cost USD (539,731))	(209,246)	(0.09)
Unrealised gain on swap contracts	108,303	0.05
Unrealised loss on swap contracts	(12,924)	(0.01)
Other Assets and Liabilities	30,136,648	13.28
Shareholders' Equity	226,899,466	100.00

The Futures Commission Merchants were Bank of America NA and Morgan Stanley & Co., Inc.

The counterparties for swap contracts were Barclays Bank PLC and Morgan Stanley.

The counterparties for forward currency contracts were BNP Paribas SA and Morgan Stanley & Co. LLC.

The counterparties for options contracts were Bank of America NA, Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>c) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
	e securities admitted to an official exchange listing					
Bonds – 16. Brazil						
	000 Banco do Brasil SA	USD	8.748%	Perp.	999,603	0.33
British Virgin 232,	Islands 428 Easy Tactic Ltd.	USD	6.500%	11/07/2028	8,135	0.00
Colombia						
	000 Ecopetrol SA	USD	8.625%	19/01/2029	83,500	0.03
	000 Ecopetrol SA 000 Ecopetrol SA	USD USD	6.875% 8.875%	29/04/2030 13/01/2033	890,977 133,924	0.30 0.04
130,	Looperor on	-	0.07370	13/01/2033	1,108,401	0.37
Germany					1,100,401	0.37
	000 TK Elevator Holdco GmbH <sup>(a)</sup>	USD	7.625%	15/07/2028	1,489,042	0.49
Hungary 1,150,	000 Hungary Government International Bond	USD	6.125%	22/05/2028	1,172,275	0.39
India					. , ,	
250,	000 Reliance Industries Ltd.	USD	3.625%	12/01/2052	173,735	0.06
200,0	000 ReNew Pvt Ltd.	USD -	5.875%	05/03/2027	193,092	0.06
					366,827	0.12
Ireland 210,	000 AIB Group PLC	EUR	6.250%	Perp.	228,711	0.08
	000 Motion Bondco DAC <sup>(a)</sup>	USD	6.625%	15/11/2027	280,703	0.09
		_			509,414	0.17
Ivory Coast	000 Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	490,905	0.16
Jersey	ooo non, court common monancial cond		1.0.070	00/01/2002	100,000	0.10
	000 Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	241,262	0.08
732,	624 Galaxy Pipeline Assets Bidco Ltd.	USD -	2.940%	30/09/2040	579,322	0.19
					820,584	0.27
Luxembourg 162	295 ARD Finance SA	EUR	5.000%	30/06/2027	42,279	0.01
	214 ARD Finance SA <sup>(a)</sup>	USD	6.500%	30/06/2027	267,034	0.09
		_			309,313	0.10
Mexico						
	000 Banco Mercantil del Norte SA 000 Mexico City Airport Trust	USD USD	5.875% 5.500%	Perp. 31/07/2047	444,336 365,585	0.15 0.12
401,	monitor only this port fraction	-	0.00070	01/01/2041	809,921	0.27
Netherlands					003,321	0.21
	000 AerCap Holdings NV	USD	5.875%	10/10/2079	361,000	0.12
	000 Greenko Dutch BV	USD	3.850%	29/03/2026	171,080	0.06
	000 Heimstaden Bostad Treasury BV 000 Prosus NV	EUR USD	1.375% 3.257%	03/03/2027 28/06/2028	844,685 267,162	0.28 0.09
640,	000 Prosus NV	USD	3.680%	21/01/2030	560,390	0.18
299,	000 Trivium Packaging Finance BV <sup>(a)</sup>	USD -	5.500%	15/08/2026	295,149	0.10
					2,499,466	0.83
Oman 980,	000 Oman Government International Bond	USD	4.750%	15/06/2026	964,369	0.32
Poland						
	000 Poland Government International Bond 000 Poland Government International Bond	USD USD	5.500% 5.125%	18/03/2054 15/01/2072	191,700 293,085	0.06 0.10
300,1	Poland Government international bond	- 03D	5.125%	15/01/2072	484,785	0.16
Romania					707,703	0.10
	000 Romania Government International Bond	EUR	3.624%	26/05/2030	638,265	0.21
Supranationa						
	000 African Export-Import Bank <sup>(a)</sup> 000 African Export-Import Bank	USD USD	2.634% 3.798%	17/05/2026 17/05/2031	187,348 1,014,677	0.06 0.34
.,		_	555,3			
					1,202,025	0.40

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds - (Conti	nued)					
United Arab Emir		HOD	0.0500/	00/07/0007	404.050	0.01
150,000	DP World Ltd. <sup>(a)</sup>	USD	6.850%	02/07/2037	161,356	0.05
United Kingdom	Virgin Madia Seevered Finance DLC(8)	HCD	E 500%	15/05/2020	CE4 20E	0.24
719,000 325.000	Virgin Media Secured Finance PLC <sup>(a)</sup> Virgin Money UK PLC	USD GBP	5.500% 9.250%	15/05/2029 Perp.	651,385 414,905	0.21 0.14
,	g					
					1,066,290	0.35
United States	P&C Foods Inc	Hen	E 2E09/	01/04/2025	244 024	0.11
	B&G Foods, Inc. B&G Foods, Inc.	USD USD	5.250% 5.250%	15/09/2027	341,934 167,142	0.11
	Bank of America Corp.	USD	5.819%	15/09/2029	3,278,954	1.09
	Buckeye Partners LP	USD	3.950%	01/12/2026	664,888	0.22
	Chemours Co.	USD	5.375%	15/05/2027	147,030	0.05
	Citigroup, Inc. Crown Americas LLC	USD USD	4.658% 5.250%	24/05/2028 01/04/2030	1,124,241 939,793	0.37 0.31
	Encompass Health Corp.	USD	4.500%	01/02/2028	319,846	0.11
	EnLink Midstream Partners LP—Series C	USD	9.780%	Perp.	745,555	0.25
	Genesis Energy LP / Genesis Energy Finance Corp.	USD	7.875%	15/05/2032	470,738	0.16
	Global Partners LP / GLP Finance Corp. Hillenbrand, Inc.	USD USD	7.000% 6.250%	01/08/2027 15/02/2029	419,402 281,086	0.14
	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	669,280	0.03
	Hughes Satellite Systems Corp.	USD	6.625%	01/08/2026	221,472	0.07
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	82,004	0.03
	J M Smucker Co. JPMorgan Chase & Co.	USD USD	6.200% 6.087%	15/11/2033 23/10/2029	5,227 1,172,980	0.00
	Lamar Media Corp.	USD	3.625%	15/01/2031	307,423	0.10
775,000	MGM Resorts International	USD	4.750%	15/10/2028	725,772	0.24
	Morgan Stanley	USD	5.449%	20/07/2029	2,643,590	0.88
709,000 159,000	MPT Operating Partnership LP / MPT Finance Corp.  Navient Corp.	USD USD	4.625% 6.750%	01/08/2029 25/06/2025	516,180 159,375	0.17 0.05
405,000	•	USD	5.500%	15/03/2029	368,222	0.12
	Navient Corp.	USD	9.375%	25/07/2030	548,772	0.18
315,000	·	USD	6.375%	15/09/2027	311,198	0.10
625,000	Newell Brands, Inc. OneMain Finance Corp.	USD USD	6.625% 3.875%	15/09/2029 15/09/2028	612,488 377,642	0.20 0.13
	OneMain Finance Corp.	USD	4.000%	15/09/2020	594,811	0.13
	Sensata Technologies, Inc. <sup>(a)</sup>	USD	4.375%	15/02/2030	537,655	0.18
	Sunoco LP / Sunoco Finance Corp.—Series WI	USD	4.500%	15/05/2029	303,461	0.10
	Tenet Healthcare Corp. TransDigm, Inc.	USD USD	6.125% 5.500%	01/10/2028 15/11/2027	463,152 102,482	0.15 0.03
	Twilio, Inc.	USD	3.625%	15/03/2029	311,619	0.10
	United Rentals North America, Inc.	USD	3.875%	15/02/2031	291,691	0.10
5,730,000	United States Treasury Note/Bond	USD	4.750%	15/11/2053	5,837,438	1.93
					26,064,543	8.63
Venezuela						
98,220,000	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	8,987,130	2.98
TOTAL BONDS (cost USD 114,10	95,809)				50,152,649	16.60
						% of
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds –	4.27%					
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)				12 012 522	4.27
TOTAL MUTUAL					12,912,532	4.27
(cost USD 12,912					12,912,532	4.27
TOTAL TRANSFI (cost USD 127,01	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 8.341)				63,065,181	20.87
. ,-,-						
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
	curities dealt in another regulated market	•		• • • • • • • • • • • • • • • • • • • •		1.19
Bonds – 16.91%	_					
Austria 475.000	Benteler International AG <sup>(a)</sup>	USD	10.500%	15/05/2028	510,668	0.17
			70.00070	.5,55,2520	210,000	5.17

Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds	– (Contir	nued)					
Canada		OFI Fusion and the (8)	1100	2.500%	04/00/0000	4 040 004	0.50
		GFL Environmental, Inc. (a) Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC(a)	USD USD	3.500% 9.000%	01/09/2028 15/02/2029	1,616,634 390,017	0.53 0.13
		Open Text Corp.(a)	USD	3.875%	01/12/2029	924,662	0.13
	1,000,000	Cycli lox corp.	-	0.01070	01/12/2020	2,931,313	0.97
Caymaı	n Islands						
	280,000		USD	8.250%	15/12/2029	298,900	0.10
		Transocean, Inc. (a)	USD	8.250%	15/05/2029	160,197	0.06
	160,000	Transocean, Inc. (a)	USD -	8.500%	15/05/2031	160,011	0.05
F						619,108	0.21
France	281,000	Altice France SA <sup>(a)</sup>	USD	5.500%	15/01/2028	195,112	0.06
Ireland	505.000	[ ] DAO(8)	1100	4.0750/	45/04/0000	500,000	0.44
Liberie	585,000	Jazz Securities DAC <sup>(a)</sup>	USD	4.375%	15/01/2029	538,820	0.18
Liberia	225,000	Royal Caribbean Cruises Ltd. <sup>(a)</sup>	USD	6.250%	15/03/2032	223,650	0.07
Luxemi		0.4(3)					
N. 11 1	,	Camelot Finance SA <sup>(a)</sup>	USD	4.500%	01/11/2026	947,937	0.31
Netherl		Alcoa Nederland Holding BV <sup>(a)</sup>	USD	5.500%	15/12/2027	641,202	0.21
	360,000	Sensata Technologies BV <sup>(a)</sup>	USD	4.000%	15/04/2029	327,683	0.11
						968,885	0.32
Supran	ationals 215.000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging					
	213,000	Finance PLC <sup>(a)</sup>	USD	3.250%	01/09/2028	188,609	0.06
	348,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD	5.250%	15/08/2027	204,899	0.07
						393,508	0.13
Switzer		UBS Group AG <sup>(a)</sup>	USD	9.250%	Perp.	273,013	0.09
United		·			<u> </u>	<u> </u>	
		Acrisure LLC / Acrisure Finance, Inc. <sup>(a)</sup>	USD	8.250%	01/02/2029	536,899	0.18
		ADT Security Corp. (a)	USD	4.125%	01/08/2029	917,918	0.30
		AG Issuer LLC <sup>(a)</sup>	USD	6.250%	01/03/2028	1,474,152	0.49
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer <sup>(a)</sup>	USD	6.750%	15/10/2027	382,902	0.13
		Allied Universal Holdco LLC / Allied Universal Finance Corp. (a)	USD	6.625%	15/07/2026	15,018	0.00
		Asbury Automotive Group, Inc. (a)	USD	4.625%	15/11/2029	311,080	0.10
		Berry Global, Inc. <sup>(a)</sup>	USD	4.500%	15/02/2026	310,053	0.10
		BroadStreet Partners, Inc. (a) Calpine Corp. (a)	USD USD	5.875% 4.625%	15/04/2029 01/02/2029	1,457,478 537,526	0.48 0.18
		Castle US Holding Corp. (a)	USD	9.500%	15/02/2028	267,560	0.09
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	6.375%	01/09/2029	345,672	0.11
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.250%	01/02/2031	537.059	0.18
		Charles River Laboratories International, Inc. (a)	USD	3.750%	15/03/2029	620,213	0.21
		Chemours Co. <sup>(a)</sup>	USD	5.750%	15/11/2028	306,783	0.10
		Civitas Resources, Inc. (a)	USD	8.375%	01/07/2028	298,537	0.10
	335,000	Clarivate Science Holdings Corp. (a)	USD	3.875%	01/07/2028	307,094	0.10
	245,000	Cougar JV Subsidiary LLC <sup>(a)</sup>	USD	8.000%	15/05/2032	252,815	0.08
	691,000	CQP Holdco LP / BIP-V Chinook Holdco LLC <sup>(a)</sup>	USD	5.500%	15/06/2031	648,199	0.21
	335,000	Dycom Industries, Inc. (a)	USD	4.500%	15/04/2029	311,644	0.10
		Entegris Escrow Corp. (a)	USD	5.950%	15/06/2030	304,832	0.10
	720,000	Freedom Mortgage Holdings LLC <sup>(a)</sup>	USD	9.250%	01/02/2029	728,251	0.24
		Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	USD	3.500%	01/03/2029	308,937	0.10
		Group 1 Automotive, Inc. (a)	USD	4.000%	15/08/2028	169,749	0.06
		Herc Holdings, Inc. <sup>(a)</sup> Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	5.500%	15/07/2027	653,967	0.22
		Borrower Escrow, Inc. (a)	USD	5.000%	01/06/2029	743,426	0.25
	380,000	HUB International Ltd. <sup>(a)</sup>	USD	7.375%	31/01/2032	381,083	0.13
		iHeartCommunications, Inc. (a)	USD	5.250%	15/08/2027	251,640	0.08
		Imola Merger Corp.(a)	USD	4.750%	15/05/2029	307,735	0.10
		Ingevity Corp. (a)	USD	3.875%	01/11/2028	932,411	0.31
	205 000	Iron Mountain, Inc. (a)	USD	7.000%	15/02/2029	308,825	0.10
	380,000	KBR, Inc. <sup>(a)</sup>	USD	4.750%	30/09/2028	356,220	
	380,000 145,000			4.750% 6.750%			0.12 0.05

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (C	Continued) Lamb Weston Holdings, Inc. <sup>(a)</sup>	USD	4.4050/	24/04/2020	046 420	0.30
	LCM Investments Holdings II LLC <sup>(a)</sup>	USD	4.125% 4.875%	31/01/2030 01/05/2029	916,429 759,777	0.30 0.25
	LifePoint Health, Inc. <sup>(a)</sup>	USD	5.375%	15/01/2029	794.018	0.26
	Lithia Motors, Inc. <sup>(a)</sup>	USD	3.875%	01/06/2029	307,654	0.10
	Match Group Holdings II LLC <sup>(a)</sup>	USD	4.625%	01/06/2028	701,198	0.23
	McAfee Corp. (a)	USD	7.375%	15/02/2030	765,667	0.25
	Medline Borrower LP <sup>(a)</sup>	USD	5.250%	01/10/2029	1,501,752	0.50
	Midcap Financial Issuer Trust <sup>(a)</sup> Nabors Industries, Inc. <sup>(a)</sup>	USD USD	6.500% 9.125%	01/05/2028	878,593	0.29 0.15
	News Corp. (a)	USD	3.875%	31/01/2030 15/05/2029	438,447 921,696	0.13
	Nexstar Media, Inc. <sup>(a)</sup>	USD	5.625%	15/07/2027	390,312	0.13
	NRG Energy, Inc. <sup>(a)</sup>	USD	3.375%	15/02/2029	314,612	0.10
585,000	Organon & Co. / Organon Foreign Debt Co-Issuer BV <sup>(a)</sup>	USD	4.125%	30/04/2028	540,177	0.18
	Outfront Media Capital LLC / Outfront Media Capital Corp.(a)	USD	5.000%	15/08/2027	206,765	0.07
	Performance Food Group, Inc. (a)	USD	5.500%	15/10/2027	539,588	0.18
	Phinia, Inc. <sup>(a)</sup>	USD	6.750%	15/04/2029	231,904	0.08
782,000	Pike Corp. <sup>(a)</sup> Prairie Acquiror LP <sup>(a)</sup>	USD USD	5.500% 9.000%	01/09/2028	748,382 349,544	0.25 0.12
	Rand Parent LLC <sup>(a)</sup>	USD	8.500%	01/08/2029 15/02/2030	549,5 <del>44</del> 510,661	0.12
	ROBLOX Corp.(a)	USD	3.875%	01/05/2030	313,672	0.10
	Sealed Air Corp. / Sealed Air Corp. US <sup>(a)</sup>	USD	6.125%	01/02/2028	903,939	0.30
	Sirius XM Radio, Inc. <sup>(a)</sup>	USD	4.000%	15/07/2028	908,252	0.30
345,000	Sonic Automotive, Inc. (a)	USD	4.625%	15/11/2029	309,896	0.10
1,592,000	SRS Distribution, Inc. (a)	USD	6.000%	01/12/2029	1,617,408	0.54
	Starwood Property Trust, Inc. (a)	USD	4.375%	15/01/2027	360,984	0.12
	State of Illinois	USD	7.350%	01/07/2035	2,442,859	0.81
	Stericycle, Inc. <sup>(a)</sup>	USD	3.875%	15/01/2029	313,460	0.10
	StoneX Group, Inc. (a)	USD	7.875%	01/03/2031	445,810	0.15
	Summit Materials LLC / Summit Materials Finance Corp. (a) Summit Materials LLC / Summit Materials Finance Corp. (a)	USD USD	6.500% 5.250%	15/03/2027 15/01/2029	130,107 252,516	0.04 0.08
	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD	7.375%	15/02/2029	466.358	0.15
	TransDigm, Inc. (a)	USD	6.750%	15/08/2028	520,042	0.17
	TransDigm, Inc. <sup>(a)</sup>	USD	7.125%	01/12/2031	30,801	0.01
350,000	Travel & Leisure Co. (a)	USD	4.500%	01/12/2029	319,305	0.11
	TTM Technologies, Inc. <sup>(a)</sup>	USD	4.000%	01/03/2029	630,143	0.21
	USA Compression Partners LP / USA Compression Finance Corp. (a)	USD	7.125%	15/03/2029	566,797	0.19
	USI, Inc. <sup>(a)</sup>	USD	7.500%	15/01/2032	211,033	0.07
	Venture Global LNG, Inc. <sup>(a)</sup>	USD	9.500%	01/02/2029	943,237	0.31
	Vistra Operations Co. LLC <sup>(a)</sup> VT Topco, Inc. <sup>(a)</sup>	USD USD	4.375% 8.500%	01/05/2029 15/08/2030	626,872 743,121	0.21 0.25
	Wand NewCo 3, Inc. <sup>(a)</sup>	USD	7.625%	30/01/2032	25,590	0.23
	Waste Pro USA, Inc. (a)	USD	5.500%	15/02/2026	807,018	0.27
	WMG Acquisition Corp.(a)	USD	3.750%	01/12/2029	910,384	0.30
+ 835,000	WR Grace Holdings LLC <sup>(a)</sup>	USD	5.625%	15/08/2029	768,242	0.25
545,000	ZF North America Capital, Inc. <sup>(a)</sup>	USD	6.875%	14/04/2028	555,731	0.18
					43,518,306	14.40
TOTAL BONDS (cost USD 51,283	3,747)				51,120,320	16.91
Agencies Asset	Backed Obligations – 37.89%					
United States						
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.320%	01/09/2033	469	0.00
562,829	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.374%	25/12/2033	576,559	0.19
724 586	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.375%	01/11/2034	730 590	0.00
11,849	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.482% 6.292%	01/02/2035 01/06/2035	11,959	0.00 0.00
3,918		USD	6.315%	01/05/2036	3,972	0.00
20,620		USD	5.788%	15/10/2036	20,391	0.01
13,191	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.838%	15/12/2036	12,992	0.00
47,234	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.038%	15/09/2037	46,779	0.02
6,338		USD	6.288%	15/06/2039	6,383	0.00
42,426	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.808%	15/03/2041	42,174	0.01
400,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	8.830%	25/03/2042	421,565	0.14
2,605,208		USD	0.562%	15/09/2043	202,360	0.07
1,415,882 925,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.674%	25/02/2044	1,421,510	0.47
1,038,004		USD USD	6.524% 0.662%	25/05/2044 15/05/2045	927,891 90,753	0.31 0.03
2,558,077		USD	0.562%	15/05/2046	227,456	0.08
2,321,589	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050	2,211,704	0.73
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2050	462,488	0.15

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	Continued)					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	117,970	0.04
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	264,784	0.09
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	10.695%	25/09/2050	1,167,432	0.39
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD USD	10.130%	25/10/2050	1,976,295	0.65
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	10.980% 7.124%	25/12/2050 25/01/2051	946,262 239,704	0.31 0.08
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	913,872	0.30
1,648	Federal National Mortgage Association (FNMA)	USD	5.964%	01/02/2033	1,666	0.00
14,030	Federal National Mortgage Association (FNMA)	USD	5.707%	01/07/2033	14,297	0.01
5,728	Federal National Mortgage Association (FNMA)	USD	7.287%	01/04/2034	5,867	0.00
7,611	Federal National Mortgage Association (FNMA)	USD	5.735%	01/09/2034	7,763	0.00
10,619	Federal National Mortgage Association (FNMA)	USD	6.208%	01/10/2034	10,763	0.00
502	Federal National Mortgage Association (FNMA)	USD	5.920%	01/11/2034	513	0.00
75,208	Federal National Mortgage Association (FNMA)	USD	6.414%	01/11/2034	76,385	0.03
657	Federal National Mortgage Association (FNMA)	USD	6.319%	01/02/2035	664	0.00
	Federal National Mortgage Association (FNMA)	USD	6.174%	01/04/2035	874	0.00
	Federal National Mortgage Association (FNMA)	USD	6.536%	01/04/2035	856	0.00
4,197	Federal National Mortgage Association (FNMA)	USD	6.009%	01/05/2035	4,242	0.00
	Federal National Mortgage Association (FNMA)	USD	5.385%	01/06/2035	935	0.00
6,521	Federal National Mortgage Association (FNMA)	USD USD	5.658% 6.000%	01/06/2035	6,573	0.00 0.00
4,825 4,479	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	5.830%	01/08/2035 01/09/2035	4,946 4,561	0.00
37,836	Federal National Mortgage Association (FNMA)	USD	5.838%	25/06/2036	37,485	0.01
45,170	Federal National Mortgage Association (FNMA)	USD	5.838%	25/08/2036	44,637	0.02
49,159	Federal National Mortgage Association (FNMA)	USD	5.838%	25/08/2036	48,633	0.02
	Federal National Mortgage Association (FNMA)	USD	5.888%	25/08/2037	29,094	0.01
5,729	Federal National Mortgage Association (FNMA)	USD	6.538%	25/10/2039	5,811	0.00
2,915	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2040	2,815	0.00
1,177,332	Federal National Mortgage Association (FNMA)	USD	1.006%	25/10/2041	101,190	0.03
820,669	Federal National Mortgage Association (FNMA)	USD	0.506%	25/02/2042	61,670	0.02
	Federal National Mortgage Association (FNMA)	USD	1.226%	25/07/2042	143,964	0.05
5,580	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2043	5,361	0.00
2,315,716	Federal National Mortgage Association (FNMA)	USD	0.706%	25/02/2046	220,360	0.07
277,609	Federal National Mortgage Association (FNMA)	USD	0.706%	25/01/2048	27,222	0.01
	Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/06/2048	660,435	0.22 0.15
461,477 431,040	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/11/2048 01/01/2049	438,827 409,749	0.13
535,673	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2049	524,342	0.17
415,563	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2049	395,497	0.17
1,214,356	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2050	1,154,753	0.38
1,097,208	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	235,172	0.08
902,299	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2053	914,100	0.30
5,585,674	Federal National Mortgage Association (FNMA)	USD	6.500%	01/09/2053	5,722,460	1.89
1,000,000	Federal National Mortgage Association (FNMA) TBA	USD	2.500%	01/06/2054	807,969	0.27
19,000,000	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	18,300,860	6.06
	Federal National Mortgage Association (FNMA) TBA	USD	5.500%	15/06/2054	20,679,258	6.84
	Federal National Mortgage Association (FNMA) TBA	USD	7.000%	15/06/2054	12,335,449	4.08
808,260	Government National Mortgage Association (GNMA)	USD	0.245%	20/03/2040	51,843	0.02
	Government National Mortgage Association (GNMA)	USD	4.500%	16/12/2042	30,662	0.01
	Government National Mortgage Association (GNMA)	USD	0.720%	20/07/2043	104,493	0.03
2,186,252	Government National Mortgage Association (GNMA)	USD	0.670%	20/10/2043	84,705	0.03
489,405	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 4.000%	20/08/2044 20/06/2045	136,735 68,788	0.05 0.02
1,280,102	Government National Mortgage Association (GNMA)	USD	0.765%	20/08/2045	121,387	0.02
3,377,660	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2045	573,081	0.19
917,000	Government National Mortgage Association (GNMA)	USD	4.500%	16/09/2045	165,192	0.05
442,411	, , ,	USD	0.270%	20/09/2045	32,096	0.01
561,822	Government National Mortgage Association (GNMA)	USD	0.270%	20/09/2045	40,731	0.01
1,588,785	Government National Mortgage Association (GNMA)	USD	0.285%	20/09/2045	122,044	0.04
736,754	Government National Mortgage Association (GNMA)	USD	0.770%	20/09/2045	69,864	0.02
1,719,678	Government National Mortgage Association (GNMA)	USD	0.265%	20/10/2045	105,398	0.04
2,392,989	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2045	398,559	0.13
1,766,995	Government National Mortgage Association (GNMA)	USD	0.770%	20/11/2045	164,240	0.05
3,052,547	- · · · · · · · · · · · · · · · · · · ·	USD	0.770%	20/11/2045	282,886	0.09
2,104,779	Government National Mortgage Association (GNMA)	USD	0.820%	20/11/2045	192,931	0.06
1,977,113	Government National Mortgage Association (GNMA)	USD	0.220%	20/01/2046	116,818	0.04
314,725	Government National Mortgage Association (GNMA)	USD	0.230%	20/07/2047	23,652	0.01
754,442	Government National Mortgage Association (GNMA)	USD	0.770%	20/05/2048	73,017	0.02
900,208	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 0.765%	20/05/2048	837,768 85,584	0.28 0.03
892,314 800,277	- · · · · · · · · · · · · · · · · · · ·	USD	0.765%	20/09/2048 20/09/2048	77,639	0.03
000,277	CotoSit Hadiotial Mol gago / Goodiation (Citation)	000	5.7 05 /0	20,00,2040	11,000	0.03

Holdings S	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
-	Backed Obligations – (Continued)					
United States – (Co	•	1100	0.7700/	00/00/00/40	50.000	0.00
	Government National Mortgage Association (GNMA)	USD	0.770%	20/09/2048	53,980	0.0
	Government National Mortgage Association (GNMA)	USD	4.000%	20/09/2048	814,610	0.2
	Government National Mortgage Association (GNMA)	USD	0.720%	20/10/2048	89,970	0.0
	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	172,352	0.0
	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	2,825,329	0.94
	Government National Mortgage Association (GNMA)	USD	0.720%	20/01/2049	84,606	0.0
	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,034,915	0.3
	Government National Mortgage Association (GNMA)	USD	0.000%	20/02/2049	48,091	0.0
	Government National Mortgage Association (GNMA)	USD	5.000%	20/06/2049	54,909	0.0
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000%	20/12/2049	408,825	0.1
	Sovernment National Mortgage Association (GNMA)	USD	5.000% 0.615%	20/12/2049 20/02/2050	172,921 65,919	0.0 0.0
	. , ,	USD				
	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2050	1,031,524	0.3
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.500% 5.000%	20/04/2050	130,455 737,311	0.0
	, , ,	USD	4.000%	20/05/2050 20/06/2050	287,498	0.2
	Government National Mortgage Association (GNMA)					
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	598,069	0.2
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	717,652	0.2
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	895,208	0.3
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	726,066	0.2
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	513,120	0.1
	Government National Mortgage Association (GNMA)	USD	0.797%	20/05/2053	116,348	0.0
	Government National Mortgage Association (GNMA) TBA	USD	6.000%	20/06/2054	21,159,960	7.0
2,000,000	Government National Mortgage Association (GNMA) TBA	USD -	6.500%	20/06/2054	2,031,172	0.6
	ASSET BASKED OBJUGATIONS				114,493,985	37.8
COTAL AGENCIES cost USD 117,636,	ASSET BACKED OBLIGATIONS 094)				114,493,985	37.8
Non-Agencies As Bermuda	set Backed Obligations – 42.72%					
	Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup>	USD	8.807%	17/04/2037	703,025	0.2
900,000 T	Fikehau US CLO III Ltd. 2022-2A Class C1R <sup>(a)</sup>	USD	8.525%	20/01/2036	910,849	0.3
		_			1,613,874	0.5
Brunei	(4)					
	Apex Credit CLO Ltd. 2024-1A Class B1 <sup>(a)</sup>	USD	7.722%	20/04/2036	881,206	0.2
	OHA Credit Funding 14 Ltd. 2023-14A Class A <sup>(a)</sup>	USD	7.075%	20/04/2036	3,121,480	1.0
1,200,000 C	DHA Credit Funding 14 Ltd. 2023-14A Class D <sup>(a)</sup>	USD -	10.075%	20/04/2036	1,220,013	0.4
I.I I.					5,222,699	1.7
Cayman Islands	Bain Capital Credit CLO Ltd. 2020-1A Class A1R <sup>(a)</sup>	USD	6.573%	18/04/2033	1,457,724	0.4
	Bain Capital Credit CLO Ltd. 2021-1A Class A 11(4)	USD				
	Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup>	USD	6.649% 1.000%	18/04/2034 16/07/2037	1,302,681 829,547	0.4 0.2
	Barings CLO Ltd. 2016-2A Class AR2 <sup>(a)</sup>	USD	6.656%	20/01/2032	5,125,779	1.7
	CQS US CLO Ltd. 2010-2A Glass A(2)	USD	6.806%	20/01/2035	1,352,948	0.4
	CQS US CLO Ltd. 2021-1A Class A <sup>(2)</sup>	USD				
	Dryden 57 CLO Ltd. 2021-1A Class B 1 (2)	USD	9.136% 6.934%	20/01/2035 15/05/2031	1,302,100 3,910,003	0.4 1.2
	Dryden 57 CLO Ltd. 2018-57A Class B <sup>/</sup> Dryden 57 CLO Ltd. 2018-57A Class C <sup>(a)</sup>	USD				0.6
	MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup>	USD	7.284%	15/05/2031	1,894,765	0.6
	VIF1 Ltd. 2021-FL6 Class A <sup>(-)</sup> Dcean Trails CLO 8 2020-8A Class DR <sup>(a)</sup>		6.533%	16/07/2036	863,252	
		USD	9.340%	15/07/2034	1,502,754	0.5
	Park Blue CLO Ltd. 2024-5A Class D <sup>(a)</sup>	USD	1.000%	25/07/2037	502,764	0.1
	/enture 41 CLO Ltd. 2021-41A Class A1NR <sup>(a)</sup>	USD	6.755%	20/01/2034	1,510,940	0.5
	/enture 49 CLO Ltd. 2024-49A Class C1 <sup>(a)</sup>	USD	7.978%	20/04/2037	878,090	0.2
	/oya CLO 2024-1 Ltd. 2024-1A Class B <sup>(a)</sup>	USD	7.326%	15/04/2037	404,458	0.1
	/oya CLO 2024-1 Ltd. 2024-1A Class D <sup>(a)</sup> /oya CLO 2024-1 Ltd. 2024-1A Class E <sup>(a)</sup>	USD USD	8.976% 11.976%	15/04/2037 15/04/2037	905,316 612,546	0.3 0.2
		_			24,355,667	8.0
eland						
	Bridgepoint CLO 2 DAC 2X Class D	EUR	6.906%	15/04/2035	539,145	0.1
	CIFC European Funding CLO V DAC 5X Class A	EUR	4.896%	23/11/2034	1,773,148	0.5
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	511,639	0.1
	Harvest CLO XXII DAC 22X Class AR	EUR	4.756%	15/01/2032	1,082,779	0.3
	Henley CLO I DAC 1X Class AR	EUR	4.832%	25/07/2034	1,732,856	0.5
1,600,000 H						0.1
1,600,000 H	North Westerly CLO V BV V-X Class DR	EUR	7.193%	20/07/2034	540,441	0.1
1,600,000 H 500,000 N		EUR EUR	7.193% 6.778%	20/07/2034 15/05/2034	540,441 695,936	
1,600,000 H 500,000 N 650,000 N	North Westerly CLO V BV V-X Class DR					0.1 0.2 0.6

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	Asset Backed Obligations – (Continued)					
Ireland – (Continu	•	EUD	4.0000/	45/04/0000	4 005 040	0.00
	RRE 7 Loan Management DAC 7X Class A1 Sound Point Euro CLO VII Funding DAC 7X Class C	EUR EUR	4.926% 5.982%	15/01/2036 25/01/2035	1,085,946 1,081,503	0.36 0.36
	Voya Euro CLO V DAC 5X Class D	EUR	7.006%	15/04/2035	1,072,924	0.35
,,,,,,,,,		-			13,789,346	4.56
					13,769,340	4.50
Jersey 2,300,000	AGL CLO 29 Ltd. 2024-29A Class A1 <sup>(a)</sup>	USD	6.903%	21/04/2037	2,322,407	0.77
750,000	Bain Capital CLO Ltd. 2024-1A Class B(a)	USD	7.325%	16/04/2037	753,723	0.25
	Bain Capital CLO Ltd. 2024-1A Class D1 <sup>(a)</sup>	USD	9.175%	16/04/2037	534,704	0.18
	Bain Capital Credit CLO Ltd. 2023-1A Class AN <sup>(a)</sup>	USD	7.158%	16/04/2036	2,011,572	0.67
	Bain Capital Credit CLO Ltd. 2023-3A Class A <sup>(a)</sup>	USD	7.123%	24/07/2036	6,952,234	2.30
	Benefit Street Partners CLO XXXV Ltd. 2024-35A Class B <sup>(a)</sup>	USD USD	3.065% 11.400%	25/04/2037	1,002,272	0.33
	Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E <sup>(a)</sup> Captree Park CLO Ltd. 2024-1A Class E <sup>(a)</sup>	USD	11.333%	25/04/2037 20/07/2037	503,863 352,709	0.17 0.12
	CarVal CLO IX-C Ltd. 2024-1A Class B <sup>(a)</sup>	USD	7.425%	20/04/2037	1,006,841	0.33
	CarVal CLO IX-C Ltd. 2024-1A Class D <sup>(a)</sup>	USD	9.225%	20/04/2037	1,013,514	0.34
	CQS US CLO Ltd. 2023-3A Class B <sup>(a)</sup>	USD	7.974%	25/01/2037	1,012,681	0.33
1,200,000	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A <sup>(a)</sup>	USD	6.821%	20/04/2037	1,206,379	0.40
300,000		USD	8.532%	25/07/2037	301,657	0.10
2,100,000		USD	7.575%	20/07/2036	2,131,565	0.70
1,100,000		USD	11.165%	20/07/2036	1,142,831	0.38
3,300,000		USD	7.129%	15/07/2036	3,323,305	1.10
1,050,000 400,000	(-)	USD USD	8.806% 11.656%	23/04/2038 23/04/2038	1,058,699 410,334	0.35 0.14
	Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B <sup>(a)</sup>	USD	7.573%	24/10/2032	980,794	0.14
	Pikes Peak CLO 12 Ltd. 2023-12A Class A <sup>(a)</sup>	USD	7.425%	20/04/2036	2,218,368	0.73
	Saranac CLO VII Ltd. 2014-2A Class A1AR <sup>(a)</sup>	USD	6.817%	20/11/2029	1,073,362	0.35
2,878,000	Saranac CLO VII Ltd. 2014-2A Class BR <sup>(a)</sup>	USD	7.337%	20/11/2029	2,883,814	0.95
600,000	Silver Point CLO 1 Ltd. 2022-1A Class A1 <sup>(a)</sup>	USD	7.775%	20/01/2036	605,476	0.20
	Warwick Capital CLO 1 Ltd. 2023-1A Class A <sup>(a)</sup>	USD	7.512%	20/10/2036	1,015,087	0.34
875,000	Wellington Management CLO 2 Ltd. 2024-2A Class D <sup>(a)</sup>	USD _	9.214%	20/04/2037	882,104	0.29
					36,700,295	12.14
Luxembourg						
-	Compartment VCL 40	EUR	4.967%	21/08/2029	327,278	0.11
300,000 United Kingdom						
300,000 United Kingdom 1,404,863	Compartment VCL 40  Elstree Funding No 4 PLC Class A	EUR GBP	4.967% 6.329%	21/08/2029	1,804,653	0.11
300,000 United Kingdom 1,404,863 United States	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	1,804,653	0.60
300,000 United Kingdom 1,404,863 United States 24,079	Elstree Funding No 4 PLC Class A  Alternative Loan Trust 2005-26CB Class A1	GBP	6.329% 5.500%	21/10/2055 25/07/2035	1,804,653 16,711	0.60
300,000 United Kingdom 1,404,863 United States 24,079 48,546	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	1,804,653 16,711 39,087	0.60 0.01 0.01
300,000 United Kingdom 1,404,863 United States 24,079 48,546 160,241	Elstree Funding No 4 PLC Class A  Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1	GBP USD USD	6.329% 5.500% 5.500%	21/10/2055 25/07/2035 25/11/2035	1,804,653 16,711	
300,000 United Kingdom 1,404,863 United States 24,079 48,546 160,241 308,642 200,434	Elstree Funding No 4 PLC Class A  Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7	GBP USD USD USD	5.500% 5.500% 5.839%	21/10/2055 25/07/2035 25/11/2035 25/02/2036	1,804,653 16,711 39,087 61,855	0.60 0.01 0.01 0.02
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2	GBP  USD USD USD USD USD USD	6.329% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2036 25/08/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183	0.60 0.01 0.01 0.02 0.06 0.04 0.07
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A2 Alternative Loan Trust 2007-16CB Class A42 Alternative Loan Trust 2007-16CB Class A3	GBP  USD USD USD USD USD USD USD USD USD	6.329% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.07
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 4A3 Banc of America Funding 2006-7 Trust Class T2A1	GBP  USD USD USD USD USD USD USD USD USD US	6.329% 5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.06
300,000 United Kingdom 1,404,863 United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000	Elstree Funding No 4 PLC Class A  Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class T2A1 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518%	25/07/2035 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 540,904	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class AS	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class T2A1 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518%	25/07/2035 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 540,904	0.60 0.01 0.01 0.02 0.06 0.04 4 0.07 0.06 0.07 0.09 0.18 0.46
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class AS Bank 2018-BNK10 Class A4	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/02/2061	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055	0.60 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18 0.46 0.24
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class TA2 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A4 Bank 2018-BNK12 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A5 Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a)	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2061 15/05/2061 15/08/2061	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 4A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class AS Bank 2018-BNK10 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A5 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup>	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 5.964% 6.236%	25/07/2035 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/05/2061 15/08/2035 25/08/2035 25/08/2035	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000 525,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A4 Bank 2018-BNK11 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A5 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup>	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.839% 5.878% 4.331% 3.518% 3.888% 4.255% 4.467% 5.896% 5.964% 6.236% 6.489%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2061 15/05/2061 15/08/2035 25/08/2035 25/08/2035 15/03/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378	0.60  0.01  0.01  0.02  0.06  0.04  0.07  0.09  0.18  0.46  0.24  0.23  0.38  0.08  0.28  0.16
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 750,000 1,198,859 239,772 900,000 525,000 375,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK10 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A5 Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL A(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a)	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878% 4.331% 3.5188% 3.898% 4.255% 4.467% 5.896% 5.964% 6.236% 6.489% 6.639%	21/10/2055  25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2061 15/08/2061 25/08/2035 25/08/2035 15/03/2037 15/03/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279	0.60  0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000 525,000 375,000 604,380	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK12 Class A4 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A( <sup>a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B( <sup>a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C( <sup>a)</sup> BCAP LLC Trust 2007-AA1 Class 2A1	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 5.964% 6.236% 6.489% 6.639%	25/07/2035 25/07/2035 25/11/2035 25/08/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/02/2061 15/08/2035 25/08/2035 15/03/2037 15/03/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059	0.60  0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000 525,000 375,0000 604,330 650,331	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK10 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A5 Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL A(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a)	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878% 4.331% 3.5188% 3.898% 4.255% 4.467% 5.896% 5.964% 6.236% 6.489% 6.639%	21/10/2055  25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2061 15/08/2061 25/08/2035 25/08/2035 15/03/2037 15/03/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.06 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK6 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK11 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BBCMP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.964% 6.236% 6.489% 6.639% 5.799%	21/10/2055  25/07/2035 25/11/2035 25/02/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2061 15/05/2061 15/05/2061 15/08/2035 25/08/2035 15/03/2037 15/03/2037 25/03/2037	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 4A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class C Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A4 Bank 2018-BNK13 Class A4 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BBCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1 Benchmark Mortgage Trust 2018-B4 Class A5	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.588% 4.255% 4.467% 5.896% 5.964% 6.236% 6.489% 6.639% 5.799% 5.879% 4.121%	21/10/2055 25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2061 15/05/2061 15/05/2061 15/08/2035 25/08/2035 25/08/2035 15/03/2037 15/03/2037 25/03/2037 25/03/2037 25/05/2047 15/07/2051	1,804,653 16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 240,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893	0.60  0.01  0.01  0.02  0.06  0.04  0.07  0.06  0.07  0.09  0.18  0.46  0.24  0.23  0.38  0.08  0.28  0.16  0.11  0.18  0.19  0.29  0.29
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000 875,000 465,508	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 4A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK13 Class A8 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A Benchmark Mortgage Trust 2018-B4 Class A5 Braemar Hotels & Resorts Trust 2018-Prime Class B <sup>(a)</sup> CHL Mortgage Pass-Through Trust 2007-15 Class A2	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.236% 6.489% 6.639% 5.799% 5.879% 4.121% 6.543% 6.000% 6.500%	21/10/2055  25/07/2035 25/11/2035 25/08/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/08/2061 15/06/2061 15/05/2061 15/08/2035 25/08/2035 15/03/2037 25/03/2037 25/03/2037 25/05/2047 15/07/2051	1,804,653  16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29 0.29 0.29
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 375,000 604,380 650,331 925,000 875,000 206,469 465,508 475,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 4A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK6 Class A5 Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK13 Class A8 Bank 2018-BNK13 Class A9 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A Benchmark Mortgage Trust 2018-B4 Class A5 Braemar Hotels & Resorts Trust 2018-Prime Class B <sup>(a)</sup> CHL Mortgage Pass-Through Trust 2007-14 Class A19 CHL Mortgage Pass-Through Trust 2007-15 Class A2 Citigroup Commercial Mortgage Trust 2015-P1 Class AS	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.489% 6.236% 6.489% 5.799% 4.121% 6.543% 6.000% 6.500% 4.033%	21/10/2055  25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/07/2061 15/08/2035 25/08/2037 15/03/2037 15/03/2037 25/03/2037 25/03/2037 25/03/2037 25/03/2037 25/03/2037 25/03/2037	1,804,653  16,711 39,087 61,855 169,143 109,641 221,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909 462,145	0.60 0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29 0.29 0.04
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000 875,000 875,000 975,000 975,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A2 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class C Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL A(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a) BCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1 BCAP LLC Trust 2007-AA3 Class A5 Braemar Hotels & Resorts Trust 2018-Prime Class B(a) CHL Mortgage Pass-Through Trust 2007-14 Class A19 CHL Mortgage Pass-Through Trust 2007-15 Class A8 Citigroup Commercial Mortgage Trust 2016-GC37 Class A4	GBP  USD USD USD USD USD USD USD USD USD US	6.329%  5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.588% 4.255% 4.467% 5.896% 6.236% 6.489% 6.639% 5.799% 5.879% 4.121% 6.543% 6.000% 6.500% 4.033% 3.314%	21/10/2055  25/07/2035 25/11/2035 25/02/2036 25/08/2036 25/08/2037 25/08/2037 25/10/2036 15/06/2061 15/05/2061 15/05/2061 15/08/2035 25/08/2035 25/08/2037 15/03/2037 15/03/2037 15/03/2037 15/03/2037 25/05/2047 15/07/2051 15/06/2035 25/09/2037 15/09/2048 10/04/2049	1,804,653  16,711 39,087 61,855 169,143 109,641 201,183 182,481 226,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909 462,145 935,339	0.60  0.01  0.01  0.02  0.06  0.04  0.07  0.09  0.18  0.46  0.24  0.23  0.38  0.08  0.28  0.16  0.11  0.18  0.19  0.29  0.29  0.04  0.06  0.15  0.31
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000 875,000 875,000 975,000 975,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class AA3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class C Bank 2018-BNK10 Class A5 Bank 2018-BNK13 Class AS Bank 2018-BNK13 Class AS Bank 2018-BNK13 Class AS Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL A(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a) BCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A BCAP LLC Trust 2007-AA3 Class 2A1A Benchmark Mortgage Trust 2018-B4 Class A5 Braemar Hotels & Resorts Trust 2018-Prime Class B(a) CHL Mortgage Pass-Through Trust 2007-15 Class A2 Citigroup Commercial Mortgage Trust 2015-P1 Class AS Citigroup Commercial Mortgage Trust 2017-P8 Class AS Citigroup Commercial Mortgage Trust 2017-P8 Class AS	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.236% 6.489% 6.639% 5.799% 4.121% 6.543% 6.000% 6.500% 4.033% 3.314% 3.789%	25/07/2035 25/07/2035 25/11/2035 25/08/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/02/2061 15/05/2061 15/08/2035 25/08/2035 25/08/2035 15/03/2037 25/03/2037 25/05/2047 15/07/2051 15/06/2035 25/09/2037 25/09/2037 25/09/2037	1,804,653  16,711 39,087 61,855 169,143 109,641 211,183 182,481 266,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909 462,145 935,339 516,404	0.60  0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29 0.29 0.04 0.06 0.15 0.31 0.17
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 750,000 375,000 375,000 604,380 650,331 925,000 875,000 875,000 875,000 875,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000 875,000 875,000 206,469 465,508 475,000 550,000 1,150,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class 1A2 Alternative Loan Trust 2007-16CB Class A3 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class C Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class A8 Bank 2018-BNK11 Class A4 Bank 2018-BNK13 Class A8 Bayview Commercial Asset Trust 2005-2A Class A1 <sup>(a)</sup> Bayview Commercial Asset Trust 2005-2A Class A2 <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup> BCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A Benchmark Mortgage Trust 2018-Prime Class B <sup>(a)</sup> CHL Mortgage Pass-Through Trust 2007-14 Class A19 CHL Mortgage Pass-Through Trust 2007-15 Class A2 Citigroup Commercial Mortgage Trust 2016-GC37 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D <sup>(a)</sup> Citigroup Commercial Mortgage Trust 2017-P8 Class D <sup>(a)</sup>	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 5.839% 6.000% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.236% 6.489% 6.639% 6.639% 6.639% 6.639% 6.639% 6.600% 6.500% 4.033% 3.314% 3.3789% 3.000%	21/10/2055  25/07/2035 25/11/2035 25/08/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2036 15/06/2060 15/07/2060 15/02/2061 15/08/2035 25/08/2035 15/03/2037 25/05/2047 15/03/2037 25/05/2047 15/07/2050 15/09/2048 10/04/2049 15/09/2050	1,804,653  16,711 39,087 61,855 169,143 109,641 211,183 182,481 226,801 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909 462,145 935,339 516,404 848,170	0.60  0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29 0.29 0.04 0.06 0.15 0.31 0.17
300,000  United Kingdom 1,404,863  United States 24,079 48,546 160,241 308,642 200,434 318,023 273,387 255,822 290,000 575,000 1,500,000 775,000 1,198,859 239,772 900,000 525,000 375,000 604,380 650,331 925,000 875,000 875,000 206,469 465,508 475,000 975,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000 1,150,000	Alternative Loan Trust 2005-26CB Class A1 Alternative Loan Trust 2005-50CB Class A1 Alternative Loan Trust 2005-50CB Class 1A1 Alternative Loan Trust 2005-77T1 Class 1A3 Alternative Loan Trust 2006-19CB Class A2 Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class A7 Alternative Loan Trust 2007-16CB Class A8 Banc of America Funding 2006-7 Trust Class T2A1 Bank 2017-BNK5 Class C Bank 2017-BNK5 Class C Bank 2018-BNK10 Class A5 Bank 2018-BNK13 Class A8 Bank 2018-BNK13 Class AS Bayview Commercial Asset Trust 2005-2A Class A1(a) Bayview Commercial Asset Trust 2005-2A Class A2(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL A(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL C(a) BCAP LLC Trust 2007-AA1 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1 BCAP LLC Trust 2007-AA3 Class 2A1A Benchmark Mortgage Trust 2018-B4 Class A5 Braemar Hotels & Resorts Trust 2018-Prime Class B(a) CHL Mortgage Pass-Through Trust 2007-15 Class A2 Citigroup Commercial Mortgage Trust 2015-P1 Class AS Citigroup Commercial Mortgage Trust 2017-P8 Class AS Citigroup Commercial Mortgage Trust 2017-P8 Class AS	GBP  USD USD USD USD USD USD USD USD USD US	5.500% 5.500% 5.500% 5.839% 6.000% 6.000% 5.839% 5.939% 5.878% 4.331% 3.518% 3.898% 4.255% 4.467% 5.896% 6.236% 6.489% 6.639% 5.799% 4.121% 6.543% 6.000% 6.500% 4.033% 3.314% 3.789%	25/07/2035 25/07/2035 25/11/2035 25/08/2036 25/08/2036 25/08/2037 25/08/2037 25/08/2037 25/10/2036 15/06/2060 15/07/2060 15/02/2061 15/05/2061 15/08/2035 25/08/2035 25/08/2035 15/03/2037 25/03/2037 25/05/2047 15/07/2051 15/06/2035 25/09/2037 25/09/2037 25/09/2037	1,804,653  16,711 39,087 61,855 169,143 109,641 211,183 182,481 266,801 264,901 540,964 1,392,061 741,055 684,952 1,141,912 231,144 857,624 485,378 338,279 531,059 571,378 877,893 872,823 107,173 189,909 462,145 935,339 516,404	0.60  0.01 0.01 0.02 0.06 0.04 0.07 0.09 0.18 0.46 0.24 0.23 0.38 0.08 0.28 0.16 0.11 0.18 0.19 0.29 0.29 0.04 0.06 0.15 0.31 0.17

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	Asset Backed Obligations – (Continued)					
United States – (C	COLT Mortgage Loan Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.328%	25/12/2068	239,357	0.08
	COMM Mortgage Trust 2016-DC2 Class B	USD	4.657%	10/02/2049	1,048,396	0.35
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 <sup>(a)</sup>	USD	8.324%	25/04/2042	325,036	0.33
	Connecticut Avenue Securities Trust 2024-R01 Class 1B1 <sup>(a)</sup>	USD	8.024%	25/01/2044	380,665	0.13
	Connecticut Avenue Securities Trust 2024-R01 Class 1M2 <sup>(a)</sup>	USD	7.124%	25/01/2044	252,372	0.08
	Connecticut Avenue Securities Trust 2024-R03 Class 2B1 <sup>(a)</sup>	USD	8.130%	25/03/2044	227,286	0.07
	Connecticut Avenue Securities Trust 2024-R03 Class 2M1 <sup>(a)</sup>	USD	6.480%	25/03/2044	1,137,542	0.38
250,000	Connecticut Avenue Securities Trust 2024-R03 Class 2M2 <sup>(a)</sup>	USD	7.274%	25/03/2044	251,892	0.08
400,000	Connecticut Avenue Securities Trust 2024-R04 Class 1B1 <sup>(a)</sup>	USD	7.524%	25/05/2044	401,750	0.13
550,000	Connecticut Avenue Securities Trust 2024-R04 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/05/2044	552,406	0.18
925,000	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	883,661	0.29
	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	860,879	0.28
	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2 Class A1	USD	5.885%	25/04/2047	188,831	0.06
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.788%	25/04/2030	970,386	0.32
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.580%	25/03/2044	1,088,004	0.36
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.580%	25/03/2044	1,694,761	0.56
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/03/2044	301,942	0.10
	First Horizon Mortgage Pass-Through Trust 2007-AR2 Class 1A2	USD	6.705%	25/08/2037	198,115	0.07
	HarborView Mortgage Loan Trust 2005-5 Class 1A1A	USD	6.055%	19/07/2045	635,963	0.21
	HarborView Mortgage Loan Trust 2006-3 Class 2A1A	USD USD	4.227%	19/06/2036	123,018	0.04
790,536 424.137	Home Equity Loan Trust 2007-FRE1 Class 2AV3 JP Morgan Alternative Loan Trust 2006-A7 Class 1A1	USD	5.669% 5.759%	25/04/2037 25/12/2036	745,431 393,643	0.25 0.13
, .	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B	USD	3.460%	15/08/2049	695,347	0.13
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE					
0.17.100	Class A <sup>(a)</sup>	USD	2.854%	06/09/2038	919,256	0.30
	JP Morgan Mortgage Trust 2023-HE3 Class A1 <sup>(a)</sup>	USD	6.923%	25/05/2054	321,061	0.11
	JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5	USD	3.454%	15/09/2050	690,690	0.23
,	LCCM 2017-LC26 Class A4 <sup>(a)</sup>	USD	3.551%	12/07/2050	894,084	0.30
	Luminent Mortgage Trust 2006-7 Class 1A1	USD	5.799%	25/12/2036	110,399	0.04
	Luminent Mortgage Trust 2007-1 Class 1A1  Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD USD	5.759% 4.716%	25/11/2036	78,651 416,842	0.03 0.14
	* *	USD		15/05/2049		0.14
	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	3.859% 5.928%	15/11/2052 25/11/2063	904,839 1,092,641	0.36
	OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	6.253%	25/11/2063	95,170	0.03
	RALI Series 2005-QS10 Trust Class 3A1	USD	5.500%	25/08/2035		0.00
	RALI Series 2006-QS4 Trust Class SA1	USD	6.000%	25/04/2036	14,548 93,932	0.03
	RALI Series 2007-QS1 Trust Class A9	USD	5.739%	25/01/2037	604,755	0.20
	Residential Asset Securitization Trust 2005-A11CB Class 2A1	USD	4.850%	25/10/2035	594,773	0.20
	SLM Student Loan Trust 2003-1 Class A5A <sup>(a)</sup>	USD	5.725%	15/12/2032	3,180,478	1.05
	Structured Asset Mortgage Investments II Trust 2006-AR3 Class 3A1	USD	5.819%	25/02/2036	225,166	0.07
	Verus Securitization Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	6.116%	25/03/2069	1,082,139	0.36
	Verus Securitization Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.318%	25/03/2069	739,500	0.24
	WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust	USD				
547,797	Class 2A1A Washington Mutual Mortgage Pass-Through Certificates WMALT		5.899%	25/04/2045	1,629	0.00
00 500	Series 2005-3 Trust Class 1CB3	USD	5.500%	25/05/2035	461,100	0.15
	Wells Fargo Alternative Loan 2007-PA6 Trust Class A1	USD	5.674%	28/12/2037	60,228	0.02
	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	702,994	0.23
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class B Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D <sup>(a)</sup>	USD USD	4.025% 3.250%	15/09/2050 15/01/2060	276,372 711,020	0.09 0.23
	0 0	USD	4.212%	15/05/2051		0.23
	Wells Fargo Commercial Mortgage Trust 2018-C44 Class A5 Wells Fargo Commercial Mortgage Trust 2018-C46 Class A3	USD	3.888%	15/08/2051	1,135,474 870,615	0.29
	Wells Fargo Commercial Mortgage Trust 2018-C48 Class D <sup>(a)</sup>	USD	3.000%	15/01/2052	260,779	0.29
		_			45,291,823	14.99
TOTAL NON-AGE (cost USD 129,99	ENCIES ASSET BACKED OBLIGATIONS (2,928)				129,105,635	42.72
	RABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
Other Transfera					294,719,940	97.52
Bonds – 1.10% Cayman Islands						
	Transocean, Inc. (a)	USD	8.750%	15/02/2030	98,609	0.03
United States	(2)					
	American Airlines, Inc. (a)	USD	7.250%	15/02/2028	613,395	0.21
	Antero Midstream Partners LP / Antero Midstream Finance Corp. (a)	USD	5.375%	15/06/2029	301,868	0.10
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (a)	USD	5.875%	15/08/2027	315,081	0.11
155,000	Kodiak Gas Services LLC <sup>(a)</sup>	USD	7.250%	07/03/2028	157,418	0.05

Second   Second   Properties   Second   Properties   Second   Properties   Second   Second   Properties   Second   Sec	Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Sept	Bonds – (Cor	ntinued)							
Section   Sect			(-)						
Section   Sect									0.30
Contact State   1.00			ance Corp.(a)						
Total Control Properties   1988   1989	345,0	00 Irinet Group, Inc. (5)			050	3.500%	01/03/2029		
Total Other Transferable Securities	TOTAL BOND	s						3,216,000	1.07
Control 100 3 - 10 - 100   1								3,316,669	1.10
Coort USD   19.14   19.45			ITIES					3,316,669	1.10
(1,00,0000   Federal National Mortgage Association (FNMA) TBA			LUDING DERIVATIVES					361,101,790	119.49
1   10,00,000   Federal National Mortgage Association (FMAN) TBA   USD   4,000%   010602054   (19.8 44)   (1.03)   (1.00,000)   (1.00	Covered For	ward Mortgage Backed So	ecurities – (6.30%)						
		,	- , ,					, ,	(0.29)
Total Covers   Tot									
(3,000,000)   Federal National Mortagae Association (FNMA) TBA USD 5.250% 2006/2054 (16,76,78) (10,506,700)   (3,000,000)								,	, ,
Common   Common   National Mortgage Association (CNNA) TEA   USD   2.90%   2.008/2054   (1.677.813)   (0.531)		,	- , ,					,	, ,
1									
Commitment   Com									, ,
Total Covered Forward Mortgage Backed Securities (cost USD (19.114,824))   16.30    Total Covered Forward Mortgage Backed Securities (cost USD (19.114,824))   17.00    Tutures Covered Security Description		,	, , ,						, ,
Total Covered Forward MortGaGE BackED ScURITIES   1,0,00,00,00,00,00,00,00,00,00,00,00,00,	(3,000,00	oo) Government National Mc	ortgage Association (GiviviA) TBA		03D	3.000%	15/06/2054		
Putures Contracts	TOTAL COVE	RED FORWARD MORTGAG	E BACKED SECURITIES					(19,023,274)	(0.50)
Number of Contracts         Security Description         Commitment Market Value Series         University Series         % or of	(cost USD (19	,114,824))						(19,025,274)	(6.30)
Number of Contracts         Security Description         Market Value (Security Description)         Gain (Security Description)         Short (Security Description)         Contracts         Short (Security Description)	Futures Cont	tracts – (0.04%)					Commitment	Unrealised	9/ 04
BUR	Number of	Security Description					Market Value	Gain	Shareholders'
VISD   1 US   Teasury Notes 5YR Futures 06/06/2024   Long   116,312   750   0.00									_4,
1 US Treasury Notes SYR Futures 30/09/2024   Long	(2)	German Federal Republic Bond	ds 10YR Futures 06/06/2024			Short	(281,320)	6,521	0.00
100   100	4		- 40/00/0004			Lane	440.040	750	0.00
Mumber of Contracts   Committent Wise   Commit						-			
Number of Contracts   Committent   Commit	232	05 freasury notes 51R Future	\$ 30/09/2024			Long			
Number of Contracts         commitment Market Value USD         Commitment Value USD         Vote Value V	LINREALISED	GAIN ON FUTURES CONTE	RACTS				24,073,075		
Marber of Contracts   Security Description	CAIN ON TOTORES CONTI	4.010					<u> </u>		
Contracts   Security Description   USD   USD   Equity	Number of								
Fund	Contracts	Security Description							Equity
Long	7					Long	0/10/320	(10.857)	(0.01)
Short   (10,780,172)   (28,409)   (0.01)			ds 30YR Futures 06/06/2024					,	, ,
(99)         US Treasury Notes 10YR Futures 19/09/2024         Short         (10,780,172)         (28,409)         (0.01)           (319)         US Treasury Notes 2YR Futures 30/09/2024         Short         (64,988,773)         (18,649)         (0.00)           93         US Treasury Ultra Long Bond Futures 19/09/2024         Long         11,418,656         (86,781)         (0.03)           32         US Treasury Ultra Long Notes 10YR Futures 19/09/2024         Long         3,590,000         (8,360)         (0.00)           UNREALISED LOSS ON FUTURES CONTRACTS         (60,760,289)         (142,199)         (0.04)           Enrower Currency Contracts − 0.39%           Amount Bought Currency         Amount Sold         Maturity Gain Shareholders         Unrealised Void Shareholders           GBP         36,981,407         USD         46,406,892         03/06/2024         772,117         0.26           HUF         2,352,749,792         USD         6,404,564         03/06/2024         165,544         0.06           PLN         19,129,171         USD         4,826,647         03/06/2024         49,449         0.02           USD         1,138,060         BRL         5,887,920         03/06/2024         13,854         0.00							1,086,785	(27,400)	(0.01)
Carrency   Short   (64,988,773)   (18,649)   (0.00)									
93 US Treasury Ultra Long Bond Futures 19/09/2024   Long   11,418,656   (86,781)   (0.03)     32 US Treasury Ultra Long Notes 10YR Futures 19/09/2024   Long   11,418,656   (86,781)   (0.00)     (60,760,289) (142,199)   (0.04)     UNREALISED LOSS ON FUTURES CONTRACTS   (169,599)   (0.05)     Forward Currency Contracts - 0.39%   Unrealised Gain Date Date Date Date Date Date Date Date	, ,	•							
32 US Treasury Ultra Long Notes 10YR Futures 19/09/2024   Long   3,590,000   (8,360)   (0.00)	, ,	•						,	
Currency   Currency   Currency   Currency   Currency   Sold   Currency   Currency   Currency   Sold   Currency   Currency   Sold   Currency   Currency   Sold   Currency   Sold   Currency   Sold   Currency   Sold   Currency   Sold						-			
UNREALISED LOSS ON FUTURES CONTRACTS	32	US Treasury Ultra Long Notes	10YR Futures 19/09/2024			Long			
Forward Currency Contracts - 0.39%   Amount Sold   Maturity	LINREALISED	LOSS ON FUTURES CONT	RACTS				(60,760,289)		. ,
Currency         Amount Bought         Currency         Amount Currency         Amount Sold         Maturity Date         Unrealised Gain USD         % of Shareholders' Equity           GBP         36,981,407         USD         46,406,892         03/06/2024         772,117         0.26           HUF         2,352,749,792         USD         6,404,564         03/06/2024         165,544         0.06           PLN         19,129,171         USD         4,826,647         03/06/2024         49,449         0.02           USD         1,138,060         BRL         5,887,920         03/06/2024         13,854         0.00			101010					(103,333)	(0.03)
Currency         Bought         Currency         Sold         Date         USD         Equity           GBP         36,981,407         USD         46,406,892         03/06/2024         772,117         0.26           HUF         2,352,749,792         USD         6,404,564         03/06/2024         165,544         0.06           PLN         19,129,171         USD         4,826,647         03/06/2024         49,449         0.02           USD         1,138,060         BRL         5,887,920         03/06/2024         13,854         0.00				A · · · · · · ·			88-4 **		% of
HUF     2,352,749,792     USD     6,404,564     03/06/2024     165,544     0.06       PLN     19,129,171     USD     4,826,647     03/06/2024     49,449     0.02       USD     1,138,060     BRL     5,887,920     03/06/2024     13,854     0.00	Currency		Currency						Shareholders' Equity
HUF     2,352,749,792     USD     6,404,564     03/06/2024     165,544     0.06       PLN     19,129,171     USD     4,826,647     03/06/2024     49,449     0.02       USD     1,138,060     BRL     5,887,920     03/06/2024     13,854     0.00	GBP	36,981,407	USD	46,406,892			03/06/202	4 772,117	0.26
PLN 19,129,171 USD 4,826,647 03/06/2024 49,449 0.02 USD 1,138,060 BRL 5,887,920 03/06/2024 13,854 0.00	HUF								
USD 1,138,060 BRL 5,887,920 03/06/2024 13,854 0.00	PLN								0.02
NZD 44,138,645 USD 26,558,440 04/06/2024 619,927 0.20	USD		BRL						0.00
	NZD	44,138,645	USD	26,558,440			04/06/202	4 619,927	0.20

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	5,013,605	BRL	25,774,896	04/06/2024	92,289	0.02
GBP	2,961,954	USD	3,742,615	05/06/2024	36,115	0.01
COP	3,972,020,656	USD	1,020,210	06/06/2024	10,783	0.00
GBP	4,621,420	USD	5,871,515	06/06/2024	24,320	0.01
EUR GBP	1,091,676 4,398,886	USD USD	1,179,452 5,524,029	07/06/2024 07/06/2024	7,172 87,934	0.00 0.03
HUF	218,574,444	USD	606,027	07/06/2024	4,261	0.00
NZD	2,008,690	USD	1,221,904	07/06/2024	14,946	0.01
NZD	4,382,596	USD	2,637,008	10/06/2024	61,575	0.02
COP	2,235,957,356	USD	569,961	11/06/2024	9,917	0.00
USD	759,137	KRW	1,006,486,393	12/06/2024	29,944	0.01
NZD	10,388,110	USD	6,284,466	13/06/2024	112,010	0.03
EUR	30,132,609	USD	32,639,594	14/06/2024	123,284	0.05
COP GBP	6,652,608,124 4,332,246	USD USD	1,718,076 5,441,996	17/06/2024 17/06/2024	5,348 85,229	0.00 0.03
USD	948,965	COP	3,654,349,483	17/06/2024	2,270	0.00
AUD	37,565,607	USD	24,659,656	20/06/2024	391,178	0.12
CNY	5,121,528	USD	709,910	20/06/2024	10,291	0.00
COP	8,372,791,297	USD	2,109,553	20/06/2024	58,308	0.03
CZK	21,590,019	EUR	865,000	20/06/2024	8,467	0.00
CZK	107,061,653	USD	4,623,456	20/06/2024	83,640	0.02
EUR	1,079,000	CAD	1,599,215	20/06/2024	208	0.00
EUR EUR	6,275,729 2,550,807	CHF JPY	6,127,083 416,240,099	20/06/2024 20/06/2024	21,461 111,248	0.01 0.04
EUR	29,809,429	USD	32,209,414	20/06/2024	210,985	0.04
GBP	1,787,005	EUR	2,087,282	20/06/2024	9,850	0.00
GBP	21,993,379	USD	27,832,789	20/06/2024	227,519	0.06
HUF	974,633,432	USD	2,686,000	20/06/2024	33,948	0.01
ILS	28,272,830	USD	7,612,192	20/06/2024	7,334	0.01
NOK	114,286,885	USD	10,650,630	20/06/2024	267,719	0.09
NZD	8,144,229	AUD	7,496,375	20/06/2024	15,811	0.01
NZD	8,361,441	USD	5,037,810	20/06/2024	110,749	0.03
PLN SEK	21,070,410 68,262,417	USD USD	5,365,173 6,424,732	20/06/2024 20/06/2024	4,739 71,533	0.01 0.02
SGD	8,510,330	USD	6,289,063	20/06/2024	19,030	0.00
TRY	31,343,832	USD	936,000	20/06/2024	23,494	0.01
USD	29,377,446	CAD	39,970,235	20/06/2024	52,369	0.03
USD	16,156,218	CHF	14,237,469	20/06/2024	345,919	0.12
USD	14,776,521	CNH	106,057,876	20/06/2024	149,273	0.05
USD	7,690,543	ILS	28,494,102	20/06/2024	11,385	0.00
USD	11,232,000	INR	935,081,396	20/06/2024	26,963	0.00
USD USD	16,381,118 10,228,565	JPY KRW	2,475,298,740 13,895,176,427	20/06/2024 20/06/2024	544,890 157,225	0.20 0.04
USD	6,596,883	SGD	8,781,483	20/06/2024	87,805	0.04
CLP	4,835,417,621	USD	5,176,663	21/06/2024	111,268	0.05
GBP	3,394,454	USD	4,304,199	21/06/2024	26,645	0.01
NZD	12,790,138	USD	7,801,462	21/06/2024	74,070	0.01
NZD	8,042,762	USD	4,912,638	24/06/2024	39,697	0.01
AUD	6,820,000	NZD	7,386,592	25/06/2024	313	0.00
CHF	11,634,471	EUR	11,871,730	25/06/2024	12,621	0.01
CHF CZK	299,960 25,457,510	USD USD	329,241 1,118,420	25/06/2024 25/06/2024	4,047 902	0.00
EUR	2,108,686	CZK	52,056,072	25/06/2024 25/06/2024	5,095	0.00
EUR	4,164,881	GBP	3,550,940	25/06/2024	128	0.00
GBP	10,873,257	EUR	12,735,816	25/06/2024	18,510	0.01
NZD	22,483,130	AUD	20,646,007	25/06/2024	74,109	0.02
SEK	140,142,036	EUR	12,145,787	25/06/2024	127,425	0.05
SEK	7,714,026	USD	732,000	25/06/2024	2,296	0.00
USD	9,804,830	SGD	13,224,400	25/06/2024	168	0.00
GBP	75,067,914	USD	94,975,121	02/07/2024	806,161	0.27
USD EUR	569,172 4,453,791	BRL USD	2,942,335 4,816,775	02/07/2024 03/07/2024	8,992 30,007	0.00 0.01
USD	936,492	HUF	335,194,159	03/07/2024	1,470	0.00
ZAR	17,210,678	USD	907,473	10/07/2024	11,581	0.00
USD	3,997,397	MXN	66,840,641	11/07/2024	86,498	0.03
USD	2,656,008	EUR	2,414,669	17/07/2024	26,566	0.00
EUR	5,634,340	USD	6,116,734	24/07/2024	20,751	0.01
SEK	589,328	USD	54,336	24/07/2024	1,844	0.00
	4,378,397	EUR	4,002,286	24/07/2024	18,709	0.00
						_
USD AUD JPY	145,624 5,038,326,390	USD USD	95,413 32,335,242	25/07/2024 29/07/2024	1,793 89,109	0.00 0.03

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	409,696	JPY	62,891,927	29/07/2024	4,952	0.00
EUR	50,744,412	USD	54,744,838	30/07/2024	546,466	0.19
CAD	2,401,825	USD	1,750,026	31/07/2024	13,604	0.00
EUR	6,028,170	USD	6,530,355	06/08/2024	40,103	0.01
CHF	4,275,090	USD	4,747,368	19/08/2024	32,572	0.02
PLN	19,129,171	USD	4,863,840	27/08/2024	7,398	0.00
ZAR	58,156,612	USD	3,054,693	06/09/2024	36,139	0.00
EUR	14,754,147	USD	16,110,429	19/09/2024	4,182	0.01
AUD	2,690,295	USD	1,790,117	26/09/2024	8,549	0.00
AUD	419,764	USD	275,323	27/09/2024	5,327	0.00
AUD	2,183,361	USD	1,428,973	02/10/2024	30,966	0.01
CNY	8,380,011	USD	1,172,000	15/10/2024	7,753	0.00
COP	18,898,702,263	USD	4,773,424	15/10/2024	32,844	0.01
USD	1,108,000	CNH	7,931,375	15/10/2024	4,967	0.00
CNH	13,355,850	USD	1,856,784	16/10/2024	773	0.00
GBP	5,558,285	USD	6,916,620	17/10/2024	179,447	0.06
BRL	19,815,708	USD	3,721,260	18/10/2024	12,426	0.00
MXN	49,792,145	USD	2,848,416	18/10/2024	20,438	0.01
EUR	9,966,812	USD	10,783,758	21/10/2024	118,712	0.05
HUF	2,276,493,821	USD	6,268,687	21/10/2024	62,185	0.03
AUD	3,024,990	USD	2,001,031	07/11/2024	23,304	0.01
UNREALISED GA	AIN ON FORWARD CUR	RENCY CONTRAC	CTS		8,185,511	2.71

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders'
Currency	Bought	Currency	Solu	Date	030	Equity
BRL	5,887,920	USD	1,140,099	03/06/2024	(15,892)	(0.00)
USD	45,074,316	GBP	36,072,571	03/06/2024	(945,248)	(0.33)
USD	6,478,128	HUF	2,352,813,286	03/06/2024	(92,157)	(0.04)
USD	4,818,347	PLN	19,096,274	03/06/2024	(49,364)	(0.02)
BRL	25,774,897	USD	4,957,748	04/06/2024	(36,433)	(0.00)
USD	33,346,865	NZD	55,413,084	04/06/2024	(773,739)	(0.26)
USD	5,395,760	GBP	4,240,098	05/06/2024	(13,571)	(0.00)
USD	1,018,970	COP	3,979,557,249	06/06/2024	(13,980)	(0.01)
USD	5,619,660	GBP	4,415,158	06/06/2024	(13,033)	(0.00)
USD	2,365,344	EUR	2,183,351	07/06/2024	(7,903)	(0.00)
USD	10,663,855	GBP	8,462,984	07/06/2024	(132,958)	(0.05)
USD	606,027	HUF	218,089,622	07/06/2024	(2,907)	(0.00)
USD	8,128,304	NZD	13,263,764	07/06/2024	(38,857)	(0.01)
ZAR	6,866,568	USD	368,364	07/06/2024	(692)	(0.00)
USD	2,424,429	NZD	4,017,380	10/06/2024	(49,273)	(0.02)
USD	569,961	COP	2,225,128,095	11/06/2024	(7,108)	(0.00)
KRW	1,034,457,940	USD	756,194	12/06/2024	(6,736)	(0.00)
USD	3,693,292	NZD	6,031,806	13/06/2024	(20,790)	(0.00)
USD	29,695,454	EUR	27,486,822	14/06/2024	(190,686)	(0.08)
USD	3,942,423	GBP	3,111,895	17/06/2024	(27,838)	(0.01)
CAD	35,283,724	USD	25,928,327	20/06/2024	(41,616)	(0.01)
CHF	9,545,788	EUR	9,879,932	20/06/2024	(144,981)	(0.04)
CHF	4,964,477	USD	5,542,985	20/06/2024	(30,077)	(0.02)
CNH	73,993,372	USD	10,299,581	20/06/2024	(94,592)	(0.03)
EUR	3,602,943	CZK	89,908,386	20/06/2024	(34,413)	(0.01)
EUR	1,200,650	PLN	5,241,435	20/06/2024	(29,996)	(0.01)
EUR	3,854,000	SEK	44,471,564	20/06/2024	(40,616)	(0.01)
INR	739,716,647	USD	8,900,647	20/06/2024	(36,654)	(0.00)
JPY	2,524,028,161	USD	17,021,301	20/06/2024	(873,317)	(0.29)
KRW	13,904,448,640	USD	10,426,197	20/06/2024	(348,135)	(0.11)
MXN	118,761,588	USD	6,978,162	20/06/2024	(6,368)	(0.00)
SEK	29,366,461	EUR	2,585,625	20/06/2024	(17,406)	(0.01)
USD	13,420,209	AUD	20,332,181	20/06/2024	(138,420)	(0.05)
USD	2,106,000	COP	8,343,322,800	20/06/2024	(54,232)	(0.02)
USD	1,531,316	CZK	36,067,027	20/06/2024	(54,415)	(0.02)
USD	26,278,989	EUR	24,280,116	20/06/2024	(127,791)	(0.02)
USD	21,469,768	GBP	17,051,328	20/06/2024	,	
USD					(285,212)	(0.08)
	2,774,236	HUF	1,016,282,202	20/06/2024	(61,943)	(0.01)
USD	6,981,289	MXN	119,565,835	20/06/2024	(37,718)	(0.01)
USD	9,428,280	NOK	98,917,530	20/06/2024	(21,766)	(0.02)
USD	13,688,327	NZD	22,610,493	20/06/2024	(234,091)	(0.08)
USD	3,033,096	PLN	12,103,880	20/06/2024	(51,646)	(0.01)
USD	8,084,980	SEK	85,974,289	20/06/2024	(96,854)	(0.03)
USD	62,012	TRY	2,249,143	20/06/2024	(6,838)	(0.00)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	2,819,139	ZAR	53,076,264	20/06/2024	(19,819)	(0.01)
USD	5,098,994	CLP	4,862,922,819	21/06/2024	(219,017)	(0.07)
USD	1,223,696	NZD	2,003,103	24/06/2024	(9,716)	(0.00)
CZK	74,474,924	EUR	3,011,147	25/06/2024	(1,108)	(0.00)
EUR	12,463,768	CHF	12,287,707	25/06/2024	(94,393)	(0.02)
EUR	1,152,776	PLN	4,949,004	25/06/2024	(7,164)	(0.00)
EUR	2,239,637	SEK	25,898,782	25/06/2024	(28,934)	(0.01)
PLN	3,603,875	EUR	845,997	25/06/2024	(1,901)	(0.00)
SGD	14,474,971	USD	10,760,833	25/06/2024	(28,990)	(0.01)
USD	292,000	AUD	439,105	25/06/2024	(862)	(0.00)
BRL	690,439	USD	133,689	02/07/2024	(2,239)	(0.00)
USD	3,625,232	GBP	2,875,164	02/07/2024	(43,272)	(0.01)
USD	957,013	ZAR	18,150,231	10/07/2024	(12,213)	(0.00)
MXN	64,692,810	USD	3,868,946	11/07/2024	(83,718)	(0.03)
EUR	3,612,414	USD	3,960,140	17/07/2024	(26,421)	(0.01)
USD	23,392,072	EUR	21,634,219	30/07/2024	(180,654)	(0.06)
HKD	6,812,959	USD	873,896	31/07/2024	(1,104)	(0.00)
USD	1,695,301	CAD	2,326,717	31/07/2024	(13,178)	(0.00)
USD	5,749,480	EUR	5,279,977	06/08/2024	(5,475)	(0.00)
USD	50,365	CHF	45,482	19/08/2024	(488)	(0.00)
USD	4,855,594	PLN	19,096,741	27/08/2024	(7,385)	(0.00)
USD	3,715,530	ZAR	70,366,901	06/09/2024	(24,239)	(0.00)
EUR	3,085,182	USD	3,375,609	18/09/2024	(6,106)	(0.00)
USD	6,057,167	EUR	5,660,904	18/09/2024	(125,426)	(0.04)
USD	14,387,026	EUR	13,288,945	19/09/2024	(127,274)	(0.05)
USD	5,210,170	AUD	7,999,402	26/09/2024	(138,039)	(0.05)
CNH	28,454,012	USD	3,963,929	15/10/2024	(6,771)	(0.00)
USD	2,279,844	COP	9,045,567,519	15/10/2024	(20,601)	(0.01)
USD	6,687,315	GBP	5,355,652	17/10/2024	(150,058)	(0.05)
USD	1,145,092	MXN	20,141,019	18/10/2024	(15,365)	(0.01)
USD	13,136,241	EUR	12,163,495	21/10/2024	(169,132)	(0.06)
USD	3,257,396	HUF	1,191,022,267	21/10/2024	(54,807)	(0.02)
EUR	1,673,903	USD	1,832,086	23/10/2024	(867)	(0.00)
BRL	9,774,812	USD	1,864,355	28/10/2024	(24,307)	(0.01)
USD	3,960,201	EUR	3,646,882	28/10/2024	(30,374)	(0.02)
USD	2,400,185	AUD	3,601,178	07/11/2024	(9,737)	(0.00)
LINREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	CTS		(6,999,416)	(2.32)

UNREALISED LOSS ON FORWARD CORRENCT CONTRAC

(6,999,416)

Options – (0.22%)	,			Unrealised Gain/(Loss)	Market Value	% of Shareholders'
loldings	Security Description	<b>Maturity Date</b>	Strike Price	USD	USD	Equity
	Purchased Options AUD					
6,381,000	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	6,293	116,246	0.04
21,144,000	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	(76,240)	34,106	0.01
21,311,000	Put AUD / Call USD	Expires 25/09/2024	Strike 0.62	(72,232)	36,691	0.01
21,231,000	Put AUD / Call USD	Expires 30/09/2024	Strike 0.62	(64,938)	40,403	0.02
				(207,117)	227,446	0.08
	EUR					
2,600,000	Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(36,744)	5,663	0.00
2,588,000	Call EUR / Put USD	Expires 22/07/2024	Strike 1.10	(32,658)	10,191	0.00
1,308,000	Call EUR / Put USD	Expires 02/08/2024	Strike 1.09	(12,492)	13,795	0.00
3,871,000	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	20,039	84,872	0.03
20,875,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(131,844)	4,243	0.00
20,699,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(156,280)	6,074	0.00
20,757,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	(110,053)	46,676	0.02
20,734,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	(67,693)	102,691	0.03
13,249,000	Put EUR / Call USD	Expires 01/07/2024	Strike 1.08	(30,582)	27,590	0.01
2,600,000	Put EUR / Call USD	Expires 15/07/2024	Strike 1.11	7,164	49,570	0.02
2,588,000	Put EUR / Call USD	Expires 22/07/2024	Strike 1.10	(2,736)	40,113	0.01
1,308,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(14,451)	11,836	0.00
15,513,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	(23,972)	57,072	0.02
5,171,000	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	(5,416)	57,808	0.02
15,496,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	(30,971)	51,031	0.02
5,165,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(5,081)	52,840	0.02
5,174,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(31,430)	27,079	0.01
5,174,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(19,540)	27,079	0.01

4,316,000 3,871,000	D 1 1 O - 1 (O 1 1)		Strike Price	USD	USD	Equity
	Purchased Options – (Continued) EUR – (Continued)					
3,871,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(412)	50,816	0.02
	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(22,828)	42,005	0.01
				(707,980)	769,044	0.25
11,070,000	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(40,654)	3,573	0.00
8,868,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(44,025)	11	0.00
7,450,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(42,728)	1,502	0.00
11,136,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(49,211)	11,920	0.01
11,075,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(25,684)	36,099	0.01
7,401,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(31,794)	10,084	0.00
11,803,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(144,684)	79,821	0.03
				(378,780)	143,010	0.05
15,585,000	NZD Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(46,648)	29	0.00
15,603,000	Put NZD / Call USD	Expires 11/06/2024	Strike 0.59	(48,433)	384	0.00
15,332,000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(42,673)	27,066	0.01
15,395,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(33,089)	32,382	0.01
				(170,843)	59,861	0.02
44.050.000	USD	F : 40/40/0004	0.11 5.44	(00.000)	040 407	0.07
11,053,000	Call USD / Put BRL Call USD / Put BRL	Expires 16/10/2024 Expires 24/10/2024	Strike 5.44	(90,988)	210,427	0.07
5,521,000 5,619,000	Call USD / Put CNH	Expires 24/10/2024 Expires 10/10/2024	Strike 5.35 Strike 7.24	4,041 (11,693)	142,011 40,940	0.05 0.01
5,549,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24 Strike 7.24	(12,763)	39,398	0.01
5,548,500	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(19,625)	36,526	0.01
11,097,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(64,585)	227,067	0.07
6,601,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(98,480)	58,557	0.02
5,527,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62	(21,710)	112,159	0.04
22,630,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.86	(222,306)	115,617	0.04
				(538,109)	982,702	0.32
OTAL PURCHASE ost USD 4,184,892					2,182,063	0.72
	Written Options					
(F 640 000)	AUD Call AUD / Put NZD	Eypiros 06/06/2024	Strike 1.10	17,442	(11)	(0.00)
(5,649,000) (5,655,000)	Call AUD / Put NZD	Expires 06/06/2024 Expires 13/06/2024	Strike 1.10	17,775	(11) (324)	(0.00)
(6,311,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	17,633	(4,030)	(0.00)
(6,328,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	1,464	(16,779)	(0.01)
(6,381,000)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(12,697)	(116,246)	(0.04)
(5,649,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(35,654)	(53,106)	(0.02)
(5,655,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(36,401)	(54,501)	(0.02)
(6,311,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(22,545)	(44,207)	(0.01)
(6,328,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(1,572)	(19,816)	(0.01)
(21,144,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	130,728	(34,106)	(0.01)
(8,457,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	61,230	(44,143)	(0.01)
(8,525,000) (8,492,000)	Put AUD / Call USD Put AUD / Call USD	Expires 25/09/2024 Expires 30/09/2024	Strike 0.65 Strike 0.65	57,156 51,888	(45,976) (48,221)	(0.01) (0.02)
				246,447	(481,466)	(0.16)
	EUR					
(5,490,000)	Call 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	40,054	(967)	(0.00)
(5,460,000)	Call 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	34,860	(6,553)	(0.00)
(5,490,000)	Call 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	22,092	(16,279)	(0.01)
(5,560,000) (3,470,000)	Call 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	(12,483)	(52,560)	(0.02)
(3,470,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 11/06/2024 Expires 19/06/2024	Strike 0.98 Strike 0.98	(2,370) 5,396	(24,567) (14,549)	(0.01) (0.01)
(3,886,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	15,221	(8,464)	(0.01)
(3,975,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	7,010	(18,149)	(0.00)
(1,735,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	7,443	(130)	(0.00)
(1,733,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	3,505	(4,389)	(0.00)
(1,940,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	2,439	(6,836)	(0.00)
(1,943,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(178)	(9,144)	(0.00)
(4,148,000)	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	18,043	(852)	(0.00)
(3,465,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	14,193	(783)	(0.00)

Ontio	ns – I	Conti	nned)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)					
	EUR – (Continued)					
(3,450,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	11,715	(3,528)	(0.00)
(3,894,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	2,932	(15,003)	(0.01)
(1,735,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	9,639	(424)	(0.00)
(1,730,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(17)	(10,103)	(0.00)
(1,940,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(2,363)	(13,313)	(0.00)
(1,939,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(3,394)	(14,996)	(0.01)
(4,148,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	33,442	(5)	(0.00)
(3,468,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69 Strike 11.65	26,517 21,943	(309)	(0.00)
(3,450,000) (3,894,000)	Call EUR / Put SEK	Expires 19/06/2024 Expires 26/06/2024	Strike 11.58	18,997	(1,571) (6,132)	(0.00)
(3,871,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(13,283)	(84,872)	(0.03)
(5,490,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	(29,128)	(70,149)	(0.02)
(5,460,000)	Put 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	(27,781)	(69,195)	(0.02)
(5,490,000)	Put 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	(20,791)	(59,162)	(0.02)
(5,560,000)	Put 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	11,751	(28,327)	(0.01)
(3,470,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	16,740	(5,457)	(0.00)
(3,460,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	3,260	(16,685)	(0.01)
(3,886,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(23,568)	(47,253)	(0.02)
(3,975,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(7,783)	(32,942)	(0.01)
(1,735,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(18,742)	(26,315)	(0.01)
(1,733,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	663	(7,231)	(0.00)
(1,940,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	651	(8,624)	(0.00)
(1,943,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	859	(8,107)	(0.00)
(4,148,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(337)	(19,232)	(0.01)
(3,465,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(24,005)	(38,981)	(0.01)
(3,450,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(12,538)	(27,781)	(0.01)
(3,894,000)	Put EUR / Call GBP	Expires 26/06/2024	Strike 0.85	1,522	(16,412)	(0.01)
(1,735,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(12,363)	(22,426)	(0.01)
(1,730,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26 Strike 4.26	3,277	(6,808)	(0.00)
(1,940,000)	Put EUR / Call PLN Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	3,781 1,948	(7,169)	(0.00)
(1,939,000) (4,148,000)	Put EUR / Call SEK	Expires 01/07/2024 Expires 04/06/2024	Strike 11.68	(66,150)	(9,654) (99,596)	(0.03)
(3,468,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(60,250)	(87,076)	(0.03)
(3,450,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(49,713)	(73,227)	(0.02)
(3,894,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58	(37,909)	(63,039)	(0.02)
(20,875,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	67,374	(4,243)	(0.00)
(20,699,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	21,657	(6,074)	(0.00)
(20,757,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	244,260	(46,676)	(0.02)
(20,734,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	251,535	(102,691)	(0.03)
(15,513,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	160,700	(57,072)	(0.02)
(5,171,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	7,074	(57,808)	(0.02)
(15,496,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	161,471	(51,031)	(0.02)
(5,165,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	12,172	(52,841)	(0.02)
(10,349,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	106,007	(54,158)	(0.02)
(3,871,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	29,584	(42,005)	(0.01)
				976,581	(1,639,925)	(0.54)
	GBP					
(11,070,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	24,919	(3,573)	(0.00)
(7,450,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	15,194	(1,502)	(0.00)
(11,136,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	13,900	(11,919)	(0.00)
(11,803,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	132,990	(79,821)	(0.03)
				187,003	(96,815)	(0.03)
	USD					
(5,720,000)	Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10	29,935	(21,259)	(0.01)
(5,690,000)	Call 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96	37,170	(12,191)	(0.00)
(5,720,000)	Call 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05	16,563	(27,624)	(0.01)
(5,790,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24	(32,789)	(81,497)	(0.03)
(3,740,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	14,554	(1,773)	(0.00)
(3,756,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(6,843)	(23,651)	(0.01)
(4,207,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	2,730	(15,856)	(0.00)
(11,314,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	203,980	(218,790)	(0.07)
(5,720,000)	Put 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10	18,109	(33,085)	(0.01)
(5,690,000)	Put 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96	(33,185)	(82,546)	(0.03)
(5,720,000)	Put 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05	(14,449)	(58,636)	(0.02)
(5,790,000)	Put 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24	25,063 2,418	(23,646)	(0.01)
(3,740,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35	2,418	(13,909)	(0.00)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)						
	USD – (Continued)						
(3,756,000) (4,207,000)	Put USD / Call SGD Put USD / Call SGD	Expires 18/06/2024 Expires 26/06/2024	Strike 1.34 Strike 1.35		11,106 1,010	(5,702) (17,577)	(0.00) (0.01)
(',==',==',				_	275,372		. ,
TOTAL WRITTEN O					215,512	(637,742)	(0.21)
(cost USD (4,541,35	51))					(2,855,948)	(0.94)
TOTAL OPTIONS (cost USD (356,459)	))					(673,885)	(0.22)
Swap Contracts –	0.11%					Unrealised	% of
Notional						Gain	Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
198,970,000	Fixed 4.000%	Floating (AUD 3 month BBSW)		AUD	19/06/2026	517,893	0.17
12,350,000 20,770,330	Fixed 3.750% Fixed 6.320%	Floating (AUD 3 month BBSW) Floating (BRL 1 month BRCDI)		AUD BRL	29/06/2026 02/01/2025	13,099 346,534	0.01 0.12
19,770,000	Fixed 0.320% Fixed 11.230%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	34,640	0.12
49,560,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	145,992	0.05
7,500,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	12,223	0.00
7,420,000	Floating (CAD 1 month CORRA)	Fixed 3.500%		CAD	19/06/2029	35,424	0.01
74,330,000	Fixed 1.000%	Floating (CHF 1 month SARON)		CHF	19/06/2026	392,149	0.13
341,600,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034	598	0.00
45,750,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY EUR	22/06/2026	8,870	0.00
44,290,000 1,860,000	Fixed 2.980% Fixed 3.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 1 month ESTR)		EUR	24/04/2026 19/06/2026	72,080 4,805	0.02
1,070,000	Fixed 3.250%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2026	7,188	0.00
9,427,507	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	28/06/2026	53,094	0.02
24,320,000	Fixed 3.000%	Floating (EUR 1 month ESTR)		EUR	19/06/2029	165,680	0.06
950,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2029	12,625	0.01
17,080,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	10/11/2033	10,934	0.00
12,130,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	11,853	0.00
18,150,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2035	98,494	0.03
14,860,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	25/01/2039	12,549	0.01
41,760,000 35,520,000	Fixed 1.452% Fixed 2.500%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR	10/08/2042 25/01/2044	762,729 66,406	0.25 0.02
9,180,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	10/11/2053	523	0.02
7,640,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2054	295,837	0.10
7,330,000	Fixed 4.500%	Floating (GBP 1 month SONIA)		GBP	28/06/2026	11,211	0.00
15,294,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)		JPY	19/06/2029	887,974	0.29
112,800,000	Fixed 9.250%	Floating (MXN 1 month TIIE)		MXN	17/06/2026	19,048	0.01
23,060,000	Fixed 8.500%	Floating (MXN 1 month TIIE)		MXN	07/06/2034	54,726	0.02
54,420,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)		NOK	19/06/2034	71,644	0.02
12,710,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		NZD	19/06/2029	6,052	0.00
19,320,000	Fixed 5.000%	Floating (LISD 1 month SOER)		PLN	19/06/2026	21,765	0.01
40,580,000 17,080,000	Fixed 3.750% Fixed 4.224%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	18/02/2026 11/04/2026	156,911 30,003	0.05 0.01
11,777,223	Fixed 4.250%	Floating (USD 1 month SOFR)		USD	28/06/2026	76,400	0.03
51,690,000	Floating (USD 1 month SOFR)	Fixed 4.730%		USD	30/06/2026	42,601	0.02
39,670,000	Floating (USD 1 month SOFR)	Fixed 4.025%		USD	16/04/2030	146,108	0.05
25,170,000	Fixed 2.680%	Floating (USD 1 month SOFR)		USD	28/07/2032	1,039,609	0.34
8,885,000	Floating (USD 1 month SOFR)	Fixed 4.280%		USD	17/10/2033	252,643	0.08
28,690,000	Fixed 3.240%	Floating (USD 1 month SOFR)		USD	09/10/2035	1,018,852	0.34
57,690,000	Fixed 2.080%	Floating (USD 1 month SOFR)		USD	28/07/2047	1,123,945	0.37
10,650,000 9,950,000	Fixed 2.564% Fixed 3.380%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	11/05/2053 11/04/2054	178,588 55,574	0.06
	I ON INTEREST RATE SWAPS	Floating (OSD 1 month SOFK)		030	11/04/2034	8,275,873	2.74
	Credit Default Swaps					0,210,010	2.14
5,725,000	Floating (General Electric Co.)	Fixed 1.000%		USD	20/06/2026	66,567	0.02
17,889,975	Floating (Markit CDX North America	Fixed 1.000%		USD	20/06/2028	170,564	0.06
	Investment Grade 40 Version 1 Index)					-	
2,290,000	Floating (Chile Government International Bond)	Fixed 1.000%		USD	20/06/2029	4,403	0.00
2,300,000	Floating (Indonesia Government	Fixed 1.000%		USD	20/06/2029	739	0.00
2,300,000	International Bond)						

Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
	Credit Default Swaps – (Continued)					
2,330,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2029	1,802	0.00
3,850,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	35,082	0.01
300,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	2,564	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				281,970	0.09
14,251,000	Total Return Swaps Floating (JPMBKTL3 Index)	Floating (USD 3 month SOFR)	USD	22/07/2024	17,201	0.01
UNREALISED GAIN	N ON TOTAL RETURN SWAPS				17,201	0.01
	Inflation Swaps					
14,110,000	Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	129,125	0.04
UNREALISED GAIN	ON INFLATION SWAPS				129,125	0.04
TOTAL UNREALISI	ED GAIN ON SWAP CONTRACTS				8,704,169	2.88
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
2,300,000	Interest Rate Swaps Floating (AUD 6 month BBSW)	Fixed 4.500%	AUD	19/06/2034	(33,425)	(0.01
21,410,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(283,931)	(0.09
24,790,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	(282,618)	(0.09
71,592,097	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	(136,457)	(0.05
35,040,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(113,130)	(0.04)
4,550,000	Floating (BRL 1 month BRCDI)	Fixed 8.495%	BRL	04/01/2027	(22,882)	(0.01)
135,260,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(98,443)	(0.03)
12,703,874	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(2,112)	(0.00)
10,680,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(73,539)	(0.02
6,670,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(68,702)	(0.02)
1,052,820,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(1,647)	(0.00)
44,130,000	Fixed 2.000%	Floating (CNY 3 month CNRR)	CNY	19/06/2029	(26,568)	(0.01
211,280,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(33,933)	(0.01)
29,680,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(17,082)	(0.01)
47,350,000	Floating (EUR 1 month ESTR)	Fixed 2.250%	EUR	17/02/2026	(259,541)	(0.09
49,880,000 34,000,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 2.500% Fixed 2.710%	EUR EUR	14/05/2028 24/04/2030	(91,465)	(0.03)
8,310,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710% Fixed 3.000%	EUR	19/06/2034	(179,876) (114,960)	(0.06)
16,470,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(48,333)	(0.04)
24,410,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(381,273)	(0.13
21,180,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(30,088)	(0.01
10,960,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	(5,114)	(0.00)
26,930,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(80,352)	(0.03
5,620,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(58,556)	(0.02
710,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(22,911)	(0.01)
311,990,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(6,774)	(0.00
326,320,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	(18,647)	(0.01)
2,786,550,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(24,938)	(0.01)
694,350,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(550,165)	(0.18)
227,850,000	Floating (NOK 6 month NIBOR)	Fixed 4.000%	NOK	19/06/2029	(245,879)	(0.08
2,750,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(29,110)	(0.01)
1,800,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(15,530)	(0.00)
848,540,000	Floating (SEK 3 month STIBOR)	Fixed 3.250% Fixed 2.750%	SEK SEK	22/06/2026	(533,523)	(0.18)
9,690,000 22,910,000	Floating (SEK 3 month STIBOR) Fixed 4.427%	Floating (USD 1 month SOFR)	USD	19/06/2034 16/04/2026	(2,274) (1,384)	(0.00) (0.00)
25,580,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	(1,388)	(0.00)
121,530,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(1,275,411)	(0.42
36,470,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(60,281)	(0.02
99,190,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(109,123)	(0.04
7,885,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(71,452)	(0.02
54,270,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(121,404)	(0.04
6,620,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	(47,219)	(0.02
21,900,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(132,850)	(0.04
23,060,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(53,432)	(0.02
63,590,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(1,857,856)	(0.61
00,000,000						

Contracts -	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
	Interest Rate Swaps – (Continued)					
118,130,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(26,675)	(0.01)
30,030,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2034	(32,899)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(7,861,964)	(2.60)
	Credit Default Swaps					
8,550,000	Floating (Markit CDX North America High Yield 39 Version 3 Index)	Fixed 5.000%	USD	20/12/2027	(27,218)	(0.01)
2,290,000	Floating (Peru Government International	Fixed 1.000%	USD	20/06/2029	(6,327)	(0.00
	Bond)					
2,290,000	Floating (Philippines Government International Bond)	Fixed 1.000%	USD	20/06/2029	(5,441)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(38,986)	(0.01)
	Total Return Swaps					
14,251,000	Floating (JPMBKTL3 Index)	Floating (USD 3 month SOFR)	USD	22/07/2024	(262,847)	(0.09)
UNREALISED LOS	S ON TOTAL RETURN SWAPS				(262,847)	(0.09)
	Inflation Swaps					
26,370,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(65,356)	(0.02)
14,120,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(106,740)	(0.04)
29,110,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(28,741)	(0.01)
UNREALISED LOS	S ON INFLATION SWAPS				(200,837)	(0.07)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(8,364,634)	(2.77)
MARKET VALUE O (cost USD 409,670,					342,800,232	113.43
OTHER ASSETS A	ND LIABILITIES				(40,589,171)	(13.43)
SHAREHOLDERS'	EQUITY				302,211,061	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 429,141,346)				361,101,790	119.49
	d forward mortgage backed securities (cost USD (	19,114,824))			(19,025,274)	(6.30
Unrealised gain on futu		"			41,570	0.01
Unrealised loss on futu					(169,599)	(0.05)
Unrealised gain on forw					8,185,511	2.71
Unrealised loss on forw	-				(6,999,416)	(2.32)
Market value of purcha	sed options (cost USD 4,184,892)				2,182,063	0.72
Market value of written	options (cost USD (4,541,351))				(2,855,948)	(0.94)
Unrealised gain on swa	ap contracts				8,704,169	2.88
Unrealised loss on swa	p contracts				(8,364,634)	(2.77)
Other Assets and Liabil	lities				(40,589,171)	(13.43)
Shareholders' Equ	ity			<u> </u>	302,211,061	100.00

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparties for swap contracts were Barclays Bank PLC, JPMorgan Chase Bank NA and Morgan Stanley & Co. International PLC.

 $<sup>^{\</sup>scriptscriptstyle +}$   $\,$  A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
				maturity Date		
Bonds – 44.50% Austria	curities admitted to an official exchange listing					
	Austria Government Bond <sup>(a)</sup>	EUR	2.100%	Perp.	723,685	0.07
	Austria Government Bond <sup>(a)</sup>	EUR	0.850%	30/06/2120	440,395	0.05
1,900,000	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	1,994,962	0.20
	Raiffeisen Bank International AG	EUR	6.000%	15/09/2028	517,620	0.05
2,900,000	Volksbank Wien AG	EUR -	0.875%	23/03/2026	2,738,093	0.27
					6,414,755	0.64
Belgium 512.000	Anheuser-Busch InBev SA/NV	EUR	3.450%	22/09/2031	507,540	0.05
. ,	Anheuser-Busch InBev SA/NV	EUR	3.750%	22/03/2037	807,041	0.08
620,000	(-)	EUR	2.150%	22/06/2066	445,179	0.04
	Belgium Government Bond—Series 83 <sup>(a)</sup>	EUR	2.250%	22/06/2057	261,016	0.03
	Belgium Government Bond—Series 94 <sup>(a)</sup>	EUR	0.350%	22/06/2032	7,532,628	0.75
	Solvay SA	EUR	3.875%	01/11/2028	298,644	0.03
	,	-			9,852,048	0.98
Brazil					-,,	
	Banco do Brasil SA	USD	8.748%	Perp.	975,466	0.10
280,000	Banco do Brasil SA	USD	6.000%	18/03/2031	252,009	0.02
					1,227,475	0.12
Canada 4 200 000	Bank of Nova Scotia	GBP	1.250%	17/12/2025	4,637,926	0.46
	Canada Government Bond	CAD	2.500%	01/12/2048	4.067.364	0.41
	Enbridge, Inc.	USD	6.000%	15/11/2028	590,399	0.06
	Enbridge, Inc.	USD	5.700%	08/03/2033	969,495	0.10
	Province of British Columbia Canada	CAD	4.300%	18/06/2042	196,678	0.02
	Province of British Columbia Canada—Series BCCD	CAD	4.950%	18/06/2040	2,128,229	0.21
	Province of Ontario Canada	CAD	2.600%	02/06/2025	7,083,434	0.71
	Province of Ontario Canada	CAD	4.650%	02/06/2041	1,030,124	0.10
	Province of Quebec Canada	GBP	2.250%	15/09/2026	343,022	0.03
	Province of Quebec Canada	CAD	4.250%	01/12/2043	195,171	0.02
	Province of Quebec Canada	CAD	3.500%	01/12/2045	1,130,471	0.11
	Rogers Communications, Inc.	USD	5.000%	15/02/2029	1,662,482	0.17
		-			24,034,795	2.40
Cayman Islands						
630,000	DP World Crescent Ltd.	USD	4.848%	26/09/2028	567,232	0.06
,	DP World Crescent Ltd.	USD	3.875%	18/07/2029	172,060	0.02
	Gaci First Investment Co.	USD	4.750%	14/02/2030	1,445,173	0.14
200,000	Sands China Ltd.	USD	5.400%	08/08/2028	180,624	0.02
					2,365,089	0.24
Chile 340,000	Chile Government International Bond	USD	4.000%	31/01/2052	240,451	0.02
Colombia					<u> </u>	
200,000	Colombia Government International Bond	USD	8.750%	14/11/2053	193,633	0.02
1,725,700,000	Colombian TES—Series B	COP	13.250%	09/02/2033	465,123	0.05
1,711,800,000	Colombian TES—Series B	COP	9.250%	28/05/2042	334,775	0.03
					993,531	0.10
Denmark	Denmark Government Bond	DKK	4.500%	15/11/2039	722,780	0.07
	Pandora A/S	EUR	3.875%	31/05/2030	767,622	0.07
,,,,,,		-			1,490,402	0.15
Ecuador					.,,	
	Ecuador Government International Bond	USD	0.000%	31/07/2030	44,162	0.00
Finland	Finland Covernment Bond <sup>(a)</sup>	ELID	1.500%	15/00/2022	2 046 522	0.00
1,025,000	Finland Government Bond <sup>(a)</sup>	EUR EUR	3.875%	15/09/2032 21/05/2031	2,946,533 1,022,765	0.29 0.10
	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	563,404	
550,000	reollisuuuett voitta Oyj	EUK -	4./ 50%	01/00/2030	503,404	0.06
					4,532,702	0.45

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders Equity
Bonds – (Contir	nued)					
France – (Continu	· ·					
	Agence Française de Developpement EPIC	EUR	0.125%	29/09/2031	3,581,505	0.36
400,000	Air France-KLM	EUR	4.625%	23/05/2029	398,716	0.04
1,200,000		EUR	3.875%	22/02/2027	1,199,796	0.12
	Alstom SA	EUR	5.868%	Perp.	1,517,145	0.15
1,150,000	AXA SA	EUR	6.375%	Perp.	1,193,263	0.12
	Banque Federative du Credit Mutuel SA	EUR	4.125%	13/03/2029	612,594	0.06
	Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	614,280	0.06
1,000,000	Banque Federative du Credit Mutuel SA BNP Paribas SA	EUR EUR	4.375% 3.875%	11/01/2034 23/02/2029	990,040 603,372	0.10
	BNP Paribas SA	EUR	0.875%	11/07/2030	1,548,054	0.00
	BPCE SA	EUR	5.125%	25/01/2035	512,290	0.05
	Caisse d'Amortissement de la Dette Sociale	EUR	0.450%	19/01/2032	575,281	0.06
	Caisse d'Amortissement de la Dette Sociale	EUR	1.500%	25/05/2032	6,035,884	0.60
8,400,000	Dexia Credit Local SA	GBP	1.250%	21/07/2025	9,426,118	0.94
	Electricite de France SA	EUR	5.000%	Perp.	1,900,228	0.19
	Electricite de France SA	GBP	5.875%	18/07/2031	570,604	0.06
850,000	Forvia SE	EUR	2.375%	15/06/2029	777,937	0.08
	France Government Bond OAT <sup>(a)</sup>	EUR	3.250%	25/05/2045	591,846	0.06
	France Government Bond OAT <sup>(a)</sup>	EUR	2.000%	25/05/2048	464,643	0.05
1,670,000	France Government Bond OAT <sup>(a)</sup>	EUR	1.750%	25/05/2066	1,067,731	0.11
	Loxam SAS	EUR	3.750%	15/07/2026	495,755	0.05
2,400,000	Societe Generale SA <sup>(a)</sup>	USD	4.750%	24/11/2025	2,167,099	0.22
1,700,000	Societe Generale SA	EUR	4.250%	06/12/2030	1,711,645	0.17
500,000	Sogecap SA	EUR	6.500%	16/05/2044	546,400	0.05
550,000	TotalEnergies SE	EUR –	3.369%	Perp.	540,045	0.05
					45,277,940	4.52
<b>Germany</b> 3,700,000	Bayer AG	EUR	2.375%	12/11/2079	3,596,363	0.36
1,000,000	Commerzbank AG	EUR	4.875%	16/10/2034	997,860	0.10
550,000	Deutsche Bank AG	USD	2.129%	24/11/2026	479,219	0.05
625,000	Deutsche Bank AG	USD	6.720%	18/01/2029	593,504	0.06
1,600,000	Deutsche Bank AG	EUR	5.000%	05/09/2030	1,653,872	0.16
700,000		EUR	1.750%	19/11/2030	615,433	0.06
	Kreditanstalt für Wiederaufbau	EUR	3.125%	10/10/2028	1,064,229	0.10
	Münchener Rückversicherungs-Gesellschaft AG	EUR	4.250%	26/05/2044	1,277,705	0.13
	ZF Finance GmbH	EUR	3.000%	21/09/2025	1,281,124	0.13
	ZF Finance GmbH	EUR	2.000%	06/05/2027	932,150	0.09
200,000	ZF Finance GmbH	EUR –	2.750%	25/05/2027	190,274	0.02
Greece					12,681,733	1.26
	Piraeus Bank SA	EUR	7.250%	13/07/2028	1,019,293	0.10
	Piraeus Bank SA	EUR	5.000%	16/04/2030	743,972	0.08
,,,,,,		_			1,763,265	0.18
Hong Kong					, ,	
200,000	CNAC HK Finbridge Co. Ltd.	USD	3.875%	19/06/2029	170,972	0.02
230 000	Hungary Government International Bond	USD	6.125%	22/05/2028	215,720	0.02
	Hungary Government International Bond	USD	5.250%	16/06/2029	360,620	0.04
	Hungary Government International Bond	USD	5.500%	16/06/2034	1,549,622	0.15
1,1 12,222	g,	-			2,125,962	0.21
India					2,120,002	0.21
	REC Ltd.	USD	5.625%	11/04/2028	183,714	0.02
	Reliance Industries Ltd.	USD	2.875%	12/01/2032	192,720	0.02
320,000	Reliance Industries Ltd.	USD	3.625%	12/01/2052	204,610	0.02
		-			581,044	0.06
Indonesia					· · · · · · · · · · · · · · · · · · ·	
220,000	Indonesia Government International Bond	EUR	0.900%	14/02/2027	203,620	0.02
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	626,495	0.06
	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	1,671,352	0.17
	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	381,917	0.04
	Pertamina Persero PT	USD	2.300%	09/02/2031	220,082	0.02
200,000	Pertamina Persero PT	USD	4.150%	25/02/2060	133,799	0.01
		_				

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Bonds – (Contii Ireland	nued)					
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	1,390,583	0.14
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.650%	21/07/2027	1,535,421	0.15
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	163,761	0.02
	AIB Group PLC AIB Group PLC	EUR EUR	4.625% 6.250%	23/07/2029 Perp.	359,019 2,204,554	0.04 0.22
	AIB Group PLC	EUR	2.875%	30/05/2031	1,207,812	0.12
	AIB Group PLC	EUR	5.250%	23/10/2031	1,145,208	0.11
	Bank of Ireland Group PLC	EUR	7.500%	Perp.	1,554,005	0.16
200,000	Bank of Ireland Group PLC	EUR	6.750%	01/03/2033	214,132	0.02
	Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	1,223,052	0.12
	Ireland Government Bond	EUR	0.200%	18/10/2030	482,545	0.05
	Ireland Government Bond	EUR EUR	0.350% 6.625%	18/10/2032	3,087,272	0.31
	Permanent TSB Group Holdings PLC Permanent TSB Group Holdings PLC	EUR	4.250%	25/04/2028 10/07/2030	630,651 704,647	0.06 0.07
,000	· omanon res ereap risiange · Le	-	1.20070	10/01/2000		
					15,902,662	1.59
Isle Of Man 500,000	Isle of Man Government International Bond	GBP	1.625%	14/09/2051	282,036	0.03
Israel					. , , , , , , , , , , , , , , , , , , ,	
6,825,000	Israel Government Bond - Fixed—Series 432	ILS	1.300%	30/04/2032	1,301,805	0.13
	Israel Government International Bond	USD	3.800%	13/05/2060	234,592	0.02
		-			1,536,397	0.15
Italy					1,000,007	
-	A2A SpA	EUR	4.375%	03/02/2034	988,747	0.10
	Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	920,925	0.09
	Autostrade per l'Italia SpA	EUR	5.125%	14/06/2033	574,354	0.06
1,155,000	Enel SpA—Series 6.5Y	EUR	1.375%	Perp.	1,036,127	0.10
	Enel SpA—Series 63.5	EUR	3.375%	Perp.	608,138	0.06
	Eni SpA	EUR	2.625%	Perp.	656,512	0.06
4,250,000	Italy Buoni Poliennali Del Tesoro—Series 30Y <sup>(a)</sup>	EUR -	2.150%	01/09/2052	2,780,520	0.28
					7,565,323	0.75
Ivory Coast	harm Occart Occarana and International Board	EUD	4.0750/	20/04/2022	200.004	0.04
460,000	Ivory Coast Government International Bond Ivory Coast Government International Bond	EUR EUR	4.875% 6.625%	30/01/2032 22/03/2048	392,021 399,145	0.04 0.04
300,000	ivory coast Government international Bond	LOIX -	0.02376	22/03/2040		
					791,166	0.08
Japan 2,130,000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	2,066,845	0.21
2,145,000,000	·	JPY	1.000%	20/03/2062	8,539,410	0.85
	Japan Government Bond—Series 182	JPY	1.100%	20/09/2042	13,785,514	1.38
289,550,000	·	JPY	0.100%	20/09/2031	1,616,615	0.16
1,329,800,000	Japan Government Bond—Series 76	JPY	1.400%	20/09/2052	6,610,068	0.66
	Japan Treasury Discount Bill—Series 1232	JPY	0.000%	19/08/2024	19,993,242	1.99
	Mitsubishi UFJ Financial Group, Inc.	EUR	0.339%	19/07/2024	1,344,114	0.13
	ORIX Corp. Takeda Pharmaceutical Co. Ltd.	EUR	4.477%	01/06/2028 21/11/2030	1,076,176	0.11 0.03
323,000	Takeda Filanniaceuticai Co. Ltd.	EUR -	3.000%	21/11/2030	311,350	
					55,343,334	5.52
<b>Jersey</b> 210,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	155,388	0.01
+ 2,701,551	, .	USD	2.940%	30/09/2040	1,965,543	0.20
380,000	· ·	USD	3.250%	30/09/2040	261,764	0.20
555,555		-				
					2,382,695	0.24
Luxembourg 575,000	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	500,382	0.05
525,000		EUR	3.625%	29/10/2029	494,335	0.05
	European Financial Stability Facility	EUR	0.875%	10/04/2035	906,403	0.09
	Logicor Financing SARL	EUR	0.750%	15/07/2024	1,443,765	0.15
	Logicor Financing SARL	EUR	1.625%	15/07/2027	1,439,928	0.14
500,000	Medtronic Global Holdings SCA	EUR -	3.125%	15/10/2031	483,710	0.05
					5,268,523	0.53
Mauritius				10//2/22	062.12	
279,000	Greenko Power II Ltd.	USD	4.300%	13/12/2028	232,485	0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir					-	
Mexico	ided)					
	Banco Mercantil del Norte SA	USD	5.875%	Perp.	948,135	0.09
200,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	177,685	0.02
210,000	Mexico City Airport Trust <sup>(a)</sup>	USD	4.250%	31/10/2026	186,569	0.02
600,000	Mexico City Airport Trust	USD	3.875%	30/04/2028	518,776	0.05
400,000	Mexico City Airport Trust <sup>(a)</sup>	USD	3.875%	30/04/2028	345,851	0.03
	Mexico City Airport Trust	USD	5.500%	31/07/2047	170,137	0.02
	Mexico City Airport Trust <sup>(a)</sup>	USD	5.500%	31/07/2047	273,155	0.03
.,	Mexico Government International Bond	USD	3.250%	16/04/2030	178,218	0.02
,	Mexico Government International Bond	USD	6.338%	04/05/2053	176,172	0.02
	Mexico Government International Bond Mexico Government International Bond	USD USD	3.771% 3.750%	24/05/2061 19/04/2071	385,288 1,830,059	0.04 0.18
3,230,000	Wexico Government international bond	- 030	3.730%	19/04/2071	5,190,045	0.16
Netherlands					3,190,043	0.52
	American Medical Systems Europe BV	EUR	0.750%	08/03/2025	512,941	0.05
	American Medical Systems Europe BV	EUR	3.375%	08/03/2029	976,192	0.10
	BNG Bank NV	GBP	0.375%	15/12/2025	2,154,597	0.21
850,000	BP Capital Markets BV	EUR	3.773%	12/05/2030	854,420	0.09
500,000	Brenntag Finance BV	EUR	3.750%	24/04/2028	496,455	0.05
	E.ON International Finance BV	GBP	6.375%	07/06/2032	693,258	0.07
	Heimstaden Bostad Treasury BV	EUR	1.625%	13/10/2031	133,610	0.01
	IMCD NV	EUR	4.875%	18/09/2028	970,805	0.10
	JDE Peet's NV	EUR	0.244%	16/01/2025	1,153,733	0.11
	Koninklijke Philips NV	EUR	3.750%	31/05/2032	1,084,028	0.11
	Prosus NV Prosus NV	USD USD	3.680% 3.832%	21/01/2030 08/02/2051	1,144,009 157,176	0.11 0.02
	Sartorius Finance BV	EUR	4.375%	14/09/2029	2,242,438	0.02
	Sartorius Finance BV	EUR	4.500%	14/09/2032	619,332	0.06
	Swisscom Finance BV	EUR	3.500%	29/11/2031	1,819,111	0.18
	Swisscom Finance BV	EUR	3.625%	29/11/2036	818,098	0.08
	Volkswagen International Finance NV	EUR	3.500%	Perp.	2,267,685	0.23
	Wintershall Dea Finance BV	EUR _	0.840%	25/09/2025	574,632	0.06
					18,672,520	1.86
Panama	Parama Caramant International Band	HCD	6.0750/	24/04/2026	170 200	0.00
	Panama Government International Bond Panama Government International Bond	USD USD	6.875% 4.500%	31/01/2036 19/01/2063	179,300 116,713	0.02 0.01
200,000	Fanania Government international bond	-	4.500 %	19/01/2003	296,013	0.01
Peru					290,013	0.03
	Peru Government Bond	PEN	5.940%	12/02/2029	734,915	0.07
	Peru Government International Bond	USD	2.780%	01/12/2060	10.116	0.00
.,	Peru Government International Bond	USD	3.230%	28/07/2121	96,368	0.01
		-			841,399	0.08
Poland						
620,000	Poland Government International Bond	USD	5.500%	18/03/2054	546,782	0.05
650,000	Poland Government International Bond	USD	5.125%	15/01/2072	584,273	0.06
					1,131,055	0.11
Portugal 916.528	Portugal Obrigacoes do Tesouro OT <sup>(a)</sup>	EUR	1.150%	11/04/2042	631,112	0.06
Romania	<u> </u>		,*		,	
	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	720,551	0.07
	Romania Government International Bond	USD	3.000%	27/02/2027	316,424	0.03
180,000	Romania Government International Bond	EUR	2.875%	11/03/2029	168,172	0.02
	Romania Government International Bond	EUR	3.624%	26/05/2030	522,010	0.05
	Romania Government International Bond	USD	3.000%	14/02/2031	290,530	0.03
	Romania Government International Bond	EUR	2.000%	28/01/2032	103,129	0.01
810,000	Romania Government International Bond	EUR -	3.375%	28/01/2050	556,057	0.06
					2,676,873	0.27
South Korea	Karan Transum, Band Carina 2000	KDW	4.0750/	10/00/0000	4 477 007	0.45
	Korea Treasury Band Series 2006	KRW	1.875%	10/06/2029	4,477,827	0.45
13,693,520,000	Korea Treasury Bond—Series 2912	KRW USD	1.375%	10/12/2029	8,183,088	0.81
	Shinhan Bank Co. Ltd.	USD	5.750% 4.500%	23/01/2027 12/04/2028	305,605 2,721,131	0.03 0.27
. 5,050,000	Griffian Bank Go. Etc.	-	4.500 /0	12/04/2020		
					15,687,651	1.56

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Bonds – (Contir Spain	nued)					
-	Banco Bilbao Vizcaya Argentaria SA	USD	6.500%	Perp.	1,095,143	0.11
1,200,000	Banco Santander SA	USD	2.706%	27/06/2024	1,102,386	0.11
	Banco Santander SA	USD	4.750%	24/09/2024	990,904	0.10
	Banco Santander SA	USD	3.800%	23/02/2028	2,251,068	0.23
	Banco Santander SA	EUR	3.875%	22/04/2029	1,397,396	0.14
	CaixaBank SA	EUR	0.375%	18/11/2026	1,709,532	0.17
	Cellnex Finance Co. SA Spain Government Bond <sup>(a)</sup>	EUR EUR	3.625% 0.100%	24/01/2029 30/04/2031	1,680,807	0.17 0.10
	Spain Government Bond <sup>(a)</sup>	EUR	0.500%	31/10/2031	1,002,216 2,720,336	0.10
	Spain Government Bond <sup>(a)</sup>	EUR	0.850%	30/07/2037	1,233,257	0.12
2,230,000	(-)	EUR	2.900%	31/10/2046	1,926,564	0.19
	Spain Government Bond <sup>(a)</sup>	EUR	3.450%	30/07/2066	2,226,185	0.22
					19,335,794	1.93
Supranationals	African Export Import Pank	USD	2.634%	17/05/2026	E25 750	0.05
	African Export-Import Bank African Export-Import Bank	USD	2.634% 3.798%	17/05/2026	525,750 698,235	0.05
550,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	03D	3.79070	17/03/2031	090,233	0.07
000,000	Finance PLC	EUR	3.000%	01/09/2029	445,951	0.04
8,900,000	European Investment Bank	SEK	1.750%	12/11/2026	751,687	0.08
	European Investment Bank	EUR	3.000%	15/11/2028	1,059,216	0.11
4,670,000	European Investment Bank	EUR	0.200%	17/03/2036	3,334,146	0.33
1,930,000	European Investment Bank	EUR	1.000%	14/11/2042	1,332,395	0.13
	European Union	EUR	1.125%	04/06/2037	296,453	0.03
3,580,000	Nordic Investment Bank	GBP –	1.125%	18/06/2025	4,035,643	0.40
					12,479,476	1.24
Sweden 1,000,000	Assa Abloy AB	EUR	3.875%	13/09/2030	1,015,420	0.10
	Verisure Holding AB	EUR	3.250%	15/02/2027	746,410	0.08
		_			1,761,830	0.18
Switzerland						
	Credit Suisse AG	USD	2.950%	09/04/2025	1,843,802	0.18
	UBS Group AG <sup>(a)</sup>	USD	2.593%	11/09/2025	697,379	0.07
	UBS Group AG	USD	2.593%	11/09/2025	804,949	0.08
	UBS Group AG	EUR	0.250%	03/11/2026	3,650,878	0.37
	UBS Group AG UBS Group AG	EUR EUR	1.000% 0.650%	24/06/2027 14/01/2028	1,626,209 1,750,109	0.16 0.18
	UBS Group AG	EUR	7.750%	01/03/2029	1,730,109	0.16
	UBS Group AG <sup>(a)</sup>	USD	3.875%	Perp.	938,342	0.09
	UBS Group AG <sup>(a)</sup>	USD	5.699%	08/02/2035	512,388	0.05
337,000	obo oloup Ao	-	3.03370	00/02/2000	13,405,188	1.34
Thailand					13,403,166	1.34
	Thailand Government Bond	THB	2.650%	17/06/2028	345,106	0.03
18,430,000	Thailand Government Bond	THB	2.875%	17/12/2028	468,756	0.05
,	Thailand Government Bond	THB	3.650%	20/06/2031	4,779	0.00
	Thailand Government Bond	THB	3.350%	17/06/2033	180,957	0.02
34,050,000	Thailand Government Bond	THB –	3.450%	17/06/2043	871,406	0.09
Illaite of Annah Fassian	4				1,871,004	0.19
United Arab Emira 100,000	ates DP World Ltd. <sup>(a)</sup>	USD	6.850%	02/07/2037	98,975	0.01
United Kingdom						
	Barclays PLC	USD	2.279%	24/11/2027	1,208,034	0.12
	Barclays PLC	USD	5.674%	12/03/2028	922,749	0.09
	Barclays PLC	GBP	7.125%	Perp.	1,047,191	0.10
	BP Capital Markets PLC	EUR	1.594%	03/07/2028	369,272	0.04
	Compass Group PLC	EUR	3.250%	06/02/2031	669,046	0.07
	Direct Line Insurance Group PLC Gatwick Airport Finance PLC	GBP GBP	4.750% 4.375%	Perp. 07/04/2026	1,069,434 1,395,506	0.11 0.14
	Mondi Finance PLC	EUR	4.375% 3.750%	31/05/2032	637,830	0.14
	National Grid PLC	EUR	0.163%	20/01/2028	1,097,875	0.00
	Santander UK Group Holdings PLC	USD	1.532%	21/08/2026	2,358,342	0.11
2,7 50,000	· •	EUR	4.000%	05/09/2031	1,013,390	0.24
1.000 000						
1,000,000 660,000			3.500%			
660,000	United Kingdom Gilt United Kingdom Gilt	GBP GBP	3.500% 4.250%	22/01/2045 07/12/2046	650,409 3,333,650	0.06 0.33

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders Equity
Bonds – (Contin	ued)					
Jnited Kingdom –	(Continued)					
	United Kingdom Gilt	GBP	1.750%	22/07/2057	1,608,806	0.16
	United Kingdom Gilt	GBP	3.500%	22/07/2068	2,189,732	0.22
619,000	Virgin Money UK PLC	EUR -	4.000%	18/03/2028	618,115	0.06
Inited States					21,684,722	2.16
	AbbVie, Inc.	USD	2.600%	21/11/2024	2,223,563	0.22
	AGCO Corp.	USD	5.800%	21/03/2034	406,585	0.04
1,125,000	Air Lease Corp.	USD	2.875%	15/01/2026	989,515	0.10
576,000	Allegion US Holding Co., Inc.	USD	5.600%	29/05/2034	528,711	0.05
1,600,000	Ally Financial, Inc.	USD	7.100%	15/11/2027	1,531,383	0.15
	Ameren Corp.	USD	2.500%	15/09/2024	205,103	0.02
	Amgen, Inc.	USD	5.150%	02/03/2028	1,421,818	0.14
	Amgen, Inc.	USD	5.250%	02/03/2030	3,204,922	0.32
	Amgen, Inc.	USD	5.250%	02/03/2033	2,191,036	0.22
	Amphenol Corp.	USD	5.250%	05/04/2034	383,586	0.04
	Ashtead Capital, Inc. (a)	USD	5.800%	15/04/2034	730,993	0.07
1,100,000	AT&T, Inc.	USD EUR	2.550% 1.800%	01/12/2033 14/09/2039	665,984 821,712	0.07
	Bank of America Corp.	USD	5.202%	25/04/2029	2,148,417	0.00
	Bank of America Corp.	USD	5.819%	15/09/2029	1,520,160	0.21
	Bank of America Corp.	USD	2.972%	04/02/2033	1,419,263	0.14
	Bank of America Corp.	USD	4.571%	27/04/2033	1,734,128	0.17
2,300,000	Bank of America Corp.—Series Z	USD	6.500%	Perp.	2,119,656	0.21
884,000	Becton Dickinson & Co.	USD	3.363%	06/06/2024	813,360	0.08
1,213,000	Booking Holdings, Inc.	EUR	3.500%	01/03/2029	1,206,074	0.12
	Campbell Soup Co.	USD	5.200%	21/03/2029	1,555,894	0.16
	Campbell Soup Co.	USD	5.400%	21/03/2034	1,546,459	0.15
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	533,544	0.05
	CBRE Services, Inc. CBRE Services, Inc.	USD USD	5.500% 5.950%	01/04/2029 15/08/2034	401,685 1,252,307	0.04 0.13
	Charter Communications Operating LLC / Charter Communications		4.908%			
2 568 000	Operating Capital Cigna Group	USD USD	5.125%	23/07/2025 15/05/2031	210,598 2,336,375	0.02 0.23
	Citigroup, Inc.	USD	6.031%	30/10/2024	3,799,243	0.28
	Citigroup, Inc.	USD	3.106%	08/04/2026	3,216,990	0.32
	Citigroup, Inc.	USD	5.174%	13/02/2030	2,003,612	0.20
	Coca-Cola Consolidated, Inc.	USD	5.450%	01/06/2034	508,959	0.05
300,000	Constellation Brands, Inc.	USD	4.650%	15/11/2028	269,974	0.03
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	978,493	0.10
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	437,711	0.04
	Devon Energy Corp.	USD	5.850%	15/12/2025	207,939	0.02
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	847,689	0.09
	Diamondback Energy, Inc.	USD USD	5.400%	18/04/2034	759,141 1,356,687	0.08 0.14
	Discovery Communications LLC Dollar Tree, Inc.	USD	3.950% 4.000%	20/03/2028 15/05/2025	1,224,744	0.14
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,317,174	0.12
	Enterprise Products Operating LLC	USD	3.750%	15/02/2025	408,811	0.04
	Exelon Corp.	USD	5.150%	15/03/2029	915,085	0.09
1,975,000	Expedia Group, Inc.	USD	3.250%	15/02/2030	1,622,722	0.16
700,000	Federal Home Loan Banks	USD	2.625%	12/09/2025	624,335	0.06
400,000	Federal Home Loan Banks	USD	5.625%	14/03/2036	392,680	0.04
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	306,241	0.03
	Ford Motor Credit Co. LLC	EUR	3.250%	15/09/2025	123,771	0.01
	Ford Motor Credit Co. LLC	USD	5.800%	05/03/2027	1,608,193	0.16
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	1,813,456	0.18
	Fortive Corp. General Mills, Inc.	EUR EUR	3.700% 3.650%	15/08/2029 23/10/2030	1,176,811 775,939	0.12 0.08
	General Motors Financial Co., Inc.	EUR	0.850%	26/02/2026	475,385	0.05
	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	1,591,865	0.00
	GXO Logistics, Inc.	USD	6.250%	06/05/2029	1,506,466	0.15
1,350,000		USD	5.875%	01/02/2029	1,259,822	0.13
	HCA, Inc.—Series WI	USD	3.375%	15/03/2029	335,866	0.03
	Humana, Inc.	USD	5.375%	15/04/2031	838,268	0.08
950,000	Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	891,008	0.09
	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	345,199	0.04
	Ingersoll Rand, Inc.	USD	5.450%	15/06/2034	483,970	0.05
	Intel Corp.	USD	5.150%	21/02/2034	532,506	0.05
	J M Smucker Co.	USD	5.900%	15/11/2028	1,346,345	0.13
	JPMorgan Chase & Co.	USD	5.581%	22/04/2030	1,534,044	0.15
1 740 000	JPMorgan Chase & Co.	USD	3.702%	06/05/2030	1,530,225	0.15

oldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholde Equ
onds – (Contin	nued)					
nited States – (C	·					
•	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	542,853	0.
1,450,000	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	1,319,922	0.
375,000	Kilroy Realty LP	USD	6.250%	15/01/2036	330,925	0.
1,239,000	Marriott International, Inc.	USD	5.000%	15/10/2027	1,132,855	0.
225,000	Marriott International, Inc.	USD	4.900%	15/04/2029	203,617	0.
229,000	Marriott International, Inc.	USD	4.875%	15/05/2029	206,912	0.
1,175,000	Medtronic, Inc.	EUR	3.650%	15/10/2029	1,178,772	0.
1,960,000	MGM Resorts International	USD	6.500%	15/04/2032	1,767,020	0.
225,000	Micron Technology, Inc.	USD	6.750%	01/11/2029	219,706	0.
	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	1,817,226	0.
	Morgan Stanley	USD	5.164%	20/04/2029	6,646,799	0
450,000	Morgan Stanley	USD	5.173%	16/01/2030	411,088	0.
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.692%	05/06/2028	987,636	0.
	Netflix, Inc.	EUR	3.875%	15/11/2029	2,065,810	0
800,000	NNN REIT, Inc.	USD	5.600%	15/10/2033	732,370	0.
1,600,000	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	1,577,785	0
	OneMain Finance Corp.	USD	7.500%	15/05/2031	1,400,920	0
	Oracle Corp.	USD	2.875%	25/03/2031	2,532,529	0
	Oracle Corp.	USD	6.250%	09/11/2032	1,600,979	0
	Oracle Corp.	USD	4.900%	06/02/2033	1,000,632	0
	Oracle Corp.	USD	6.900%	09/11/2052	720,906	0
375,000	Otis Worldwide Corp.	USD	5.250%	16/08/2028	346,362	0
175,000	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	144,578	0
623,000	Quest Diagnostics, Inc.	USD	6.400%	30/11/2033	611,587	0
1,350,000	Realty Income Corp.	USD	4.625%	01/11/2025	1,227,402	0
2,850,000	Southwestern Energy Co.	USD	5.375%	01/02/2029	2,525,836	0
600,000	STRYKER Corp.	EUR	3.375%	11/12/2028	594,252	0
1,050,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	948,251	0
2,374,000	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	2,093,995	0
825,000	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	745,350	0
1,850,000	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	1,581,602	0.
925,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	837,985	0
625,000	Truist Financial Corp.	USD	6.047%	08/06/2027	579,335	0
543,000	United States Treasury Note/Bond	USD	0.625%	15/05/2030	399,180	0
3,354,000	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	2,985,965	0
1,600,000	US Bancorp	USD	5.775%	12/06/2029	1,487,631	0
1,250,000	US Bancorp	USD	5.384%	23/01/2030	1,146,524	0
1,550,000	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	1,352,380	0
950,000	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	804,762	0
1,225,000	Wells Fargo & Co.	USD	5.198%	23/01/2030	1,117,023	0
625,000	Williams Cos., Inc.	USD	2.600%	15/03/2031	483,904	0
225,000	Workday, Inc.	USD	3.700%	01/04/2029	193,810	0
		-			124,075,176	12
OTAL BONDS	5.400)					
ost EUR 489,56	5,109)				446,177,045	44 %
oldings	Security Description				Market Value EUR	Shareholde Equ
lutual Funds – eland	1.02%					
	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(b)</sup>				3,264,912	0
	iShares Core EUR Corp. Bond UCITS ETF				221,132	0
	iShares USD Corp. Bond UCITS ETF				151,159	0
1,020	Islands GOD GOLD, Bolla GOLLO ETI				3,637,203	
ıxembourg					-,-5,,200	
	Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) <sup>(b)</sup>				6,522,878	(
OTAL MUTUAL cost EUR 9,179,3					10,160,081	1

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% o Shareholders Equit
Transferable se	ecurities dealt in another regulated market					
Bonds – 6.26%	•					
708 000	Constellation Software, Inc. (a)	USD	5.158%	16/02/2029	646,212	0.0
Cayman Islands	Onstellation Outware, Inc.		3.13070	10/02/2023	040,212	
-	Avolon Holdings Funding Ltd. <sup>(a)</sup>	USD	3.950%	01/07/2024	780,981	0.0
Denmark						
1,148,000	Danske Bank A/S <sup>(a)</sup>	USD	4.298%	01/04/2028	1,018,037	0.1
2 050 000	BNP Paribas SA <sup>(a)</sup>	USD	2.219%	09/06/2026	2.618.425	0.2
	BNP Paribas SA <sup>(a)</sup>	USD	5.176%	13/09/2034	774.913	0.2
,	BPCE SA <sup>(a)</sup>	USD	6.714%	19/10/2029	1,540,592	0.1
3,200,000	Societe Generale SA <sup>(a)</sup>	USD	1.488%	14/12/2026	2,751,496	0.2
		-			7,685,426	0.7
Ireland					,,,,,,	
	Smurfit Kappa Treasury ULC <sup>(a)</sup>	USD	5.200%	13/07/2030	204,731	0.0
Netherlands						
698,000	Syngenta Finance NV <sup>(a)</sup>	USD	4.892%	24/04/2025	635,749	0.0
Switzerland	UBS Group AG <sup>(a)</sup>	Heb	4.205%	02/02/2027	200 450	0.0
	UBS Group AG <sup>(a)</sup>	USD USD	1.305% 4.282%	02/02/2027 09/01/2028	286,158 1,298,708	0.0 0.1
, .,	UBS Group AG <sup>(a)</sup>	USD	5.428%	08/02/2030	1,199,508	0.1
,,		-			2,784,374	0.2
United Kingdom					2,704,574	
	International Game Technology PLC <sup>(a)</sup>	USD	5.250%	15/01/2029	2,516,055	0.2
United States						
	AdaptHealth LLC <sup>(a)</sup>	USD	5.125%	01/03/2030	1,555,940	0.1
3,145,000	Atkore, Inc. (a)	USD	4.250%	01/06/2031	2,561,430	0.2
	Aviation Capital Group LLC <sup>(a)</sup> Broadcom, Inc. <sup>(a)</sup>	USD USD	1.950% 4.000%	30/01/2026 15/04/2029	733,901 3,052,605	0.0
	Broadcom, Inc. <sup>(a)</sup>	USD	3.137%	15/11/2035	2,462,543	0.2
	Caesars Entertainment, Inc. <sup>(a)</sup>	USD	6.500%	15/02/2032	924,001	0.0
1,565,000	Civitas Resources, Inc. (a)	USD	8.375%	01/07/2028	1,508,338	0.1
	Energy Transfer LP <sup>(a)</sup>	USD	7.375%	01/02/2031	1,523,514	0.1
	Hilton Domestic Operating Co., Inc. (a)	USD	5.875%	01/04/2029	1,386,957	0.1
405,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Escrow, Inc. (a)	USD	4.875%	01/07/2031	328,032	0.0
2 207 000	Hyundai Capital America <sup>(a)</sup>	USD	5.600%	30/03/2028	2,034,619	0.0
	Hyundai Capital America <sup>(a)</sup>	USD	5.700%	26/06/2030	161,998	0.0
	Ingevity Corp. <sup>(a)</sup>	USD	3.875%	01/11/2028	973,947	0.1
1,150,000	International Flavors & Fragrances, Inc. (a)	USD	1.230%	01/10/2025	996,882	0.1
	LCM Investments Holdings II LLC <sup>(a)</sup>	USD	8.250%	01/08/2031	1,509,793	0.1
.,,	Lithia Motors, Inc. <sup>(a)</sup>	USD	4.375%	15/01/2031	2,510,893	0.2
	Marriott Ownership Resorts, Inc. (a)	USD USD	4.500% 4.500%	15/06/2029	1,503,073	0.1 0.2
	MasTec, Inc. <sup>(a)</sup> Prime Security Services Borrower LLC <sup>(a)</sup>	USD	6.250%	15/08/2028 15/01/2028	1,955,865 1,508,339	0.2
	RWE Finance US LLC <sup>(a)</sup>	USD	5.875%	16/04/2034	1,251,961	0.1
	Smyrna Ready Mix Concrete LLC <sup>(a)</sup>	USD	8.875%	15/11/2031	1,504,008	0.1
	Solventum Corp.(a)	USD	5.450%	25/02/2027	917,744	0.0
900,000	Solventum Corp. (a)	USD	5.400%	01/03/2029	822,707	0.0
	SS&C Technologies, Inc. <sup>(a)</sup>	USD	6.500%	01/06/2032	2,029,623	0.2
	State of California	USD	7.625%	01/03/2040	329,808	0.0
	State of Illinois TransDigm, Inc. (a)	USD	6.725%	01/04/2035	163,113	0.0
	Uber Technologies, Inc. <sup>(a)</sup>	USD USD	6.375% 4.500%	01/03/2029 15/08/2029	855,153 2,530,579	0.0 0.2
	Venture Global LNG, Inc. (a)	USD	8.375%	01/06/2031	1,522,612	0.2
	Veralto Corp. (a)	USD	5.350%	18/09/2028	1,543,370	0.1
2,650,000	VICI Properties LP / VICI Note Co., Inc. (a)	USD	4.625%	01/12/2029	2,286,604	0.2
1,620,000	WR Grace Holdings LLC <sup>(a)</sup>	USD	7.375%	01/03/2031	1,519,358	0.1
		_			46,469,310	4.6
					.0, .00,0.0	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – 29.31%					
237,648	Federal Home Loan Mortgage Corp. (FHLMC)	USD	9.238%	25/03/2029	228,828	0.02
853,948	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.374%	25/12/2033	804,876	0.08
1,748	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	1,601	0.00
8,997	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	7,725	0.00
4,618	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	3,971	0.00
672,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	8.730%	25/10/2041	644,388	0.06
1,227,093	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.324%	25/01/2042	1,131,626	0.11
780,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	8.830%	25/03/2042	756,361	0.08
441,692	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	7.330%	25/04/2042	413,196	0.04
671,801		USD	1.112%	15/06/2042	59,609	0.01
195,095		USD	0.612%	15/03/2044	14,279	0.00
3,420,603		USD	6.580%	25/03/2044	3,162,443	0.32
2,132,550		USD	6.580%	25/03/2044	1,970,823	0.20
900,000	, , , , , , , , , , , , , , , , , , , ,	USD	7.330%	25/03/2044	833,440	0.08
3,450,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	6.524%	25/05/2044	3,184,230	0.32
1,345,359	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.562%	15/05/2046	110,066	0.01
309,568	- , , , ,	USD	4.500%	01/09/2048	271,689	0.03
1,635,054 229,021	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000% 3.500%	01/02/2049 01/07/2049	1,305,672 188,769	0.13 0.02
	001,	USD		01/07/2049	706,006	0.02
831,081 5,588,413	00. ( )	USD	4.000% 4.500%	01/07/2049	4,898,471	0.49
358,527	- , , , ,	USD	4.500%	01/05/2050	312,045	0.49
2,609,227	- , , , ,	USD	0.656%	25/07/2050	228,110	0.03
1,719,000	001,	USD	3.000%	25/08/2050	264,122	0.02
5,175,551	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	989,176	0.10
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	10.695%	25/09/2050	1,784,872	0.18
2,590,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(a)</sup>	USD	10.130%	25/10/2050	2,733,359	0.27
331,394	- , , , ,	USD	2.500%	01/11/2050	251,918	0.03
7,133,541	- , , , ,	USD	3.000%	01/12/2050	5,634,544	0.56
465,848		USD	7.124%	25/01/2051	437,119	0.04
4,284,085	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	3,222,175	0.32
2,403,172	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	1,809,563	0.18
3,235,333	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	2,440,823	0.24
931,146	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2052	808,486	0.08
886,228	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2052	698,218	0.07
901,795	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	840,844	0.08
1,766,551	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	1,644,106	0.16
9,444,729	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2053	8,252,614	0.82
283,955	· · · · · · · · · · · · · · · · · ·	USD	1.332%	25/04/2037	20,331	0.00
356,171	Federal National Mortgage Association (FNMA)	USD	0.862%	25/03/2038	20,163	0.00
19,949	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2039	17,725	0.00
147,103	· · · · · · · · · · · · · · · · · ·	USD	0.506%	25/12/2040	8,542	0.00
101,904	. , ,	USD	4.500%	01/05/2041	90,538	0.01
459,418	· · · · · · · · · · · · · · · · · ·	USD	0.506%	25/02/2042	31,764	0.00
30,423	· · · · · · · · · · · · · · · · · ·	USD USD	7.000%	25/07/2042	29,689	0.00 0.00
8,867 8,125	. , ,	USD	7.000% 3.000%	25/10/2042 01/12/2042	8,520 6,623	0.00
9,193	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,516	0.00
13,838	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	11,324	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	8,011	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	22,282	0.00
16,737	· · · · · · · · · · · · · · · · · ·	USD	3.000%	01/04/2043	13,631	0.00
6,976	· · · · · · · · · · · · · · · · · ·	USD	3.000%	01/04/2043	5,639	0.00
11,246	· · · · · · · · · · · · · · · · · ·	USD	3.000%	01/04/2043	9,119	0.00
38,787	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	31,456	0.00
30,519	· · · · · · · · · · · · · · · · · ·	USD	3.000%	01/04/2043	24,746	0.00
5,874	· · · · · · · · · · · · · · · · · ·	USD	5.000%	01/05/2044	5,311	0.00
15,570	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2044	13,965	0.00
392,683	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2045	347,137	0.04
2,361,348	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	2,031,726	0.20
31,381	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	26,831	0.00
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	22,757	0.00
31,925	· · · · · · · · · · · · · · · · · ·	USD	4.000%	01/06/2046	27,294	0.00
9,329	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2046	7,976	0.00
66,866	· · · · · · · ·	USD	4.000%	01/10/2046	56,858	0.01
11,134	· · · · · · · ·	USD	4.000%	01/10/2046	9,517	0.00
1,190,463	. , ,	USD	0.656%	25/05/2047	108,951	0.01
1,733,923	· · · · · · · ·	USD	4.500%	01/11/2047	1,528,528	0.15
5,543,019	· · · · · · · ·	USD	4.000%	01/01/2048	4,732,609	0.47
476,720	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	417,645	0.04
2,396,256	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	444,741	0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·	LIOD	4.5000/	04/07/0040	007.054	0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/07/2048 01/09/2048	267,951 431,915	0.03 0.04
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	2,962,333	0.30
	. ,	USD	4.000%	01/01/2049	1,338,743	0.13
431,040	. ,	USD	4.500%	01/01/2049	377,006	0.04
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2049	346,225	0.04
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2050	388,405	0.04
408,422	. ,	USD USD	4.500%	01/01/2050	358,280	0.04
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500% 2.500%	01/01/2050 01/06/2050	26,941 1,669,372	0.00 0.17
328,870	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2050	285,586	0.03
141,139	Federal National Mortgage Association (FNMA)	USD	2.500%	01/02/2051	107,291	0.01
289,961	Federal National Mortgage Association (FNMA)	USD	2.500%	01/03/2051	220,172	0.02
4,925,963	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	3,716,279	0.37
362,753	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	275,131	0.03
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2051	1,088,434	0.11
848,867 659,429	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.500%	01/11/2051 01/11/2051	643,581 499,956	0.06 0.05
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2051	697,232	0.07
	Federal National Mortgage Association (FNMA)	USD	2.000%	01/03/2052	3,236,029	0.32
	. ,	USD	4.500%	01/04/2052	3,616,081	0.36
5,393,567	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2052	4,937,893	0.49
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	3,373,755	0.34
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	3,174,339	0.32
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	6.000%	01/12/2052	4,059,746	0.41
3,452,628	Federal National Mortgage Association (FNMA)	USD USD	5.500% 5.500%	01/04/2053 01/04/2053	846,957 3,139,093	0.09 0.31
923,514	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2053	864,016	0.09
902,299	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2053	841,054	0.08
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2053	857,275	0.09
4,728,417	Federal National Mortgage Association (FNMA)	USD	6.500%	01/09/2053	4,457,108	0.45
2,000,000	Federal National Mortgage Association (FNMA) TBA	USD	2.000%	01/06/2054	1,420,389	0.14
	Federal National Mortgage Association (FNMA) TBA	USD	4.000%	01/06/2054	4,179,581	0.42
20,000,000	. ,	USD	5.000%	01/06/2054	17,724,672	1.77 2.98
33,000,000	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	5.500% 6.000%	01/06/2054 15/06/2054	29,899,223 7,376,534	0.74
4,000,000	. ,	USD	3.500%	01/07/2054	3,227,647	0.32
643,835	Government National Mortgage Association (GNMA)	USD	0.820%	20/02/2040	48,359	0.01
2,450	Government National Mortgage Association (GNMA)	USD	4.000%	20/02/2041	2,126	0.00
3,908	. ,	USD	4.000%	20/11/2041	3,386	0.00
654	0 0 , ,	USD	4.000%	20/01/2042	567	0.00
2,084 1,315	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 4.000%	20/04/2042 20/10/2042	1,804 1,138	0.00 0.00
315,923	Government National Mortgage Association (GNMA)	USD	0.666%	16/07/2043	24,424	0.00
470,923	Government National Mortgage Association (GNMA)	USD	0.615%	20/08/2043	36,925	0.00
19,770	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2043	17,082	0.00
769,293	Government National Mortgage Association (GNMA)	USD	0.670%	20/10/2043	27,424	0.00
1,851	Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2044	1,598	0.00
2,289	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2044	1,976	0.00
50,657	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 0.170%	20/06/2044	43,731 49,204	0.01 0.01
779,859 159,112	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2044 20/11/2044	137,158	0.01
570,241	Government National Mortgage Association (GNMA)	USD	4.000%	20/01/2045	491,560	0.05
20,447	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/05/2045	17,626	0.00
928,866	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2045	799,634	0.08
333,123	Government National Mortgage Association (GNMA)	USD	0.820%	20/08/2045	29,715	0.00
162,767	. ,	USD	4.500%	16/09/2045	26,979	0.00
139,571 20,443	Government National Mortgage Association (GNMA)	USD	0.820%	20/09/2045	12,424	0.00
166,468	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 0.820%	20/10/2045 20/11/2045	17,598 14,040	0.00 0.00
181,419	Government National Mortgage Association (GNMA)	USD	0.770%	20/01/2046	15,515	0.00
337,346	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2046	62,832	0.01
347,996	Government National Mortgage Association (GNMA)	USD	0.230%	20/07/2047	24,062	0.00
78,808	Government National Mortgage Association (GNMA)	USD	4.500%	20/02/2048	69,798	0.01
29,833		USD	4.500%	20/03/2048	26,413	0.00
96,459	Government National Mortgage Association (GNMA)	USD	4.500%	20/04/2048	85,264	0.01
419,461	Government National Mortgage Association (GNMA)	USD	0.770%	20/05/2048	37,353	0.00
547,559 934,456	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 4.000%	20/05/2048 20/06/2048	483,693 800,148	0.05 0.08
128,349	Government National Mortgage Association (GNMA)	USD	4.500%	20/06/2048	113,305	0.08
865,438	. ,	USD	4.000%	20/07/2048	740,709	0.07

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	•	HCD	4.5000/	20/07/2040	111 501	0.01
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 4.500%	20/07/2048 20/08/2048	114,564 177,339	0.01 0.02
	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2048	411,689	0.02
	Government National Mortgage Association (GNMA)	USD	0.765%	20/09/2048	130,824	0.01
706,340	Government National Mortgage Association (GNMA)	USD	0.765%	20/09/2048	63,050	0.01
875,929	Government National Mortgage Association (GNMA)	USD	4.000%	20/09/2048	749,514	0.08
2,553,298	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2048	2,252,551	0.23
297,349	Government National Mortgage Association (GNMA)	USD	5.000%	20/09/2048	269,034	0.03
138,084	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2048	121,740	0.01
	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	611,647	0.06
1,880,396 2,580,953	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.000% 4.500%	20/11/2048 20/12/2048	1,701,334 2,272,496	0.17 0.23
855,196	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	774,564	0.23
457,935	Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	37,085	0.00
4,130,452	- · · · · · · · · · · · · · · · · · · ·	USD	4.500%	20/01/2049	3,631,665	0.36
1,275,628	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	1,153,545	0.12
424,570	Government National Mortgage Association (GNMA)	USD	4.500%	20/02/2049	373,707	0.04
157,670	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	138,827	0.01
538,723	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	487,012	0.05
273,094	Government National Mortgage Association (GNMA)	USD	0.670%	20/06/2049	21,914	0.00
1,216,854	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	975,108	0.10
2,070,705 3,927,682	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.500% 3.500%	20/10/2049 20/12/2049	329,579 678,357	0.03 0.07
6,728,729	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	1,257,220	0.13
135,759	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	119,534	0.01
5,543,392	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2050	4,429,110	0.44
1,783,901	Government National Mortgage Association (GNMA)	USD	0.620%	20/04/2050	162,453	0.02
2,567,813	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	480,186	0.05
6,616,247	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	866,196	0.09
869,079	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	660,304	0.07
1,084,100	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	823,672	0.08
792,003	Government National Mortgage Association (GNMA)	USD	3.000%	20/11/2051	629,783	0.06
	Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/12/2051 20/12/2051	668,046	0.07 0.05
9,410,827	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2052	472,116 8,172,532	0.05
	Government National Mortgage Association (GNMA) TBA	USD	6.000%	15/06/2054	45,427,825	4.53
1,000,000	Government National Mortgage Association (GNMA) TBA	USD	6.500%	15/06/2054	934,430	0.09
1,000,000	Government National Mortgage Association (GNMA) TBA	USD	7.000%	15/06/2054	939,127	0.09
8,000,000	Government National Mortgage Association (GNMA) TBA	USD	2.000%	20/06/2054	5,901,227	0.59
8,000,000	Government National Mortgage Association (GNMA) TBA	USD	2.500%	20/06/2054	6,138,151	0.61
4,000,000	Government National Mortgage Association (GNMA) TBA	USD	3.500%	20/06/2054	3,287,022	0.33
16,000,000	Government National Mortgage Association (GNMA) TBA	USD -	5.500%	20/06/2054	14,617,354 293,860,856	29.31
	S ASSET BACKED OBLIGATIONS					
(cost EUR 303,28	· ,				293,860,856	29.31
Bermuda	Asset Backed Obligations – 29.14%					
	Symphony CLO 42 Ltd. 2024-42A Class D <sup>(a)</sup>	USD	8.807%	17/04/2037	854,761	0.08
<b>Brunei</b> 6,000,000	OHA Credit Funding 14 Ltd. 2023-14A Class A <sup>(a)</sup>	USD	7.075%	20/04/2036	5,558,792	0.55
Cayman Islands						
2,000,000	Bain Capital Credit CLO Ltd. 2021-1A Class A <sup>(a)</sup>	USD	6.649%	18/04/2034	1,843,975	0.18
5,075,000	Bain Capital Credit CLO Ltd. 2024-3A Class A1 <sup>(a)</sup>	USD	1.000%	16/07/2037	4,675,424	0.47
	Flatiron CLO 20 Ltd. 2020-1A Class AR <sup>(a)</sup>	USD	6.661%	20/05/2036	4,996,995	0.50
.,	ICG US CLO Ltd. 2017-1A Class ARR <sup>(a)</sup>	USD	6.756%	28/07/2034	5,996,912	0.60
	ICG US CLO Ltd. 2017-1A Class DRR <sup>(a)</sup>	USD	9.136%	28/07/2034	3,908,605	0.39
	Invesco CLO Ltd. 2021-2A Class A <sup>(a)</sup> Marble Point CLO XVII Ltd. 2020-1A Class A <sup>(a)</sup>	USD USD	6.710% 6.886%	15/07/2034 20/04/2033	10,224,826 5,714,290	1.02 0.57
	MF1 Ltd. 2021-FL6 Class A <sup>(a)</sup>	USD	6.533%	16/07/2036	2,307,163	0.37
, , , , , ,	MP CLO VIII Ltd. 2015-2A Class ARR <sup>(a)</sup>	USD	6.786%	28/04/2034	6,449,692	0.64
	Ocean Trails CLO XI 2021-11A Class D <sup>(a)</sup>	USD	9.286%	20/07/2034	2,666,559	0.27
	OZLM XVII Ltd. 2017-17A Class A1RR <sup>(a)</sup>	USD	6.475%	20/07/2030	5,069,265	0.50
	Park Blue CLO Ltd. 2024-5A Class A1 <sup>(a)</sup>	USD	1.000%	25/07/2037	4,007,527	0.40
	Venture 49 CLO Ltd. 2024-49A Class C1 <sup>(a)</sup>	USD	7.978%	20/04/2037	1,777,427	0.18
	Voya CLO 2024-1 Ltd. 2024-1A Class B <sup>(a)</sup>	USD	7.326%	15/04/2037	1,116,414	0.11
2,075,000	Voya CLO 2024-1 Ltd. 2024-1A Class D <sup>(a)</sup>	USD -	8.976%	15/04/2037	1,920,464	0.19
					62,675,538	6.25

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% o Shareholders Equit
-	Asset Backed Obligations – (Continued)					
3.000.000	Blackrock European CLO III Designated Activity Co. 3X Class AR	EUR	4.775%	19/07/2035	2,972,961	0.30
	Bruegel 2021 DAC 2021-1X Class A	EUR	4.622%	22/05/2031	2,370,289	0.23
2,000,000	CVC Cordatus Loan Fund XXII DAC 22X Class A	EUR	4.880%	15/12/2034	1,987,130	0.2
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.303%	15/10/2031	2,694,595	0.2
	Harvest CLO XXII DAC 22X Class AR	EUR	4.756%	15/01/2032	1,992,509	0.2
	Henley CLO I DAC 1X Class AR	EUR EUR	4.906%	25/07/2034 15/04/2034	8,968,410	0.8 0.4
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A Palmer Square European CLO 2022-1X DAC Class A	EUR	4.995% 4.867%	21/01/2035	4,882,164 8,739,914	0.4
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	6,296,951	0.6
	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	2,996,673	0.3
8,900,000	RRE 7 Loan Management DAC 7X Class A1	EUR	4.926%	15/01/2036	8,892,595	0.8
					52,794,191	5.2
Jersey	(2)					
	AGL CLO 29 Ltd. 2024-29A Class A1 <sup>(a)</sup>	USD	6.903%	21/04/2037	6,735,638	0.6
	Bain Capital CLO Ltd. 2024-1A Class B <sup>(a)</sup> Bain Capital Credit CLO Ltd. 2023-1A Class AN <sup>(a)</sup>	USD USD	7.325% 7.158%	16/04/2037 16/04/2036	2,242,294	0.2 0.6
	Bain Capital Credit CLO Ltd. 2023-3A Class Al <sup>(a)</sup>	USD	7.119%	24/07/2036	6,940,602 10,188,168	1.0
	CarVal CLO IX-C Ltd. 2024-1A Class A <sup>(a)</sup>	USD	7.119%	20/04/2037	4,101,620	0.4
	CarVal CLO IX-C Ltd. 2024-1A Glass B <sup>(a)</sup>	USD	7.425%	20/04/2037	2,315,961	0.4
	CQS US CLO Ltd. 2023-3A Class B <sup>(a)</sup>	USD	7.974%	25/01/2037	4,099,734	0.4
11,500,000	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A(a)	USD	6.821%	20/04/2037	10,637,284	1.0
	Golub Capital Partners CLO Ltd. 2024-74A Class B <sup>(a)</sup>	USD	7.182%	25/07/2037	2,074,624	0.2
	Halseypoint CLO 7 Ltd. 2023-7A Class A <sup>(a)</sup>	USD	7.509%	20/07/2036	5,883,695	0.5
	Invesco US CLO Ltd. 2023-3A Class A <sup>(a)</sup>	USD	7.129%	15/07/2036	5,744,843	0.5
	Pikes Peak CLO 12 Ltd. 2023-12A Class A <sup>(a)</sup>	USD	7.425%	20/04/2036	7,978,838	0.8
3,075,000	Silver Point CLO 1 Ltd. 2022-1A Class A1 <sup>(a)</sup>	USD -	7.775%	20/01/2036	3,597,890	0.3
l					72,541,191	7.2
Luxembourg 700,000	Compartment VCL 40	EUR	4.967%	21/08/2029	702,626	0.0
United Kingdom						
	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	5,092,026	0.5
	Finsbury Square 2021-2X Class A	GBP	6.029%	16/12/2071	1,267,118	0.1
560,000	Pavillion Mortgages PLC 2021-1 Class B	GBP -	6.027%	25/08/2064	679,600	0.0
United States					7,038,744	0.7
	Alternative Loan Trust 2005-24 Class 1A1	USD	6.399%	20/07/2035	21,512	0.0
	Banc of America Funding 2007-D Trust Class 1A5	USD	5.995%	20/06/2047	151,410	0.0
1,775,000	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	1,536,488	0.1
2,275,000	Bank 2018-BNK12 Class A4	USD	4.255%	15/05/2061	2,001,522	0.2
	Bank 2018-BNK13 Class A5	USD	4.217%	15/08/2061	2,921,187	0.2
	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061	1,848,638	0.1
	BBCMS 2018-TALL Mortgage Trust 2018-TALL A <sup>(a)</sup> BBCMS 2018-TALL Mortgage Trust 2018-TALL B <sup>(a)</sup>	USD USD	6.236% 6.489%	15/03/2037 15/03/2037	1,994,647 1,382,307	0.2 0.1
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C <sup>(a)</sup>	USD	6.639%	15/03/2037	995,991	0.1
	BBCMS Mortgage Trust 2018-C2 Class A5	USD	4.314%	15/12/2051	2,929,433	0.2
	Braemar Hotels & Resorts Trust 2018-Prime Class B <sup>(a)</sup>	USD	6.543%	15/06/2035	2,556,076	0.2
	BX Trust 2022-CLS Class A <sup>(a)</sup>	USD	5.760%	13/10/2027	5,043,181	0.5
1,450,000	Citigroup Commercial Mortgage Trust 2015-P1 Class AS	USD	4.033%	15/09/2048	1,298,025	0.1
1,500,000		USD	3.000%	15/09/2050	1,017,904	0.1
	Citigroup Mortgage Loan Trust, Inc. 2005-HE4 Class M2	USD	6.114%	25/10/2035	166,481	0.0
	COLT Mortgage Loan Trust 2024-INV1 Class A1 <sup>(a)</sup>	USD	5.903%	25/12/2068	2,630,482	0.2
	COLT Mortgage Loan Trust 2024-INV1 Class A2 <sup>(a)</sup>	USD	6.328%	25/12/2068	572,598	0.0
	COMM Mortgage Trust 2016-DC2 Class B Connecticut Avenue Securities Trust 2024-R01 Class 1B1 <sup>(a)</sup>	USD USD	4.814%	10/02/2049	3,034,165	0.3
750,000	(-)	USD	8.024% 7.124%	25/01/2044 25/01/2044	1,074,089 696,614	0.1 0.0
2,275,000	4.3	USD	7.124%	25/02/2044	2,113,037	0.2
	Connecticut Avenue Securities Trust 2024-R03 Class 2B1 <sup>(a)</sup>	USD	8.130%	25/03/2044	627,371	0.0
825,000	4.3	USD	7.274%	25/03/2044	764,820	0.0
1,525,000	Connecticut Avenue Securities Trust 2024-R04 Class 1B1 <sup>(a)</sup>	USD	7.524%	25/05/2044	1,409,276	0.1
	Connecticut Avenue Securities Trust 2024-R04 Class 1M2 <sup>(a)</sup>	USD	6.974%	25/05/2044	739,292	0.0
	Countrywide Home Equity Loan Trust 2006-HW Class 2A1A	USD	5.581%	15/11/2036	15,262	0.0
	Credit Suisse First Boston Mortgage Securities Corp. 2005-8 Class 9A9	USD	6.089%	25/09/2035	31,625	0.0
	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	2,461,889	0.2
49,049		USD	5.971%	25/11/2045	41,915	0.0
0.005.005		USD	3.430%	10/08/2050	/ //u 311	0.2
3,225,000 1,722,225	* *	USD	5.985%	25/06/2036	2,749,311 388,943	0.0

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Non-Agencies /	Asset Backed Obligations – (Continued)					
United States – (0	,					
	HarborView Mortgage Loan Trust 2006-6 Class 3A1A	USD	4.543%	19/08/2036	82,201	0.01
	Home Equity Loan Trust 2007-FRE1 Class 2AV3	USD	5.669%	25/04/2037	470,307	0.05
	IndyMac INDX Mortgage Loan Trust 2007-AR5 Class 2A1	USD USD	3.502%	25/05/2037	752,104	0.08
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	03D	3.460%	15/08/2049	1,999,318	0.20
3,030,000	Class A <sup>(a)</sup>	USD	2.949%	06/09/2038	2,632,332	0.26
1.003.979	JP Morgan Mortgage Trust 2023-HE3 Class A1 <sup>(a)</sup>	USD	6.920%	25/05/2054	934,119	0.09
	JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5	USD	3.454%	15/09/2050	1,614,162	0.16
	LCCM 2017-LC26 Class A4 <sup>(a)</sup>	USD	3.551%	12/07/2050	2,554,507	0.25
	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.878%	15/05/2049	1,427,591	0.14
3,125,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	2,601,666	0.26
2,600,000	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	2,279,829	0.23
359,819	Morgan Stanley Mortgage Loan Trust 2007-15AR Class 2A1	USD	3.370%	25/11/2037	226,707	0.02
	Navient Student Loan Trust 2017-2A Class A <sup>(a)</sup>	USD	6.488%	27/12/2066	4,180,355	0.42
	OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	5.928%	25/11/2063	3,190,823	0.32
	OBX 2024-NQM1 Trust Class A1 <sup>(a)</sup>	USD	6.253%	25/11/2063	175,130	0.02
	PHEAA Student Loan Trust 2016-1A Class A <sup>(a)</sup>	USD	6.588%	25/09/2065	1,144,578	0.11
	RALI Series 2006-QO10 Trust Class A1	USD	5.599%	25/01/2037	1,843,622	0.18
	RALI Series 2006-QS8 Trust Class A4	USD	5.889%	25/08/2036	70,473	0.01
	SLM Student Loan Trust 2003-1 Class A5A <sup>(a)</sup>	USD	5.725%	15/12/2032	770,319	0.08
	Structured Asset Mortgage Investments II Trust 2007-AR6 Class A1 WaMu Mortgage Pass-Through Certificates Series 2006-AR16 Trust	USD	6.615%	25/08/2047	269,318	0.03
	Class 3A1	USD	4.064%	25/12/2036	191,641	0.02
2,021,891	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-8 Trust Class A5	USD	4.144%	25/10/2036	673,292	0.07
4 381 000	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	3,778,275	0.07
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5  Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD	3.418%	15/09/2050	3,328,139	0.33
	Wells Fargo Commercial Mortgage Trust 2017-C39 Class A3 Wells Fargo Commercial Mortgage Trust 2017-C39 Class B	USD	4.025%	15/09/2050	580,623	0.06
	Wells Fargo Commercial Mortgage Trust 2017-C41 Class A4	USD	3.472%	15/11/2050	1,289,090	0.13
	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class A4	USD	3.631%	15/01/2060	1,575,259	0.16
	Wells Fargo Commercial Mortgage Trust 2018-C45 Class A4	USD	4.184%	15/06/2051	3,241,674	0.32
	Wells Fargo Commercial Mortgage Trust 2018-C48 Class D <sup>(a)</sup>	USD	3.000%	15/01/2052	925,483	0.09
					90,018,428	8.98
TOTAL NON-AGI	ENCIES ASSET BACKED OBLIGATIONS 65,220)				292,184,271	29.14
	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				649 796 002	64.74
(cost EUR 655,18	<u> </u>				648,786,002	64.71
(cost EUR 1,153,	OF INVESTMENTS EXCLUDING DERIVATIVES 932,606)				1,105,123,128	110.23
	rd Mortgage Backed Securities – (5.71%)					
,	Federal National Mortgage Association (FNMA) TBA	USD	2.500%	01/06/2054	(2,973,616)	(0.30)
,	Federal National Mortgage Association (FNMA) TBA	USD	3.000%	20/06/2054	(2,387,418)	(0.24)
	Federal National Mortgage Association (FNMA) TBA	USD	4.000%	15/07/2054	(4,180,838)	(0.42)
	Federal National Mortgage Association (FNMA) TBA	USD	4.000%	20/06/2054	(1,692,678)	(0.17)
	Federal National Mortgage Association (FNMA) TBA	USD	4.000%	01/06/2054	(7,523,245)	(0.75)
,	Federal National Mortgage Association (FNMA) TBA	USD	4.500%		(23,290,749)	(2.32)
	Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD	6.500% 4.500%	20/06/2054	(3,743,185) (7,835,393)	(0.37)
,	Government National Mortgage Association (GNMA) TBA  Government National Mortgage Association (GNMA) TBA	USD	5.000%	15/06/2054	(3,574,550)	(0.78) (0.36)
(4,000,000)	Government National Worldage Association (GNWA) TDA	03D	3.000 /6	13/00/2034		
TOTAL COVERE	D FORWARD MORTGAGE BACKED SECURITIES				(57,201,672)	(5.71)
(cost EUR (57,82					(57,201,672)	(5.71)
Futures Contra	cts – (0.22%)			Commitment	Unrealised	% of
Number of Contracts So	ecurity Description			Market Value EUR	Gain EUR	Shareholders'
	UR erman Federal Republic Bonds 10YR Futures 06/06/2024		Short	(8,800,560)	113,560	0.01
, ,	erman Federal Republic Bonds 5Y Futures 06/09/2024		Long	38,434,860	29,970	0.00
	· · · · · · · · · · · · · · · · · · ·			, , - 30		
				29,634,300	143,530	0.01

Futures Con	tracts – (Continued)				
Number of Contracts	Security Description		Commitment Market Value EUR	Unrealised Gain EUR	% o Shareholders Equit
	USD				
74	US Treasury Notes 10YR Futures 19/09/2024	Long	7,413,999	57,561	0.0
UNREALISED	GAIN ON FUTURES CONTRACTS			201,091	0.0
			Commitment	Unrealised	% c
Number of Contracts	Security Description		Market Value EUR	Loss EUR	Shareholders Equit
	AUD				
245	Australian Treasury Bonds 10YR Futures 17/06/2024	Long	16,947,112	(491,991)	(0.05
	CAD				
46	Canadian Government Bond 10YR Futures 18/09/2024	Long	3,697,096	(6,458)	(0.00
	EUR				
	Euro BTP Italian Government Bond Futures 06/06/2024	Long	13,318,620	(60,320)	(0.01
163	Euro OAT Futures 06/06/2024	Long	20,339,140	(460,330)	(0.05
(64)	German Federal Republic Bonds 2YR Futures 06/09/2024	Short	(6,735,680)	(3,650)	(0.00
45	German Federal Republic Bonds 30YR Futures 06/06/2024	Long	5,691,600	(254,320)	(0.02
41	Short Euro Italian Government Bond Futures 06/06/2024	Long	4,313,610	(19,890)	(0.00
			36,927,290	(798,510)	(0.08
	GBP				
45	UK Long Gilt Bond Futures 26/09/2024	Long	5,088,266	(52,293)	(0.00
	JPY				
27	Japan Government Bonds 10YR Futures 13/06/2024	Long	22,698,039	(315,926)	(0.03
	USD				
	US Treasury Long Bond Futures 19/09/2024	Long	23,329,917	(139,473)	(0.01
	US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024	Short	(301,976,751) 305,326,944	(179,442) (26,608)	(0.02
	US Treasury Ultra Long Bond Futures 19/09/2024	Long Long	39,765,370	(388,615)	(0.00
	US Treasury Ultra Long Notes 10YR Futures 19/09/2024	Long	18,476,845	(42,364)	(0.01
		_	84,922,325	(776,502)	(0.08
INDEALISED	LOSS ON FUTURES CONTRACTS			(2,441,680)	(0.24

Forward Currency Contracts - 0.60%

	Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold	Date	EUR	Equity
GBP	75,589,192	USD	94,870,345	03/06/2024	1,437,664	0.17
HUF	4,486,465,352	USD	12,189,141	03/06/2024	312,293	0.03
USD	2,262,929	BRL	11,707,586	03/06/2024	25,346	0.00
NZD	82,755,544	USD	49,721,265	04/06/2024	1,136,727	0.11
USD	10,208,972	BRL	52,457,787	04/06/2024	177,553	0.02
GBP	6,335,021	USD	8,008,320	05/06/2024	67,736	0.01
COP	7,136,751,073	USD	1,831,077	06/06/2024	19,723	0.00
GBP	11,129,816	USD	14,140,432	06/06/2024	53,887	0.01
EUR	2,629,279	USD	2,840,686	07/06/2024	15,891	0.00
GBP	9,082,665	USD	11,411,294	07/06/2024	161,998	0.02
HUF	432,314,490	USD	1,198,650	07/06/2024	7,753	0.00
NZD	4,767,239	USD	2,899,955	07/06/2024	32,737	0.00
NZD	10,401,250	USD	6,258,432	10/06/2024	134,652	0.01
COP	4,458,213,282	USD	1,136,430	11/06/2024	18,228	0.00
USD	11,629,563	IDR	185,711,295,493	12/06/2024	179,490	0.02
USD	13,498,671	KRW	17,896,943,020	12/06/2024	489,749	0.05
USD	810,478	PEN	3,002,820	12/06/2024	8,726	0.00
NZD	24,611,090	USD	14,888,906	13/06/2024	244,689	0.03
EUR	62,828,618	USD	68,053,813	14/06/2024	238,300	0.02
COP	12,854,984,762	USD	3,311,297	17/06/2024	17,501	0.00
GBP	10,377,621	USD	13,035,954	17/06/2024	187,615	0.02
USD	1,689,023	COP	6,502,000,668	17/06/2024	4,190	0.00
AUD	74,011,072	USD	48,622,954	20/06/2024	672,518	0.08
COP	16,914,618,319	USD	4,261,866	20/06/2024	108,268	0.00
CZK	51,541,491	EUR	2,065,000	20/06/2024	18,578	0.00
CZK	232,877,694	USD	10,060,262	20/06/2024	164,085	0.01
EUR	2,599,000	CAD	3,852,048	20/06/2024	560	0.00
EUR	11,766,800	CHF	11,489,328	20/06/2024	35,421	0.00
EUR	5,183,158	JPY	845,786,725	20/06/2024	207,635	0.02

Forward Currency Contracts – (Continued)

EUR         55,200,003         USD         59,708,368         200902024           GBP         37,8671         EUR         4,387,258         200902024           GBP         45,624,453         USD         57,788,212         200902024           HUF         1,966,073,471         USD         5,510,000         200902024           NCK         220,724,545         USD         15,108,654         200902024           NCD         116,225,479         AUD         14,983,3,75         200902024           NZD         15,402,577         USD         9,300,536         200902024           NZD         15,402,578         USD         19,844,294         200902024           NZD         15,402,588         USD         11,449,491         200902024           SEK         12,988,589         USD         11,449,491         200902024           USD         55,252,895         CAD         79,267,860         200902024           USD         25,283,895         CAD         79,267,860         200902024           USD         22,488,823         ONH         20,368,261         20,089,2024           USD         22,711,000         NR         1,807,473,474         200902024           USD	350,854 17,955 392,892 60,621 15,086 468,328 28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525 55,017	0.05 0.000 0.030 0.01 0.01 0.01 0.04 0.000 0.02 0.000 0.01 0.05 0.030 0.000 0.01 0.003
GBP 45.828.453 USD 57.788.212 20062024 HUF 1.988.075.471 USD 5.510.000 20062024 LIS 5.61.22.858 USD 15.108.654 20062024 LIS 5.61.22.858 USD 15.108.654 20062024 LIS 5.61.22.859 USD 20.52.4613 20062024 NZD 15.20.257 USD 9.30.0386 20062024 NZD 15.20.257 USD 9.30.0386 20062024 PLN 42.605.808 USD 10.844.294 20062024 PLN 42.605.808 USD 11.404.901 20062024 SEK 120.988.653 USD 11.404.901 20062024 SIS 120.505.808 USD 11.061.937 20062024 USD 5.62.258.205 CAD 79.257.860 20062024 USD 5.62.258.285 CAD 79.257.860 20062024 USD 5.62.258.285 CAD 79.257.860 20062024 USD 14.958.969 USD 12.057.86660 20062024 USD 28.468.823 CMH 20.32.851 20062024 USD 28.468.823 CMH 20.32.851 20062024 USD 22.711.000 INR 1.880.754.314 20062024 USD 20.455.683 KWW 27.785.582.81 20062024 USD 20.455.683 KWW 27.785.582.81 20062024 USD 11.724.381 TMB 60.887.181 20062024 USD 17.243.81 TMB 60.887.181 20062024 USD 17.243.81 TMB 60.887.181 20062024 USD 17.243.81 TMB 60.887.181 20062024 USD 17.243.83 USD 13.856.939 USD 13.854.258 2281 20062024 USD 17.243.83 USD 13.856.939 USD 13.858.939 2280.6002024 USD 17.243.83 USD 13.858.939 2280.6002024 USD 18.858.858.858.858.858.858.858.858.858.8	392,892 60,621 15,086 468,328 28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.03 0.01 0.01 0.04 0.00 0.02 0.00 0.00 0.00 0.00 0.00
HUF	60,621 15,086 468,328 28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.01 0.01 0.04 0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.00 0.00
ILS	15,086 468,328 28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.01 0.04 0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.00 0.00 0.00
NOK 220.172.945 USD 16.252.479 AUD 14.955.375 200662024 PLN 42.666.808 USD 18.44.294 200662024 USD 18.450.267 USD 9.300.538 200662024 USD 18.44.294 200662024 USD 18.45.206 USD 18.44.294 200662024 USD 18.506 USD 18.44.294 200662024 USD 14.968.506 USD 14.968.506 USD 11.061.337 200662024 USD 15.52.28.205 CAD 72.257.800 200662024 USD 15.52.28.205 CAD 72.257.800 200662024 USD 20.566.2024 USD 20.566.2	468,328 28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.04 0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.01 0.01
NZD 16.225.479 AUD 14.935.375 20062024 PLN 42.605.808 USD 10.844.294 20062024 PLN 42.605.808 USD 10.844.294 20062024 SGD 11.985.809 USD 11.081.337 20062024 SGD 13.985.809 USD 11.081.337 20062024 SGD 36.225.805 CAD 79.237.800 20062024 USD 36.225.805 CAD 79.237.800 20062024 USD 30.666.137 CHF 27.008.600 20062024 USD 28.468.823 CNH 20.838.51 20.006.2024 USD 22.411.000 INR 20.83.555.674 20062024 USD 32.772.790 JPV 4.955.112.396 20062024 USD 32.772.790 JPV 4.955.112.396 20062024 USD 11.874.792 SGD 15.773.239 20062024 USD 11.874.792 SGD 15.773.239 20062024 USD 11.874.792 SGD 15.773.239 20062024 USD 11.874.792 INB 60.887.181 20062024 USD 11.874.792 INB 60.887.181 20062024 USD 11.874.792 SGD 15.773.239 20062024 USD 12.784.81 THB 60.887.181 20062024 USD 12.784.881 USD 11.384.503 21.0662024 USD 12.784.881 USD 11.884.7829 CD662024 USD 12.784.881 USD 11.884.7829 CD662024 USD 12.784.881 USD 11.784.381 USD 11.884.7829 20062024 USD 12.784.881 USD 11.884.7829 CD662024 USD 12.784.881 USD 11.884.7829 20062024 USD 12.784.881 USD 11.884.7829 20062024 USD 12.784.881 USD 11.384.503 21.0662024 USD 12.784.881 USD 10.399.950 21.0662024 USD 13.560.000 NZD 14.894.7259 21.0662024 USD 13.560.000 NZD 14.894.7259 21.0662024 USD 13.560.000 NZD 14.894.7259 21.0662024 USD 13.560.000 NZD 14.896.538 20.2662024 USD 13.560.000 NZD 14.896.538 20.2662024 USD 13.560.000 NZD 14.896.538 20.2662024 USD 15.785.8879 AUD 45.933.782 25.0662024 USD 16.785.8879 AUD 45.933.782 25.0662	28,932 179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.00 0.02 0.00 0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.01 0.01
NZD 15.420.257 USD 9.300.538 200652024   PN 426.65.808 USD 10.844.294 200652024   SEK 120.989.683 USD 11.404.901 200852024   SEK 120.989.683 USD 11.404.901 200852024   SEK 120.989.683 USD 11.061.337 200852024   SEG 14.985.808 USD 11.061.337 200852024   USD 56.252.895 CAD 79.257.860 200652024   USD 30.666.137 CHF 27.008.660 200652024   USD 24.668.23 CNH 204.33.851 200652024   USD 24.668.23 CNH 204.33.851 200652024   USD 22.711.000 INR 1.890.754.314 200652024   USD 20.445.063 KRW 27.768.549.281 200652024   USD 20.445.063 KRW 27.768.549.281 200652024   USD 20.445.063 KRW 27.768.549.281 200652024   USD 11.874.792 GGD 15.773.299 200652024   USD 11.874.792 GGD 15.773.299 200652024   USD 11.874.981 THB 60.887.181 200652024   USD 1.809.802.64 USD 11.844.603 21.00652024   USD 1.724.361 THB 60.887.181 200652024   USD 1.724.361 THB 60.887.181 200652024   USD 1.724.361 USD 11.846.603 21.1062024   USD 1.724.361 USD 11.846.603 21.1062024   USD 1.809.802.69 USD 11.879.802.69 USD 11.887.268   USD 1.809.802.69 USD 11.879.802.69 USD 11.880.605 21.1062024   USD 1.724.361 USD 11.390.605 21.1062024   USD 1.724.361 USD 11.390.605 21.1062024   USD 1.724.361 USD 11.390.605 21.1062024   USD 1.809.802.69 USD 11.897.268   USD 1.809.802.69 USD 11.897.268   USD 1.809.802.69 USD 11.897.268   USD 1.809.802.69 USD 11.897.268   USD 1.809.802.69 USD 11.897.269   USD 1.809.802.69 USD 11.897.269   USD 1.809.802.69 USD 11.897.269   USD 1.809.802.69 USD 11.897.802.69   USD 1.809.802.69 USD 1.809.802.69   USD 1.809.802.69 US	179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.02 0.00 0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.01 0.01
PLN	12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.00 0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.00 0.11
SEK 120,989,663 USD 11,1404,901 2006,2024 TRY 74,774,932 USD 21,050 11,061,337 2006,2024 USD 58,252,895 CAD 79,257,860 20,068,0224 USD 30,666,137 CHF 27,008,660 20,068,0224 USD 19,896,969 ILS 53,355,674 20,068,0224 USD 24,468,823 CNH 20,323,851 20,068,0224 USD 32,772,790 INR 1,890,754,314 20,068,0224 USD 32,772,790 INR 1,890,754,314 20,068,0224 USD 22,711,000 INR 1,890,754,314 20,068,0224 USD 22,711,000 INR 1,890,754,314 20,068,0224 USD 22,711,000 INR 1,890,754,314 20,068,0224 USD 20,445,063 KRW 27,768,549,281 20,068,0224 USD 11,874,792 SGD 15,773,239 20,068,0224 USD 11,874,792 SGD 15,773,239 20,068,0224 USD 11,874,792 USD 11,884,503 21,068,0224 USD 17,24,361 THB 6,887,181 20,068,0224 USD 17,24,361 THB 6,887,881 20,068,0224 USD 18,982,029 USD 18,847,258 21,068,0224 USD 19,362,708 USD 11,827,027 24,068,0224 USD 19,362,708 USD 11,827,027 24,068,0224 USD 19,362,708 USD 11,827,027 24,068,0224 USD 11,570,000 NZD 11,686,583 25,066,0224 USD 11,570,000 NZD 11,686,583 25,066,0224 USD 11,570,000 NZD 11,686,000 NZD 11,686	100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.00 0.11
SGD	28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.00 0.00 0.01 0.05 0.03 0.00 0.00 0.11
TRY	50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,480 201,525	0.01 0.05 0.03 0.00 0.00 0.11
USD	618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.05 0.03 0.00 0.00 0.11 0.03
USD 28,468,823 CMH 20,4323,851 20,006,7024 USD 14,365,699 ILS 55,555,674 20,006,7024 USD 22,711,000 INR 1,890,754,314 20,006,7024 USD 32,772,790 JPY 4,953,112,396 20,006,7024 USD 20,445,063 KRW 27,768,549,281 20,006,7024 USD 11,874,792 SGD 15,773,239 20,006,7024 USD 11,874,792 SGD 15,773,239 20,006,7024 USD 11,874,792 SGD 15,773,239 20,006,7024 USD 17,243,861 THB 60,887,181 20,006,7024 USD 17,243,861 THB 60,887,181 20,006,7024 USD 17,394,396,700 USD 13,384,503 21,006,7024 USD 13,395,000 USD 13,847,258 21,006,7024 USD 19,362,708 USD 13,395,905 21,006,7024 USD 19,362,708 USD 11,827,007 24,006,7024 USD 13,560,000 NZD 14,686,538 22,506,7024 USD 13,560,000 NZD 14,686,538 22,506,7024 USD 13,560,000 NZD 14,828,244 25,006,7024 USD 13,560,000 NZD 14,828,244 25,006,7024 USD 13,560,000 NZD 13,395,894 25,006,7024 USD 13,560,800 NZD 13,395,894 25,006,7024 USD 14,141,101 USD 1,819,394 25,006,7024 USD 14,142,817 25,006,7024 USD 15,286,879 AUD 14,893,3782 25,006,7024 USD 15,286,879 AUD 48,893,782 25,006,7024 USD 12,144,2817 SGD 28,380,211 25,006,7024 USD 12,144,2817 SGD 28,380,211 25,006,7024 USD 10,399,126 USD 11,246,655 03,007,7024 USD 10,399,126 USD 11,246,655 03,007,7024 USD 10,399,126 USD 11,246,655 03,007,7024 USD 10,2815 HUF 36,574,572 02,007,7024 USD 12,387,427 EUR 4,943,407 17,07,7024 USD 12,387,427 EUR 8,109,732 24,007,7024 USD 12,38	265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.03 0.00 0.00 0.11 0.03
USD 14.966,989 ILS 55,556,674 2006,2024 USD 22,711,000 INR 1,890,754,314 2006,2024 USD 32,772,790 JPY 4,953,112,396 2006,2024 USD 32,772,790 JPY 4,953,112,396 2006,2024 USD 11,874,792 SGD 15,773,239 2006,2024 USD 11,724,391 THB 60,887,181 2006,2024 USD 11,724,391 THB 60,887,181 2006,2024 USD 11,724,391 THB 60,887,181 2006,2024 USD 13,384,503 21,062,024 USD 10,390,500 21,062,024 USD 11,827,027 24,062,024 USD 12,506,000 USD 11,827,027 24,062,024 USD 12,506,000 USD 13,506,000 USD 13,506,000 USD 14,868,538 25,066,0204 USD 24,062,024 USD 25,062,024	17,160 50,539 995,677 292,494 168,460 61,880 201,525	0.00 0.00 0.11 0.03
USD 22.711.000 INR 1.880.754.314 200662024 USD 32.772.790 JPY 4.953.112.396 200662024 USD 20.445.063 KRW 27.768.549.281 200662024 USD 11.874.792 SGD 15.773.239 200662024 USD 11.874.792 SGD 15.773.239 200662024 USD 17.724.361 HB 60.887.181 200662024 USD 17.724.361 USD 11.874.792 SGD 15.773.239 200662024 USD 17.845.603 21.0662024 USD 13.845.03 21.0662024 USD 20.067024 USD 25.568.03 USD 25.0662024 USD 25.568.03 USD 25.6662024 USD 25.6662024 USD 25.568.03 USD 25.6662024 USD 25.6662	50,539 995,677 292,494 168,460 61,880 201,525	0.00 0.11 0.03
USD 32.772790 JPY 4.953.112.396 2006/2024 USD 20.445.063 KRW 27.768.549.281 2006/2024 USD 11.874.792 SGD 15.773.239 2006/2024 USD 11.724.361 THB 60.887.161 2006/2024 USD 11.724.361 THB 60.887.161 2006/2024 CLP 10.610.980.264 USD 11.384.503 21/06/2024 CLP 10.610.980.264 USD 10.399.050 21/06/2024 CLP 10.610.980.264 USD 10.399.050 21/06/2024 USD 13.98.2708 USD 11.827.027 24/06/2024 USD 19.362.708 USD 11.827.027 24/06/2024 CHF 12.655.863 EUR 25.159.824 25/06/2024 CHF 12.71.750 USD 13.958.984 25/06/2024 CLF 12.71.750 USD 13.958.984 25/06/2024 CLF 41.413.101 USD 13.958.984 25/06/2024 CLF 41.413.101 USD 13.958.984 25/06/2024 CLF 41.413.101 USD 13.958.894 25/06/2024 CLF 41.413.101 USD 13.958.894 25/06/2024 CLF 41.98.788 CZK 103.431.177 25/06/2024 CLF 41.413.101 CLF 41.788 CZK 103.431.177 25/06/2024 CLF 41.413.101 CLF 41.788 CZK 103.431.177 25/06/2024 CLF 41.414.101 CLF 41.788 CZK 103.431.178 25/06/2024 CLF 41.414.101 CLF 41.788 CZK 103.431.178 25/06/2024 CLF 41.414.101 CLF 41.788 CZK	995,677 292,494 168,460 61,880 201,525	0.11 0.03
USD 20,445,063 KRW 27,768,549,281 2006/2024 USD 11,874,792 SGD 15,773,239 2006/2024 USD 11,874,792 SGD 15,773,239 2006/2024 USD 1,724,361 THB 60,887,181 2006/2024 CLP 10,610,980,264 USD 11,384,503 21/06/2024 NZD 30,899,209 USD 11,384,503 21/06/2024 NZD 19,562,708 USD 11,384,503 21/06/2024 NZD 19,562,708 USD 11,827,027 24/06/2024 NZD 19,562,708 USD 11,827,027 24/06/2024 CHF 24,655,683 EUR 25,159,824 25/06/2024 CHF 1,271,750 USD 1,395,894 25/06/2024 CZK 41,413,101 USD 1,395,894 25/06/2024 EUR 4,189,788 CZK 103,431,177 25/06/2024 EUR 4,189,788 GBP 7,059,740 25/06/2024 CBP 25,364,953 EUR 29,701,748 25/06/2024 USD 85,263,879 AUD 48,833,782 25/06/2024 USD 85,263,879 AUD 48,833,782 25/06/2024 USD 85,902 PLN 3,366,005 25/06/2024 USD 85,902 PLN 3,366,005 25/06/2024 USD 1,076,253 BRL 5,74,032 02/07/2024 USD 1,076,253 BRL 5,74,032 02/07/2024 USD 1,076,253 BRL 5,74,032 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 1,078,253 BRL 5,574	292,494 168,460 61,880 201,525	0.03
USD 11,874,792 SGD 15,773,239 2006,2024 USD 1,724,361 THB 60,887,181 2006,2024 CLP 10,610,980,264 USD 11,384,503 21,066,2024 CLP 10,610,980,264 USD 10,399,050 21,066,2024 CBP 8,201,084 USD 10,399,050 21,066,2024 CBP 8,201,084 USD 10,399,050 21,066,2024 CBP 13,662,000 USD 11,827,027 24,062,024 CBP 13,662,000 USD 11,827,027 24,066,2024 CBP 24,655,683 EUR 25,159,824 25,066,2024 CBF 12,465,683 EUR 25,159,824 25,066,2024 CBF 12,777,750 USD 1,395,894 25,066,2024 EUR 8,280,336 GBP 7,059,740 25,062,2024 EUR 8,280,386 GBP 7,059,740 25,062,2024 USD 53,285,879 AUD 48,933,782 25,066,2024 USD 53,285,879 AUD 48,933,782 25,066,2024 USD 52,824,128,010 EUR 28,098,667 25,066,2024 USD 21,042,817 SGD 28,390,211 25,066,2024 USD 21,042,817 SGD 28,390,211 25,066,2024 USD 21,042,817 SGD 28,390,211 25,066,2024 USD 10,702,253 BRL 5,74,032 02,077,2024 USD 10,702,53 BRL 5,74,032 02,077,2024 USD 10,702,53 BRL 5,74,032 02,077,2024 USD 10,702,53 BRL 5,74,032 02,077,2024 USD 10,203,151 HUF 365,755,529 03,077,2024 USD 10,203,151 HUF 365,755,529 03,077,2024 USD 10,203,151 HUF 365,755,529 03,077,2024 USD 12,394,143 02,007,2024 USD 12,395,144 USD 12,395,75 USD 12,394,143 02,007,2024 USD 12,394,143 02,007,2024 USD 12,394,143 02,007,2024 USD 12,394,144 USD 120,307,1024 USD 12,395,144 USD 120,307,1024 USD 120,307,309 02,007,2024 USD 12,394,143 02,007,2024 USD 12,394,144 USD 13,355,144 USD 13,300,355 00,007,2024 USD 14,407,2024 USD 13,300,355 00,007,2024 USD 14,407,2024 USD 14,407,2024 USD 13,300,355 00,007,2024 USD 14,407,2024 USD	168,460 61,880 201,525	
USD 1,724,361 THB 60,887,181 2006/2024 CLP 10,610,900,264 USD 11,384,503 21/06/2024 GBP 8,201,084 USD 10,399,050 21/06/2024 NZD 30,899,209 USD 18,847,258 21/06/2024 AUD 13,550,000 NZD 11,860,538 25/06/2024 CHF 24,655,683 EUR 25,159,824 25/06/2024 CHF 1,271,750 USD 1,395,894 25/06/2024 CZK 41,413,101 USD 1,819,394 25/06/2024 EUR 4,189,788 CZK 103,431,177 25/06/2024 EUR 8,260,336 GBP 7,059,740 25/06/2024 SEK 324,128,010 EUR 29,701,748 25/06/2024 SEK 324,128,010 EUR 29,701,748 25/06/2024 SEK 324,128,010 EUR 29,906,667 25/06/2024 USD 89,902 PLN 3,366,005 25/06/2024 USD 21,042,817 GGD 28,380,211 25/06/2024 CBP 8,958,635 EUR 10,456,917 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 5,437,427 USD 12,394,183 24/07/2024 USD 6,875,141 CAD 20,093,399 26/07/2024 USD 7,255,600,036 USD 782,916,026 30/07/2024 USD 7,256,036 USD 7,256,041 32,240,033 31/07/2024 USD 7,256,036 USD 7,256,041 32,240,033 31/07/2024 USD 7,256,041 32,256,05	61,880 201,525	U U1
CLP 10,610,980,264 USD 11,384,503 2106/2024 GBP 8,201,084 USD 10,399,050 21106/2024 NZD 30,899,209 USD 18,847,258 2106/2024 NZD 19,382,708 USD 11,827,027 2406/2024 AUD 13,560,000 NZD 14,686,538 25166/2024 CHF 24,685,683 EUR 25,159,824 2506/2024 CHF 1,271,750 USD 1,395,894 2506/2024 CHF 1,271,750 USD 1,395,894 2506/2024 EUR 4,189,788 CZK 103,431,177 2506/2024 EUR 8,280,336 GBP 7,059,740 2506/2024 CBP 25,364,953 EUR 29,701,748 2506/2024 NZD 53,285,879 AUD 48,333,782 25166/2024 VSD 53,285,879 AUD 48,333,782 25166/2024 USD 859,002 PLN 3,366,005 25166/2024 USD 21,042,817 SGD 28,380,211 25166/2024 USD 10,782,253 BLL 5,574,032 2020/702024 USD 1,078,253 BLL 5,574,032 2020/70204 USD 5,437,477 EUR 1,416,722 USD 11,246,655 03007/2024 USD 5,437,477 EUR 4,493,407 17107/2024 USD 5,437,477 EUR 4,493,407 17107/2024 USD 6,873,737 EUR 7,989,1483 24007/2024 EUR 11,416,722 USD 12,394,183 24007/2024 EUR 11,416,722 USD 12,394,183 24007/2024 EUR 13,554,114 CAD 20,993,399 25007/2024 EUR 13,554,114 CAD 20,993,399 26007/2024 EUR 13,554,114 CAD 20,993,399 32607/2024 EUR 15,556,004 USD 762,916,026 30007/2024 EUR 15,556,004 USD 762,916,026 30007/2024 EUR 15,556,004 USD 762,916,026 30007/2024 EUR 15,556,005 USD 762,916,026 30007/2024 EUR 15,5	201,525	
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NZD 30,899,209 USD 18,847,258 21,06/2024 NZD 19,362,708 USD 11,827,027 24,06/2024 AUD 13,560,000 NZD 14,686,538 25,06/2024 CHF 24,655,683 EUR 25,159,824 25,06/2024 CHF 1,271,750 USD 1,395,894 25,06/2024 CZK 41,413,101 USD 1,819,394 25,06/2024 EUR 4,189,788 CZK 103,431,177 25,06/2024 EUR 8,280,336 GBP 7,059,740 25,06/2024 EUR 8,280,336 GBP 7,059,740 25,06/2024 CGP 25,364,953 EUR 29,701,748 25,06/2024 CGP 25,364,953 EUR 29,701,748 25,06/2024 USD 53,285,879 AUD 48,933,782 25,06/2024 USD 859,022 PLN 3,366,005 25,06/2024 USD 859,022 PLN 3,366,005 25,06/2024 USD 21,042,817 SGD 28,380,211 25,06/2024 USD 21,042,817 SGD 28,380,211 25,06/2024 USD 1,079,253 BRL 5,574,032 20,207/2024 USD 1,079,253 BRL 5,574,032 02,077/2024 USD 1,079,253 BRL 5,574,032 02,077/2024 USD 1,079,253 BRL 5,574,032 03,077/2024 USD 1,079,254 BR 5,079,079,079,079,079,079,079,079,079,079		0.03 0.01
NZD 19,862,708 USD 11,827,027 24/06/2024 AUD 13,560,000 NZD 14,686,538 25/06/2024 CHF 24,655,683 EUR 25,159,624 25/06/2024 CHF 1,271,750 USD 1,395,894 25/06/2024 CZK 41,413,101 USD 1,819,994 25/06/2024 EUR 4,189,788 CZK 103,431,177 25/06/2024 EUR 8,280,336 GBP 7,059,740 25/06/2024 EUR 8,280,336 GBP 7,059,740 25/06/2024 EUR 8,280,336 UUR 29,701,748 25/06/2024 SEK 324,128,010 EUR 28,098,667 25/06/2024 USD 89,022 PLN 3,366,005 25/06/2024 USD 89,022 PLN 3,366,005 25/06/2024 GBP 8,958,635 EUR 10,456,917 02/07/2024 USD 1,078,253 BRL 5,574,003 20/07/2024 USD 1,078,253 BRL 5,574,003 20/07/2024 USD 1,020,815 HUF 365,375,529 03/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 1,020,815 HUF 365,375,529 03/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 1,28,367 EUR 78,000 25/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 8,871,837 EUR 78,000 25/07/2024 USD 1,28,367 EUR 78,000 25/07/2024 USD 1,28,367 EUR 78,000 25/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 8,871,837 EUR 78,000 25/07/2024 USD 8,871,837 EUR 8,109,732 24/07/2024 USD 8,871,837 EUR 8,109,732 24/07/2024 USD 8,871,837 EUR 78,000 25/07/2024 EUR 13,554,114 CAD 20,093,399 26/07/2024 EUR 13,554,114 CAD 20,093,399 26/07/2024 EUR 13,554,114 CAD 20,093,399 26/07/2024 EUR 12,277,558 USD 13,300,355 66/06/2024 EUR 12,277,558 USD 13,300,355 66/06/2024 EUR 12,277,558 USD 13,300,355 66/06/2024 EUR 29,700,599 USD 32,430,839 19/09/2024 EUR 30,6667,302 USD 4,427,502 26/09/2024	165,010	0.01
AUD 13,560,000 NZD 14,866,538 2506/2024 CHF 24,65,683 EUR 25,159,824 2506/2024 CHF 1,271,750 USD 1,395,894 2506/2024 CZK 41,413,101 USD 1,819,394 2506/2024 EUR 4,189,788 CZK 103,431,177 25166/2024 EUR 8,280,336 GBP 7,059,740 2506/2024 GBP 25,864,953 EUR 29,701,748 2506/2024 VXD 53,285,879 AUD 48,933,782 25166/2024 USD 859,022 PUN 3,366,005 2506/2024 USD 859,022 PUN 3,366,005 2506/2024 USD 879,024,817 SGD 28,380,211 2506/2024 USD 10,78,253 BBL 5,574,032 2020/7/2024 USD 1,078,253 BBL 5,574,032 0207/72024 USD 1,020,815 HUF 365,375,529 0307/72024 USD 5,437,427 EUR 4,943,407 1707/2024 USD 5,437,427 EUR 9,43,407 1707/2024 USD 8,871,837 EUR 9,43,407 1707/2024 USD 8,871,837 EUR 9,2481 24/07/2024 USD 8,871,837 EUR 9,2481 24/07/2024 USD 1,20,815 HUF 365,375,529 30307/2024 USD 1,354,114 CAD 20,933,99 24/07/2024 USD 1,20,815 HUF 386,375,529 30307/2024 USD 1,20,815 HUF 365,375,529 30307/2024 USD 5,437,427 EUR 9,2481 24/07/2024 USD 1,20,815 HUF 365,375,529 30307/2024 USD 1,20,815 HUF 365,375,529 30307/2024 USD 5,437,427 EUR 9,2481 24/07/2024 USD 1,20,815 HUF 365,375,529 30307/2024 USD 1,354,114 CAD 2,093,399 24/07/2024 USD 1,20,817,134 EUR 9,2481 24/07/2024 USD 1,20,837,147 EUR 9,2481 24/07/2024 USD 1,20,837,144 CAD 2,093,399 22/07/2024 USD 1,20,837,144 CAD 2,093,399 22/07/2024 USD 1,20,837,344 USD 1,30,30,355 00608/2024 EUR 1,355,414 CAD 2,093,399 24/07/2024 EUR 1,23,2161 ILS 5,360,404 22,808,663 31/07/2024 EUR 1,23,2161 ILS 5,360,404 22,808,663 31/07/2024 EUR 1,23,2161 ILS 5,360,404 22,808,663 31/07/2024 EUR 1,23,2161 ILS 5,360,404 USD 6,110,91 0606/2024 EUR 2,270,599 USD 3,24,30,399 1909/2024	88,096	0.01
CHF 24,655,683 EUR 25,159,824 25,062024 CHF 1,271,750 USD 1,395,894 25,062024 CZK 41,413,101 USD 1,819,394 25,062024 EUR 4,189,788 CZK 103,431,177 25,062024 EUR 8,280,395 GBP 7,059,740 25,062024 EUR 8,280,395 GBP 7,059,740 25,062024 CZK CZK 103,431,177 25,062024 CZK	321	0.00
CHF         1,271,750         USD         1,395,894         25/06/2024           CZK         41,413,101         USD         1,819,394         25/06/2024           EUR         4,189,788         CZK         103,431,177         25/06/2024           EUR         8,280,336         GBP         7,059,740         25/06/2024           GBP         25,364,953         EUR         29,701,748         25/06/2024           MZD         53,285,879         AUD         48,933,782         25/06/2024           SEK         324,128,010         EUR         28,088,667         25/06/2024           USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           USD         5,437,427         EUR         92,481         24/07/2024           USD	24,303	0.00
CZK         41,413,101         USD         1,819,394         25/06/2024           EUR         4,189,788         CZK         103,431,177         25/06/2024           EUR         8,280,336         GBP         7,059,740         25/06/2024           GBP         25,364,953         EUR         29,701,748         25/06/2024           NZD         53,285,879         AUD         48,933,782         25/06/2024           MEK         324,128,010         EUR         28,098,667         25/06/2024           USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           USD         5,437,427         EUR         9,2481         24/07/2024           USD	15,826	0.00
EUR         8,280,336         GBP         7,059,740         25/06/2024           GBP         25,364,953         EUR         29,701,748         25/06/2024           MZD         53,285,879         AUD         48,933,782         25/06/2024           SEK         324,128,010         EUR         28,098,667         25/06/2024           USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           USD         1,078,253         BRL         1,574,032         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           USD         5,437,427         USD         12,394,183         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           USD         8,871,837         EUR         78,080         25/07/2024           EUR	1,340	0.00
GBP         25,364,953         EUR         29,701,748         25/06/2024           NZD         53,285,879         AUD         48,933,782         25/06/2024           SEK         324,128,010         EUR         28,098,667         25/06/2024           USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           GBP         8,958,635         EUR         10,456,917         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           USD         128,367         EUR         78,080         25/07/2024           EUR	9,329	0.00
NZD 53,285,879 AUD 48,933,782 25/06/2024 SEK 324,128,010 EUR 28,098,667 25/06/2024 USD 859,022 PLN 3,366,005 25/06/2024 USD 21,042,817 SGD 28,380,211 25/06/2024 USD 1,078,253 BRL 10,456,917 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 1,078,253 BRL 5,574,032 02/07/2024 USD 1,020,815 HUF 365,375,529 03/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 5,437,427 EUR 4,943,407 17/07/2024 USD 8,871,837 EUR 92,481 24/07/2024 USD 8,871,837 EUR 8,109,732 24/07/2024 USD 8,871,837 EUR 8,938,839 19/09/2024 USD 8,871,837 24/07/2024 USD 8,871,837 24/07/20	443	0.00
SEK         324,128,010         EUR         28,098,667         25/06/2024           USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           GBP         8,958,635         EUR         10,456,917         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           EUR         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         9,2481         24/07/2024           USD         8,871,837         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,993,399         26/07/2024           EUR         72,560,036         USD         782,916,026         30/07/2024           EUR	47,094	0.01
USD         859,022         PLN         3,366,005         25/06/2024           USD         21,042,817         SGD         28,380,211         25/06/2024           GBP         8,958,635         EUR         10,456,917         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           EUR         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           USD         8,871,837         EUR         92,481         24/07/2024           USD         8,871,837         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR <td>161,170</td> <td>0.01</td>	161,170	0.01
USD         21,042,817         SGD         28,380,211         25/06/2024           GBP         8,958,635         EUR         10,456,917         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           USD         110,209,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         79,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,660,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR </td <td>263,747</td> <td>0.02</td>	263,747	0.02
GBP         8,958,635         EUR         10,456,917         02/07/2024           USD         1,078,253         BRL         5,574,032         02/07/2024           EUR         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           AUD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR <td>1,163</td> <td>0.00</td>	1,163	0.00
USD         1,078,253         BRL         5,574,032         02/07/2024           EUR         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         92,481         24/07/2024           USD         18,867,837         EUR         92,481         24/07/2024           USD         18,871,837         EUR         92,481         24/07/2024           USD         13,554,114         CAD         20,993,399         25/07/2024           EUR         13,554,114         CAD         20,993,399         26/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR	1,375	0.00
EUR         10,399,126         USD         11,246,655         03/07/2024           USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR	46,923	0.00
USD         1,020,815         HUF         365,375,529         03/07/2024           USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         92,481         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         13,332,161         ILS         5,360,414         22/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         6,092/2024           EUR	15,787	0.00 0.01
USD         5,437,427         EUR         4,943,407         17/07/2024           EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         76,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         06/09/2024           EUR         29,700,599         USD         32,430,839         19/09/2024           AUD         6,657,302         USD         4,427,502         26/09/2024           AUD	64,383 1,544	0.00
EUR         11,416,722         USD         12,394,183         24/07/2024           SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         06/09/2024           EUR         29,700,599         USD         32,430,839         19/09/2024           AUD         6,657,302         USD         4,427,502         26/09/2024           AUD         856,546         USD         561,809         27/09/2024	49,889	0.00
SEK         1,072,973         EUR         92,481         24/07/2024           USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         06/09/2024           EUR         29,700,599         USD         32,430,839         19/09/2024           AUD         6,657,302         USD         4,427,502         26/09/2024           AUD         856,546         USD         561,809         27/09/2024	38,604	0.00
USD         8,871,837         EUR         8,109,732         24/07/2024           AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         33/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         06/09/2024           EUR         29,700,599         USD         32,430,839         19/09/2024           AUD         6,657,302         USD         4,427,502         26/09/2024           AUD         856,546         USD         561,809         27/09/2024	1,419	0.00
AUD         128,367         EUR         78,080         25/07/2024           EUR         13,554,114         CAD         20,093,399         26/07/2024           EUR         53,053,043         JPY         8,868,211,487         29/07/2024           EUR         725,560,036         USD         782,916,026         30/07/2024           EUR         16,254,736         CAD         23,808,653         31/07/2024           EUR         12,277,558         USD         13,300,355         06/08/2024           EUR         1,332,161         ILS         5,360,414         22/08/2024           ZAR         116,313,844         USD         6,110,091         06/09/2024           EUR         29,700,599         USD         32,430,839         19/09/2024           AUD         6,657,302         USD         4,427,502         26/09/2024           AUD         856,546         USD         561,809         27/09/2024	34,797	0.00
EUR     53,053,043     JPY     8,868,211,487     29/07/2024       EUR     725,560,036     USD     782,916,026     30/07/2024       EUR     16,254,736     CAD     23,808,653     31/07/2024       EUR     12,277,558     USD     13,300,355     06/08/2024       EUR     1,332,161     ILS     5,360,414     22/08/2024       ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	581	0.00
EUR     725,560,036     USD     782,916,026     30/07/2024       EUR     16,254,736     CAD     23,808,653     31/07/2024       EUR     12,277,558     USD     13,300,355     06/08/2024       EUR     1,332,161     ILS     5,360,414     22/08/2024       ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	11,858	0.00
EUR     16,254,736     CAD     23,808,653     31/07/2024       EUR     12,277,558     USD     13,300,355     06/08/2024       EUR     1,332,161     ILS     5,360,414     22/08/2024       ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	670,950	0.07
EUR     12,277,558     USD     13,300,355     06/08/2024       EUR     1,332,161     LS     5,360,414     22/08/2024       ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	7,027,498	0.70
EUR     1,332,161     ILS     5,360,414     22/08/2024       ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	210,346	0.02
ZAR     116,313,844     USD     6,110,091     06/09/2024       EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	74,939	0.01
EUR     29,700,599     USD     32,430,839     19/09/2024       AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	4,235	0.00
AUD     6,657,302     USD     4,427,502     26/09/2024       AUD     856,546     USD     561,809     27/09/2024	65,596	0.00
AUD 856,546 USD 561,809 27/09/2024	7,779	0.00
	21,433	0.00
AUD 4,456,207 USD 2,916,512 02/10/2024	9,950 57,835	0.00
AUD 4,456,207 USD 2,916,512 02/10/2024 CNY 20,242,160 USD 2,831,000 15/10/2024	57,835 17,130	0.00
COP 37,681,597,370 USD 9,517,598 15/10/2024	60,181	0.00
USD 2,188,000 CNH 15,662,319 15/10/2024	8,956	0.00
CNH 26,495,059 USD 3,683,450 16/10/2024	1,426	0.00
GBP 11,033,216 USD 13,729,518 17/10/2024	325,701	0.04
BRL 39,174,254 USD 7,356,667 18/10/2024	22,398	0.00
MXN 98,431,154 USD 5,630,865 18/10/2024	36,861	0.01
EUR 19,711,159 USD 21,326,814 21/10/2024		0.03
HUF 4,554,715,811 USD 12,544,014 21/10/2024	214,719	0.01
AUD 5,967,493 USD 3,947,497 07/11/2024	111,989	0.01
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS		2.07

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
BRL	11,707,586	USD	2,266,982	03/06/2024	(29,075)	(0.00)
USD	91,732,944	GBP	73,395,838	03/06/2024	(1,749,788)	(0.18)
USD BRL	12,330,036 50,993,827	HUF USD	4,486,534,564 9,808,066	03/06/2024 04/06/2024	(182,835)	(0.01) (0.00)
USD	67,581,370	NZD	112,245,365	04/06/2024	(65,869) (1,411,145)	(0.00)
USD	13,074,796	GBP	10,271,789	05/06/2024	(27,142)	(0.00)
USD	1,830,350	COP	7,148,378,575	06/06/2024	(23,168)	(0.00)
USD	13,533,886	GBP	10,633,071	06/06/2024	(28,877)	(0.00)
USD	5,696,885	EUR	5,258,558	07/06/2024	(17,510)	(0.00)
USD	21,570,110	GBP	17,114,573	07/06/2024	(242,999)	(0.02)
USD	1,198,650	HUF	431,355,570	07/06/2024	(5,290)	(0.00)
USD	21,005,332	NZD	34,276,192	07/06/2024	(92,951)	(0.01)
ZAR USD	13,649,997 5,753,915	USD NZD	732,269 9,534,479	07/06/2024 10/06/2024	(1,266) (107,776)	(0.00) (0.01)
USD	1,136,430	COP	4,436,621,119	11/06/2024	(13,077)	(0.00)
IDR	130,692,245,052	USD	8,080,682	12/06/2024	(31,122)	(0.00)
USD	8,750,000	NZD	14,290,311	13/06/2024	(45,661)	(0.00)
USD	58,246,327	EUR	53,923,050	14/06/2024	(352,855)	(0.03)
USD	9,443,823	GBP	7,454,347	17/06/2024	(61,227)	(0.00)
CAD	68,208,710	USD	50,139,607	20/06/2024	(90,700)	(0.01)
CHF	17,242,647	EUR	17,847,693	20/06/2024	(241,787)	(0.03)
CHF CNH	8,365,104 136,210,239	USD USD	9,357,554 18,963,000	20/06/2024 20/06/2024	(62,608)	(0.01) (0.02)
EUR	8,052,588	CZK	200,802,454	20/06/2024	(162,718) (64,904)	(0.02)
EUR	1,188,708	GBP	1,015,879	20/06/2024	(3,001)	(0.00)
EUR	2,373,463	PLN	10,361,354	20/06/2024	(54,464)	(0.01)
EUR	7,781,000	SEK	89,774,051	20/06/2024	(74,410)	(0.01)
INR	1,425,474,047	USD	17,157,325	20/06/2024	(70,365)	(0.00)
JPY	4,884,775,458	USD	32,922,384	20/06/2024	(1,535,229)	(0.17)
KRW	28,012,641,925	USD	21,012,388	20/06/2024	(651,456)	(0.07)
MXN	240,499,655	USD	14,130,522	20/06/2024	(12,265)	(0.00)
SEK USD	59,343,392 24,509,259	EUR AUD	5,225,000 37,100,767	20/06/2024 20/06/2024	(32,334) (212,796)	(0.00) (0.02)
USD	4,257,000	COP	16,864,991,000	20/06/2024	(100,927)	(0.01)
USD	3,736,917	CZK	87,805,661	20/06/2024	(113,602)	(0.01)
USD	46,374,559	EUR	42,812,806	20/06/2024	(173,023)	(0.03)
USD	46,395,806	GBP	36,812,980	20/06/2024	(525,356)	(0.06)
USD	5,597,468	HUF	2,050,482,714	20/06/2024	(114,669)	(0.01)
USD	13,424,787	MXN	229,965,278	20/06/2024	(68,072)	(0.01)
USD USD	18,441,148	NOK NZD	193,329,253	20/06/2024	(26,049)	(0.00)
USD	28,045,134 5,183,829	PLN	46,319,824 20,655,050	20/06/2024 20/06/2024	(438,734) (73,653)	(0.04) (0.01)
USD	15,214,001	SEK	161,553,852	20/06/2024	(147,546)	(0.03)
USD	104,018	TRY	3,772,653	20/06/2024	(10,507)	(0.00)
USD	5,700,732	ZAR	107,234,073	20/06/2024	(31,945)	(0.00)
USD	10,773,396	CLP	10,257,200,821	21/06/2024	(407,687)	(0.04)
USD	2,946,010	NZD	4,822,410	24/06/2024	(21,563)	(0.00)
CZK	177,062,593	EUR	7,158,979	25/06/2024	(2,502)	(0.00)
EUR EUR	27,175,152	CHF PLN	26,791,812 11,936,283	25/06/2024 25/06/2024	(190,890)	(0.01)
EUR	2,780,328 4,295,452	SEK	49,671,874	25/06/2024 25/06/2024	(15,783) (51,023)	(0.00)
PLN	10,003,033	EUR	2,348,177	25/06/2024	(4,935)	(0.00)
SGD	31,285,293	USD	23,259,080	25/06/2024	(58,746)	(0.01)
EUR	55,039,016	GBP	47,331,465	02/07/2024	(456,296)	(0.05)
EUR	7,358,209	USD	8,066,501	17/07/2024	(49,419)	(0.00)
CAD	20,166,127	EUR	13,612,487	26/07/2024	(21,215)	(0.00)
USD	273,740,155	EUR	253,407,021	30/07/2024	(2,178,023)	(0.23)
USD	11,709,954	EUR	10,753,716	06/08/2024	(10,233)	(0.00)
USD EUR	785,190 794,459	COP	3,104,162,897 1,412,358	08/08/2024 26/08/2024	(11,168)	(0.00)
USD	7,402,716	NZD ZAR	1,412,356	06/09/2024	(2,685) (44,137)	(0.00) (0.00)
EUR	6,234,854	USD	6,821,778	18/09/2024	(11,284)	(0.00)
USD	12,241,233	EUR	11,440,405	18/09/2024	(232,119)	(0.02)
USD	28,961,218	EUR	26,750,764	19/09/2024	(234,638)	(0.03)
USD	11,309,981	AUD	17,345,150	26/09/2024	(262,307)	(0.02)
CNH	56,979,684	USD	7,937,847	15/10/2024	(12,355)	(0.00)
USD	4,545,719	COP	18,035,705,809	15/10/2024	(37,703)	(0.00)
USD	13,274,347	GBP	10,630,990	17/10/2024	(272,360)	(0.03)
USD	2,263,664	MXN	39,815,591	18/10/2024	(27,739)	(0.00)
USD	26,008,132	EUR	24,082,229	21/10/2024	(306,247)	(0.03)

Currency	Amount Bought Currency	Amount Sold		Matu D	Unrealised rity Loss ate EUR	% of Shareholders' Equity
EUR	4,031,561 USD	4,412,543		23/10/20	024 (1,891)	(0.00)
BRL	19,436,314 USD	3,707,098		28/10/20	( ' '	(0.01)
USD	7,873,343 EUR	7,250,428		28/10/20		(0.00)
USD	4,734,921 AUD	7,104,158		07/11/20	024 (17,553)	(0.00)
UNREALISED LOS	S ON FORWARD CURRENCY CONTRACT	s			(14,723,756)	(1.47)
Options – (0.16%	)			Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price	Gain/(Loss) EUR	Market Value EUR	Shareholders' Equity
	Purchased Options AUD					
12,588,000	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	10,843	210,996	0.02
43,154,000	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	(144,184)	64,047	0.00
43,486,000	Put AUD / Call USD	Expires 25/09/2024	Strike 0.62	(136,200)	68,887	0.01
43,334,000	Put AUD / Call USD	Expires 30/09/2024	Strike 0.62	(122,931)	75,875	0.01
				(392,472)	419,805	0.04
82,100,000	EUR Call 3 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.50	(61,612)	91,944	0.01
82,260,000	Call 3 month EURIBOR Swaption	Expires 29/05/2025	Strike 2.50	3,885	103,434	0.01
83,370,000	Call 3 month EURIBOR Swaption	Expires 10/11/2025	Strike 2.25	(65,252)	138,077	0.01
83,380,000	Call 3 month EURIBOR Swaption	Expires 28/11/2025	Strike 2.38	1,786	173,347	0.02
5,296,000	Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(68,456)	10,613	0.00
5,244,000	Call EUR / Put USD	Expires 22/07/2024	Strike 1.10	(60,712)	18,999	0.00
2,664,000	Call EUR / Put USD	Expires 02/08/2024	Strike 1.09	(23,699)	25,852	0.00
7,696,000	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	36,618	155,251	0.02
41,814,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(245,365)	7,819	0.00
41,633,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	(292,472)	11,241	0.00
41,683,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	(203,288)	86,242	0.01
41,958,000	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	(124,888)	191,203	0.02
30,935,000	Put EUR / Call USD	Expires 01/07/2024	Strike 1.08	(66,139)	59,272	0.01
5,296,000	Put EUR / Call USD	Expires 15/07/2024	Strike 1.11	13,833	92,902	0.01
5,244,000	Put EUR / Call USD	Expires 22/07/2024	Strike 1.10	(4,927)	74,785	0.01
2,664,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(27,370)	22,181	0.00
31,351,000 10,450,000	Put EUR / Call USD Put EUR / Call USD	Expires 16/09/2024	Strike 1.06 Strike 1.09	(44,174)	106,123 107,489	0.01 0.01
31,193,000	Put EUR / Call USD	Expires 16/09/2024 Expires 17/09/2024	Strike 1.06	(10,429) (57,083)	94,515	0.01
10,398,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(9,535)	97,876	0.01
10,233,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(58,792)	49,274	0.01
10,233,500	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	(36,482)	49,274	0.00
10,395,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(1,112)	112,609	0.01
7,696,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(41,797)	76,837	0.01
				(1,447,462)	1,957,159	0.20
26 660 000	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(00.256)	7,917	0.00
26,660,000 17,516,000	Put GBP / Call USD	Expires 04/06/2024 Expires 05/06/2024	Strike 1.24	(90,256) (81,368)	7,917	0.00
17,846,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(94,620)	3,310	0.00
26,877,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(109,437)	26,469	0.00
26,662,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(57,301)	79,961	0.01
17,881,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(70,783)	22,416	0.00
23,429,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(273,191)	145,783	0.02
				(776,956)	285,877	0.03
36,988,000	NZD Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(102,690)	63	0.00
36,966,000	Put NZD / Call USD	Expires 11/06/2024	Strike 0.59	(106,591)	838	0.00
37,040,000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(95,033)	60,163	0.00
37,063,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(73,729)	71,729	0.01
				(378,043)	132,793	0.01
21,851,000	USD Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(177,778)	382,757	0.04
10,978,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.44 Strike 5.35	3,251	259,811	0.04
11,301,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(22,694)	75,759	0.02
11,063,000	Call USD / Put CNH	Expires 10/10/2024 Expires 10/10/2024	Strike 7.24 Strike 7.24	(24,638)	72,271	0.01
11,007,000	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(38,007)	66,669	0.01

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) EUR	Market Value EUR	% of Shareholders' Equity
	Purchased Options – (Continued)					
	USD – (Continued)					
13,056,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(185,245)	106,565	0.01
10,926,000	Call USD / Put MXN	Expires 16/10/2024	Strike 17.62 Strike 20.86	(44,939)	204,003	0.02
44,986,000	Call USD / Put ZAR	Expires 04/09/2024	Strike 20.00	(406,143)	1,795,866	0.02
TOTAL PURCHASE				(1,021,002)		
cost EUR 8,607,96	<u> </u>				4,591,500	0.46
	Written Options AUD					
(13,460,000)	Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	38,656	(25)	(0.00)
(13,546,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	39,359	(714)	(0.00)
(15,218,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	39,136	(8,941)	(0.00)
(15,198,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	3,344	(37,078)	(0.00)
(12,588,000)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(21,476)	(210,997)	(0.02)
(13,460,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(77,746)	(116,426)	(0.01)
(13,546,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(80,046)	(120,119)	(0.01)
(15,218,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(50,003)	(98,080)	(0.01)
(15,198,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(3,367)	(43,789)	(0.01)
(43,154,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	252,420	(64,047)	(0.01)
(17,262,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	115,962	(82,903)	(0.01)
(17,394,000) (17,334,000)	Put AUD / Call USD Put AUD / Call USD	Expires 25/09/2024 Expires 30/09/2024	Strike 0.65 Strike 0.65	107,854 98,380	(86,311) (90,563)	(0.01) (0.01)
				462,473	(959,993)	(0.10)
	EUR					
(11,600,000)	Call 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	78,740	(1,880)	(0.00)
(11,630,000)	Call 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	68,567	(12,843)	(0.00)
(11,720,000)	Call 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	43,620	(31,975)	(0.00)
(11,830,000)	Call 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	(24,227)	(102,896)	(0.01)
(9,140,000)	Call 6 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.36	44,294	(109,264)	(0.01)
(9,160,000)	Call 6 month EURIBOR Swaption	Expires 29/05/2025	Strike 2.33 Strike 2.32	(12,090)	(111,615)	(0.01)
(9,270,000)	Call 6 month EURIBOR Swaption	Expires 10/11/2025	Strike 2.32 Strike 2.40	44,502	(158,816)	(0.02) (0.02)
(9,290,000) (8,267,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF	Expires 28/11/2025 Expires 11/06/2024	Strike 2.40 Strike 0.98	(14,357) (4,663)	(185,838) (53,851)	(0.02)
(8,350,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	12,032	(32,306)	(0.00)
(9,331,000)	Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	33,741	(18,699)	(0.00)
(9,281,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	15,249	(38,989)	(0.01)
(4,134,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	16,499	(285)	(0.00)
(4,150,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	7,802	(9,670)	(0.00)
(4,679,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	5,418	(15,169)	(0.00)
(4,666,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(350)	(20,204)	(0.00)
(8,193,000)	Call EUR / Put GBP	Expires 05/06/2024	Strike 0.86	33,374	(1,548)	(0.00)
(8,301,000)	Call EUR / Put GBP	Expires 13/06/2024	Strike 0.86	31,436	(1,727)	(0.00)
(8,336,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	26,083	(7,844)	(0.00)
(9,359,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	6,598	(33,178)	(0.00)
(4,134,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	21,373	(930)	(0.00)
(4,175,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(13)	(22,432)	(0.00)
(4,679,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(5,236)	(29,543)	(0.00)
(4,656,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(7,431)	(33,132)	(0.00)
(8,193,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	61,808	(8)	(0.00)
(8,297,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	58,726	(680)	(0.00)
(8,336,000) (9,359,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	48,842 42,172	(3,493)	(0.00)
(7,696,000)	Call EUR / Put SEK Call EUR / Put USD	Expires 26/06/2024 Expires 24/10/2024	Strike 11.58 Strike 1.08	(22,149)	(13,561) (155,251)	(0.00) (0.02)
(11,600,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	(55,757)	(136,377)	(0.02)
(11,630,000)	Put 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	(54,199)	(135,609)	(0.01)
(11,720,000)	Put 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	(40,611)	(116,205)	(0.01)
(11,830,000)	Put 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	23,214	(55,456)	(0.01)
(8,267,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	37,226	(11,962)	(0.00)
(8,350,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	7,290	(37,049)	(0.00)
(9,331,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(51,955)	(104,395)	(0.01)
(9,281,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(16,529)	(70,768)	(0.01)
(4,134,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(40,906)	(57,690)	(0.01)
(4,150,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	1,540	(15,932)	(0.00)
(4,679,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	1,450	(19,137)	(0.00)
(4,666,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	1,941	(17,913)	(0.00)
(8,193,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(29)	(34,951)	(0.00)
(8,301,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(52,761)	(85,924)	(0.01)

Options – (Contir	nued)						
					Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price		EUR	EUR	Equity
	Written Options – (Continued) EUR – (Continued)						
(8,336,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86		(27,834)	(61,761)	(0.01)
(9,359,000)	Put EUR / Call GBP	Expires 26/06/2024 Expires 26/06/2024	Strike 0.85		3,482	(36,294)	(0.00)
(4,134,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32		(26,863)	(49,166)	(0.01)
(4,175,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26		7,302	(15,118)	(0.00)
(4,679,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26		8,399	(15,909)	(0.00)
(4,656,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26		4,372	(21,329)	(0.00)
(8,193,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68		(119,184)	(181,000)	(0.02)
(8,297,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69		(132,271)	(191,677)	(0.02)
(8,336,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65		(110,459)	(162,794)	(0.02)
(9,359,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58		(83,669)	(139,402)	(0.02)
(41,814,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07		124,146	(7,819)	(0.00)
(41,633,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07		40,259	(11,241)	(0.00)
(41,683,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08		457,137	(86,242)	(0.01)
(41,958,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09		474,587	(191,203)	(0.02)
(31,351,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06		307,647	(106,123)	(0.01)
(10,450,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09		12,833	(107,489)	(0.01)
(31,193,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06		307,875	(94,515)	(0.01)
(10,398,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09		22,325	(97,876)	(0.01)
(20,467,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06		199,042	(98,549)	(0.01)
(7,696,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08		56,265	(76,837)	(0.01)
					1,895,665	(3,859,339)	(0.38)
(00,000,000)	GBP	Fundam - 0.4/00/0004	Otrilia 4 07		55 400	(7.047)	(0.00)
(26,660,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27		55,406	(7,917)	(0.00)
(17,846,000)	Put GBP / Call USD Put GBP / Call USD	Expires 13/06/2024 Expires 18/06/2024	Strike 1.25 Strike 1.26		33,530	(3,310)	(0.00)
(26,877,000) (23,429,000)	Put GBP / Call USD	Expires 15/06/2024 Expires 15/10/2024	Strike 1.26 Strike 1.23		31,039 250,827	(26,469) (145,783)	(0.00) (0.02)
(23,429,000)	Fut GBF / Call GSD	Expiles 15/10/2024	Strike 1.25				
					370,802	(183,479)	(0.02)
(12,080,000)	USD Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10		59,255	(41,309)	(0.00)
(12,110,000)	Call 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96		73,081	(23,872)	(0.00)
(12,200,000)	Call 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05		32,765	(54,209)	(0.01)
(12,310,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24		(63,886)	(159,424)	(0.02)
(8,910,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35		32,294	(3,886)	(0.00)
(9,066,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34		(15,155)	(52,527)	(0.01)
(10,103,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35		6,122	(35,035)	(0.00)
(22,494,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27		372,554	(400,229)	(0.04)
(12,080,000)	Put 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10		36,275	(64,289)	(0.01)
(12,110,000)	Put 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96		(64,690)	(161,643)	(0.02)
(12,200,000)	Put 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05		(28,096)	(115,070)	(0.01)
(12,310,000)	Put 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24		49,282	(46,256)	(0.00)
(8,910,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35		5,691	(30,488)	(0.00)
(9,066,000)	Put USD / Call SGD	Expires 18/06/2024	Strike 1.34		24,709	(12,662)	(0.00)
(10,103,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35		2,320	(38,837)	(0.00)
					522,521	(1,239,736)	(0.12)
TOTAL WRITTEN (						(C 242 E47)	(0.62)
(cost EUR (9,494,0	08))					(6,242,547)	(0.62)
TOTAL OPTIONS (cost EUR (886,043	3))					(1,651,047)	(0.16)
Swap Contracts - Net Local	- 0.01%					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	EUR	Equity
	Interest Rate Swaps				<u> </u>		
437,470,000	Fixed 4.000%	Floating (AUD 3 month BBSW)		AUD	19/06/2026	1,078,807	0.11
21,690,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	29/06/2026	19,309	0.00
19,440,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	76,179	0.01
4,460,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	4,283	0.00
51,270,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	39,764	0.00
270,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	404	0.00
15,260,000	Floating (CAD 1 month CORRA)	Fixed 3.500%		CAD	19/06/2029	69,345	0.01
156,140,000	Fixed 1.000%	Floating (CLP 6 month SARON)		CHF	19/06/2026	758,238	0.08
419,770,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034	474	0.00
96,420,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	22/06/2026	17,186	0.00

Curan	Contracts –	(Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
849,810,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	19/06/2029	447,491	0.04
92,840,000	Fixed 2.980%	Floating (EUR 6 month EURIBOR)	EUR	24/04/2026	156,591	0.02
7,260,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	17,847	0.00
16,681,432	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	81,325	0.01
3,400,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2028	36,624	0.00
50,790,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2029	326,723	0.03
1,180,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2029	14,399	0.00
70,420,000	Fixed 2.535%	Floating (EUR 6 month EURIBOR)	EUR	19/01/2034	853,039	0.09
37,620,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)	EUR	24/04/2035	198,134	0.02
29,520,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	25/01/2039	23,062	0.00
85,200,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	1,480,544	0.15
						0.01
70,600,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	121,410	
22,830,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	97,550	0.01
18,610,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	112,257	0.01
15,650,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	562,037	0.06
12,860,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	17,471	0.00
6,790,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2033	166,321	0.02
8,470,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	263,916	0.03
26,608,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	1,417,134	0.14
1,232,000,000	Fixed 1.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2054	566,456	0.06
15,060,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	22,795	0.00
97,930,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	113,210	0.01
		Fixed 4.250%	NZD			0.00
26,640,000	Floating (NZD 3 month NZDBB)			19/06/2029	15,929	
24,180,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	25,160	0.00
86,140,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	18/02/2026	303,924	0.03
36,200,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	80,288	0.01
17,980,000	Fixed 4.172%	Floating (USD 1 month SOFR)	USD	20/05/2026	25,163	0.00
53,850,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	3,621	0.00
22,772,213	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	135,826	0.01
338,330,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	256,112	0.03
82,190,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	283,971	0.03
47,230,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	1,752,736	0.17
18,155,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	483,249	0.05
	Fixed 3.240%		USD			0.03
58,570,000		Floating (USD 1 month SOFR)		09/10/2035	2,066,143	
129,410,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	2,142,094	0.21
22,050,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	326,987	0.03
21,370,000	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	139,267	0.01
17,360,000	Fixed 3.344%	Floating (USD 1 month SOFR)	USD	20/05/2054	80,678	0.01
UNREALISED GAIN	ON INTEREST RATE SWAPS				17,281,473	1.72
2,050,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield	Fixed 1.000%	EUR	20/06/2024	518	0.00
	SE)					
1,516,307	Floating (Stellantis NV)	Fixed 5.000%	EUR	20/12/2028	4,153	0.00
2,486,831	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	10,435	0.00
3,011,000	Fixed 1.000%	Floating (Renault SA)	EUR	20/06/2029	227	0.00
1,917,817	Floating (Alstom SA)	Fixed 1.000%	EUR	20/06/2029	67,637	0.01
24,745,691	Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2028	118,007	0.01
470,000	Investment Grade 41 Version 1 Index) Floating (Chile Government International	Fixed 1.000%	USD	20/06/2029	811	0.00
510,000	Bond) Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2029	124	0.00
13,350,176	Floating (Markit CDX North America Investment Grade 42 Version 1 Index)	Fixed 1.000%	USD	20/06/2029	33,521	0.01
490,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2029	346	0.00
4,200,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	32,977	0.00
1,400,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	10,269	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				279,025	0.03
28,530,000	Inflation Swaps Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	239,470	0.02
UNREALISED GAIN	ON INFLATION SWAPS				239,470	0.02
TOTAL UNREALISE					17,799,968	1.77

Receive

Swap Contracts - (Continued)

Pay

Net Local Notional Amount

	Interest Rate Swaps					
14,070,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	19/06/2029	(128,899)	(0.01)
10,890,000	Fixed 4.500%	Floating (AUD 6 month BBSW)	AUD	19/06/2034	(63,394)	(0.01)
29,580,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(382,892)	(0.04)
36,530,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	(410,192)	(0.04)
67,834,694	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	(132,063)	(0.01)
4,300,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(12,918)	(0.00)
6,750,000	Floating (BRL 1 month BRCDI)	Fixed 8.495%	BRL	04/01/2027	(28,351)	(0.00)
286,430,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(189,864)	(0.02)
22,526,931	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(4,534)	(0.00)
22,450,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(123,233)	(0.01)
17,620,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(209,452)	(0.02)
1,570,020,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(2,214)	(0.00)
235,330,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(31,465)	(0.00)
36,650,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(18,197)	(0.00)
100,020,000	Floating (EUR 1 month ESTR)	Fixed 2.250%	EUR	17/02/2026	(502,316)	(0.05)
5,050,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250%	EUR	19/06/2026	(31,232)	(0.00)
105,220,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(306,973)	(0.03)
70,470,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(356,491)	(0.04)
34,460,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(119,051)	(0.01)
70,420,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(1,010,742)	(0.10)
8,910,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	(20,442)	(0.00)
33,520,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(81,113)	(0.01)
49,840,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(770,380)	(0.08)
42,080,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(55,036)	(0.01)
22,530,000	Floating (GBP 1 month SONIA)	Fixed 4.500%	GBP	19/06/2025	(77,156)	(0.01)
8,620,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(43,962)	(0.01)
25,900,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(296,961)	(0.03)
9,160,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(87,630)	(0.01)
14,280,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(331,166)	(0.03)
8,090,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(240,069)	(0.02)
1,680,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2039	(62,238)	(0.01)
583,860,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(11,243)	(0.00)
402.870.000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	(22,389)	(0.00)

1,814,727	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(5,882)	(0.00)
4 044 707	Fire d 4 0000/	Financials Series 41 Version 1 Index)	EUD	00/00/0000	(F.000)	(0.00)
2,375,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated	EUR	20/06/2029	(10,464)	(0.00)
1,210,000	Fixed 1.000%	Floating (Bayer AG)	EUR	20/06/2029	(14,060)	(0.00)
2,080,702	Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(5,133)	(0.00)
-	Credit Default Swaps					
UNREALISED LOS	S ON INTEREST RATE SWAPS				(17,262,837)	(1.72)
		1 IABU 9.73076	ZAK	19/00/2034		(0.00)
38,880,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR ZAR	19/06/2026 19/06/2034	(38,335) (36,866)	(0.00)
22,790,000 187,930,000	Floating (USD 1 month SOFR) Fixed 8.000%	Fixed 3.391% Floating (ZAR 3 month JIBAR)	ZAR	10/05/2038	(288,149)	(0.03)
128,470,000	Floating (USD 1 month SOFR)		USD	28/07/2037	(3,218,682)	(0.32)
		Fixed 2.910%	USD		, ,	` ,
45,390,000	Fixed 3.782%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD	22/09/2036	(259,307) (117,680)	(0.03)
19,780,000 45,390,000	Fixed 3.750% Fixed 3.992%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD	20/06/2034 16/04/2035	(112,685)	(0.01)
30,180,000	Floating (USD 1 month SOFR) Fixed 3.750%	Fixed 3.790%	USD	21/05/2034	(123,308)	(0.01)
					(17,009)	(0.00)
4,520,000	Fixed 4.301% Fixed 3.750%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD	20/06/2029		, ,
355,280,000	Fixed 4.300% Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(730,961)	(0.02)
16,360,000	Fixed 4.360%	Fixed 3.090% Floating (USD 1 month SOFR)	USD	17/10/2028	(173,325)	(0.02)
182,310,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(173,325)	(0.02)
77,400,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(181,289)	(0.02)
254,350,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(2,642,521)	(0.26)
47,450,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(3,082)	(0.00)
228,140,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(79,468)	(0.01)
2,580,000	Floating (SGD 6 month IBORS)	Fixed 3.250%	SGD	20/12/2033	(6,525)	(0.00)
1,260,000	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2034	(271)	(0.00)
2,048,100,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(1,187,718)	(0.12)
10,930,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(87,186)	(0.01)
4,920,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(47,894)	(0.01)
439,500,000	Floating (NOK 6 month NIBOR)	Fixed 4.000%	NOK	19/06/2029	(482,869)	(0.05)
1,398,970,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(1,013,396)	(0.10)
6,970,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	(13,325)	(0.00)
6,970,000	Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	(18,588)	(0.00)
5,400,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%	MYR	15/12/2031	(28,999)	(0.00)
24,100,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	(34)	(0.00)
5,604,900,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(48,327)	(0.01)
402.870.000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	(22,389)	(0.00)
583,860,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(11,243)	(0.00)
1,680,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2039	(62,238)	(0.01)
8,090,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(240,069)	(0.02)
14,280,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(331,166)	(0.03)
9,160,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(87,630)	(0.01)
25,900,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(296,961)	(0.03)
8,620,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(43,962)	(0.01)
22,530,000	Floating (GBP 1 month SONIA)	Fixed 4.500%	GBP	19/06/2025	(77,156)	(0.01)
42,080,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(55,036)	(0.01)
49,840,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(770,380)	(0.08)
33,520,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(81,113)	(0.01)
8,910,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2034	(20,442)	(0.00)
70,420,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(1,010,742)	(0.10)
34,460,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(119,051)	(0.01)
70,470,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(356,491)	(0.04)
105,220,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(306,973)	(0.03)
5,050,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250%	EUR	19/06/2026	(31,232)	(0.00)
100,020,000	Floating (EUR 1 month ESTR)	Fixed 2.250%	EUR	17/02/2026	(502,316)	(0.05)
36,650,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(18,197)	(0.00)
235,330,000	Floating (CZK 6 month PRIBOR)	Fixed 4.300 %	CZK	19/06/2026	(31,465)	(0.00)
1,570,020,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(2,214)	(0.00)
17,620,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(209,452)	(0.02)
22,450,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(123,233)	(0.01)

% of Shareholders' Equity

Unrealised Loss EUR

Maturity Date

Currency

Swap	Contracts –	(Continued)
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Unrealised Loss EUR (204) (1,735) (1,092)	% of Shareholders Equity (0.00)
(1,735)	` ′
(1,735)	` ′
, ,	(0.00)
(1,092)	
	(0.00)
(38,570)	(0.00
(120,767)	(0.01)
(196,879)	(0.02)
(60,059)	(0.01)
(377,705)	(0.04)
(17,679,112)	(1.76
1,050,177,784	104.75
(47.573.221)	(4.75
1,002,004,503	100.00
Market Value EUR	% of Shareholders Equity
1,105,123,128	110.23
(57,201,672)	(5.71)
201,091	0.02
(2,441,680)	(0.24)
20,750,864	2.07
(14,723,756)	(1.47)
4,591,500	0.46
(6,242,547)	(0.62)
17,799,968	1.77
(17,679,112)	(1.76
(47,573,221)	(4.75)
1,002,604,563	100.00
	(38,570) (120,767) (196,879) (60,059) (377,705) (17,679,112) 1,050,177,784 (47,573,221) 1,002,604,563  Market Value EUR 1,105,123,128 (57,201,672) 201,091 (2,441,680) 20,750,864 (14,723,756) 4,591,500 (6,242,547) 17,799,968 (17,679,112)

The Futures Commission Merchant was Goldman Sachs & Co. LLC.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparties for swap contracts were Barclays Bank PLC, Citibank NA and Morgan Stanley & Co. International PLC.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2024. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable	accretion admitted to an afficial evolution as listing					
Bonds – 68.79% Japan	curities admitted to an official exchange listing %					
-	Japan Treasury Discount Bill—Series 1218	JPY	0.000%	17/06/2024	8.159.045	4.87
2,398,300,000	•	JPY	0.000%	01/07/2024	15,306,354	9.13
2,527,650,000	•	JPY	0.000%	16/07/2024	16,131,564	9.62
2,560,400,000	Japan Treasury Discount Bill—Series 1228	JPY .	0.000%	05/08/2024	16,340,250	9.75
United States					55,937,213	33.37
	United States Treasury Bill	USD	0.000%	20/06/2024	6,067,443	3.62
	United States Treasury Bill	USD	0.000%	25/06/2024	2,192,924	1.31
	United States Treasury Bill	USD	0.000%	05/07/2024	3,729,978	2.23
6,254,700	United States Treasury Bill	USD	0.000%	11/07/2024	6,219,972	3.71
2,752,700	United States Treasury Bill	USD	0.000%	16/07/2024	2,735,405	1.63
6,554,800	United States Treasury Bill	USD	0.000%	18/07/2024	6,511,784	3.88
2,182,800	United States Treasury Bill	USD	0.000%	01/08/2024	2,164,012	1.29
10,554,900	United States Treasury Bill	USD	0.000%	06/08/2024	10,542,561	6.29
3,860,000	United States Treasury Bill	USD	0.000%	08/08/2024	3,822,908	2.28
2,700,000	United States Treasury Bill	USD	0.000%	15/08/2024	2,671,341	1.59
7,400,000	United States Treasury Bill	USD	0.000%	29/08/2024	7,306,191	4.36
5,320,000	United States Treasury Note/Bond	USD	4.750%	15/11/2053	5,419,750	3.23
					59,384,269	35.42
TOTAL BONDS (cost USD 116,65	54,798)				115,321,482	68.79
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
	Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) <sup>(a</sup> Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution C	4.3			13,946,203 1,959,752	8.32 1.17
TOTAL MUTUAL	ELINDS				15,905,955	9.49
(cost USD 15,048					15,905,955	9.49
TOTAL TRANSFI (cost USD 131,70	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LI: 03,593)	STING			131,227,437	78.28
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
	ecurities dealt in another regulated market t Backed Obligations – 15.97%					
2,323,781	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.512%	15/10/2041	160,572	0.10
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.482%	15/04/2042	295,798	0.18
2,646,221	Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.112%	15/06/2042	255,194	0.15
161,619	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.562%	15/05/2044	14,579	0.01
326,930	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.662%	15/05/2045	28,584	0.02
10,371	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2027	10,218	0.01
1,345,235	Federal National Mortgage Association (FNMA)	USD	1.332%	25/04/2037	104,681	0.06
2,940,662	. , ,	USD	0.000%	25/10/2040	125,967	0.07
	Federal National Mortgage Association (FNMA)	USD	1.006%	25/10/2041	69,908	0.04
610,594	0 0	USD	0.506%	25/02/2042	45,883	0.03
1,937,935	. , ,	USD	1.056%	25/03/2042	169,303	0.10
3,215,171	. , ,	USD	0.000%	25/08/2042	204,067	0.12
927,153	, ,	USD	5.500%	01/04/2053	920,515	0.55
945,684	0 0	USD	6.500%	01/09/2053	968,842	0.58
5,000,000		USD	5.000%	01/06/2054	4,816,016	2.87
1,000,000	, ,	USD	5.500%	15/06/2054	984,726	0.59
3,000,000	. , ,	USD	7.000%	15/06/2054	3,083,862	1.84
972,228		USD	0.615%	20/08/2043	82,852	0.05
120,550	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/08/2044	16,128	0.01
1,381,992	, , , , , , , , , , , , , , , , , , ,	USD	0.270%	20/08/2045	102,570	0.06
3,628,683	· · · · · · · · · · · · · · · · · ·	USD	0.765%	20/08/2045	337,621	0.20
2,442,901 1,280,290	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	0.820% 4.500%	20/08/2045 16/09/2045	236,837 230,637	0.14 0.14
.,200,200	3.5			55,2540	_50,007	0.14

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Agencies As	set Backed Obligations – (Continued)					
United States	· ,					
111,2	98 Government National Mortgage Association (GNMA)	USD	0.270%	20/09/2045	8,075	0.00
	30 Government National Mortgage Association (GNMA)	USD	0.270%	20/09/2045	9,673	0.01
	256 Government National Mortgage Association (GNMA)	USD	0.770%	20/09/2045	18,041	0.01
	Government National Mortgage Association (GNMA)	USD	0.820%	20/09/2045	243,734	0.14
	Gry Government National Mortgage Association (GNMA)	USD	0.770%	20/10/2045	30,736	0.02
	17 Government National Mortgage Association (GNMA)	USD	0.220%	20/01/2046	175,313	0.10
	672 Government National Mortgage Association (GNMA) 639 Government National Mortgage Association (GNMA)	USD USD	0.770% 0.770%	20/01/2046 20/01/2046	133,714	30.0
	202 Government National Mortgage Association (GNMA)	USD	0.770%	20/09/2048	78,967 94.973	0.05
878,1		USD	0.765%	20/09/2048	85,191	0.05
	i25 Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	3,711	0.00
	112 Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	12,235	0.01
1,223,0		USD	4.500%	20/01/2049	1,168,709	0.70
	95 Government National Mortgage Association (GNMA)	USD	0.670%	20/06/2049	22,021	0.01
1,252,1	· · · · · · · · · · · · · · · · · ·	USD	3.500%	20/10/2049	216,608	0.13
	118 Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	299,035	0.18
	79 Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	717,652	0.43
	55 Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	447,938	0.27
	604 Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	726,066	0.43
	755 Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	256,221	0.15
1,737,0		USD	4.500%	20/10/2052	1,639,408	0.98
1,223,2	· · · · · · · · · · · · · · · · · ·	USD	0.797%	20/05/2053	58,174	0.03
7,000,0	000 Government National Mortgage Association (GNMA) TBA	USD	6.000%	20/06/2054	7,053,320	4.21
		-			26,764,875	15.97
TOTAL AGEN (cost USD 30,	CIES ASSET BACKED OBLIGATIONS 088.931)				26,764,875	15.97
(,	,,				,,	
TOTAL TRAN	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
TOTAL TRAN (cost USD 30,					26,764,875	15.97
(cost USD 30,	088,931) UE OF INVESTMENTS EXCLUDING DERIVATIVES				26,764,875 157,992,312	
(cost USD 30, MARKET VAL (cost USD 16	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)					
(cost USD 30, MARKET VAL (cost USD 16	088,931) UE OF INVESTMENTS EXCLUDING DERIVATIVES			Commitment	157,992,312	94.25
(cost USD 30, MARKET VAL (cost USD 16	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)			Commitment Market Value		94.25 % of
(cost USD 30, MARKET VAL (cost USD 16'	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)				157,992,312 Unrealised	94.25 % of Shareholders
(cost USD 30, MARKET VAL (cost USD 16') Futures Con	088,931) UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description			Market Value	157,992,312 Unrealised Gain	94.25 % of Shareholders
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts	088,931)  UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR		Short	Market Value USD	157,992,312 Unrealised Gain USD	94.25 % of Shareholders' Equity
(cost USD 30, MARKET VAL (cost USD 16') Futures Con	088,931) UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description		Short Short	Market Value	157,992,312 Unrealised Gain	94.25 % of Shareholders' Equity
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts (1)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts - 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024			Market Value USD (140,660)	Unrealised Gain USD	94.25 % of Shareholders Equity 0.00 0.00
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024  German Federal Republic Bonds 30YR Futures 06/06/2024		Short	Market Value USD (140,660) (137,465) 376,333	157,992,312  Unrealised Gain USD  3,261 7,543 293	94.25 % of Shareholders' Equity 0.00 0.01 0.00
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  German Federal Republic Bonds 5Y Futures 06/09/2024		Short	Market Value USD (140,660) (137,465)	157,992,312  Unrealised Gain USD  3,261 7,543	94.25 % of Shareholders' Equity 0.00 0.01 0.00
(cost USD 30, MARKET VAL (cost USD 16'  Futures Con Number of Contracts  (1) (1) 3	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts = 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024  German Federal Republic Bonds 30YR Futures 06/06/2024  German Federal Republic Bonds 5Y Futures 06/09/2024  USD		Short Long	(140,660) (137,465) 376,333 98,208	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097	94.25 % of Shareholders Equity 0.00 0.01 0.00
(cost USD 30, MARKET VAL (cost USD 16:  Futures Con Number of Contracts  (1) (1) 3	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024		Short Long	(140,660) (137,465) 376,333 98,208	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097	94.25 % of Shareholders Equity 0.00 0.01 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16:  Futures Con Number of Contracts  (1) (1) 3  5 258	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024  German Federal Republic Bonds 30YR Futures 06/06/2024  German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Notes 5YR Futures 30/09/2024		Short Long  Long Long	(140,660) (137,465) 376,333 98,208 581,563 27,309,703	157,992,312  Unrealised Gain USD  3,261 7,543 293  11,097  3,750 28,622	94.25 % of Shareholders Equity 0.00 0.01 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts  (1) (1) 3  5 258 (28)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Notes 5YR Futures 30/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024		Short Long Long Long Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875)	157,992,312  Unrealised Gain USD  3,261 7,543 293  11,097  3,750 28,622 27,132	94.25 % of Shareholders Equity 0.00 0.01 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16:  Futures Con Number of Contracts  (1) (1) 3  5 258	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024  German Federal Republic Bonds 30YR Futures 06/06/2024  German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Notes 5YR Futures 30/09/2024		Short Long  Long Long	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000)	157,992,312  Unrealised Gain USD  3,261 7,543 293  11,097  3,750 28,622 27,132 5,335	94.25 % of Shareholders' Equity 0.00 0.01 0.00 0.01 0.00 0.02 0.02 0.00
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) 3  5 258 (28) (48)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short Long Long Long Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875)	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097  3,750 28,622 27,132 5,335 64,839	94.25 % of Shareholders Equity  0.00 0.01 0.00 0.01 0.00 0.02 0.02 0.0
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) 3  5 258 (28) (48)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024  US Treasury Notes 5YR Futures 30/09/2024  US Treasury Ultra Long Bond Futures 19/09/2024		Short Long Long Long Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000)	157,992,312  Unrealised Gain USD  3,261 7,543 293  11,097  3,750 28,622 27,132 5,335	94.25  % of Shareholders' Equity  0.000 0.01 0.000 0.012 0.002 0.002 0.002 0.002 0.000 0.04
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) 3  5 258 (28) (48)	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short Long Long Long Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000)	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097  3,750 28,622 27,132 5,335 64,839	94.25 % of Shareholders Equity  0.00 0.01 0.00 0.02 0.02 0.02 0.02 0.0
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) 3  5 258 (28) (48)  UNREALISED	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short Long Long Long Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000) 19,068,391	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097  3,750 28,622 27,132 5,335 64,839 75,936  Unrealised Loss	94.25 % of Shareholders' Equity  0.000 0.01 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) 3  5 258 (28) (48)  UNREALISED  Number of Contracts	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024 USD  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024  US Treasury Utra Long Notes 10YR Futures 19/09/2024  USD  USD  USD  USD  USD  USD  USD  US		Long Long Short Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000) 19,068,391 Commitment Market Value USD	157,992,312  Unrealised Gain USD  3,261 7,543 293 11,097  3,750 28,622 27,132 5,335 64,839 75,936  Unrealised Loss USD	94.25 % of Shareholders Equity  0.00 0.01 0.00 0.02 0.02 0.02 0.00 0.04 0.05 % of Shareholders Equity
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts  (1) (1) (3) 55 258 (28) (28) (48)  UNREALISED  Number of Contracts	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)  tracts – 0.04%  Security Description  EUR  German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024 USD  USD  US Treasury Long Bond Futures 19/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024  US Treasury Utra Long Notes 10YR Futures 19/09/2024  USD  EUR  Euro OAT Futures 06/06/2024  USD  US Treasury Notes 10YR Futures 19/09/2024		Long Long Short Short Short Short	(140,660) (137,465) 376,333 98,208 581,563 27,309,703 (3,437,875) (5,385,000) 19,068,391 Commitment Market Value USD	157,992,312  Unrealised Gain USD  3,261 7,543 293  11,097  3,750 28,622 27,132 5,335 64,839 75,936  Unrealised Loss USD  (5,673)	94.25 % o' Shareholders Equity  0.00 0.01 0.00 0.02 0.02 0.00 0.04 0.05 Shareholders Equity (0.00

Forward Currency Contracts - 0.99%

Common         Boundary         South         South         State         1500         250		Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
HeF	Currency		Currency				
PM	GBP	13,903,778	USD	17,447,992	03/06/2024	289,746	0.19
USD							
NED							
USD							
GPP							
Cop							
EUR 967-808 USD 955-284 0708-2024 3,727 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	COP		USD				
GBP 1,877,818 USD 2,075,7831 (70,080204 31,3455 0.02 NZD 884,237 USD 519,0552 (70,080204 58,356 0.00 NZD 884,237 USD 519,0552 (70,080204 58,356 0.00 NZD 1,818,384 USD 1,117,486 1990 1900 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1990 1,117,486 1,177,486 1,17	GBP	1,980,072	USD	2,515,681	06/06/2024	10,420	0.01
HLF							
NZD							
NZD 1,863,834 USD 1,121,4499 (1006,07034 26,167 0,02 CPP 801221,883 USD 2,14,178 (1106,07034 3,72 0,00 USD 480,832 NW 650,783,937 (1206,07034 1,78 0,00 USD 480,832 NW 650,783,937 (1206,07034 1,78 0,00 USD 1,74 1,74 1,74 1,74 1,74 1,74 1,74 1,74							
Cop							
NED							
NZD							
GBP	NZD	4,420,089	USD	2,674,010	13/06/2024	47,660	0.03
USD \$346.66		11,485,511		12,440,061	14/06/2024	48,016	
USD							
ADD							
COP         5,108,149,816         USD         1.27,131         2008/2024         26,249         0.01           CZX         3,28,871,33         USD         1,678,399         2008/2024         3,822         0.01           EUR         492,000         CAD         684,749         2008/2024         4,88         0.00           EUR         954,720         JPY         155,791,014         2006/2024         4,08         0.03           GBP         935,054         EUR         462,000         2006/2024         70,282         0.05           GBP         9,805,015         EUR         462,000         2006/2024         17,864         0.00           GBP         9,805,015         EUR         462,000         2006/2024         17,864         0.03           HUF         380,478,752         USD         9,840,000         2006/2024         17,892         0.01           NCD         3,042,243         USD         1,888,856         2006/2024         2,985         0.01           NCD         3,042,243         USD         1,888,856         2008/2024         2,985         0.01           NCD         2,737,838         USD         1,800,412         2008/2024         2,986         0.01							
CX         9,255,037         EUR         370,000         2006/2024         3,822         0.00           CX         3,887,133         USD         1,678,399         2006/2024         43,822         0.01           EUR         442,000         CAD         684,743         2006/2024         41,83         0.03           EUR         7,275,846         USD         7,842,867         2006/2024         41,63         0.03           GBP         95,004         USD         7,842,867         2006/2024         41,63         0.03           GBP         95,003,013         USD         7,626,991         2006/2024         7,53         0.03           HUF         360,478,772         USD         994,000         2006/2024         1,59         0.01           ILS         10,488,755         USD         2,818,363         2006/2024         1,59         0.01           NZD         3,042,943         USD         1,889,565         2006/2024         5,96         0.01           NZD         3,042,943         USD         1,859,665         2006/2024         5,96         0.01           NZD         2,739,698         USD         1,859,64         2         2006/2024         2,965         0.							
CZK         38,817,133         USD         1,878,399         2,006/2024         31,322         0,00           EUR         495,720         JPY         15,791,014         2,006/2024         41,638         0,30           EUR         7,275,846         USD         7,842,867         2,006/2024         47,028         0,05           GBP         385,054         EUR         446,2000         2,006/2024         15,64         0,00           GBP         6,001,013         USD         7,626,991         2,006/2024         17,89         0,01           HUF         380,478,732         USD         9,94,000         2,006/2024         17,98         0,01           NCK         2,049,753         USD         2,818,8363         2,006/2024         2,98         0,01           NCD         3,042,943         USD         1,889,668         2,006/2024         2,98         0,01           NCD         3,042,943         USD         1,818,668         2,006/2024         2,98         0,01           NCD         3,042,943         USD         1,818,666         2,006/2024         2,98         0,01           NCD         3,042,943         USD         1,800,012         2,006/2024         2,98 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
EUR         594,720         JPY         155,791,014         2006,2024         41,638         0.03           EUR         7,278,86         USD         7,842,867         2006,2024         1,564         0.00           GBP         355,054         EUR         462,000         2006,2024         1,564         0.00           GBP         6,303,013         USD         7,862,691         2006,2024         1,564         0.00           HUF         360,476,792         USD         994,000         2006,2024         1,197         0.01           NCK         20,490,753         USD         2,818,836         2006,2024         5,896         0.01           NCD         3,042,493         MJD         2,800,801         2006,2024         5,899         0.05           NCD         3,124,393         USD         1,888,656         2006,2024         2,844         0.02           NCD         2,737,838         USD         1,893,422         2006,2024         2,544         0.02           SEK         4,863,988         USD         4,067,72         2006,2024         1,562         0.01           SEG         2,790,898         USD         2,002,201         2006,2024         1,562         0.01							
EUR 7,75,846 USD 7,842,867 2006;204 170,262 0.05 GBP 365,054 EUR 46,2000 2006;204 1,564 0.00 0.06 GBP 6,303,013 USD 7,826,091 2006;204 1,977 0.01 0.05 1.05 1.05 1.05 1.05 1.05 1.05	EUR	462,000	CAD	684,743	20/06/2024	89	0.00
GBP         395,054         EUR         442,000         2006/2024         1,584         0.00           GBP         6,000,013         USD         7,826,991         2006/2024         11,997         0.01           US         10,488,755         USD         2,818,363         20,006,2024         12,995         0.01           NCK         2,049,753         USD         1,888,656         20,006,2024         58,919         0.05           NZD         3,042,435         USD         1,888,656         20,006,2024         5,956         0.05           NZD         2,737,838         USD         1,885,0421         20,006,2024         2,838         0.05           SEK         4,968,588         USD         1,993,2422         20,006,2024         3,549         0.00           SCK         4,968,588         USD         2,002,312         20,006,2024         3,747         0.00           SCK         4,968,588         USD         2,002,312         20,006,2024         3,747         0.00           USD         6,444,700         CAD         8,766,302         20,006,2024         1,010         0.00           USD         4,874,000         A,876,302         20,006,2024         1,010         0.00							
GBP							
HUF							
ILS							
NOK							
NZD 3,042,943 AUD 2,800,812 200,812024 5,956 0.01 NZD 2,737,838 USD 1,860,421 200,812024 3,844 0.02 0.02 0.02 0.03 0.00 0.00 0.00 0.00							
PLN         7,832,207         USD         1,993,242         2006,2024         2,838         0.00           SEK         4,983,986         USD         456,772         2008,2022         15,629         0.01           SGD         2,796,908         USD         2,002,312         2006,2024         5,747         0.00           TRY         13,361,142         USD         399,000         2006,2024         10,010         0.00           USD         6,444,700         AD         8,766,302         2006,2024         15,103         0.01           USD         5,236,508         CHF         2,307,147         2006,2024         55,517         0.03           USD         2,783,111         US         10,314,073         2006,2024         13,002         0.00           USD         4,186,000         INR         348,661,780         2006,2024         10,002         0.00           USD         4,874,000         JPY         734,378,107         2008,2024         175,667         0.11           USD         3,438,80         KW         5,211,279,638         2006,2024         175,667         0.11           USD         2,162,866         GD         2,900,293         2006,2024         13,603	NZD		AUD				0.01
SEK         4,963,968         USD         456,772         2006/2024         15,629         0.01           SGD         2,709,098         USD         2,002,312         2006/2024         5,747         0.00           TRY         13,361,142         USD         399,000         2006/2024         13,103         0.01           USD         6,444,700         CAD         8,766,502         2006/2024         13,103         0.01           USD         5,265,608         CNH         37,552,647         2006/2024         53,507         0.03           USD         2,783,111         LIS         10,314,073         2006/2024         53,200         0.00           USD         4,188,000         JPY         734,376,107         2006/2024         10,002         0.00           USD         4,874,000         JPY         734,376,107         2006/2024         10,002         0.00           USD         4,874,000         JPY         734,376,107         2006/2024         15,667         0.11           USD         4,874,000         JPY         734,376,107         2006/2024         15,667         0.11           USD         2,162,868         SGD         2,900,293         2006/2024         1	NZD	2,737,838	USD	1,650,421	20/06/2024	35,404	0.02
SGD         2,709,089         USD         2,002,212         2006/2024         5,747         0.00           TRY         13,361,142         USD         399,000         2006/2024         10,101         0.00           USD         6,444,700         CAD         8,766,302         2006/2024         13,103         0.01           USD         2,615,538         CHF         2,307,147         2006/2024         35,517         0.03           USD         2,783,111         US         10,314,073         2006/2024         3,489         0.00           USD         4,188,000         JRY         734,378,107         2006/2024         175,667         0.11           USD         3,855,838         KRW         5,211,279,638         2006/2024         156,667         0.11           USD         3,855,838         KRW         5,211,279,638         2006/2024         56,688         0.04           USD         2,182,886         SGD         2,900,293         2006/2024         33,108         0.02           USD         3,185,858         KRW         5,211,279,638         2006/2024         33,108         0.02           USD         2,166,782,121         USD         2,317,504         2106/2024         33,							
TRY         13,361,422         USD         399,000         2006/2024         10,010         0.00           USD         6,444,700         CAD         8,766,302         2006/2024         13,103         0.00           USD         2,515,538         CHF         2,307,147         2006/2024         53,200         0.03           USD         5,286,508         CNH         37,582,647         2006/2024         53,200         0.03           USD         4,186,000         INR         348,661,780         2006/2024         10,002         0.00           USD         4,874,000         JPY         734,378,107         2006/2024         17,667         0.11           USD         3,835,838         KRW         5,211,279,638         2006/2024         15,667         0.11           USD         2,162,868         GSD         2,900,293         2006/2024         16,002         0.00           USD         2,166,792,121         USD         2,317,504         2106/2024         5,063         0.03           GBP         1,452,000         USD         3,336,941         2106/2024         5,063         0.03           LUB         3,428,667         USD         3,336,941         2106/2024         31,283 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
USD         6,444,700         CAD         8,766,902         2006/2024         13,103         0.01           USD         2,615,538         CHF         2,307,147         2006/2024         53,517         0.03           USD         5,236,508         CNH         37,582,647         2006/2024         53,517         0.03           USD         4,188,000         INR         348,661,780         2006/2024         10,002         0.00           USD         4,874,000         JPY         734,378,107         2006/2024         175,667         0.11           USD         3,835,838         KRW         5,211,279,838         2006/2024         1         0.00           USD         2,182,868         SGD         2,900,293         2006/2024         1         0.00           USD         2,186,782,112         USD         3,336,941         2,106,7024         1         0.00           USD         1,452,080         USD         1,841,250         2106/2024         11,398         0.01           NZD         3,408,868         USD         2,904,293         2406/2024         11,398         0.01           NZD         3,408,868         USD         2,904,293         2506/2024         1,75 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
USD         2,615,538         CHF         2,307,147         2006,2024         53,517         0.03           USD         5,236,508         CNH         37,582,647         2006,2024         3,469         0.00           USD         4,184,000         INR         348,661,780         2006,2024         10,002         0.00           USD         4,184,000         INR         348,661,780         2006,2024         110,002         0.00           USD         3,835,838         KRW         5,211,279,638         2006,2024         175,667         0.11           USD         3,835,838         KRW         5,211,279,638         2006,2024         15,667         0.11           USD         2,182,888         SGD         2,200,933         2006,2024         1         0.00           USD         2,182,888         SGD         2,900,933         200,002,024         1         0.00           USD         1,452,000         USD         1,841,250         2106,2024         13,388         0.01           NZD         5,470,762         USD         3,336,941         2106,2024         11,398         0.01           VIFE         4,350,833         USD         2,04293         2406,80204         41,776							
USD         5,236,508         CNH         37,832,647         2006/2024         53,200         0.03           USD         2,783,111         ILS         10,314,073         2006/2024         3,469         0.00           USD         4,188,000         INR         348,661,780         2006/2024         10,002         0.00           USD         4,874,000         JPY         734,378,107         2006/2024         175,667         0.11           USD         3,835,836         KRW         5,211,279,638         2006/2024         175,667         0.11           USD         2,182,866         SGD         2,900,293         2006/2024         1         0.00           USD         2,182,866         SGD         2,900,293         2006/2024         33,108         0.02           USD         2,182,866         SGD         2,900,293         2006/2024         33,400         0.00           USD         4,182,060         USD         2,317,504         2106/2024         11,339         0.01           NZD         5,470,762         USD         2,904,293         2406/2024         11,339         0.01           VEH         4,586,533         EUR         4,649,005         2506/2024         11,76							
USD         4,188,000         JR         348,661,780         2006/2024         10,002         0.00           USD         4,674,000         JPY         734,378,107         2006/2024         175,667         0.11           USD         3,835,538         KRW         5,211,279,638         2006/2024         35,658         0.04           USD         2,182,868         SGD         2,900,293         2006/2024         1,400         0.00           USD         2,166,792,121         USD         2,317,504         2106/2024         31,308         0.01           USD         1,452,080         USD         1,841,250         2106/2024         11,388         0.01           NZD         5,470,762         USD         3,336,941         2106/2024         11,388         0.01           NZD         3,428,687         USD         2,904/293         2406/2024         11,6923         0.01           AUD         2,551,000         NZD         2,762,932         2506/2024         1,77         0.00           CHF         4,555,533         EUR         4,649,605         2506/2024         1,77         0.00           CZK         9,908,211         USD         399,710         2506/2024         3,22							
USD         4,874,000         JPY         734,378,107         2006/2024         175,667         0.11           USD         3,85,368         KRW         5,211,279,638         2006/2024         58,658         0.04           USD         22         SEK         222         2006/2024         1         0.00           USD         2,162,866         SGD         2,900,293         2006/2024         31,108         0.02           GBP         1,452,080         USD         2,317,504         2106/2024         31,388         0.01           NZD         5,470,762         USD         3,338,941         2106/2024         31,683         0.01           NZD         3,428,687         USD         2,094,293         2406/2024         416,923         0.01           CHF         4,556,533         USD         2,762,932         2506/2024         4,776         0.00           CHF         4,556,533         USD         2,834,905         2506/2024         4,776         0.00           CHF         4,556,533         USD         399,710         2506/2024         4,776         0.00           CHF         4,925,6630         USD         399,710         2506/2024         4,322         0.00	USD	2,783,111	ILS	10,314,073	20/06/2024	3,469	0.00
USD         3,835,836         KRW         5,211,279,638         2006/2024         58,658         0.04           USD         22         SEK         222         2006/2024         3,108         0.02           USD         2,168,698         SGD         2,900,293         2006/2024         3,108         0.02           CLP         2,166,792,121         USD         2,317,504         21/06/2024         52,063         0.03           GBP         1,452,080         USD         1,841,250         21/06/2024         11,988         0.01           NZD         5,470,762         USD         2,094,293         24/06/2024         16,923         0.01           NZD         3,428,687         USD         2,094,293         25/06/2024         11,76         0.00           CHF         4,556,533         EUR         4,649,605         25/06/2024         1,77         0.00           CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           CZK         9,099,211         USD         399,710         25/06/2024         3,23         0.00           EUR         7,948,44         CZK         19,823,790         25/06/2024         3,23         0.00							
USD         22         SEK         222         2006/2024         1         0.00           USD         2,182,886         SGD         2,900,293         2006/2024         33,108         0.02           CLP         2,166,782,121         USD         2,2317,504         2106/2024         52,063         0.03           GBP         1,452,080         USD         1,841,250         21/06/2024         11,398         0.01           NZD         5,470,762         USD         3,336,941         21/06/2024         31,683         0.01           NZD         3,428,687         USD         2,762,932         25/06/2024         11,7         0.00           CHF         4,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         3,566,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         3,566,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         3,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           EUR         1,020         3,997,10         25/06/2024         3,23         0.00							
USD         2,182,886         SGD         2,900,293         20/06/2024         33,108         0.02           CLP         2,166,792,121         USD         2,317,504         21/06/2024         52,063         0.03           GBP         1,452,080         USD         1,841,250         21/06/2024         11,398         0.01           NZD         5,470,762         USD         3,336,941         21/06/2024         11,693         0.01           NZD         3,428,687         USD         2,994,293         24/06/2024         11,693         0.01           AUD         2,551,000         NZD         2,762,932         25/06/2024         11,7         0.00           CHF         4,556,533         EUR         4,648,605         25/06/2024         4,776         0.00           CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           EUR         794,844         USD         399,710         25/06/2024         3,237         0.00           EUR         7,548,444         CK         19,621,911         25/06/2024         4,22         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         7,545         <							
CLP         2,166,792,121         USD         2,317,504         21/06/2024         52,063         0.03           GBP         1,452,080         USD         1,841,250         21/06/2024         11,398         0.01           NZD         3,472,687         USD         3,336,941         21/06/2024         16,923         0.01           NZD         3,428,687         USD         2,094,293         24/06/2024         16,923         0.01           AUD         2,551,000         NZD         2,762,932         25/06/2024         1,17         0.00           CHF         4,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         2939,980         USD         263,406         25/06/2024         4,776         0.00           CZK         9,098,211         USD         399,710         25/06/2024         3,237         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         15,225							
GBP         1,452,080         USD         1,841,250         21/06/2024         11,398         0.01           NZD         5,470,762         USD         3,336,941         21/06/2024         31,683         0.01           NZD         3,428,687         USD         2,094,293         24/06/2024         16,923         0.01           AUD         2,551,000         NZD         2,762,932         25/06/2024         4,776         0.00           CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           CZK         9,098,211         USD         399,710         25/06/2024         3,227         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         4,920         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         1,525         0.03           USD         115,000         PLN         4,942,780         25/06/2024         1,725         0.							
NZD         5,470,762         USD         3,336,941         21/06/2024         31,683         0.01           NZD         3,428,687         USD         2,094,293         24/06/2024         16,923         0.01           AUD         2,551,000         NZD         2,762,932         25/06/2024         11,7         0.00           CHF         4,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           CZK         9,098,211         USD         399,710         25/06/2024         322         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         4,82         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         4,8         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         7,545         0.01           USD         115,000         PLN         450,618         25/06/2024         7,545         0.01           USD         3,838,833         SGD         5,177,599         25/06/2024         17,79         0.00 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
AUD         2,551,000         NZD         2,762,932         25/06/2024         117         0.00           CHF         4,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           CZK         9,098,211         USD         399,710         25/06/2024         432         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         4,8         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         7,545         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         15,225         0.03           USD         115,000         PLN         450,618         25/06/2024         117         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00	NZD	5,470,762	USD	3,336,941	21/06/2024		0.01
CHF         4,556,533         EUR         4,649,605         25/06/2024         4,776         0.00           CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           CZK         9,098,211         USD         399,710         25/06/2024         322         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         4,8         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         51,225         0.03           USD         115,000         PLN         450,618         25/06/2024         17,7         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         3,633,838,83         SGD         5,701,735         02/07/2024         17,932         0.01		3,428,687		2,094,293		16,923	
CHF         239,980         USD         263,406         25/06/2024         3,237         0.00           CZK         9,098,211         USD         399,710         25/06/2024         322         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         4,88         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         15,225         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         17,77         0.00           USD         1,047,263         USD         1,324,805         02/07/2024         11,429         0.01           USD         3,624,964         HUF         1,29,745,648         0.01         03/07/2024         12,488							
CZK         9,098,211         USD         399,710         25/06/2024         322         0.00           EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         48         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         165         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         117         0.00           USD         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           USD         362,494         HUF         129,745,648         03/07/2024         12,488         0.01							
EUR         794,844         CZK         19,621,911         25/06/2024         1,920         0.00           EUR         1,558,426         GBP         1,328,700         25/06/2024         48         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         51,225         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         117         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         11,429         0.00           USD         1,853,589         USD         2,004,657         03/07/2024         17,932         0.01           USD         362,494         HUF         129,745,648         03/07/2024         12,488         0.01           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254							
EUR         1,558,426         GBP         1,328,700         25/06/2024         48         0.00           GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,010         25/06/2024         51,225         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         117,7         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           EUR         1,853,589         USD         2,004,657         03/07/2024         12,488         0.01           USD         362,494         HUF         129,745,648         03/07/2024         12,488         0.01           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254							
GBP         4,220,204         EUR         4,942,780         25/06/2024         7,545         0.01           NZD         9,400,988         AUD         8,633,405         25/06/2024         30,598         0.01           SEK         57,678,796         EUR         5,000,0010         25/06/2024         51,225         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         177         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           EUR         1,853,559         USD         2,004,657         03/07/2024         12,488         0.01           USD         362,494         HUF         129,745,648         03/07/2024         16/07/2024         649,254         0.39           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024							
SEK         57,678,796         EUR         5,000,010         25/06/2024         51,225         0.03           USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         USD         5,177,599         25/06/2024         177         0.00           USD         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           USD         362,494         HUF         129,745,648         03/07/2024         12,488         0.01           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01	GBP						
USD         115,000         PLN         450,618         25/06/2024         165         0.00           USD         3,838,883         SGD         5,177,599         25/06/2024         177         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           USD         362,494         HUF         129,745,648         03/07/2024         569         0.00           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01	NZD	9,400,988	AUD	8,633,405	25/06/2024	30,598	0.01
USD         3,838,883         SGD         5,177,599         25/06/2024         1,77         0.00           GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           EUR         1,853,589         USD         2,004,657         03/07/2024         12,488         0.01           USD         362,494         HUF         129,745,648         03/07/2024         569         0.00           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01							
GBP         1,047,263         USD         1,324,805         02/07/2024         11,429         0.00           USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           EUR         1,853,559         USD         2,004,657         03/07/2024         12,488         0.01           USD         362,494         HUF         129,745,648         03/07/2024         569         0.00           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01							
USD         1,103,463         BRL         5,701,735         02/07/2024         17,932         0.01           EUR         1,853,589         USD         2,004,657         03/07/2024         12,488         0.01           USD         362,494         HUF         129,745,688         03/07/2024         569         0.00           USD         16,884,532         JPY         2,527,680,331         16/07/2024         649,254         0.39           USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01							
EUR     1,853,589     USD     2,004,657     03/07/2024     12,488     0.01       USD     362,494     HUF     129,745,648     03/07/2024     569     0.00       USD     16,884,532     JPY     2,527,680,331     16/07/2024     649,254     0.39       USD     962,500     EUR     874,965     17/07/2024     9,711     0.00       EUR     2,129,204     USD     2,311,501     24/07/2024     7,840     0.01							
USD     362,494     HUF     129,745,648     0,00     0,00       USD     16,884,532     JPY     2,527,680,331     16/07/2024     649,254     0,39       USD     962,500     EUR     874,965     17/07/2024     9,711     0,00       EUR     2,129,204     USD     2,311,501     24/07/2024     7,840     0,01							
USD     16,884,532     JPY     2,527,680,331     16/07/2024     649,254     0.39       USD     962,500     EUR     874,965     17/07/2024     9,711     0.00       EUR     2,129,204     USD     2,311,501     24/07/2024     7,840     0.01							
USD         962,500         EUR         874,965         17/07/2024         9,711         0.00           EUR         2,129,204         USD         2,311,501         24/07/2024         7,840         0.01							
SEK 20,214,312 USD 1,863,744 24/07/2024 63,248 0.04							
	SEK	20,214,312	USD	1,863,744	24/07/2024	63,248	0.04

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	1,654,587	EUR	1,512,455	24/07/2024	7,069	0.00
JPY	100,379,480	USD	644,825	29/07/2024	1,171	0.00
USD	31,878,856	JPY	4,887,240,106	29/07/2024	426,827	0.25
EUR	34,706,194	USD	37,432,455	30/07/2024	383,544	0.23
CAD	396,694	USD	289,041	31/07/2024	2,247	0.00
EUR	2,198,347	USD	2,381,483	06/08/2024	14,624	0.01
CHF	1,203,369	USD	1,336,330	19/08/2024	9,146	0.00
PLN	1,765,822	USD	448,958	27/08/2024	707	0.00
ZAR	21,422,977	USD	1,125,367	06/09/2024	13,193	0.00
EUR	5,487,217	USD	5,991,633	19/09/2024	1,556	0.01
AUD	1,156,264	USD	769,312	26/09/2024	3,739	0.00
AUD	157,734	USD	103,458	27/09/2024	2,002	0.00
AUD	819,953	USD	536,645	02/10/2024	11,630	0.00
CNY	3,582,240	USD	501,000	15/10/2024	3,314	0.00
COP	7,101,702,033	USD	1,793,744	15/10/2024	12,343	0.01
USD	396,000	CNH	2,834,679	15/10/2024	1,775	0.00
CNH	4,997,160	USD	694,725	16/10/2024	289	0.00
GBP	2,084,768	USD	2,594,245	17/10/2024	67,306	0.04
BRL	7,443,664	USD	1,397,871	18/10/2024	4,668	0.00
MXN	18,702,460	USD	1,069,896	18/10/2024	7,677	0.01
EUR	3,743,454	USD	4,050,292	21/10/2024	44,587	0.03
HUF	870,884,290	USD	2,398,694	21/10/2024	23,213	0.02
AUD	1,078,728	USD	713,579	07/11/2024	8,310	0.01
UNREALISED GA	AIN ON FORWARD CUR	RENCY CONTRAC	TS .		3,947,953	2.35

	Amount		Amount	Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	Equity
BRL	2,202,238	USD	426,427	03/06/2024	(5,944)	(0.00)
USD	16,888,141	GBP	13,514,747	03/06/2024	(353,295)	(0.23)
USD	2,441,813	HUF	886,803,473	03/06/2024	(34,606)	(0.03)
USD	444,131	PLN	1,745,026	03/06/2024	(682)	(0.00)
BRL	14,287,479	USD	2,756,368	04/06/2024	(28,395)	(0.01)
USD	12,219,133	NZD	20,296,157	04/06/2024	(278,222)	(0.15)
USD	2,304,194	GBP	1,810,322	05/06/2024	(5,332)	(0.00)
USD	343,311	COP	1,340,789,963	06/06/2024	(4,710)	(0.00)
USD	2,407,773	GBP	1,891,697	06/06/2024	(5,584)	(0.00)
USD	1,013,328	EUR	935,361	07/06/2024	(3,386)	(0.00)
USD	3,895,758	GBP	3,091,124	07/06/2024	(47,801)	(0.05)
USD	227,593	HUF	81,903,373	07/06/2024	(1,092)	(0.00)
USD	3,587,902	NZD	5,854,711	07/06/2024	(17,136)	(0.01)
ZAR	2,514,809	USD	134,910	07/06/2024	(254)	(0.00)
USD	1,031,063	NZD	1,708,514	10/06/2024	(20,955)	(0.01)
USD	214,178	COP	836,152,474	11/06/2024	(2,671)	(0.00)
KRW	682,008,066	USD	520,581	12/06/2024	(26,471)	(0.02)
USD	1,571,478	NZD	2,566,503	13/06/2024	(8,847)	(0.00)
USD	10,832,905	EUR	10,028,488	14/06/2024	(70,965)	(0.04)
USD	1,687,039	GBP	1,331,641	17/06/2024	(11,912)	(0.00)
CAD	7,477,821	USD	5,500,113	20/06/2024	(13,839)	(0.02)
CHF	894,029	EUR	927,801	20/06/2024	(16,272)	(0.01)
CHF	928,393	USD	1,045,000	20/06/2024	(14,046)	(0.01)
CNH	24,938,399	USD	3,472,000	20/06/2024	(32,556)	(0.02)
EUR	1,398,392	CZK	34,861,830	20/06/2024	(11,868)	(0.00)
EUR	450,939	PLN	1,968,576	20/06/2024	(11,266)	(0.01)
EUR	1,427,000	SEK	16,463,032	20/06/2024	(14,732)	(0.01)
INR	261,990,968	USD	3,153,446	20/06/2024	(14,020)	(0.00)
JPY	732,092,347	USD	4,917,118	20/06/2024	(233,407)	(0.14)
KRW	5,134,412,845	USD	3,850,176	20/06/2024	(128,709)	(0.07)
MXN	44,231,988	USD	2,600,934	20/06/2024	(4,335)	(0.00)
SEK	10,917,481	EUR	961,250	20/06/2024	(6,471)	(0.00)
USD	1,788,159	AUD	2,695,157	20/06/2024	(9,122)	(0.00)
USD	784,000	COP	3,105,940,800	20/06/2024	(20,182)	(0.02)
USD	520,940	CZK	12,282,977	20/06/2024	(19,096)	(0.01)
USD	6,516,108	EUR	6,022,444	20/06/2024	(33,833)	(0.04)
USD	5,644,313	GBP	4,462,986	20/06/2024	(49,799)	(0.03)
USD	1,341,857	HUF	493,589,634	20/06/2024	(35,624)	(0.02)
USD	2,512,688	MXN	43,045,961	20/06/2024	(14,286)	(0.01)
USD	1,957,217	NOK	20,564,030	20/06/2024	(7,360)	(0.01)
USD	5,169,247	NZD	8,536,670	20/06/2024	(87,211)	(0.05)
USD	966,431	PLN	3,851,725	20/06/2024	(15,202)	(0.01)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	17,171	TRY	622,774	20/06/2024	(1,893)	(0.00)
USD	1,047,663	ZAR	19,721,938	20/06/2024	(7,230)	(0.00)
USD	2,281,433	CLP	2,173,223,284	21/06/2024	(95,169)	(0.06)
USD	521,670	NZD	853,937	24/06/2024	(4,142)	(0.00)
CZK	30,775,213	EUR	1,244,317	25/06/2024	(483)	(0.00)
EUR	4,926,649	CHF	4,857,138	25/06/2024	(37,404)	(0.02)
EUR	493,792	PLN	2,119,908	25/06/2024	(3,069)	(0.00)
EUR	838,576	SEK	9,697,145	25/06/2024	(10,834)	(0.01)
PLN	1,705,251	EUR	400,302	25/06/2024	(900)	(0.00)
SGD	5,706,825	USD	4,242,765	25/06/2024	(11,686)	(0.01)
USD	238,514	GBP	190,942	02/07/2024	(5,114)	(0.00)
MXN	5,055,131	USD	296,742	11/07/2024	(962)	(0.00)
EUR	1,361,602	USD	1,492,669	17/07/2024	(9,959)	(0.00)
USD	205,809	CZK	4,829,042	29/07/2024	(6,616)	(0.00)
USD	2,942,166	EUR	2,714,284	30/07/2024	(15,329)	(0.00)
USD	264,679	CAD	363,259	31/07/2024	(2,057)	(0.00)
USD	502,886	COP	1,993,612,827	02/08/2024	(9,679)	(0.01)
USD	2,096,714	EUR	1,925,498	06/08/2024	(1,997)	(0.00)
USD	65,932	CHF	59,643	19/08/2024	(754)	(0.00)
USD	1,363,617	ZAR	25,824,638	06/09/2024	(8,876)	(0.00)
EUR	1,146,726	USD	1,254,674	18/09/2024	(2,270)	(0.00)
USD	2,251,378	EUR	2,104,092	18/09/2024	(46,620)	(0.03)
USD	5,350,638	EUR	4,942,252	19/09/2024	(47,334)	(0.04)
USD	2,047,799	AUD	3,141,436	26/09/2024	(52,490)	(0.03)
CNH	10,654,921	USD	1,484,336	15/10/2024	(2,534)	(0.00)
USD	856,713	COP	3,399,118,336	15/10/2024	(7,742)	(0.00)
USD	2,508,240	GBP	2,008,766	17/10/2024	(56,283)	(0.04)
USD	430,109	MXN	7,565,181	18/10/2024	(5,771)	(0.00)
USD	4,929,638	EUR	4,564,595	21/10/2024	(63,468)	(0.04)
USD	1,223,313	HUF	447,287,409	21/10/2024	(20,582)	(0.02)
EUR	717,110	USD	784,877	23/10/2024	(372)	(0.00)
BRL	3,656,038	USD	697,318	28/10/2024	(9,092)	(0.01)
USD	1,481,367	EUR	1,364,166	28/10/2024	(11,362)	(0.00)
USD	855,919	AUD	1,284,200	07/11/2024	(3,472)	(0.00)
UNREALISED LOSS	ON FORWARD CUR	RENCY CON	TRACTS		(2,285,041)	(1.36)

Options - (0.65%)

% o Shareholders Equity	Market Value USD	Unrealised Gain/(Loss) USD	Strike Price	Maturity Date	Security Description	Holdings
					Purchased Options	
					AUD	
0.02	41,454	2,244	Strike 0.66	Expires 05/11/2024	Call AUD / Put USD	2,275,500
0.01	12,808	(28,630)	Strike 0.62	Expires 24/09/2024	Put AUD / Call USD	7,940,000
0.01	13,787	(27,142)	Strike 0.62	Expires 25/09/2024	Put AUD / Call USD	8,008,000
0.01	15,176	(24,393)	Strike 0.62	Expires 30/09/2024	Put AUD / Call USD	7,975,000
0.05	83,225	(77,921)				
					EUR	
0.00	2,134	(13,850)	Strike 1.11	Expires 15/07/2024	Call EUR / Put USD	980,000
0.00	3,851	(12,341)	Strike 1.10	Expires 22/07/2024	Call EUR / Put USD	978,000
0.01	5,031	(4,556)	Strike 1.09	Expires 02/08/2024	Call EUR / Put USD	477,000
0.02	31,747	7,496	Strike 1.08	Expires 24/10/2024	Call EUR / Put USD	1,448,000
0.00	1,589	(49,371)	Strike 1.07	Expires 12/06/2024	Put EUR / Call USD	7,817,000
0.00	2,267	(58,317)	Strike 1.07	Expires 12/06/2024	Put EUR / Call USD	7,724,000
0.01	17,448	(41,138)	Strike 1.08	Expires 12/06/2024	Put EUR / Call USD	7,759,000
0.02	38,117	(25,126)	Strike 1.09	Expires 12/06/2024	Put EUR / Call USD	7,696,000
0.01	11,482	(12,728)	Strike 1.08	Expires 01/07/2024	Put EUR / Call USD	5,514,000
0.01	18,684	2,700	Strike 1.11	Expires 15/07/2024	Put EUR / Call USD	980,000
0.01	15,159	(1,034)	Strike 1.10	Expires 22/07/2024	Put EUR / Call USD	978,000
0.00	4,316	(5,270)	Strike 1.09	Expires 02/08/2024	Put EUR / Call USD	477,000
0.01	21,213	(8,910)	Strike 1.06	Expires 16/09/2024	Put EUR / Call USD	5,766,000
0.01	21,487	(2,013)	Strike 1.09	Expires 16/09/2024	Put EUR / Call USD	1,922,000
0.01	18,978	(11,518)	Strike 1.06	Expires 17/09/2024	Put EUR / Call USD	5,763,000
0.01	19,653	(1,890)	Strike 1.09	Expires 17/09/2024	Put EUR / Call USD	1,921,000
0.01	10,171	(11,805)	Strike 1.06	Expires 17/10/2024	Put EUR / Call USD	1,943,500
0.01	10,171	(7,339)	Strike 1.06	Expires 17/10/2024	Put EUR / Call USD	1,943,500

oldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Options – (Continued) EUR – (Continued)					
1,849,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(177)	21,770	0.01
1,448,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(8,539)	15,712	0.01
				(265,726)	290,980	0.17
4,743,000	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(17,419)	1,531	0.00
3,172,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(15,747)	4	0.00
3,188,000	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	(18,284)	642	0.00
4,767,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	(21,066)	5,102	0.00
4,721,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(10,948)	15,388	0.01
3,166,000	Put GBP / Call USD	Expires 19/06/2024	Strike 1.26	(13,601)	4,314	0.00
4,427,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(54,267)	29,939	0.02
				(151,332)	56,920	0.03
6 628 000	NZD	Funitary 06/06/2024	Christo 0.50	(40.030)	40	0.00
6,628,000 6,639,000	Put NZD / Call USD	Expires 06/06/2024	Strike 0.59	(19,838)	12	0.00
6,558,000	Put NZD / Call USD Put NZD / Call USD	Expires 11/06/2024 Expires 19/06/2024	Strike 0.59 Strike 0.61	(20,608) (18,253)	164 11,577	0.00
6,563,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(14,106)	13,805	0.01
				(72,805)	25,558	0.02
	USD					
4,152,000	Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(34,179)	79,046	0.05
2,065,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.35	1,512	53,116	0.03
2,097,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(4,364)	15,279	0.01
2,085,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(4,796)	14,804	0.01
2,076,000	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(7,343)	13,666	0.01
4,170,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(24,269)	85,327	0.05
2,479,000	Call USD / Put HUF	Expires 17/10/2024	Strike 379.00	(36,984)	21,991	0.01
2,076,000 8,288,000	Call USD / Put MXN Call USD / Put ZAR	Expires 16/10/2024 Expires 04/09/2024	Strike 17.62 Strike 20.86	(8,155) (81,417)	42,128 42,343	0.02 0.03
-,,				(199,995)	367,700	0.22
OTAL PURCHASE	ED OPTIONS					
cost USD 1,592,16	<u> </u>				824,383	0.49
	Written Options AUD					
(2,406,000)	Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	7,429	(5)	(0.00)
(2,419,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	7,604	(139)	(0.00)
(2,701,000)	Call AUD / Put NZD	Expires 20/06/2024	Strike 1.09	7,546	(1,725)	(0.00)
(2,685,000)	Call AUD / Put NZD	Expires 25/06/2024	Strike 1.08	621	(7,119)	(0.00)
(2,275,500)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(4,528)	(41,454)	(0.03)
(2,406,000)	Put AUD / Call NZD	Expires 06/06/2024	Strike 1.10	(15,185)	(22,619)	(0.01)
(2,419,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10	(15,571)	(23,313)	(0.01)
(2,701,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(9,649)	(18,920)	(0.01)
(2,685,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(667)	(8,408)	(0.01)
(7,940,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	49,091	(12,807)	(0.01)
(3,176,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	22,995	(16,578)	(0.01)
(3,203,000) (3,190,000)	Put AUD / Call USD Put AUD / Call USD	Expires 25/09/2024 Expires 30/09/2024	Strike 0.65 Strike 0.65	21,475 19,491	(17,274) (18,114)	(0.01) (0.01)
				90,652	(188,475)	(0.11)
	EUR				·	. ,
(8,880,000)	Call 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	64,786	(1,564)	(0.00)
(8,890,000)	Call 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	56,759	(10,670)	(0.01)
(8,890,000)	Call 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	35,774	(26,360)	(0.02)
(8,950,000)	Call 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	(20,093)	(84,607)	(0.05)
	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(1,009)	(10,464)	(0.01)
(1,478,000)			Strike 0.98	2,310	(6,228)	(0.00)
(1,478,000) (1,481,000)	Call EUR / Put CHF	Expires 19/06/2024	01 11 0 65			
(1,478,000) (1,481,000) (1,646,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99	6,447	(3,585)	
(1,478,000) (1,481,000) (1,646,000) (1,654,000)	Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF	Expires 26/06/2024 Expires 01/07/2024	Strike 0.98	2,917	(7,552)	(0.01)
(1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000)	Call EUR / Put CHF Call EUR / Put CZK	Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024	Strike 0.98 Strike 25.07	2,917 3,170	(7,552) (55)	(0.01)
(1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000)	Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK	Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024	Strike 0.98 Strike 25.07 Strike 24.77	2,917 3,170 1,499	(7,552) (55) (1,876)	(0.01) (0.00) (0.00)
(1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000) (831,000)	Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK	Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024 Expires 20/06/2024	Strike 0.98 Strike 25.07 Strike 24.77 Strike 24.76	2,917 3,170 1,499 1,045	(7,552) (55) (1,876) (2,928)	(0.01) (0.00) (0.00) (0.00)
(1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000)	Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK	Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024	Strike 0.98 Strike 25.07 Strike 24.77	2,917 3,170 1,499	(7,552) (55) (1,876)	(0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)

•		
Options	s – (Co	ntinued)

				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price	USD	USD	Equity
	Written Options – (Continued) EUR – (Continued)					
(1,476,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	5,012	(1,510)	(0.00)
(1,649,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	1,241	(6,353)	(0.00)
(739,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	4,106	(181)	(0.00)
(740,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(7)	(4,321)	(0.00)
(831,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(1,012)	(5,703)	(0.00)
(823,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(1,441)	(6,365)	(0.00)
(1,484,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	11,964	(2)	(0.00)
(1,486,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	11,362	(132)	(0.00)
(1,476,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	9,388	(672)	(0.00)
(1,649,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	8,045	(2,597)	(0.00)
(1,448,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(4,969)	(31,747)	(0.02)
(8,880,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	(47,115)	(113,466)	(0.07)
(8,890,000)	Put 6 month EURIBOR Swaption	Expires 12/06/2024	Strike 2.74	(45,234)	(112,663)	(0.07)
(8,890,000)	Put 6 month EURIBOR Swaption	Expires 19/06/2024	Strike 2.78	(33,667)	(95,801)	(0.06)
(8,950,000)	Put 6 month EURIBOR Swaption	Expires 26/06/2024	Strike 2.91	18,915	(45,599)	(0.03)
(1,478,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	7,130	(2,324)	(0.00)
(1,481,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	1,395	(7,142)	(0.01)
(1,646,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(9,983)	(20,015)	(0.01)
(1,654,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(3,238)	(13,707)	(0.01)
(739,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(7,983)	(11,208)	(0.01)
(741,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	283	(3,092)	(0.00)
(831,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	279	(3,694)	(0.00)
(823,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	364	(3,434)	(0.00)
(1,484,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(120)	(6,881)	(0.01)
(1,483,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(10,274)	(16,684)	(0.01)
(1,476,000)	Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(5,364)	(11,885)	(0.01)
(1,649,000)	Put EUR / Call GBP	Expires 26/06/2024	Strike 0.85	645	(6,950)	(0.01)
(739,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(5,266)	(9,552)	(0.01)
(740,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	1,402	(2,912)	(0.00)
(831,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	1,620	(3,071)	(0.00)
(823,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	827	(4,098)	(0.00)
(1,484,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(23,666)	(35,632)	(0.02)
(1,486,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(25,816)	(37,311)	(0.02)
(1,476,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(21,268)	(31,328)	(0.02)
(1,649,000)	Put EUR / Call ISEK	Expires 26/06/2024	Strike 11.58	(16,053)	(26,695)	(0.02)
(7,817,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07 Strike 1.07	25,229 8,081	(1,589)	(0.00)
(7,724,000)	Put EUR / Call USD Put EUR / Call USD	Expires 12/06/2024 Expires 12/06/2024	Strike 1.07	91,305	(2,267)	(0.00)
(7,759,000) (7,696,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	93,364	(17,448) (38,117)	(0.01) (0.02)
,	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	59,730	(21,213)	(0.02)
(5,766,000) (1,922,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	2,629	(21,487)	(0.01)
(5,763,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	60,052	(18,978)	(0.01)
(1,921,000)	Put EUR / Call USD	Expires 17/09/2024  Expires 17/09/2024	Strike 1.09	4,527	(19,653)	(0.01)
(3,887,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	39,815	(20,341)	(0.01)
(1,448,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	11,066	(15,712)	(0.01)
(1,440,000)	Tat Lotty dail dob	Expired 24/10/2024	Guillo 1.00			
				383,360	(1,021,934)	(0.61)
(4,743,000)	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	10,676	(1,531)	(0.00)
(3,188,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	6,502	(643)	(0.00)
(4,767,000)	Put GBP / Call USD	Expires 18/06/2024		·	, ,	(0.00)
(4,427,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.26 Strike 1.23	5,950 49,881	(5,102) (29,939)	(0.00)
(4,427,000)	r at GBT / Gall GGB	EXPIRED 10/10/2024	Outile 1.20			
				73,009	(37,215)	(0.02)
(0.000.000	USD		0. ". 4 : 5		(0:	
(9,250,000)	Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10	48,409	(34,378)	(0.02)
(9,260,000)	Call 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96	60,491	(19,840)	(0.01)
(9,260,000)	Call 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05	26,814	(44,719)	(0.03)
(9,320,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24	(52,779)	(131,184)	(0.08)
(1,593,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	6,199	(755)	(0.00)
(1,608,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(2,930)	(10,126)	(0.01)
(1,782,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	1,156	(6,716)	(0.00)
(4,144,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	74,712	(80,137)	(0.05)
(9,250,000)	Put 12 month SOFR Swaption	Expires 17/06/2024	Strike 4.10	29,285	(53,503)	(0.03)
(9,260,000)	Put 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96	(54,006)	(134,337)	(0.08)
(9,260,000) (9,320,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 24/06/2024 Expires 28/06/2024	Strike 4.05 Strike 4.24	(23,392) 40,343	(94,925) (38,062)	(0.06) (0.02)
(1,593,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35	1,030	(5,924)	(0.02)
(1,000,000)				1,000	(0,024)	(0.00)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Written Options – (Continued)						
	USD – (Continued)						
(1,608,000) (1,782,000)	Put USD / Call SGD Put USD / Call SGD	Expires 18/06/2024 Expires 26/06/2024	Strike 1.34 Strike 1.35		4,755 428	(2,441) (7,445)	(0.00)
(1,762,000)	rut 03D / Call 3GD	EXPIRes 20/00/2024	Stilke 1.55	_			
TOTAL WRITTEN C	PPTIONS				160,515	(664,492)	(0.40)
(cost USD (2,619,65	52))					(1,912,116)	(1.14
TOTAL OPTIONS (cost USD (1,027,49	90))					(1,087,733)	(0.65
Swap Contracts -	- (0.33%)					Unrealised	% 0
Net Local Notional						Unrealised Gain	% of Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps	FI (1) (A):		****			
142,430,000	Fixed 4.000%	Floating (AUD 3 month BBSW)		AUD	19/06/2026	471,640	0.28
9,910,000	Fixed 6.320%	Floating (AUD 3 month BBSW) Floating (BRL 1 month BRCDI)		AUD	29/06/2026	10,541 194.030	0.01
11,630,000 20,050,000	Fixed 6.320% Fixed 10.286%	Floating (BRL 1 month BRCDI)  Floating (BRL 1 month BRCDI)		BRL	02/01/2025 04/01/2027	. ,	0.12 0.05
33,685,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)		BRL BRL	04/01/2027	85,393 705,844	0.03
95,670,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	144,847	0.09
31,090,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	50,553	0.03
28,600,000	Fixed 1.000%	Floating (CHF 1 month SARON)		CHF	19/06/2026	154,386	0.09
7,570,390,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034	112,153	0.07
66,710,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	22/06/2026	12,933	0.01
51,607,070,000	Fixed 7.500%	Floating (COP 1 month CPIBR)		COP	20/06/2026	212,669	0.13
32,370,000	Fixed 2.980%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2026	62,763	0.04
46,390,000	Fixed 3.000%	Floating (EUR 1 month ESTR)		EUR	19/06/2026	236,575	0.14
7,503,113	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	28/06/2026	39,725	0.02
35,220,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	147,988	0.09
16,800,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2035	95,092	0.06
7,800,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%		EUR	09/08/2037	52,246	0.03
6,760,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	25/01/2039	5,712	0.00
19,810,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	100,772	0.06
16,170,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	25/01/2044	30,230	0.02
6,160,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)		EUR	17/05/2053	20,475	0.01
8,080,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	10/11/2053	52,012	0.03
7,050,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2054	274,457	0.16
5,960,000	Fixed 4.500%	Floating (GBP 1 month SONIA)		GBP	28/06/2026	9,106	0.00
588,960,000	Fixed 6.250%	Floating (INR 1 month MIBOR)		INR	19/06/2029	48,959	0.03
14,419,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)		JPY	19/06/2029	800,144	0.48
141,260,000	Fixed 9.250%	Floating (MXN 1 month TIIE)		MXN	17/06/2026	19,758	0.01
57,040,000	Fixed 8.500%	Floating (MXN 1 month TIIE)		MXN	07/06/2034	181,011	0.11
46,710,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)		NOK	19/06/2034	60,257	0.04
11,820,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		NZD	19/06/2029	5,629	0.00
25,460,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026	28,682	0.02
102,510,000	Fixed 2.500%	Floating (THB 1 month THOR)		THB	19/06/2034	64,029	0.04
9,469,930	Fixed 4.250%	Floating (USD 1 month SOFR)		USD	28/06/2026	61,215	0.04
12,130,000	Floating (USD 1 month SOFR)	Fixed 4.730%		USD	30/06/2026	9,997	0.01
38,800,000	Floating (USD 1 month SOFR)	Fixed 4.025%		USD	16/04/2030	176,865	0.10
4,570,000	Fixed 2.680%	Floating (USD 1 month SOFR)		USD	28/07/2032	224,185	0.13
8,425,000	Floating (USD 1 month SOFR)	Fixed 4.280%		USD	17/10/2033	239,591	0.14
26,610,000	Fixed 3.240% Fixed 2.080%	Floating (USD 1 month SOFR)		USD	09/10/2035	1,045,325	0.62
12,190,000 8,850,000	Fixed 2.564%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	28/07/2047 11/05/2053	279,207 140,369	0.17 0.08
	N ON INTEREST RATE SWAPS				, 55, 2555	6,667,365	3.98
	Inflation Swaps					<u> </u>	
12,840,000	Fixed 2.550%	Floating (USD 12 month USCPI)		USD	28/03/2034	117,215	0.07
	ON INFLATION SWAPS ED GAIN ON SWAP CONTRACTS					6,784,580	4.05
	LD GAIN ON SWAF CONTRACTS						
Net Local Notional Amount	Pay	Receive		Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
2,750,000	Interest Rate Swaps Floating (AUD 6 month BBSW)	Fixed 4.500%		AUD	19/06/2034	(39,965)	(0.02)

Contracts –	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
	Interest Rate Swaps – (Continued)					
28,900,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(383,277)	(0.23)
52,270,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	(595,933)	(0.36
143,167,983	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	(293,911)	(0.17
76,190,000	Floating (BRL 1 month BRCDI)	Fixed 9.750%	BRL	02/01/2026	(177,580)	(0.11
20,050,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	(8,062)	(0.00
86,880,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(108,232)	(0.06
10,022,961	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(2,220)	(0.00)
9,930,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(60,691)	(0.04
	Floating (CHF 1 month SARON)		CHF		,	
6,310,000	,	Fixed 1.250%		19/06/2034	(89,888)	(0.05
19,076,380,000	Floating (CLP 6 month CLICP)	Fixed 5.000%	CLP	18/06/2026	(5,959)	(0.00)
1,990,470,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(5,151)	(0.00)
10,660,750,000	Floating (CLP 6 month CLICP)	Fixed 4.750%	CLP	21/06/2029	(160,449)	(0.10
65,630,000	Fixed 2.000%	Floating (CNY 3 month CNRR)	CNY	19/06/2029	(34,559)	(0.02)
2,345,120,000	Floating (COP 1 month CPIBR)	Fixed 7.500%	COP	20/06/2034	(35,979)	(0.02)
430,190,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(80,342)	(0.05)
56,360,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%	CZK	19/06/2034	(153,771)	(0.09)
24,280,000	Floating (EUR 1 month ESTR)	Fixed 3.000%	EUR	19/06/2026	(255,518)	(0.15)
28,380,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(93,594)	(0.06)
31,470,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(171,596)	(0.10)
14,940,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(54,611)	(0.03)
17,590,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(305,218)	(0.18)
11,580,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000 % Fixed 1.051%	EUR	11/08/2047	(54,246)	(0.16)
	,					, ,
9,630,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(13,681)	(0.01)
13,880,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(43,770)	(0.03)
9,780,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(181,955)	(0.11)
290,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(9,358)	(0.01)
217,750,000	Fixed 5.500%	Floating (HUF 6 month BUBOR)	HUF	19/06/2026	(1,581)	(0.00)
2,710,900,000	Floating (HUF 6 month BUBOR)	Fixed 6.000%	HUF	19/06/2034	(194,801)	(0.12)
631,410,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2026	(12,333)	(0.01)
3,557,470,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(35,963)	(0.02)
638,820,000	Floating (NOK 6 month NIBOR)	Fixed 4.500%	NOK	19/06/2026	(472,815)	(0.28)
2,530,000	Floating (NZD 3 month NZDBB)	Fixed 4.500%	NZD	19/06/2034	(26,781)	(0.02)
1,030,000	Floating (PLN 6 month WIBOR)	Fixed 4.750%	PLN	19/06/2034	(8,404)	(0.02)
						, ,
788,320,000	Floating (SEK 3 month STIBOR)	Fixed 3.250%	SEK	22/06/2026	(466,639)	(0.28)
7,160,000	Floating (SEK 3 month STIBOR)	Fixed 2.750%	SEK	19/06/2034	(1,681)	(0.00)
272,920,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	19/06/2029	(42,989)	(0.03)
22,410,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(5,862)	(0.00)
24,930,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	(14,510)	(0.01)
112,380,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	(1,325,640)	(0.79)
80,820,000	Floating (USD 1 month SOFR)	Fixed 3.696%	USD	22/09/2028	(88,612)	(0.05)
7,605,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(69,209)	(0.04)
12,740,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(28,500)	(0.02)
14,370,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	(92,816)	(0.06)
21,410,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(157,520)	(0.09)
18,790,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(52,502)	(0.03)
		,	USD	28/07/2037		, ,
12,300,000	Floating (USD 1 month SOFR)	Fixed 2.2010%			(413,734)	(0.25)
9,150,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(102,244)	(0.06)
205,780,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(43,838)	(0.03)
73,390,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2034	(77,043)	(0.05)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(7,155,533)	(4.27)
	Inflation Swaps					
25,265,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(62,372)	(0.04)
12,780,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(96,407)	(0.06)
27,450,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(27,196)	(0.01)
UNREALISED LOSS	S ON INFLATION SWAPS				(185,975)	(0.11)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(7,341,508)	(4.38)
MARKET VALUE O					158,068,673	94.30
(cost USD 160,765,0	<u> </u>					
OTHER ASSETS AN	ND LIABILITIES				9,560,928	5.70

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 161,792,524)	157,992,312	94.25
Unrealised gain on futures contracts	75,936	0.05
Unrealised loss on futures contracts	(17,826)	(0.01)
Unrealised gain on forward currency contracts	3,947,953	2.35
Unrealised loss on forward currency contracts	(2,285,041)	(1.36)
Market value of purchased options (cost USD 1,592,162)	824,383	0.49
Market value of written options (cost USD (2,619,652))	(1,912,116)	(1.14)
Unrealised gain on swap contracts	6,784,580	4.05
Unrealised loss on swap contracts	(7,341,508)	(4.38)
Other Assets and Liabilities	9,560,928	5.70
Shareholders' Equity	167,629,601	100.00

The Futures Commission Merchant was Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Australia and New Zealand Banking Group Ltd., Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, BNP Paribas SA, Citibank NA, Deutsche Bank AG, HSBC Bank PLC, JPMorgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank and UBS AG.

The counterparty for swap contracts was Morgan Stanley.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

# Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	s	Security Description	Market Value USD	% of Shareholders' Equity
Commo	on Stock	curities admitted to an official ex s – 95.68%	change listing	
Belgium		Groupe Bruxelles Lambert NV	1,505,547	0.34
Canada		0 1 0 1 1	1 001 001	0.05
		Canadian Pacific Kansas City Ltd. CGI, Inc.	4,231,691 1,000,769	0.95 0.22
		Lululemon Athletica, Inc.	244,901	0.05
		Waste Connections, Inc.	3,823,838	0.86
			9,301,199	2.08
China			0.070.744	0.70
		Alibaba Group Holding Ltd. Tencent Holdings Ltd.	3,272,741	0.73 0.22
	20,000	rencent Holdings Ltd.	960,890	
			4,233,631	0.95
Denmar		Coloplast AS Class B	780,176	0.18
		DSV AS	773,891	0.17
	61,119	Novo Nordisk A/S Class B	8,281,903	1.85
			9,835,970	2.20
Finland				
-	39,385	Neste Oyj	822,724	0.18
France	02.420	Danone SA	E 00E 400	1.24
		Hermes International SCA	5,995,182 414,899	1.34 0.09
		Sodexo SA	2,393,425	0.53
	.,	TotalEnergies SE	2,438,235	0.55
			11,241,741	2.51
German	ıy			
		Bayer AG ADR	2,511,148	0.56
		Daimler Truck Holding AG	1,508,229	0.34
		Deutsche Boerse AG Heidelberg Materials AG	1,042,993	0.23 1.53
		SAP SE	6,835,517 713,416	0.16
		SAP SE ADR	2,967,083	0.66
			15,578,386	3.48
Hong K	ong			
	30,200	Hong Kong Exchanges & Clearing	4 004 004	0.00
	46 000	Ltd. Techtronic Industries Co. Ltd.	1,021,264 566,061	0.23 0.13
	40,000	Toonkonio maasinss so. Eta.		0.36
			1,587,325	0.30
India	137,450	ICICI Bank Ltd. ADR	3,658,919	0.82
Ireland				
		Accenture PLC Class A	1,012,271	0.23
		AerCap Holdings NV	3,698,094	0.83
		ICON PLC	1,204,554	0.27
	0,900	Linde PLC	3,824,864	0.85
			9,739,783	2.18
Israel	6,191	Check Point Software Technologies		
	0,101	Ltd.	906,734	0.20
Italy				
		Ferrari NV	2,730,398	0.61
	9,866	Moncler SpA	655,382	0.15
			3,385,780	0.76
Japan	4,700	Hoya Corp.	572,430	0.13

Holdings	Security Description	Market Value USD	% of Shareholders <sup>s</sup> Equity
Common Stock	s – (Continued)		
Japan – (Continu			
	MonotaRO Co. Ltd.	786,638	0.17
22,100	Nintendo Co. Ltd.	1,205,646	0.27
		2,564,714	0.57
Netherlands			
	Adyen NV <sup>(a)</sup>	3,233,977	0.72
	ASML Holding NV	1,188,095	0.27
	Euronext NV <sup>(a)</sup> Koninklijke Philips NV	874,468 5,279,130	0.20 1.18
	Prosus NV ADR	3,375,561	0.75
,		13,951,231	3.12
Cauth Varas		13,931,231	3.12
South Korea 114,169	Samsung Electronics Co. Ltd.	6,078,970	1.36
Spain			
•	Amadeus IT Group SA	1,072,324	0.24
	Puig Brands SA Class B	3,031,507	0.68
		4,103,831	0.92
Sweden		· · · · · · · · · · · · · · · · · · ·	
	Assa Abloy AB Class B	839,541	0.19
	Thule Group AB <sup>(a)</sup>	468,729	0.10
		1,308,270	0.29
Switzerland			
	Compagnie Financiere Richemont		
	SA Class A	3,437,040	0.77
	Nestle SA	1,968,457	0.44
	Novartis AG	5,949,659	1.33
	Partners Group Holding AG Roche Holding AG	670,620 1,409,392	0.15 0.32
	SGS SA	687,058	0.32
	UBS Group AG	3,921,917	0.88
		18,044,143	4.04
Taiwan			
44,913	Taiwan Semiconductor Manufacturing Co. Ltd. ADR	6,817,344	1.52
	Wandracturing Co. Etc. ADIX	0,017,344	1.52
United Kingdom	3i Group PLC	5 974 612	1 21
	3i Group PLC AstraZeneca PLC	5,874,612 2,993,327	1.31 0.67
	Auto Trader Group PLC <sup>(a)</sup>	925,694	0.21
	Bunzl PLC	695,126	0.16
194,361	Compass Group PLC	5,420,317	1.21
15,316	Croda International PLC	894,708	0.20
	Intertek Group PLC	603,690	0.13
	Lloyds Banking Group PLC	2,478,307	0.55
	Reckitt Benckiser Group PLC	3,157,873	0.71
	RELX PLC	653,936	0.15
	Rightmove PLC Shell PLC	797,879 5,152,991	0.18 1.15
	Shell PLC ADR	8,571,033	1.92
	Unilever PLC	559,571	0.12
		38,779,064	8.67
United States			
1,953	Adobe, Inc.	859,418	0.19
	Advanced Drainage Systems, Inc.	778,862	0.17
	Agilent Technologies, Inc.	584,184	0.13
	Alcoa Corp.	2,048,625	0.46
	Alphabet, Inc. Class A Alphabet, Inc. Class C	10,963,823 5,614,278	2.45 1.26
	Amazon.com, Inc.	15,109,220	3.38
	American Express Co.	6,649,081	1.49
28 105	,		
		443.683	0.10
1,471	Amgen, Inc.	443,683 4,693,118	
1,471 16,903		443,683 4,693,118 3,525,795	0.10 1.05 0.79

# Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings		Security Description		ı	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)			Common S	tocks	s – (Continu	ed)			
United States – (				United States						
	Arista Networks, Inc.	3,639,406	0.81			S&P Global,			632,968	0.14
	Arthur J Gallagher & Co. Automatic Data Processing, Inc.	4,488,502	1.00			Service Corp Southwest A	. Internationa	I	685,712	0.15
	Bank of New York Mellon Corp.	790,921 5,246,927	0.18 1.17		,		er Scientific, I	nc	1,461,343 4,609,473	0.33 1.03
	Berkshire Hathaway, Inc. Class B	5,553,289	1.24			Toro Co.	er odieritine, i	110.	438,221	0.10
	BJ's Wholesale Club Holdings, Inc.	743,289	0.17			Tractor Supp	ly Co.		704,367	0.16
	Booking Holdings, Inc.	950,834	0.21			UnitedHealth			10,161,964	2.27
28,430	Booz Allen Hamilton Holding Corp.	4,338,987	0.97	2,	,137	Veeva Syste	ms, Inc. Class	Α	373,590	0.08
	Broadridge Financial Solutions, Inc.	818,517	0.18			Visa, Inc. Cla			6,514,376	1.46
	Capital One Financial Corp.	2,302,964	0.51			Wells Fargo			2,638,730	0.59
	Cencora, Inc.	1,228,352	0.27			Workday, Inc			1,208,071	0.27
3,091	Charles River Laboratories International, Inc.	814,736	0.18			YETI Holding	ologies Corp.	Class A	629,834 636,955	0.14 0.14
66.936	Charles Schwab Corp.	4,826,755	1.08			Zoetis, Inc.	ologies Corp.	Class A	882,173	0.14
	Charter Communications, Inc.	,,==,,==		O,	, 102	20000, 1110.		_	002,170	
,	Class A	1,756,524	0.39						264,456,269	59.13
16,331	Cisco Systems, Inc.	754,900	0.17	TOTAL COM	IMON	STOCKS				
	Citigroup, Inc.	3,568,333	0.80	(cost USD 34					427,901,575	95.68
	Coca-Cola Co.	891,129	0.20	•		. ,				
9,171	Cognizant Technology Solutions	500 400	0.40	Mutual Fun	ds –	2.97%				
62 000	Corp. Class A Comcast Corp. Class A	593,180 2,399,748	0.13 0.54	Ireland						
	Corteva, Inc.	2,777,668	0.62	13,294	,294		chs US\$ Liqui nd (X Distribu			
	Costco Wholesale Corp.	499,847	0.11			Class)(b)	na (X Distribu	uon	13,294,294	2.97
	Datadog, Inc. Class A	4,018,857	0.90			Oldoo)			10,204,204	
	Discover Financial Services	753,389	0.17	TOTAL MUT						
10,129	Edwards Lifesciences Corp.	874,639	0.20	(cost USD 13,294,294)				13,294,294	2.97	
	Elevance Health, Inc.	9,280,595	2.08	TOTAL TRAI	NSFE	RABLE SEC	URITIES ADM	/ITTED		
	Entegris, Inc.	4,398,979	0.98	TO AN OFFI	CIAL	EXCHANGE	LISTING			
	Estee Lauder Cos., Inc. Class A	732,508	0.16	(cost USD 3	54,140	6,112)			441,195,869	98.65
	FactSet Research Systems, Inc.	499,010	0.11 0.30	MARKET VA		OF INIVESTM	IENTS EVOL	IDING		
	Fiserv, Inc. Floor & Decor Holdings, Inc. Class A	1,334,967 3,563,996	0.80	DERIVATIVE		OF INVESTIV	ILINIO LACE	DING		
	GE Vernova, Inc.	4,547,227	1.02	(cost USD 3		6.112)			441,195,869	98.65
	General Electric Co.	6,392,167	1.43	<u>`</u>					,,	
	Genpact Ltd.	1,055,794	0.24	Forward Cu	ırren	cy Contract	s – 0.03%			
3,110	HCA Healthcare, Inc.	1,036,812	0.23						Unrealised	% of
	Henry Schein, Inc.	2,063,037	0.46		nount		Amount	Maturity	Gain	Shareholders
	Hilton Worldwide Holdings, Inc.	1,803,937	0.40	Currency Bo	ought	Currency	Sold	Date	USD	Equity
	Home Depot, Inc.	654,756	0.15	EUR 34	9,725	USD	378,921	20/06/2024	1,435	0.00
13,299	Houlihan Lokey, Inc. Humana, Inc.	632,060 4,671,540	0.14 1.04	GBP 10,25	6,083	USD	12,951,594	20/06/2024	133,654	0.03
	Illumina, Inc.	2,250,241	0.50		9,725	USD	379,965	18/09/2024	1,990	0.00
	Intuitive Surgical, Inc.	4,794,865	1.07	GBP 8,53	4,539	USD	10,838,511	18/09/2024	55,570	0.01
	Jack Henry & Associates, Inc.	675,134	0.15	UNREALISE	D GA	IN ON FORW	ARD CURRE	NCY		
9,154	Johnson & Johnson	1,332,456	0.30	CONTRACTS		0111 0111	TARE CORRE		192,649	0.04
6,278	Keysight Technologies, Inc.	872,705	0.20						- ,,	
	Lam Research Corp.	2,415,108	0.54						Unrealised	% o
	Liberty Broadband Corp. Class C	909,342	0.20		nount		Amount	Maturity	Loss	Shareholders
	LPL Financial Holdings, Inc.	3,076,437	0.69	Currency Bo	ought	Currency	Sold	Date	USD	Equity
	Marsh & McLennan Cos., Inc. Mastercard, Inc. Class A	4,559,429	1.02	USD 37	8,380	EUR	349,725	20/06/2024	(1,977)	(0.00
	McDonald's Corp.	1,231,128 621,728	0.28 0.14	USD 13,02		GBP	10,256,083	20/06/2024	(64,736)	(0.01)
	McKesson Corp.	4,217,448	0.94							
	Meta Platforms, Inc. Class A	10,460,238	2.34			SS ON FORV	VARD CURRI	ENCY	(00.740)	(0.04
	Mettler-Toledo International, Inc.	643,668	0.14	CONTRACTS	S				(66,713)	(0.01)
33,234	Microsoft Corp.	13,709,025	3.07	MARKET VA	LUE	OF INVESTM	IENTS			
	Moody's Corp.	514,473	0.12	(cost USD 3	54,140	6,112)			441,321,805	98.68
	Motorola Solutions, Inc.	635,377	0.14	OTHER ACC	ETC	AND LIABILE	TIFE		E 000 400	4.21
	MSCI, Inc.	742,165	0.17	OTHER ASS	E15/	HIND LIABILI	1159		5,900,409	1.32
	Netflix, Inc.	2,636,255	0.59	SHAREHOLI	DERS	' EQUITY			447,222,214	100.00
	NIKE, Inc. Class B NVIDIA Corp.	1,426,099 5,986,155	0.32 1.34							
	Occidental Petroleum Corp.	3,088,853	0.69							
	Old Dominion Freight Line, Inc.	2,515,520	0.56							
	Oracle Corp.	868,199	0.19							
	Paylocity Holding Corp.	1,009,682	0.23							
7,899	PepsiCo., Inc.	1,346,622	0.30							
	Pool Corp.	768,635	0.17							
25 180	Progressive Corp.	5,279,994	1.18							
	Rockwell Automation, Inc.	488,163	0.11							

#### Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2024

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD		
354,146,112)	441,195,869	98.65
Unrealised gain on forward currency contracts	192,649	0.04
Unrealised loss on forward currency contracts	(66,713)	(0.01)
Other Assets and Liabilities	5,900,409	1.32
Shareholders' Equity	447,222,214	100.00

The counterparty for forward currency contracts was Morgan Stanley & Co. LLC.

<sup>(</sup>b) A related party to Goldman Sachs Funds.

Allocation of Portfolio as at 31 May 2024	% of Shareholders' Equity
Common Stocks	
Internet	12.49
Diversified Financial Services	8.77
Software	7.49
Pharmaceuticals	6.90
Healthcare Services	6.07
Semiconductors	6.01
Insurance	5.49
Banks	4.81
Oil & Gas	4.49
Food, Beverages & Tobacco	4.02
Others	29.14
TOTAL COMMON STOCKS	95.68
Mutual Funds	2.97
Unrealised Gain on Forward Currency Contracts	0.04
Unrealised Loss on Forward Currency Contracts	(0.01)
Other Assets and Liabilities	1.32
TOTAL	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

#### Goldman Sachs Funds—Absolute Return Tracker Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 60.15%	0					
United States						
1,700,000	ů .	USD	5.475%	27/06/2024	1,700,051	0.16
300,000	ů .	USD	5.470%	17/09/2024	300,180	0.03
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.510% 5.470%	16/10/2024 14/11/2024	1,701,394 100,083	0.16 0.01
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	25/11/2024	1,001,260	0.10
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	03/12/2024	344,251	0.03
148,000	Federal Farm Credit Banks Funding Corp.	USD	5.510%	05/12/2024	148,169	0.01
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	19/12/2024	1,616,841	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	27/12/2024	1,800,972	0.17
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	03/01/2025	409,389	0.04
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.370% 5.490%	09/01/2025 17/01/2025	631,265 1,925,270	0.06 0.18
731,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.480%	23/01/2025	731,746	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	24/01/2025	475,703	0.05
189,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	30/01/2025	189,189	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.435%	04/02/2025	931,791	0.09
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	06/02/2025	1,404,066	0.13
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	10/02/2025	917,752	0.09
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.495% 5.460%	10/02/2025 14/02/2025	609,871 308,243	0.06 0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	07/03/2025	1,621,973	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.420%	11/03/2025	1,545,989	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.455%	24/03/2025	1,844,548	0.18
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	10/04/2025	265,387	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	21/04/2025	472,118	0.04
733,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.455%	28/04/2025	733,689	0.07
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.490% 5.445%	28/04/2025 29/04/2025	213,230 503,412	0.02 0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	19/05/2025	204,200	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	27/05/2025	479,513	0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	03/06/2025	259,251	0.02
557,000	Federal Farm Credit Banks Funding Corp.	USD	5.460%	18/06/2025	557,958	0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.455%	27/06/2025	204,191	0.02
	Federal Farm Credit Banks Funding Corp.	USD USD	5.485%	27/06/2025	598,700	0.06
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.490% 5.500%	21/07/2025 28/07/2025	675,783 609,380	0.06 0.06
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	30/07/2025	350,434	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	04/08/2025	1,151,369	0.11
	Federal Farm Credit Banks Funding Corp.	USD	5.460%	13/08/2025	437,371	0.04
801,000	Federal Farm Credit Banks Funding Corp.	USD	5.450%	22/08/2025	801,753	0.08
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	08/09/2025	448,869	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	15/09/2025	589,654	0.06
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.480% 5.470%	26/09/2025 27/10/2025	318,329 230,260	0.03 0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	03/11/2025	475,513	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.485%	14/11/2025	1,271,245	0.12
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	28/11/2025	956,946	0.09
731,000	Federal Farm Credit Banks Funding Corp.	USD	5.465%	01/12/2025	731,702	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	17/04/2026	723,197	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	29/04/2026	481,617	0.05
	Federal Farm Credit Banks Funding Corp.—Series 1	USD	5.400%	07/03/2025	265,342	0.02
	Federal Farm Credit Banks Funding Corp.—Series 1 Federal Home Loan Bank Discount Notes	USD USD	5.505% 0.000%	02/06/2025 31/05/2024	608,608 12,400,000	0.06 1.18
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/07/2024	12,400,000	1.17
	Federal Home Loan Bank Discount Notes	USD	0.000%	31/10/2024	6,311,236	0.60
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/11/2024	9,432,831	0.90
17,903,000	Federal Home Loan Bank Discount Notes	USD	0.000%	29/11/2024	17,434,053	1.66
	Federal Home Loan Bank Discount Notes	USD	0.000%	04/12/2024	1,843,962	0.18
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/12/2024	9,828,837	0.94
	Federal Home Loan Bank Discount Notes	USD	0.000%	23/01/2025	13,204,401	1.26
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	24/01/2025 30/01/2025	203,831 4,922,852	0.02 0.47
	Federal Home Loan Bank Discount Notes	USD	0.000%	05/02/2025	2,515,116	0.47
	Federal Home Loan Bank Discount Notes	USD	0.000%	12/02/2025	1,859,023	0.18
	Federal Home Loan Banks	USD	5.425%	06/11/2024	1,120,493	0.11
	Federal Home Loan Banks	USD	5.500%	22/11/2024	5,704,788	0.54
	Federal Home Loan Banks	USD	5.440%	03/01/2025	1,210,629	0.12
	Federal Home Loan Banks	USD	5.475%	17/01/2025	1,546,282	0.15
1,210,000	Federal Home Loan Banks	USD	5.435%	03/02/2025	1,210,690	0.12

dings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% Shareholde Equ
nds – (Contir	ued)					
ted States – (C	ontinued)					
	Federal Home Loan Banks	USD	5.405%	13/03/2025	2,620,734	0.2
	Federal Home Loan Banks	USD	5.455%	24/03/2025	1,270,673	0.
, ,	Federal Home Loan Banks	USD	5.430%	17/04/2025	2,811,180	0.2
	Federal Home Loan Banks	USD	5.445%	02/05/2025	1,210,799	0.
2,830,000	Federal Home Loan Banks	USD USD	5.440%	09/05/2025	2,831,472	0.: 0.:
	Federal Home Loan Banks Federal Home Loan Banks	USD	5.435% 5.460%	28/05/2025 28/05/2025	560,258 1,796,256	0.
1,035,000	Federal Home Loan Banks	USD	5.460%	06/06/2025	1,035,828	0.
	Federal Home Loan Banks	USD	5.465%	08/07/2025	1,330,958	0.
2,180,000	Federal Home Loan Banks	USD	5.470%	10/07/2025	2,181,918	0.
1,995,000	Federal Home Loan Banks	USD	5.470%	14/07/2025	1,996,237	0.
	Federal Home Loan Banks	USD	5.490%	25/07/2025	855,727	0.
520,000	Federal Home Loan Banks	USD	5.490%	08/08/2025	520,416	0.
2,250,000	Federal Home Loan Banks	USD	5.465%	21/08/2025	2,251,080	0.
1,495,000	Federal Home Loan Banks	USD	5.485%	22/08/2025	1,496,061	0.
1,405,000	Federal Home Loan Banks	USD	5.470%	25/08/2025	1,405,801	0.
1,010,000	Federal Home Loan Banks	USD	5.465%	26/09/2025	1,010,677	0.
	Federal Home Loan Banks	USD	5.440%	03/10/2025	2,871,722	0.
710,000	Federal Home Loan Banks	USD	5.465%	14/11/2025	710,341	0
2,650,000	Federal Home Loan Banks	USD	5.460%	08/12/2025	2,650,954	0
	Federal Home Loan Banks	USD	5.455%	02/01/2026	2,870,172	0
1,325,000 145,000	Federal Home Loan Banks—Series 1 Federal Home Loan Banks—Series 2	USD USD	5.460% 5.460%	08/12/2025 02/09/2025	1,325,477 145,100	0
	United States Treasury Bill	USD	0.000%	20/06/2024	15,441,432	1
82,400,000	United States Treasury Bill	USD	0.000%	27/06/2024	82,111,167	7
12,936,900	United States Treasury Bill	USD	0.000%	02/07/2024	12,882,104	1
	United States Treasury Bill	USD	0.000%	05/07/2024	54,923,152	5
14,616,000	United States Treasury Bill	USD	0.000%	16/07/2024	14,523,949	1
13,088,900	United States Treasury Bill	USD	0.000%	23/07/2024	12,993,056	1
41,339,200	United States Treasury Bill	USD	0.000%	06/08/2024	41,290,889	3
2,181,000	United States Treasury Bill	USD	0.000%	06/08/2024	2,176,211	0
240,000	United States Treasury Bill	USD	0.000%	06/08/2024	237,756	0
4,257,000	United States Treasury Bill	USD	0.000%	08/08/2024	4,216,006	0
2,641,700	United States Treasury Bill	USD	0.000%	13/08/2024	2,614,345	0
10,404,900	United States Treasury Bill	USD	0.000%	29/08/2024	10,272,938	0
1,733,000	United States Treasury Bill	USD	0.000%	03/09/2024	1,709,786	0
67,700	United States Treasury Bill	USD	0.000%	26/09/2024	66,570	0
1,446,300	United States Treasury Bill	USD	0.000%	31/10/2024	1,415,032	0
14,492,700	United States Treasury Bill	USD	0.000%	07/11/2024	14,166,156	1
2,211,900	United States Treasury Bill	USD	0.000%	21/11/2024	2,157,718	0
71,800	United States Treasury Bill	USD	0.000%	29/11/2024	69,959	0
3,977,500	United States Treasury Bill	USD USD	0.000%	26/12/2024 20/02/2025	3,862,756	(
9,848,500	United States Treasury Bill	USD	0.000%	20/02/2025	9,490,984	0
2,788,700 199,000	United States Treasury Bill United States Treasury Bill	USD	0.000% 0.000%	17/04/2025	2,677,188 190,284	0
12,673,500	United States Treasury Bill	USD	0.000%	15/05/2025	12,073,617	1
56,777,300	United States Treasury Floating Rate Note	USD	5.566%	21/05/2024	56,892,548	5
12,386,800	United States Treasury Floating Rate Note	USD	5.358%	28/05/2024	12,386,987	1
2,173,500	United States Treasury Floating Rate Note	USD	5.526%	31/01/2025	2,175,581	C
	United States Treasury Floating Rate Note	USD	5.495%	30/04/2025	7,047,088	C
18,614,300	United States Treasury Floating Rate Note	USD	5.451%	31/07/2025	18,625,393	1
13,068,200	United States Treasury Floating Rate Note	USD	5.491%	31/10/2025	13,081,735	1
23,784,200	United States Treasury Floating Rate Note	USD	5.465%	30/04/2026	23,797,376	2
1,714,200	United States Treasury Note/Bond	USD	3.875%	11/06/2024	1,695,719	(
	United States Treasury Note/Bond	USD	4.250%	13/06/2024	11,273,879	•
	United States Treasury Note/Bond	USD	1.750%	31/12/2024	949,522	(
	United States Treasury Note/Bond	USD	2.250%	31/12/2024	129,641	(
	United States Treasury Note/Bond	USD	2.500%	31/01/2025	196	(
	United States Treasury Note/Bond	USD	1.500%	15/02/2025	282,885	(
810,900	United States Treasury Note/Bond	USD	1.750%	15/03/2025	789,408	(
895,600	United States Treasury Note/Bond	USD	0.250%	30/06/2025	850,331	0
					630,227,727	60
TAL BONDS						

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Sto	cks – 26.78%		
Austria 25	52 BAWAG Group AG <sup>(a)</sup>	16,679	0.00
	36 OMV AG	29,630	0.00
	27 Raiffeisen Bank International AG	22,705	0.00
	16 Verbund AG 31 voestalpine AG	61,283 14,085	0.01 0.00
40	Voestalpine AG	14,085	0.00
Belgium		11,,002	
	46 Ackermans & van Haaren NV	25,912	0.00
- ,	51 Anheuser-Busch InBev SA/NV	230,464	0.02
	24 D'ieteren Group 08 Groupe Bruxelles Lambert NV	27,092 23,632	0.00
	17 KBC Group NV	74,310	0.01
43	34 Syensqo SA	43,458	0.01
		424,868	0.04
Bermuda	70. Assle Ossidal Ossidal Hill	000 450	0.00
	78 Arch Capital Group Ltd. 15 Everest Group Ltd.	326,158 240,422	0.03 0.02
	3 Hiscox Ltd.	55,688	0.02
		622,268	0.06
Canada	56 Lululemon Athletica, Inc.	79,869	0.01
Finland	Ludiemon Aunetica, mc.	13,009	0.01
	64 Elisa Oyj	21,631	0.00
	20 Fortum Oyj	55,338	0.01
	32 Huhtamaki Oyj	53,705	0.01
	62 Kesko Oyj Class B 19 Konecranes Oyj	77,570 23,550	0.01 0.00
	10 Nokia Oyj	242,669	0.02
	96 Nordea Bank Abp	628,454	0.06
	08 Sampo Oyj Class A	43,169	0.00
1,53	30 Wartsila Oyj Abp	32,096	0.00
		1,178,182	0.11
France 6,44	19 Accor SA	281,490	0.03
12	20 Alten SA	15,470	0.00
	93 Amundi SA <sup>(a)</sup>	30,341	0.00
	12 Arkema SA	42,242	0.00
	67 Bollore SE 66 Bouygues SA	13,929 96,688	0.00 0.01
	O3 Capgemini SE	527,640	0.05
	67 Carrefour SA	134,883	0.01
	21 Compagnie de Saint-Gobain SA	240,362	0.02
	78 Compagnie Generale des Etablissements Michelin SCA	173,582	0.02
	19 Danone SA 39 Dassault Aviation SA	674,196 73,612	0.06 0.01
	11 Eiffage SA	96,416	0.01
	33 Elis SA	19,409	0.00
	3 Engie SA	286,509	0.03
	45 EssilorLuxottica SA	144,717	0.01
	19 Eurazeo SE 05 Forvia SE	43,831 57,570	0.00 0.01
	78 Hermes International SCA	185,236	0.01
	17 Ipsen SA	41,607	0.00
	55 La Française des Jeux SAEM <sup>(a)</sup>	52,768	0.01
	12 Legrand SA	80,609	0.01
	35 L'Oreal SA 75 Nexans SA	239,517 33,486	0.02 0.00
	36 Orange SA	196,688	0.00
	19 Pernod Ricard SA	107,727	0.01
	24 Rexel SA	70,662	0.01
	44 D L' 004	22,846	0.00
64	11 Rubis SCA		
64 4,16	Sanofi SA	408,066	0.04
64 4,16 10			

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock	s – (Continued)		
France – (Contini			
	SEB SA	66,970	0.01
	Sodexo SA	54,047	0.01
	Sopra Steria Group SACA	22,828	0.00
	SPIE SA Technip Energies NV	81,741 24,327	0.01
778		89,042	0.00
	TotalEnergies SE	747,603	0.07
4,172	Valeo SE	51,627	0.01
	Vallourec SACA	43,652	0.00
	Vinci SA	1,078,750	0.10
19,966	Vivendi SE	219,977	0.02
		7,221,303	0.69
Georgia 70	TBC Bank Group PLC	2,273	0.00
Germany	150 Bank Group 1 Eo	2,210	
-	adidas AG	204,239	0.02
3,924	BASF SE	207,789	0.02
	Bayer AG	387,776	0.04
	Bechtle AG	34,429	0.00
	Brenntag SE Continental AG	121,514 136,583	0.01 0.01
	Covestro AG <sup>(a)</sup>	54,392	0.01
	Deutsche Bank AG	397,875	0.04
586	Deutsche Boerse AG	116,835	0.01
	Deutsche Lufthansa AG	142,533	0.01
	Deutsche Post AG	521,256	0.05
	Deutsche Telekom AG	1,195,143	0.11
	E.ON SE Evonik Industries AG	116,236 92,875	0.01 0.01
	Freenet AG	41,331	0.00
	Fresenius Medical Care AG & Co. KGaA	57,228	0.01
3,235	Fresenius SE & Co. KGaA	103,269	0.01
	FUCHS SE—Preferred	7,385	0.00
	GEA Group AG	92,859	0.01
	Gerresheimer AG Heidelberg Materials AG	18,108 190,442	0.00
	HelloFresh SE	72,159	0.02
	Henkel AG & Co. KGaA—Preferred	119,923	0.01
	HOCHTIEF AG	80,810	0.01
	Hugo Boss AG	58,521	0.01
	K+S AG	50,300	0.00
	KION Group AG Knorr-Bremse AG	110,758	0.01
	LANXESS AG	17,337 55,435	0.00
	LEG Immobilien SE	83,907	0.01
	Mercedes-Benz Group AG	650,622	0.06
	Muenchener Rueckversicherungs-Gesellschaft AG	219,039	0.02
	Nemetschek SE	18,664	0.00
	Rheinmetall AG SAP SE	160,326	0.02
	Sartorius AG—Preferred	395,371 38,454	0.0 <sup>2</sup> 0.00
	Siemens Energy AG	215,862	0.00
	Siemens Healthineers AG	278,666	0.02
	TAG Immobilien AG	16,570	0.00
371	Talanx AG	29,608	0.00
	TeamViewer SE	57,268	0.01
	TUI AG	21,806	0.00
7,598	Zalando SE <sup>(a)</sup>	201,900	0.02
Hong Kong		7,193,403	0.69
	Prudential PLC	198,880	0.02
Ireland 2.751	Accenture PLC Class A	776,580	0.07
	Allegion PLC	57,012	0.01
	Aptiv PLC	181,091	0.02
	C&C Group PLC	4,218	0.00
1 794	DCC PLC	130,906	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stoc	ks – (Continued)		
Ireland – (Conti	iued) 5 Glanbia PLC	58,912	0.01
,	Greencore Group PLC	8,879	0.00
	Kerry Group PLC Class A	95,869	0.01
	Kingspan Group PLC	45,398	0.00
	Linde PLC	1,672,832	0.16
	Medtronic PLC	1,025,181	0.10
	9 Smurfit Kappa Group PLC 3 STERIS PLC	168,138	0.02 0.07
3,49	o STERIO PLO	779,634 5,004,650	0.07
Isle Of Man		3,004,030	0.40
	Playtech PLC	6,798	0.00
Israel	Plus500 Ltd.	27,237	0.00
ltaly	1.0000 2.0.	21,201	0.00
58,79	3 A2A SpA	123,909	0.01
	2. Assicurazioni Generali SpA	540,063	0.05
	2 Azimut Holding SpA	177,543	0.02
	6 Banca Monte dei Paschi di Siena SpA 7 BPER Banca SPA	230,387 131,849	0.02 0.01
	Prunello Cucinelli SpA	20,414	0.00
	B Buzzi SpA	31,133	0.00
1,17	7 DiaSorin SpA	127,085	0.01
	Eni SpA	446,591	0.04
	6 FinecoBank Banca Fineco SpA	75,714	0.01
	Fera SpA Interpump Group SpA	41,968 83,711	0.00 0.01
	Patalgas SpA	45,282	0.01
	Neco Group NV	79,816	0.01
	Mediobanca Banca di Credito Finanziario SpA	299,801	0.03
2,77	Poste Italiane SpA <sup>(a)</sup>	38,071	0.00
	9 Prysmian SpA	69,685	0.01
	Recordati Industria Chimica e Farmaceutica SpA	75,095	0.01
	2 Reply SpA 3 Snam SpA	38,969 243,666	0.00 0.02
	Unipol Gruppo SpA	58,008	0.01
		2,978,760	0.28
Japan	AFON Financial Comics Co. Ltd.	5.004	0.00
	AEON Financial Service Co. Ltd.     Aeon Mall Co. Ltd.	5,884 8,427	0.00
	Asin Corp.	33,613	0.00
50		17,890	0.00
1,50	Alps Alpine Co. Ltd.	14,157	0.00
2.40		14,137	
2,40	ANA Holdings, Inc.	45,750	0.01
1,44	Asahi Group Holdings Ltd.	45,750 53,199	0.01 0.01
1,44 20	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd.	45,750 53,199 2,892	0.01 0.01 0.00
1,44 20 4,30	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp.	45,750 53,199 2,892 28,045	0.01 0.01 0.00 0.00
1,44 20 4,30 30	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp.	45,750 53,199 2,892 28,045 16,678	0.01 0.01 0.00 0.00 0.00
1,44 20 4,30 30 30	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp.	45,750 53,199 2,892 28,045	0.01 0.01 0.00 0.00
1,44 20 4,30 30 30 50	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Kasei Corp. Asics Corp. BIPROGY, Inc.	45,750 53,199 2,892 28,045 16,678 7,952	0.01 0.01 0.00 0.00 0.00 0.00
1,44 20 4,30 30 30 50 1,00	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BIPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Intec Cop. Asics Corp. BIPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Intec Corp. Asics Corp. BiPROGY, Inc. Bridgestone Corp. Bridher Industries Ltd. Canon, Inc. Casio Computer Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Kasei Corp. Asics Corp. BIPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Intec Corp. Asics Corp. BiPROGY, Inc. Bridgestone Corp. Bridher Industries Ltd. Canon, Inc. Casio Computer Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BilPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BiPROGY, Inc. Bridgestone Corp. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20 30	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BilPROGY, Inc. Bridgestone Corp. Bridther Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. COCa-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 50 30	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BilPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 50 30 10 80	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BIPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp. Credit Saison Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075 17,357	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20 50 30 10 80	Asahi Group Holdings Ltd. Asahi Intec Co. Ltd. Asahi Intec Cop. Asahi Kasei Corp. Asics Corp. BiPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp. Credit Saison Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075 17,357 6,636	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20 50 30 1,10 80 1,10	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. BiPROGY, Inc. BiPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp. Credit Saison Co. Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075 17,357 6,636 86,165	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20 50 30 1,10 80 1,10 3,20 20	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BiPROGY, Inc. Bridgestone Corp. Bridher Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. COCa-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp. Credit Saison Co. Ltd. CyberAgent, Inc. Dai-ichi Life Holdings, Inc.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075 17,357 6,636 86,165 29,248	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00
1,44 20 4,30 30 50 1,00 90 1,30 2,10 4,60 6,10 2,00 20 50 30 1,10 80 1,10 3,20 20	Asahi Group Holdings Ltd. Asahi Intecc Co. Ltd. Asahi Intecc Co. Ltd. Asahi Kasei Corp. Asics Corp. BIPROGY, Inc. Bridgestone Corp. Brother Industries Ltd. Canon, Inc. Casio Computer Co. Ltd. Central Japan Railway Co. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co. Ltd. Chugoku Electric Power Co., Inc. Coca-Cola Bottlers Japan Holdings, Inc. COMSYS Holdings Corp. Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp. Credit Saison Co. Ltd. CyberAgent, Inc. Dai-ichi Life Holdings, Inc. Daiichi Life Holdings, Inc. Daiich Industries Ltd.	45,750 53,199 2,892 28,045 16,678 7,952 21,932 19,261 26,212 9,700 46,875 63,601 185,739 14,384 2,332 10,001 14,991 8,075 17,357 6,636 86,165	0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	· · · · · · · · · · · · · · · · · · ·		
Japan – (Continue	ed) Dexerials Corp.	4,214	0.00
	DMG Mori Co. Ltd.	8,547	0.00
200	Dowa Holdings Co. Ltd.	7,389	0.00
	Eisai Co. Ltd.	12,889	0.00
	Electric Power Development Co. Ltd.	8,407	0.00
	ENEOS Holdings, Inc. Fast Retailing Co. Ltd.	53,294 25,702	0.01 0.00
	Food & Life Cos. Ltd.	23,656	0.00
1,500	Fuji Media Holdings, Inc.	17,043	0.00
	FUJIFILM Holdings Corp.	22,853	0.00
	Fujikura Ltd.	43,368	0.01
	Fujitsu General Ltd. Fujitsu Ltd.	2,747 23,187	0.00 0.00
	Furukawa Electric Co. Ltd.	5,398	0.00
600	GMO internet Group, Inc.	9,499	0.00
	GMO Payment Gateway, Inc.	4,321	0.00
	Goldwin, Inc.	5,231	0.00
	GS Yuasa Corp. Hamamatsu Photonics KK	17,012 26,633	0.00 0.00
	Haseko Corp.	7,919	0.00
	Hikari Tsushin, Inc.	16,427	0.00
600	Hitachi Ltd.	61,840	0.01
	Hoshizaki Corp.	3,594	0.00
	House Foods Group, Inc.	5,530	0.00
	Hoya Corp. Hulic Co. Ltd.	36,548 6,489	0.01 0.00
	Idemitsu Kosan Co. Ltd.	39,061	0.01
	Inpex Corp.	88,017	0.01
	Internet Initiative Japan, Inc.	18,329	0.00
	Ito En Ltd.	11,973	0.00
	ITOCHU Corp.  Iwatani Corp.	111,115 5,823	0.01 0.00
	lyogin Holdings, Inc.	6,608	0.00
	J Front Retailing Co. Ltd.	13,644	0.00
	Japan Airlines Co. Ltd.	52,135	0.01
	Japan Airport Terminal Co. Ltd.	3,512	0.00
	Japan Exchange Group, Inc.	11,761	0.00
	Japan Post Holdings Co. Ltd. Japan Post Insurance Co. Ltd.	55,084 15,275	0.01 0.00
	JFE Holdings, Inc.	57,574	0.01
	JGC Holdings Corp.	4,775	0.00
	JTEKT Corp.	29,111	0.00
	Kajima Corp.	23,805	0.00
	Kakaku.com, Inc. Kamigumi Co. Ltd.	4,846 6,102	0.00 0.00
	Kansai Paint Co. Ltd.	18,383	0.00
	Kao Corp.	17,534	0.00
	KDDI Corp.	110,303	0.01
	Keikyu Corp.	5,905	0.00
	Kikkoman Corp. Kintetsu Group Holdings Co. Ltd.	9,303 36,170	0.00 0.01
	Kobe Steel Ltd.	35,207	0.01
	Koei Tecmo Holdings Co. Ltd.	26,990	0.00
900	Konami Group Corp.	63,125	0.01
	Konica Minolta, Inc.	10,820	0.00
	Kose Corp. Kotobuki Spirits Co. Ltd.	26,542	0.00
	Kis Holdings Corp.	18,819 5,569	0.00 0.00
	Kuraray Co. Ltd.	17,016	0.00
	Kurita Water Industries Ltd.	8,583	0.00
	Kyowa Kirin Co. Ltd.	59,225	0.01
	Kyudenko Corp.	8,150	0.00
	Kyushu Electric Power Co., Inc. Lion Corp.	23,341	0.00
	LY Corp.	7,245 33,059	0.00 0.00
	M3, Inc.	86,369	0.01
500	Macnica Holdings, Inc.	20,581	0.00
	Makita Corp.	20,656	0.00
	Marubeni Corp. Maruichi Steel Tube Ltd.	75,070 7,164	0.01 0.00
300	maraion deel 1000 Eta.	7,104	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	· · · · · · · · · · · · · · · · · · ·		
Japan – (Continue	·	50.054	0.04
	MatsukiyoCocokara & Co.	52,351	0.01
	Mazda Motor Corp.	39,038	0.01 0.00
	Mebuki Financial Group, Inc. Medipal Holdings Corp.	9,250 7,370	0.00
	MinebeaMitsumi, Inc.	8,419	0.00
	MISUMI Group, Inc.	8,619	0.00
	Mitsubishi Chemical Group Corp.	32,861	0.00
	Mitsubishi Estate Co. Ltd.	18,564	0.00
	Mitsubishi HC Capital, Inc.	17,271	0.00
200	Mitsubishi Logistics Corp.	6,596	0.00
7,800	Mitsubishi UFJ Financial Group, Inc.	82,912	0.01
200	Mitsui Chemicals, Inc.	6,064	0.00
	Mitsui High-Tec, Inc.	4,496	0.00
	Mitsui Mining & Smelting Co. Ltd.	16,189	0.00
	Miura Co. Ltd.	16,557	0.00
	Mizuho Financial Group, Inc.	152,909	0.02
	MonotaRO Co. Ltd.	8,457	0.00
	MS&AD Insurance Group Holdings, Inc.	24,979	0.00
	Murata Manufacturing Co. Ltd.	210,121	0.02
	NEC Corp. NET One Systems Co. Ltd.	48,719 18,984	0.01 0.00
	Nexon Co. Ltd.	72,194	0.00
	NGK Insulators Ltd.	14,714	0.00
	NH Foods Ltd.	12,288	0.00
	Nichirei Corp.	9,077	0.00
	NIDEC Corp.	24,943	0.00
	Nifco, Inc.	2,395	0.00
900	Nihon M&A Center Holdings, Inc.	4,176	0.00
600	Nikon Corp.	6,249	0.00
900	Nintendo Co. Ltd.	48,980	0.01
600	Nippon Express Holdings, Inc.	29,593	0.00
900	Nippon Paint Holdings Co. Ltd.	6,064	0.00
	Nippon Shinyaku Co. Ltd.	1,960	0.00
	Nippon Steel Corp.	78,872	0.01
	Nippon Telegraph & Telephone Corp.	41,178	0.01
	Nippon Television Holdings, Inc.	9,447	0.00
	Nippon Yusen KK Nisshin Seifun Group, Inc.	22,206 11,235	0.00 0.00
	Nissui Corp.	7,308	0.00
	Niterra Co. Ltd.	9,048	0.00
	Nitto Denko Corp.	15,324	0.00
	Nomura Holdings, Inc.	72,326	0.01
	NSK Ltd.	11,310	0.00
	NTN Corp.	10,652	0.00
3,900	Oji Holdings Corp.	15,773	0.00
300	OKUMA Corp.	12,855	0.00
1,200	Olympus Corp.	18,953	0.00
	Omron Corp.	9,807	0.00
	Ono Pharmaceutical Co. Ltd.	23,187	0.00
	ORIX Corp.	56,744	0.01
	Osaka Gas Co. Ltd.	9,114	0.00
	Otsuka Corp.	22,802	0.00
	Otsuka Holdings Co. Ltd.	47,514	0.01
	Pan Pacific International Holdings Corp.	12,943	0.00
	Panasonic Holdings Corp. Park24 Co. Ltd.	83,092 13,523	0.01 0.00
	Persol Holdings Co. Ltd.	8,963	0.00
	Pigeon Corp.	3,839	0.00
	Rakuten Group, Inc.	49,448	0.01
•	Recruit Holdings Co. Ltd.	55,572	0.01
	Relo Group, Inc.	7,067	0.00
	Renesas Electronics Corp.	129,564	0.01
	Resonac Holdings Corp.	6,641	0.00
	Ricoh Co. Ltd.	14,622	0.00
	Rinnai Corp.	14,419	0.00
	Rohto Pharmaceutical Co. Ltd.	26,465	0.00
2,300	Ryohin Keikaku Co. Ltd.	37,814	0.01
	Sanken Electric Co. Ltd.	7,480	0.00
	Santen Pharmaceutical Co. Ltd.	14,547	0.00
700	Sanwa Holdings Corp.	13,041	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
Japan – (Continue	•	2 205	0.00
	Sapporo Holdings Ltd. SBI Holdings, Inc.	3,385 36,287	0.00 0.01
	SCSK Corp.	28,455	0.00
	Sega Sammy Holdings, Inc.	11,309	0.00
	Seiko Epson Corp.	21,021	0.00
400	Seino Holdings Co. Ltd.	5,216	0.00
	Sekisui Chemical Co. Ltd.	34,473	0.01
	Seven & i Holdings Co. Ltd.	65,461	0.01
	Seven Bank Ltd.	11,320	0.00
	SG Holdings Co. Ltd. Sharp Corp.	23,227 21,643	0.00
	Shimamura Co. Ltd.	14,382	0.00
100	Shimano, Inc.	16,332	0.00
700	Shionogi & Co. Ltd.	31,561	0.00
500	Shiseido Co. Ltd.	15,881	0.00
	Shizuoka Financial Group, Inc.	36,177	0.01
	Skylark Holdings Co. Ltd.	19,285	0.00
	Socionext, Inc. SoftBank Corp.	49,978	0.01 0.00
	Sojitz Corp.	28,798 23,564	0.00
	Sompo Holdings, Inc.	19,063	0.00
	Sony Group Corp.	180,759	0.02
1,100	Square Enix Holdings Co. Ltd.	33,030	0.00
	Subaru Corp.	64,878	0.01
200	Sugi Holdings Co. Ltd.	3,106	0.00
100	Sumitomo Bakelite Co. Ltd.	2,777	0.00
3,600	Sumitomo Chemical Co. Ltd. Sumitomo Corp.	7,407 62,502	0.00 0.01
	Sumitomo Electric Industries Ltd.	40,605	0.01
600	Sumitomo Forestry Co. Ltd.	20,790	0.00
400	Sumitomo Heavy Industries Ltd.	10,892	0.00
6,600	Sumitomo Mitsui Financial Group, Inc.	432,294	0.04
1,000	Sumitomo Rubber Industries Ltd.	11,292	0.00
	Sundrug Co. Ltd.	12,727	0.00
800 600	Suzuken Co. Ltd.	24,171	0.00 0.00
300	T&D Holdings, Inc. Taiheiyo Cement Corp.	10,855 7,497	0.00
800	Takashimaya Co. Ltd.	13,269	0.00
	Takeda Pharmaceutical Co. Ltd.	84,066	0.01
500	TBS Holdings, Inc.	11,699	0.00
	TDK Corp.	266,398	0.03
	TechnoPro Holdings, Inc.	19,991	0.00
700	Teijin Ltd.	6,811	0.00
100	THK Co. Ltd. TIS, Inc.	1,941 29,287	0.00
	Toda Corp.	8,324	0.00
1,900	Tohoku Electric Power Co., Inc.	19,252	0.00
1,300	Tokai Carbon Co. Ltd.	8,273	0.00
	Tokio Marine Holdings, Inc.	45,073	0.01
300	Tokuyama Corp.	5,827	0.00
	Tokyo Electron Ltd.	63,756	0.01
500	Tokyo Gas Co. Ltd. Tomy Co. Ltd.	11,239 9,110	0.00 0.00
	TOPPAN Holdings, Inc.	20,738	0.00
400	Toridoll Holdings Corp.	9,529	0.00
	Tosoh Corp.	15,239	0.00
300	TOTO Ltd.	7,533	0.00
	Toyo Tire Corp.	17,935	0.00
500	Toyoda Gosei Co. Ltd.	9,736	0.00
	Toyota Boshoku Corp.	16,116	0.00
1,100 800	Toyota Industries Corp. Toyota Tsusho Corp.	103,821 48,892	0.01 0.01
	Trend Micro, Inc.	9,059	0.00
	Tsuruha Holdings, Inc.	5,940	0.00
	UBE Corp.	22,180	0.00
400	Unicharm Corp.	12,918	0.00
	USS Co. Ltd.	3,913	0.00
	Yamada Holdings Co. Ltd.	9,261	0.00
	Yamato Holdings Co. Ltd.	14,947	0.00
200	Yamazaki Baking Co. Ltd.	4,401	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
Japan – (Continue	ed) Yaoko Co. Ltd.	5,910	0.00
	Yokohama Rubber Co. Ltd.	15,081	0.00
200	Yoshinoya Holdings Co. Ltd.	3,694	0.00
200	Zensho Holdings Co. Ltd.	7,881	0.00
		7,093,152	0.68
<b>Jersey</b> 17,894	Centamin PLC	27,349	0.00
Jordan 3.017	Hikma Pharmaceuticals PLC	74,529	0.01
Luxembourg		. ,,020	
6,751	ArcelorMittal SA	178,199	0.01
	Eurofins Scientific SE	185,348	0.02
11,845	Tenaris SA	195,806	0.02
		559,353	0.05
Netherlands 278	Aalberts NV	13,309	0.00
	Adyen NV <sup>(a)</sup>	147,908	0.01
	Akzo Nobel NV	236,430	0.02
	BE Semiconductor Industries NV	85,436	0.01
	EXOR NV	73,482	0.01
	Heineken Holding NV	38,594	0.00
	Heineken NV JDE Peet's NV	90,651	0.01 0.00
	Just Eat Takeaway.com NV <sup>(a)</sup>	12,766 78,429	0.00
	Koninklijke Ahold Delhaize NV	296,200	0.03
	Koninklijke KPN NV	309,632	0.03
	Koninklijke Philips NV	508,123	0.05
	NN Group NV	101,068	0.01
	NXP Semiconductors NV	445,428	0.04
	Qiagen NV	187,835	0.02
	Randstad NV Signify NV <sup>(a)</sup>	101,950 51,042	0.01 0.00
	Stellantis NV	603,703	0.06
	Universal Music Group NV	57,713	0.01
	Wolters Kluwer NV	121,912	0.01
		3,561,611	0.34
Portugal	EDD. Francisco de Destrució OA	200 407	0.00
	EDP - Energias de Portugal SA Galp Energia SGPS SA	268,497 58,869	0.03 0.00
	Jeronimo Martins SGPS SA	21,324	0.00
		348,690	0.03
Russia	Evraz PLC <sup>(b)</sup>	0	0.00
South Africa	2442116	0	
3,293	Investec PLC	22,017	0.00
Spain 5.289	ACS Actividades de Construccion y Servicios SA	236,923	0.02
	Aena SME SA <sup>(a)</sup>	206,032	0.02
	Banco Santander SA	536,501	0.05
	Bankinter SA	45,991	0.01
	Enagas SA	115,660	0.01
	Endesa SA	87,977	0.01
	Grifols SA Industria de Diseno Textil SA	101,502 140,301	0.01 0.01
	Naturgy Energy Group SA	60,535	0.01
	Telefonica SA	212,215	0.02
	Vidrala SA	22,259	0.00
		1,765,896	0.17
Switzerland	Objects 114	,	
5,529	Chubb Ltd.	1,497,364	0.14

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
Switzerland – (Co	•	07.505	0.04
	Coca-Cola HBC AG IWG PLC	97,585 13,598	0.01 0.00
3,002	IWGFLO	1,608,547	0.15
United Arab Emir	ates	7	
1,334	Network International Holdings PLC <sup>(a)</sup>	6,675	0.00
United Kingdom	3i Group PLC	303,368	0.03
	4imprint Group PLC	13,100	0.00
	Admiral Group PLC	29,258	0.00
,	Airtel Africa PLC <sup>(a)</sup>	27,652	0.00
	AJ Bell PLC	6,951	0.00
	Ashmore Group PLC Ashtead Group PLC	6,597 82,550	0.00 0.01
	Associated British Foods PLC	162,539	0.01
	AstraZeneca PLC	177,532	0.02
	Auto Trader Group PLC <sup>(a)</sup>	34,665	0.00
	Aviva PLC	152,358	0.02
	B&M European Value Retail SA	34,145	0.00
	Balfour Beatty PLC Bank of Georgia Group PLC	18,782 3,182	0.00
	Barratt Developments PLC	180,961	0.00
	Beazley PLC	93,712	0.01
1,042	Bellway PLC	35,850	0.00
	Berkeley Group Holdings PLC	99,047	0.01
	Bodycote PLC	10,124	0.00
	BP PLC  Prooden Crown PLC	512,126 23,394	0.05
	Breedon Group PLC Bridgepoint Group PLC <sup>(a)</sup>	1,780	0.00
	Britvic PLC	8,435	0.00
	BT Group PLC	132,140	0.01
4,982	Bunzl PLC	187,145	0.02
	Burberry Group PLC	114,495	0.01
	Bytes Technology Group PLC	7,249	0.00
	Centrica PLC Clarkson PLC	207,602 3,196	0.02
	Close Brothers Group PLC	14,637	0.00
	Coats Group PLC	10,996	0.00
488	Computacenter PLC	17,616	0.00
	Crest Nicholson Holdings PLC	10,365	0.00
	Croda International PLC	41,501	0.01
	Currys PLC Darktrace PLC	7,804 35,652	0.00
	Diploma PLC	22,312	0.00
	Direct Line Insurance Group PLC	39,141	0.01
3,008	Domino's Pizza Group PLC	12,880	0.00
	Dowlais Group PLC	20,125	0.00
	Drax Group PLC	34,849	0.00
	DS Smith PLC easyJet PLC	34,337 106,207	0.00 0.01
	Elementis PLC	10,787	0.00
	Entain PLC	72,189	0.01
3,942	Firstgroup PLC	8,587	0.00
	Frasers Group PLC	8,837	0.00
	Future PLC	12,757	0.00
	Games Workshop Group PLC	11,888	0.00
	Genuit Group PLC Genus PLC	3,220 8,168	0.00
	Grainger PLC	5,857	0.00
	Greggs PLC	12,513	0.00
21,785	GSK PLC	488,409	0.05
	Halma PLC	67,186	0.01
	Harbour Energy PLC	47,270	0.01
	Hargreaves Lansdown PLC	31,401 20,723	0.00
	Hays PLC Hill & Smith PLC	20,723 10,634	0.00
	Howden Joinery Group PLC	26,744	0.00
	HSBC Holdings PLC	165,331	0.02
6,336	IG Group Holdings PLC	65,491	0.01
2 415	Inchcape PLC	24,621	0.00

	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
680 Individe PC				
1,971   Informa PIC   214,246   0.02   1.28   0.02   0.02   0.03   0.04   0.05   0.0	-	,	0.544	0.00
8-88 International Distributions Services PLC 32,799 (0.00 33,952 J. 35meter, JP PLC 137,786 (0.01 137,786 (0.0	•		•	
Say   Say   Sambury PLC				
Amuse Herneferson Group PLC   91.58   0.01				
April   Description   Descri	38,952	J Sainsbury PLC	137,988	0.01
1.528   Diversimation PLC   3.4201   0.00				
1,528   Johnson Matther PIC		·		
B.   B.   B.   B.   B.   B.   B.   B.				
325 Kalmos Group PLC         9,263         0.00           5640 Kier Group PLC         10,58         0.00           2,740 King Store PLC         10,58         0.00           1,879 King Store PLC         75,58         0.01           5,743 Light Schmeral Foldings Ltd         178,620         0.02           5,743 Light Schmeral Group PLC         178,620         0.02           3,081 Main Store PLC         10,465         0.00           2,352 Mains Store PLC         10,885         0.00           4,334 Marshalls PLG         112,587         0.00           7,690 Michael Page International PLC         12,587         0.00           6,887 Mide Group PLC         4,830         0.00           5,311 Mornal Page International PLC         1,830         0.00           5,311 Mornal Page International PLC         1,830         0.00           5,832 Microscope PLC         4,830         0.00           3,832 Mornal Store PLC         1,330         0.00           3,832 Mornal Store PLC         1,339         0.00           1,452 Mornal Store PLC         1,339         0.00           1,452 Mornal Store PLC         1,210         0.00           1,452 Mornal Store PLC         1,210         0.00 <t< td=""><td></td><td></td><td></td><td></td></t<>				
568 Keller Croup PLC         10.58         0.00           5620 Keng Group PLC         10.58         0.00           21,740 Kingfisher PLC         73.38         0.01           57,781 Legal K General Group PLC         11.69         0.00           3,811 Main Group PLC         10.46         0.00           3,821 Marks & Spenzer Group PLC         10.46         0.00           4,334 Marks A Spenzer Group PLC         17.555         0.00           4,334 Marks A Spenzer Group PLC         10.319         0.00           6,867 Mile Group PLC         10.319         0.00           7,800 Michic Group PLC         10.319         0.00           8,837 Mile Group PLC         10.319         0.00           3,832 Miles Spenzer Group PLC         11.20         0.00           3,832 Miles Spenzer Group PLC         11.20         0.00           4,834 Miles Group PLC         9.399         0.00           2,937 Montpag Group PLC         9.399         0.00           2,938 Miles Spenzer Group PLC         9.399         0.00           2,107 Montpag Group PLC         9.399         0.00           3,937 OSB Group PLC         9.399         0.00           1,142 Miles Group PLC         9.399         0.00 <td< td=""><td>•</td><td>•</td><td></td><td></td></td<>	•	•		
1,1740   Kngfilmer PLC				0.00
1,819   Lancashire Hodings Lid.				
55,743         Legal & Ceaneral Group PLC         74,981         0.01           3,081         Man Group PLC         10,465         0.00           2,352         Marke & Spenned Group PLC         101,865         0.01           4,334         Marshalls PLC         12,557         0.00           6,887         Mithe Group PLC         4,899         0.00           7,099         Moldred Group PLC         4,899         0.00           5,311         Mond PLC         4,899         0.00           3,382         Money Supermetat corn Group PLC         11,230         0.01           3,832         Money Supermetat corn Group PLC         11,237         0.00           2,21         Morey Sinchal Group PLC         17,377         0.00           3,832         Morey Sinchal Group PLC         17,377         0.00           1,452         Note PLC         12,189         0.00           1,452         Note PLC         12,189         0.00           1,452         Note PLC         12,189         0.00           1,462         Morey Sinchal Group PLC         12,189         0.00           1,462         Morey Sinchal Group PLC         18,444         0.01           4,809         Ploat Home		· ·		
29.351 MáC PLC		•		
3.081 Man Grup PLC 10,405 000 28,352 Marles & Spencer Group PLC 11,665 000 4,4334 Marshalls PLC 17,555 000 16,4334 Marshalls PLC 17,555 000 16,687 Mite Grup PLC 10,319 000 7,000 Mobice Group PLC 10,319 000 5,541 Monal PLC 11,200 000 5,541 Monal PLC 11,200 000 5,541 Monal PLC 11,200 000 12,200 Moneysupermarket.com Group PLC 11,200 000 2,200 Moneysupermarket.com Group PLC 11,200 000 12,200 Moneysupermarket.com Group PLC 12,200 000 12,200 12,200 Moneysupermarket.com Group PLC 12,200 000 12,200 12,				
28.35Z Marka & Spencer Group PLC         117,855         0.01           4.34M Marshalls PLC         17,555         0.00           2.147 Michael Page International PLC         10,319         0.00           6.867 Mile Group PLC         4,850         0.00           5.31M Morifa PLC         105,554         0.00           3.88Z Moneysupermarket Com Group PLC         41,17         0.00           2.007 Morping Group PLC         41,17         0.00           1425 Not PLC         9,399         0.00           1,452 Not PLC         173,762         0.02           3,937 OSB Group PLC         23,394         0.00           1,246 Paragen Group PLC         12,100         0.00           1,248 Paragen Group Gross PLC         12,100         0.00           1,249 Permier Group BLC         1,141         0.00           3,276 Permier Floads PLC         1,141         0.00           3,250 Rockstt Benckiser Group PLC         1,864         0.00           3,250 Rockstt Benckiser Group PLC         1,657         0.00				
2,147 Mchael Page International PLC       12,587 0.00         6,687 Mide Group PLC       10,319 0.00         7,080 Mobics Group PLC       18,500 0.00         3,382 Moneysupermarket com Group PLC       11,230 0.00         2,007 Mooping Group PLC       4,117 0.00         2,91 Morgan Sindall Group PLC       9,399 0.00         1,452 Next PLC       173,762 0.02         3,937 OSB Group PLC       23,394 0.00         1,246 Paragon Group of Cos. PLC       23,394 0.00         1,246 Paragon Group of Cos. PLC       62,174 0.01         4,880 Pets at Home Group PLC       62,174 0.01         1,979 Phonaix Group Holdings PLC       65,566 0.00         3,269 Reckill Bendiser Group PLC       8,369 0.00         3,320 Reckill Bendiser Group PLC       18,427 0.02         3,320 Reckill Bendiser Group PLC       18,427 0.02         3,320 Reckill Bendiser Group PLC       16,677 0.00         4,60 Saylis PLC       6,677 0.00         1,918 Schroders PLC       43,360 0.01         4,60 Saylis PLC       6,677 0.00         9,198 Schroders PLC       4,366 0.01         1,406 See PLC       33,806 0.01         1,224 Mills Group PLC       4,366 0.01         1,406 See PLC       32,807 0.00         2,235 Signers PLC       <		·		
6.687         Miss Group PLC         13.319         0.00           5.311         Monid PLC         105.54         0.01           3.82         Moneysupermaket.com Group PLC         11,230         0.00           2.007         Monging Group PLC         41,17         0.00           219         Morgan Sindal Group PLC         173,762         0.02           3,937         OSB Group PLC         123,69         0.00           1,246         Peragin Group of Cos. PLC         12,160         0.00           7,64         Peragin Group PLC         18,404         0.00           1,078         Phenial PLC         18,404         0.00           1,078         Premier Foods PLC         18,404         0.00           3,276         Premier Foods PLC         7,141         0.00           3,276         Premier Foods PLC         18,404         0.00           3,276         Premier Foods PLC         18,427         0.02           3,378         Recottl Benckiser Group PLC         186,227         0.02           3,500         Recottl Benckiser Group PLC         186,227         0.02           3,500         Recottl Benckiser Group PLC         18,04         0.00           4,080 <td< td=""><td></td><td></td><td></td><td>0.00</td></td<>				0.00
7.080       Mobio Group PLC       4.850       0.00         5.311       Monsi PLC       105.554       0.01         3.382       Monysupuermarkate.com Group PLC       11.230       0.00         2.91       Morpan Sindail Group PLC       3.399       0.00         3.337       OSB Group PLC       23.394       0.00         1.246       Paragon Group of Cos. PLC       22.3944       0.00         764       Pentair PLC       62.174       0.01         4,880       Pentair PLC       62.174       0.01         1,789       Phosin Group PLC       68.596       0.01         1,789       Phosin Group FLC       68.596       0.01         3,276       Premier Foods PLC       68.596       0.01         3,280       ReLX PLC       48.287       0.00         3,280       ReLX PLC       14.466       0.02         3,393       ReLX PLC       48.646       0.02         3,506       RELX PLC       48.641       0.01         3,507       RS Group PLC       35.00       0.00         40       Sol plant PLC       45.67       0.00         40       Sol plant PLC       50.49       0.01         8,2				
5.311         Monfel PLC         105,554         0.01           3.882         Monepsyspermarkst.com Group PLC         41,177         0.00           2.007         Monoping Group PLC         173,762         0.02           2.91         Morgan Sindaid Group PLC         173,762         0.02           3.837         OSB Group PLC         12,160         0.00           1,246         Panagon Group of Cos. PLC         12,160         0.00           7,64         Pentair PLC         18,404         0.00           1,0789         Phoenix Group PLC         18,404         0.00           1,0789         Phoenix Group PLC         18,506         0.01           3,276         Premier Foods PLC         7,141         0.00           3,286         RELX PLC         186,527         0.00           3,296         RelX PLC         186,427         0.02           1,532         Rightmown PLC         186,427         0.02           3,296         RelX PLC         6,677         0.00           4,081         Sel ELX PLC         6,677         0.00           3,109         Sel Group PLC         4,361         0.01           4,282         Selective PLC         4,361         0.01	•	·		
3.88 Moneysupermarket.com Group PLC 4,117 0,000   2.007 Moorping Group PLC 9,399 0,000   3.1452 Morgan Sindall Group PLC 9,399 0,000   3.1452 Morgan Sindall Group PLC 17,7562 0,002   3.397 0 SB Group PLC 12,100 0,000   7.00 Paragon Group of Cos. PLC 12,100 0,000   7.00 Paragon Group Of Cos. PLC 12,110 0,001   4.880 Paragon Group PLC 8,8,566 0,001   7.00 Permier Foods PLC 8,8,566 0,001   3.276 Permier Foods PLC 7,141 0,000   3.276 Permier Foods PLC 7,141 0,000   3.276 Reckith Benickser Group PLC 14,466 0,001   3.276 Reckith Benickser Group PLC 14,466 0,002   3.280 Reckith Benickser Group PLC 14,466 0,002   3.290 Reckith Benickser Group PLC 14,466 0,000   3.290 Reckith Benickser Group PLC 14,466 0,000   3.290 Reckith Benickser Group PLC 14,466 0,000   3.290 Reckith Benickser Group PLC 14,300 0,000   3.290 Reckith Benickser Group PLC 14,000 0,000   3.290 Re		·		
2,007   Monnigi Group PLC   4,117   0,00   291   Morgan Sindali Group PLC   173,762   0,002   3,397   OSB Group PLC   12,160   0,000   1,246   Paragon Group of Cos. PLC   12,160   0,000   1,246   Paragon Group of Cos. PLC   12,160   0,000   1,248   Pethatir PLC   18,404   0,000   1,0789   Phoenix Group PLC   18,404   0,000   1,0780   Reskill Benckiser Group PLC   186,427   0,000   1,0780   Reskill Benckiser Group PLC   186,427   0,000   1,0780   Reskill Benckiser Group PLC   186,427   0,000   1,0780   Self LY PLC   16,578   0,001   1,0780   Self LY PLC   16,578   0,001   1,0780   Self LY PLC   14,300   0,001   1,0780   Self LY PLC   13,597   0,000   1,0780   Self LY PLC   16,378   0,00				
1989   000   1,452   0xst PLC   173,762   0.00   1,452   0.000   1,452   0.000   1,452   0.000   1,454   0.000   1,454   0.000   0.0		· ·		
1.452 NexT PLC 17.75で2 0.02 17.3752 0.02 3.394 0.00 1.246 Paragon Group PLC 1.2160 0.00 1.246 Paragon Group Of Cos PLC 12.160 0.00 764 Pentair PLC 12.160 0.00 1.4880 Pets at Home Group PLC 18.4840 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.494 0.00 18.585 0.01 18.5				
1.246   Paragon Group of Cos. PLC				0.02
764         Pentair PLC         62,174         0.01           4,889         Pets at Home Group PLC         18,404         0.00           10,789         Phonnic Group Holdings PLC         68,596         0.01           3,276         Premiter Foods PLC         7,141         0.00           3,280         Recklit Benckiser Group PLC         186,427         0.02           3,298         RELX PLC         144,466         0.02           15,392         Rightmove PLC         105,578         0.01           3,700         RS Group PLC         33,506         0.00           40         Savilis PLC         6,677         0.00           9,198         Schorders PLC         46,361         0.01           18,250         Sero Group PLC         41,360         0.01           14,406         SSE PLC         38,866         0.01           3,220         Strames's Place PLC         20,229         0.00           42,642         Taylor Wimpey PLC         80,664         0.01	3,937	OSB Group PLC	23,394	0.00
4,880       Pist at Home Group PLC       68.596       0.01         10,789       Phoenix Group Holdings PLC       7,141       0.00         5,252       Guiller PLC <sup>01</sup> 82,267       0.00         3,259       Reckitt Benekiser Group PLC       186,427       0.02         3,259       RELX PLC       144,466       0.02         15,392       Rightmove PLC       33,506       0.00         3,700       RS Group PLC       33,506       0.00         460       Savills PLC       6,677       0.00         9,198       Schorders PLC       46,361       0.01         1,224       Smiths Group PLC       38,866       0.01         2,284       Smiths Group PLC       38,866       0.01         1,406       SSE PLC       38,866       0.01         1,406       SSE PLC       38,866       0.01         1,406       SSE PLC       38,866       0.01         3,220       St Jamess Place PLC       4,060       0.00         3,222       St Jamess Place PLC       4,060       0.00         4,264       Taylor Wimpey PLC       2,084       0.01         5,473       Tep CAP       6,604       0.01				
10.789       Phoeniax Group Holdings PLC       68,896       0.01         3.276       Permier Foods PLC       7,141       0.00         5.525       Gluitler PLC <sup>(6)</sup> 82,87       0.00         3.286       Reckitt Benckier Group PLC       186,427       0.02         15,392       Rightmove PLC       105,578       0.01         3.700       RS Group PLC       6,677       0.00         460       Savilis PLC       46,361       0.01         118,250       Sero Group PLC       41,360       0.01         12,284       Smiths Group PLC       38,866       0.01         2,284       Smith Group PLC       38,866       0.01         3,202       Strong PLC       38,866       0.01         3,203       Strong PLC       20,729       0.00         42,642       Taylor Wimpey PLC       20,729       0.00         42,642       Taylor Wimpey PLC       80,664       0.01         52,453       Tesco PLC       20,841       0.00         5,874       T PLCAP Group PLC       4,550       0.00         5,874       T PLCAP Group PLC       4,550       0.00         5,874       T PLCAP Group PLC       4,560       0.00 </td <td></td> <td></td> <td></td> <td></td>				
1,141   0,00   5,52   0uller PLC         5,52   0uller PLC        5,52   0uller PLC        5,52   0uller PLC       5,52   0uller PLC      5,52   0uller PLC      5,52   0uller PLC      5,52   0uller PLC     6,63   0uller PLC     6,64   0ulle		·		
5.525         Guller PLC <sup>(a)</sup> 8.287         0.00           3.260         Reckit Benckiser Group PLC         186.427         0.02           15.392         Rijknmove PLC         105.578         0.01           3.700         RS Group PLC         33,506         0.00           460         Savilis PLC         6,677         0.00           9.198         Schroders PLC         46,361         0.01           18.255         Serce Group PLC         41,360         0.01           2,284         Smiths Group PLC         38,866         0.01           926         Spectriss PLC         38,866         0.01           14,406         SSE PLC         323,812         0.03           6,367         SSP Group Plc         13,597         0.00           6,367         SSP Group Plc         40,50         0.00           720         SThree PLC         40,50         0.00           720         STree PLC         40,50         0.00           42,642         Taylor Wimpey PLC         80,864         0.01           5,445         Tecco PLC         40,60         0.00           3,768         Ti Pluid Systems PLC <sup>(a)</sup> 40,60         0.00				
3,26       Reckitt Benckiser Group PLC       186,427       0.02         3,296       RELX PLC       105,578       0.01         15,392       Rightmove PLC       105,578       0.01         3,700       RS Group PLC       6,677       0.00         9,198       Schroders PLC       46,361       0.01         18,250       Serco Group PLC       41,360       0.01         2,224       Smiths Group PLC       50,498       0.01         926       Specifies PLC       33,816       0.01         14,406       SSE PLC       323,812       0.03         6,367       SSP Group PLC       323,812       0.03         3,220       St James's Place PLC       323,812       0.03         4,262       Tajlor Winney PLC       4,050       0.00         4,262       Tajlor Winney PLC       80,664       0.01         4,263       Till Gystems PLC*       80,664       0.01         5,243       Till Gystems PLC*       80,664       0.00         5,874       TP ICAP Group PLC       80,664       0.00         1,615       Traingine PLC*       16,378       0.00         1,616       Taingine PLC*       16,378       0.00 <td></td> <td></td> <td></td> <td></td>				
15,392   Rightmove PLC   33,000   RS Group PLC   6,007   0,000   0,9198   Schroders PLC   46,361   0,010   0,9198   Schroders PLC   46,361   0,010   0,9198   Schroders PLC   46,361   0,010   0,9198   Schroders PLC   41,360   0,010   0,9248   Smiths Group PLC   50,498   0,010   0,9248   Smiths Group PLC   323,812   0,033   0,030   0,9248   0,				
3,700       RS Group PLC       33,506       0,00         460       Savills PLC       6,677       0,00         9,198       Schroders PLC       46,361       0,01         18,250       Serco Group PLC       41,360       0,01         2,284       Smiths Group PLC       38,866       0,01         11,405       SSE PLC       38,866       0,01         14,405       SSE PLC       32,3812       0,03         6,367       SSP Group Plc       13,597       0,00         3,202       St James's Place PLC       20,729       0,00         720       SThree PLC       4,050       0,00         42,642       Taylor Wimpey PLC       80,664       0,01         52,453       Tesco PLC       20,481       0,02         3,768       T Fluid Systems PLC <sup>(a)</sup> 4,050       0,00         5,874       T PLCAP Group PLC       16,378       0,00         1,165       Trainline PLC <sup>(a)</sup> 4,271       0,00         1,617       Trainline PLC <sup>(a)</sup> 4,257       0,00         1,637       Trainline PLC <sup>(a)</sup> 4,257       0,00         1,637       Trainline PLC <sup>(a)</sup> 4,257       0,00	3,296	RELX PLC	144,466	0.02
460         Savills PLC         6,677         0.00           9,198         Schroders PLC         46,361         0.01           1,226         Smiths Group PLC         50,498         0.01           2,226         Smiths Group PLC         38,866         0.01           3,696         Spectris PLC         323,812         0.03           6,367         SSP Group Plc         13,597         0.00           6,367         SSP Group Plc         20,729         0.00           7,20         Sthree PLC         4,050         0.00           42,642         Taylor Wimpey PLC         80,664         0.01           5,878         TP LCAP Group PLC         20,8481         0.02           3,788         Ti Fluid Systems PLC <sup>(6)</sup> 6,604         0.00           5,874         TP LCAP Group PLC         16,378         0.00           5,874         TP LCAP Group PLC         4,271         0.00           3,451         Trainline PLC <sup>(6)</sup> 4,277         0.00           3,451         Trainline PLC <sup>(6)</sup> 3,885         0.00           1,165         Trainline PLC <sup>(6)</sup> 4,257         0.00           3,365         Troughlot Group PLC <sup>(6)</sup> 4,257		•		
Scrook of the PLC   46,361   0.01     18,250   Serce Group PLC   41,360   0.01     2,244   Smiths Group PLC   50,498   0.01     926   Spectris PLC   38,866   0.01     14,406   SSE PLC   323,812   0.03     6,367   SSP Group Plc   13,597   0.00     720   SThere PLC   40,50   0.00     42,642   Taylor Wimpey PLC   40,50   0.00     42,643   Tesco PLC   200,481   0.02     5,874   The Company PLC   50,00   5,874   The Company PLC   50,00     5,874   The Company PLC   50,00     7,316   Travisiped Group PLC   38,042   0.00     1,619   Travisiped Group PLC   38,042   0.00     1,619   Travisiped Group PLC   38,042   0.00     43,645   Vesuvius PLC   38,042   0.00     1,619   Travisiped Group PLC   50,00   0.00     43,659   Vesuvius PLC   6,232   0.00     43,650   Vesuvius PLC   6,232   0.00     44,650   Vesuvius PLC   6,232   0.00     45,650   Vesuvius PL				
18,250       Serco Group PLC       41,360       0.01         2,248       Smiths Group PLC       50,498       0.01         69       Septis PLC       38,866       0.01         14,406       SSE PLC       323,812       0.03         6,675       SP Group Plc       13,597       0.00         3,220       St James's Place PLC       20,729       0.00         720       SThree PLC       4,050       0.00         42,642       Taylor Wimpey PLC       80,664       0.01         5,453       Tesco PLC       208,481       0.02         3,768       Ti Fluid Systems PLC <sup>(6)</sup> 6,604       0.00         5,874       Ti FluGP Group PLC       16,378       0.00         1,166       Trainline PLC <sup>(6)</sup> 4,771       0.00         3,451       Travis Perkins PLC       36,042       0.01         1,619       Travisillor Group PLC <sup>(6)</sup> 4,257       0.00         1,647       Yesuvius PLC       6,23       0.00         43,659       Voldrone Group PLC       6,23       0.00         43,659       Voldrone Group PLC       9,05       0.01         3,240       Valches of Switzerland Group PLC <sup>(6)</sup> 9,05				
2,284         Smiths Group PLC         50,488         0,01           926         Spectris PLC         38,866         0,01           14,406         SSP Group Plc         323,812         0,00           6,367         SSP Group Plc         13,597         0,00           3,220         St James's Place PLC         20,729         0,00           42,642         Taylor Wimpey PLC         80,664         0,01           5,243         Texco PLC         208,481         0,02           3,768         IT Fluid Systems PLC <sup>(a)</sup> 6,604         0,00           5,874         TP LOAP Group PLC         16,378         0,00           1,685         Travis Perkins PLC         38,042         0,01           3,451         Travis Perkins PLC         38,042         0,01           1,619         Trustpilot Group PLC <sup>(a)</sup> 4,257         0,00           1,647         Vesuvius PLC         6,232         0,00           436,859         Volderone Group PLC         6,232         0,00           436,859         Volderone Group PLC (a)         9,058         0,01           3,240         Watches of Switzerland Group PLC (a)         9,058         0,01           4,050         App. Create				
926         Spectris PLC         38,866         0.01           14,406         SSE PLC         323,812         0.03           6,367         SSP Group Plc         13,597         0.00           3,220         St James's Place PLC         20,729         0.00           720         St Tree PLC         4,050         0.00           42,642         Taylor Wimpey PLC         208,481         0.02           3,768         Ti Fluid Systems PLC <sup>(9)</sup> 6,604         0.00           5,874         TP ICAP Group PLC         16,378         0.00           5,874         TricAP Group PLC         38,042         0.00           1,166         Trainline PLC <sup>(9)</sup> 4,771         0.00           3,451         Travis Perkins PLC         38,042         0.01           1,617         Travis Perkins PLC         38,042         0.01           1,618         Travis perkins PLC         38,042         0.01           1,619         Travis perkins PLC         3,085         0.00           1,624         Visual Plant         4,257         0.00           4,825         1,00         0.00         0.00           4,825         Visual Plant         1,00         0.00		·		
6,367         SSP Group Plc         13,597         0.00           3,220         St James's Place PLC         20,729         0.00           720         SThree PLC         4,065         0.00           42,642         Taylor Wimpey PLC         80,664         0.01           52,453         Tesco PLC         208,481         0.02           3,768         TI Fluid Systems PLC(a)         6,604         0.00           5,874         TP ICAP Group PLC         16,378         0.00           1,166         Trainline PLC(a)         4,771         0.00           3,451         Travis Perkins PLC         38,042         0.01           1,619         Trustpilot Group PLC(a)         4,257         0.00           7,338         Tullow Oil PLC         3,885         0.00           4,365         Victrex PLC         6,232         0.00           436,859         Vodafone Group PLC (a)         422,007         0.04           436,859         Vodafone Group PLC (a)         422,007         0.04           9,376         WPP PLC         98,058         0.01           Initiot States         1,204         M Co.         120,569         0.01           1,204         M Co.				
3,220       StJames's Place PLC       20,729       0.00         720       SThree PLC       4,050       0.00         42,642       Taylor Wimpey PLC       80,664       0.01         52,453       Tesco PLC       208,481       0.02         3,768       Ti Fluid Systems PLC <sup>68</sup> 6,604       0.00         5,874       TP I CAP Group PLC       16,378       0.00         1,166       Trainline PLC <sup>68</sup> 4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,617       Trustpilot Group PLC <sup>69</sup> 4,257       0.00         7,333       Tulko Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         330       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         436,859       Vodafone Group PLC       98,058       0.01         9,376       WPP PLC       98,058       0.01         United States       120,669       0.01         727       A. O. Smith Corp.       60,806       0.01         727       A. O. Smith Corp.       60,806       0.01	14,406	SSE PLC	323,812	0.03
720       SThree PLC       4,050       0.00         42,642       Taylor Wimpey PLC       80,664       0.01         52,453       Tesco PLC       208,481       0.02         3,768       TI Fluid Systems PLC <sup>(a)</sup> 6,604       0.00         5,874       TP ICAP Group PLC       16,378       0.00         1,166       Trainline PLC <sup>(a)</sup> 4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,619       Trustpliot Group PLC <sup>(a)</sup> 4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         436,859       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         436,859       Welches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M.Co.       120,569       0.01         7,27       A. O. Smith Corp.       60,806       0.01         2,270       A bbbtil Laboratories       2,304,28       0.22         16,				
A2,642				
52,453       Tesco PLC       208,481       0.02         3,768       TI Fluid Systems PLC(a)       6,604       0.00         5,874       TP ICAP Group PLC       16,378       0.00         1,166       Trianline PLC(a)       4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,619       Trustpilot Group PLC(a)       4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       6,232       0.00         380       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Watches of Switzerland Group PLC(a)       98,058       0.01         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         727       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
3,768       Ti Fluid Systems PLC(a)       6,604       0.00         5,874       TP ICAP Group PLC       16,378       0.00         1,166       Travis Perkins PLC       4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,619       Trustpilot Group PLC(a)       4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         380       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Vatches of Switzerland Group PLC(a)       17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         7,274       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
5,874       TP ICAP Group PLC       16,378       0.00         1,166       Trainline PLC <sup>(a)</sup> 4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,619       Trustpilot Group PLC <sup>(a)</sup> 4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         380       Victrex PLC       6,232       0.00         436,859       Vodance Group PLC       422,007       0.04         3,240       Watches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       M.Co.       120,569       0.01         7,277       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
1,166       Trainline PLC <sup>(a)</sup> 4,771       0.00         3,451       Travis Perkins PLC       38,042       0.01         1,619       Trustpilot Group PLC <sup>(a)</sup> 4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       6,232       0.00         436,859       Volafone Group PLC       6,232       0.00         436,859       Volafone Group PLC       422,007       0.04         3,240       Watches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         7,27       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
1,619       Trustpilot Group PLC <sup>(a)</sup> 4,257       0.00         7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         380       Victry PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Vatches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         727       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25	1,166	Trainline PLC <sup>(a)</sup>		
7,338       Tullow Oil PLC       3,685       0.00         1,647       Vesuvius PLC       10,244       0.00         380       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Vatches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         7,277       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
1,647       Vesuvius PLC       10,244       0.00         380       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Watches of Switzerland Group PLC <sup>(a)</sup> 17,103       0.00         9,376       WPP PLC       98,058       0.01         United States         1,204       3M Co.       120,569       0.01         7,27       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
380       Victrex PLC       6,232       0.00         436,859       Vodafone Group PLC       422,007       0.04         3,240       Watches of Switzerland Group PLC(a)       17,103       0.00         9,376       WPP PLC       7,817,469       0.75         United States         1,204       3M Co.       120,569       0.01         7,27       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
436,859       Vodafone Group PLC       0.04         3,240       Watches of Switzerland Group PLC(a)       17,103       0.00         9,376       WPP PLC       98,058       0.01         T,817,469       0.75         United States         1,204       3M Co.       120,569       0.01         727       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
3,240 Watches of Switzerland Group PLC (a)       17,103 9.00 98,058 0.01         9,376 WPP PLC       98,058 0.01         United States       1,204 3M Co.       120,569 0.01 120,569 0.01         727 A. O. Smith Corp.       60,806 0.01         22,707 Abbott Laboratories       2,320,428 0.22         16,016 AbbVie, Inc.       2,582,420 0.25				
9,376     WPP PLC     98,058     0.01       T,817,469     0.75       United States       1,204     3M Co.     120,569     0.01       727     A. O. Smith Corp.     60,806     0.01       22,707     Abbott Laboratories     2,320,428     0.22       16,016     AbbVie, Inc.     2,582,420     0.25				
United States           1,204         3M Co.         120,569         0.01           727         A. O. Smith Corp.         60,806         0.01           22,707         Abbott Laboratories         2,320,428         0.22           16,016         AbbVie, Inc.         2,582,420         0.25				
1,204       3M Co.       120,569       0.01         727       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25			7,817,469	0.75
727       A. O. Smith Corp.       60,806       0.01         22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25		2M.Co.	400.500	0.04
22,707       Abbott Laboratories       2,320,428       0.22         16,016       AbbVie, Inc.       2,582,420       0.25				
16,016 AbbVie, Inc. 2,582,420 0.25				
3,996 Adobe, Inc. 1,777,261 0.17				
	3,996	Adobe, Inc.	1,777,261	0.17

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,		
United States – (C		05.400	0.04
	AES Corp.	85,108	0.01
	Aflac, Inc.	361,637	0.03
	Agilent Technologies, Inc.	91,026	0.01 0.04
	Airbnb, Inc. Class A Akamai Technologies, Inc.	461,602 163,726	0.04
	Albemarle Corp.	489,379	0.02
	Align Technology, Inc.	64,560	0.03
	Alliant Energy Corp.	238,296	0.02
	Allstate Corp.	533,384	0.05
	Alphabet, Inc. Class A	9,248,760	0.88
	Amazon.com, Inc.	8,345,436	0.80
10,629	American Airlines Group, Inc.	122,234	0.01
7,499	American Express Co.	1,799,760	0.17
11,739	American International Group, Inc.	925,268	0.09
567	American Water Works Co., Inc.	74,147	0.01
1,773	Ameriprise Financial, Inc.	774,110	0.07
	AMETEK, Inc.	215,027	0.02
	Amphenol Corp. Class A	138,724	0.01
	Aon PLC Class A	689,736	0.07
	APA Corp.	135,156	0.01
	Apollo Global Management, Inc.	727,626	0.07
	Apple, Inc.	11,953,720	1.14
	Applied Materials, Inc. Archer-Daniels-Midland Co.	814,508 342,109	0.08 0.03
	Arthur J Gallagher & Co.	764,043	0.03
	Assurant, Inc.	290,909	0.03
	Autodesk, Inc.	502,790	0.05
	Avery Dennison Corp.	65,546	0.01
	Axalta Coating Systems Ltd.	519,365	0.05
	Baker Hughes Co.	223,111	0.02
956	Ball Corp.	66,375	0.01
70,520	Bank of America Corp.	2,820,095	0.27
4,664	Bank of New York Mellon Corp.	278,021	0.03
3,683	Bath & Body Works, Inc.	191,295	0.02
4,721	Baxter International, Inc.	160,939	0.02
	Becton Dickinson and Co.	793,337	0.08
	Berkshire Hathaway, Inc. Class B	6,462,982	0.62
	Best Buy Co., Inc.	67,602	0.01
	Biogen, Inc.	309,068	0.03
	Bio-Rad Laboratories, Inc. Class A	129,661	0.01
	BlackRock, Inc.	1,087,790	0.10 0.01
	Blackstone, Inc. Booking Holdings, Inc.	151,951 2,473,509	0.24
	Booz Allen Hamilton Holding Corp.	223,749	0.02
	BorgWarner, Inc.	121,244	0.02
	Boston Scientific Corp.	921,652	0.09
9,121		374,782	0.04
	Broadcom, Inc.	577,919	0.05
1,577	Broadridge Financial Solutions, Inc.	316,614	0.03
767	Brown & Brown, Inc.	68,654	0.01
1,561	Builders FirstSource, Inc.	250,993	0.02
2,469	Bunge Global SA	265,640	0.03
2,500	Burlington Stores, Inc.	600,125	0.06
5,071	Cadence Design Systems, Inc.	1,451,878	0.14
	Caesars Entertainment, Inc.	155,433	0.01
	Capital One Financial Corp.	299,208	0.03
	Cardinal Health, Inc.	268,724	0.03
	Carnival Corp.	177,959	0.02
	Carnival PLC	32,261	0.00
	Carrier Global Corp.	836,825	0.08
	Caterpillar, Inc.	537,231	0.05
	Choe Global Markets, Inc.	64,179 185,740	0.01
	CBRE Group, Inc. Class A	185,740 192,984	0.02
	CDW Corp. Celanese Corp.	192,984 167,700	0.02
	Cencora, Inc.	167,700 87,683	0.02 0.01
	Centene Corp.	336,473	0.03
	CF Industries Holdings, Inc.	229,941	0.03
	CH Robinson Worldwide, Inc.	500,082	0.05
	Charles River Laboratories International, Inc.	138,404	0.01
201		. 50, 10 1	

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Charles Schwab Corp.	171,182	0.02
	Charter Communications, Inc. Class A Chevron Corp.	251,517 2,627,962	0.02 0.25
	Chipotle Mexican Grill, Inc.	156,476	0.23
	Cigna Group	435,600	0.04
	Cincinnati Financial Corp.	167,316	0.02
1,174	Cintas Corp.	795,937	0.08
	Cisco Systems, Inc.	233,523	0.02
	Citigroup, Inc.	441,279	0.04
	Citizens Financial Group, Inc.	146,383	0.01 0.02
	Clean Harbors, Inc. Clorox Co.	174,788 58,676	0.02
	CME Group, Inc.	756,303	0.07
	CNA Financial Corp.	23,613	0.00
31,439	Coca-Cola Co.	1,978,456	0.19
	Cognizant Technology Solutions Corp. Class A	291,721	0.03
	Comcast Corp. Class A	563,382	0.05
	Comerica, Inc.	159,151	0.01
	Conagra Brands, Inc. ConocoPhillips	166,999 1,286,988	0.02 0.12
	Constellation Brands, Inc. Class A	430,646	0.04
	Copart, Inc.	595,545	0.06
12,674	Corning, Inc.	472,233	0.04
266	Corpay, Inc.	71,200	0.01
	Corteva, Inc.	230,976	0.02
	CoStar Group, Inc.	512,170	0.05
	Costco Wholesale Corp.	2,733,379	0.26 0.01
	Coterra Energy, Inc. CSX Corp.	75,977 813,746	0.08
	Cummins, Inc.	338,076	0.03
	CVS Health Corp.	1,223,350	0.12
2,438	Darden Restaurants, Inc.	366,651	0.03
	DaVita, Inc.	224,064	0.02
	Deere & Co.	394,622	0.04
	Delta Air Lines, Inc.	807,443	0.08
	Devon Energy Corp. Diamondback Energy, Inc.	293,302 92,058	0.03 0.01
	Dollar General Corp.	79,134	0.01
	Dollar Tree, Inc.	331,911	0.03
1,399	Dover Corp.	257,164	0.02
	Dow, Inc.	87,425	0.01
	DR Horton, Inc.	614,996	0.06
	DuPont de Nemours, Inc.	207,208	0.02
	eBay, Inc. Ecolab, Inc.	281,293 113,081	0.03 0.01
	Electronic Arts, Inc.	294,595	0.03
	Element Solutions, Inc.	82,062	0.01
2,199	Elevance Health, Inc.	1,184,118	0.11
.,	Emerson Electric Co.	1,095,242	0.10
,	EOG Resources, Inc.	129,034	0.01
	EPAM Systems, Inc.	187,182	0.02
	EQT Corp. Estee Lauder Cos., Inc. Class A	70,962	0.01 0.01
	Etsy, Inc.	82,034 112,913	0.01
	Exelon Corp.	207,727	0.02
	Expedia Group, Inc.	171,999	0.02
1,939	Expeditors International of Washington, Inc.	234,425	0.02
	Exxon Mobil Corp.	4,214,911	0.40
	F5, Inc.	385,421	0.04
	FactSet Research Systems, Inc.	61,043	0.01
	Fair Isaac Corp. Fastenal Co.	386,979 91,844	0.04 0.01
	Fastenal Co. FedEx Corp.	91,844 442,652	0.01
	Fifth Third Bancorp	76,861	0.04
	First Solar, Inc.	992,196	0.09
	Fortive Corp.	1,159,031	0.11
5,019	Fox Corp. Class A	172,804	0.02
	Franklin Resources, Inc.	158,191	0.01
	Freeport-McMoRan, Inc.	853,330	0.08
185	Gartner, Inc.	77,639	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)		
United States – (0		E4E 022	0.05
	GE Healthcare, Inc.	545,922	0.05
	Gen Digital, Inc.	174,853	0.02
	Generac Holdings, Inc. General Dynamics Corp.	212,130 1,306,697	0.02 0.12
	General Mills, Inc.	211,200	0.02
	Genuine Parts Co.	149,906	0.01
	Gilead Sciences, Inc.	349,565	0.03
	Global Payments, Inc.	194,839	0.02
	Globe Life, Inc.	160,223	0.02
	Graco, Inc.	443,640	0.04
12,329	Graphic Packaging Holding Co.	349,157	0.03
5,784	Halliburton Co.	212,273	0.02
439	Hanover Insurance Group, Inc.	57,917	0.01
1,994	Hartford Financial Services Group, Inc.	206,279	0.02
3,400	HCA Healthcare, Inc.	1,155,150	0.11
	Henry Schein, Inc.	142,424	0.01
	Hershey Co.	87,639	0.01
	Hewlett Packard Enterprise Co.	207,405	0.02
	Hologic, Inc.	230,341	0.02
	Home Depot, Inc.	3,427,060	0.33
	Honeywell International, Inc.	738,600	0.07
	Hormel Foods Corp.	120,109	0.01
	HP, Inc.	240,718 535,280	0.02 0.05
	HubSpot, Inc. Humana, Inc.	846,954	0.03
	Huntington Bancshares, Inc.	155,737	0.00
	Huntington Ingalls Industries, Inc.	136,674	0.01
	IDEX Corp.	56,124	0.01
	IDEXX Laboratories, Inc.	83,985	0.01
	Illinois Tool Works, Inc.	118,219	0.01
1,323	Illumina, Inc.	137,962	0.01
2,856	Incyte Corp.	165,048	0.02
3,121	Ingersoll Rand, Inc.	290,409	0.03
3,149	Ingredion, Inc.	370,259	0.04
14,572	Intel Corp.	449,546	0.04
	Intercontinental Exchange, Inc.	773,139	0.07
	International Business Machines Corp.	2,459,870	0.23
828	•	79,637	0.01
	Interpublic Group of Cos., Inc.	122,814	0.01
	Intuit, Inc.	1,306,789	0.12
	Intuitive Surgical, Inc. IQVIA Holdings, Inc.	1,150,465	0.11 0.02
	J.M. Smucker Co.	232,893 128,833	0.02
	Jabil, Inc.	219,727	0.01
	Jack Henry & Associates, Inc.	58,461	0.02
	Jazz Pharmaceuticals PLC	743,907	0.07
328		52,726	0.00
25,810		3,785,553	0.36
	JPMorgan Chase & Co.	3,922,106	0.37
	Kenvue, Inc.	809,075	0.08
	Keysight Technologies, Inc.	155,098	0.01
11,779	Kinder Morgan, Inc.	229,573	0.02
1,041	KLA Corp.	790,671	0.08
6,706	Kraft Heinz Co.	237,191	0.02
4,425	Kroger Co.	231,737	0.02
	L3Harris Technologies, Inc.	228,202	0.02
	Labcorp Holdings, Inc.	437,378	0.04
	Lam Research Corp.	1,953,462	0.19
	Las Vegas Sands Corp.	557,561	0.05
	Leidos Holdings, Inc.	589,965	0.06
	Lennar Corp. Class A	243,572	0.02
	LKQ Corp.	153,789 162,730	0.01
	Lows Corp.	162,739	0.02
	Lowe's Cos., Inc.	1,000,231	0.10 0.03
	LyondellBasell Industries NV Class A M&T Bank Corp.	278,277 177,524	0.03
	Marathon Oil Corp.	177,524	0.02
	Marathon Oil Corp.  Marathon Petroleum Corp.	459,716	0.02
	MarketAxess Holdings, Inc.	51,921	0.04
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Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Masco Corp.	500,837	0.05
	Mastercard, Inc. Class A Match Group, Inc.	2,987,769 166,229	0.28 0.02
	McCormick & Co., Inc.	218,827	0.02
	McDonald's Corp.	1,081,901	0.10
	MDU Resources Group, Inc.	67,694	0.01
2,609	Merck & Co., Inc.	327,534	0.03
	Meta Platforms, Inc. Class A	931,326	0.09
	MetLife, Inc.	245,551	0.02
	Mettler-Toledo International, Inc. MGM Resorts International	609,375 220,051	0.06 0.02
•	Microchip Technology, Inc.	269,716	0.02
	Microsoft Corp.	12,117,645	1.16
	Moderna, Inc.	154,667	0.01
1,097	Mohawk Industries, Inc.	133,757	0.01
	Molina Healthcare, Inc.	170,817	0.02
	Molson Coors Beverage Co. Class B	165,636	0.02
	Mondelez International, Inc. Class A	560,301	0.05
2,671	Monster Beverage Corp. Moody's Corp.	92,781 1,060,360	0.01 0.10
	Morgan Stanley	513,073	0.05
	Mosaic Co.	208,623	0.02
	MSA Safety, Inc.	57,420	0.01
	MSC Industrial Direct Co, Inc. Class A	98,184	0.01
•	NetApp, Inc.	571,320	0.05
	Netflix, Inc.	2,406,075	0.23
	News Corp. Class A NIKE, Inc. Class B	218,798 176,603	0.02 0.02
	NiSource, Inc.	63,438	0.02
	Nordson Corp.	48,822	0.00
	Northern Trust Corp.	178,252	0.02
2,292	NRG Energy, Inc.	185,652	0.02
	Nucor Corp.	347,156	0.03
	NVR, Inc.	529,970	0.05
	Occidental Petroleum Corp.	382,625	0.04
	Old Dominion Freight Line, Inc. Omnicom Group, Inc.	77,986 152,176	0.01 0.01
	ON Semiconductor Corp.	197,792	0.02
	Oracle Corp.	1,525,345	0.15
642	O'Reilly Automotive, Inc.	618,413	0.06
	Otis Worldwide Corp.	1,205,280	0.11
	PACCAR, Inc.	281,543	0.03
	Packaging Corp. of America	64,955	0.01
	Paramount Global Class B Paychex, Inc.	145,481 496,020	0.01 0.05
	Paycom Software, Inc.	50,571	0.00
	Paylocity Holding Corp.	158,377	0.01
	PayPal Holdings, Inc.	1,230,510	0.12
10,937	PepsiCo., Inc.	1,891,007	0.18
	Phillips 66	283,794	0.03
	Pinterest, Inc. Class A	672,470	0.06
	Pool Corp. PPG Industries, Inc.	189,410	0.02 0.03
	PPL Corp.	276,618 343,308	0.03
	Principal Financial Group, Inc.	393,382	0.04
	Progressive Corp.	172,956	0.02
1,979	Prudential Financial, Inc.	238,173	0.02
	PulteGroup, Inc.	173,516	0.02
•	Qorvo, Inc.	213,801	0.02
	QUALCOMM, Inc.	2,238,633	0.21
	Quanta Services, Inc. Quest Diagnostics, Inc.	233,169 160,284	0.02 0.02
	Ralph Lauren Corp.	160,284 52,326	0.02
	Raymond James Financial, Inc.	268,945	0.03
	Regeneron Pharmaceuticals, Inc.	407,747	0.04
	Regions Financial Corp.	212,173	0.02
3,593	Republic Services, Inc.	665,388	0.06
	Robert Half, Inc.	171,366	0.02
	Rockwell Automation, Inc.	354,876	0.03
1,374	Rollins, Inc.	62,778	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (			
	Roper Technologies, Inc.	774,633	0.07
	Ross Stores, Inc.	91,403	0.01
	RTX Corp. S&P Global, Inc.	1,662,861 1,217,976	0.16 0.12
13,271		3,111,253	0.30
23,869	•	1,095,348	0.10
789	· · · · · · · · · · · · · · · · · · ·	73,566	0.01
1,317	* *	89,174	0.01
5,758	Sempra	443,539	0.04
1,722		1,131,233	0.11
3,524		1,070,591	0.10
2,663	·	246,754	0.02
758	•	206,828	0.02
301 5,201	·	17,861 139,595	0.00 0.01
892		80,048	0.01
4,692	•	409,002	0.04
8,720	·	699,518	0.07
2,708	State Street Corp.	204,698	0.02
1,960	Steel Dynamics, Inc.	262,385	0.02
9,255	· ·	477,003	0.05
2,626	•	895,702	0.09
5,975		261,705	0.02
	Sysco Corp.	469,762	0.04
	T Rowe Price Group, Inc. Take-Two Interactive Software, Inc.	634,043 82,104	0.06 0.01
2,897		125.991	0.01
	Target Corp.	1,014,415	0.10
	TE Connectivity Ltd.	345,058	0.03
	Teledyne Technologies, Inc.	165,528	0.02
617	Teleflex, Inc.	128,996	0.01
708		99,786	0.01
6,710		1,308,517	0.12
1,973	•	172,855	0.02
3,684	•	2,092,438	0.20
12,725 1,588		1,311,947 453,041	0.12 0.04
578	***	776,387	0.04
1,178	- ·	254,095	0.02
3,454	·	192,319	0.02
2,657	Tyson Foods, Inc. Class A	152,113	0.01
428	Ulta Beauty, Inc.	169,099	0.02
	Union Pacific Corp.	1,166,894	0.11
2,939		155,738	0.01
6,639	· ·	3,288,761	0.31
879	·	166,834	0.02
1,262 1,852	•	238,165 291,023	0.02 0.03
334		84,429	0.03
399		181,681	0.02
	VF Corp.	39,588	0.00
15,885	Viatris, Inc.	168,381	0.02
12,306	Visa, Inc. Class A	3,352,893	0.32
	Vistra Corp.	250,771	0.02
	W R Berkley Corp.	667,444	0.06
	Walmart, Inc.	2,187,572	0.21
	Walt Disney Co.	620,862	0.06
	Warner Bros Discovery, Inc. Waters Corp.	196,293 55,911	0.02
	WEC Energy Group, Inc.	55,911 74,791	0.01 0.01
	Wells Fargo & Co.	2,285,828	0.01
	West Pharmaceutical Services, Inc.	71,916	0.01
	Westinghouse Air Brake Technologies Corp.	204,091	0.02
	WEX, Inc.	431,585	0.04
	Workday, Inc. Class A	423,746	0.04
550	WW Grainger, Inc.	506,803	0.05
	Wynn Resorts Ltd.	411,684	0.04
	Yum! Brands, Inc.	89,879	0.01

		Market Value	% of Shareholders
Holdings	Security Description	USD	Equit
Common Stock United States – (	ss – (Continued) Continued)		
	Zimmer Biomet Holdings, Inc.	175,489	0.02
1,164	Zions Bancorp NA	50,273	0.00
		232,657,079	22.21
TOTAL COMMO		280,625,240	26.78
	estment Trusts – 0.32%		
Belgium 460	Aedifica SA	29,933	0.00
France		· · · · · · · · · · · · · · · · · · ·	
	Covivio SA	24,891	0.00
1,864	Klepierre SA	54,131	0.01
		79,022	0.01
Germany	Cirius Deal Fatete Ltd	F 070	0.00
	Sirius Real Estate Ltd.	5,979	0.00
Guernsey 5,818	Balanced Commercial Property Trust Ltd.	5,793	0.00
United Kingdom			
827	·	13,224	0.00
681		20,185	0.00
	Empiric Student Property PLC Hammerson PLC	4,455 7,487	0.00
	Safestore Holdings PLC	25,211	0.00
	Tritax Big Box PLC	34,925	0.01
	UNITE Group PLC	14,468	0.00
	Urban Logistics PLC	11,851	0.00
	Workspace Group PLC	4,678	0.00
		136,484	0.01
United States	Alexandria Part Estata Estata Estata	175 000	0.00
	Alexandria Real Estate Equities, Inc.	175,882 149,855	0.02
	Boston Properties, Inc.	149,655	0.01 0.01
	Camden Property Trust Crown Castle, Inc.	558,830	0.05
	Equinix, Inc.	115,210	0.01
	Federal Realty Investment Trust	45,528	0.01
	Healthpeak Properties, Inc.	136,394	0.01
	Host Hotels & Resorts, Inc.	164,043	0.02
- /	Kimco Realty Corp.	187,521	0.02
	Mid-America Apartment Communities, Inc.	139,326	0.01
	Regency Centers Corp.	122,739	0.01
	SBA Communications Corp.	414,405	0.04
3,777	Simon Property Group, Inc.	571,498	0.06
3,212	Ventas, Inc.	161,435	0.02
		3,091,919	0.30
TOTAL REAL ES (cost USD 3,338	ITATE INVESTMENT TRUSTS 656)	3,349,130	0.32
Mutual Funds -	9.29%		
	iShares Developed Markets Property Yield UCITS ETF	5,549,887	0.53
	iShares Fallen Angels High Yield Corp. Bond UCITS ETF	2,007,598	0.19
	iShares USD Corp. Bond UCITS ETF	32,647,153	3.12
	SPDR Refinitiv Global Convertible Bond UCITS ETF	57,130,266	5.45
		97,334,904	9.29
TOTAL MUTUAL (cost USD 96,88		97,334,904	9.29
TOTAL TRANSF	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING		
(cost USD 997,1	· · · · · · · · · · · · · · · · · · ·	1,011,537,001	96.54
MARKET VALUE (cost USD 997,1	OF INVESTMENTS EXCLUDING DERIVATIVES	1,011,537,001	96.54

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
	AUD				
(58)	90-Day Bank Bill Futures 13/03/2025	Short	(38,164,497)	614	0.00
(287)	Australian Treasury Bonds 10YR Futures 17/06/2024	Short	(21,536,204)	368,888	0.03
		_	(59,700,701)	369,502	0.03
	CAD				
(89)	Canadian Government Bond 10YR Futures 18/09/2024	Short	(7,767,546)	1,313	0.00
21	S&P TSX 60 Index Futures 20/06/2024	Long	4,111,419	7,019	0.00
			(3,656,127)	8,332	0.00
(7)	CHF Three Month Saron Index Futures 17/06/2025	Short	(1,916,048)	471	0.00
	EUR				
(117)		Short	(30,674,157)	37,358	0.00
, ,	3-Month EURIBOR Futures 15/09/2025	Short	(30,016,040)	47,662	0.0
, ,	3-Month EURIBOR Futures 15/06/2026	Short	(13,196,819)	13,462	0.00
	DAX Index Futures 21/06/2024	Long	6,035,173	37,000	0.00
	E-Mini FTSE MIB Index Future 21/06/2024	Long	3,753,243	96,734	0.01
	Euro OAT Futures 06/06/2024	Short	(1,624,882)	4,950	0.00
	Euro STOXX 50 Index Futures 21/06/2024	Long	44,150,725	196,482	0.02
, ,	German Federal Republic Bonds 2YR Futures 06/06/2024	Short	(13,787,288)	66,216	0.01
(5)	German Federal Republic Bonds 30YR Futures 06/06/2024	Short	(685,556)	10,378	0.00
(55)	German Federal Republic Bonds 5YR Futures 06/06/2024	Short —	(6,922,542)	35,608	0.00
			(42,968,143)	545,850	0.05
180	GBP FTSE 100 Index Futures 21/06/2024	Long	18,989,513	1,043,756	0.10
	ICE 3-Month SONIA Futures 18/03/2025	Short	(12,718,210)	11,332	0.00
, ,	ICE 3-Month SONIA Futures 16/12/2025	Short	(10,044,349)	6,520	0.00
, ,	Three Month SONIA Index Futures 15/09/2026	Short	(5,192,489)	3,103	0.00
, ,	UK Long Gilt Bond Futures 26/09/2024	Long	13,463,191	53,220	0.01
		_	4,497,656	1,117,931	0.11
48	JPY TOPIX Index Futures 13/06/2024	Long	8,467,085	194,305	0.02
		Long	0,407,000	194,305	0.02
(202)	USD 3-Month SOFR Futures 18/03/2025	Short	(47,995,200)	160	0.00
, ,	CBOE Volatility Index Futures 18/06/2024	Short	(524,005)	89,102	0.01
, ,	CBOE Volatility Index Futures 17/07/2024	Short	(495,764)	123,166	0.01
, ,	CBOE Volatility Index Futures 21/08/2024	Short	(588,966)	722	0.00
44	E-Mini NASDAQ 100 Index Futures 21/06/2024	Long	16,360,080	276,269	0.03
1	E-Mini S&P 500 Index Futures 21/06/2024	Long	264,775	634	0.00
		_	(32,979,080)	490,053	0.05
UNREALISED	GAIN ON FUTURES CONTRACTS			2,726,444	0.26
			Commitment	Unrealised	% of
Number of Contracts	Security Description		Market Value USD	Loss USD	Shareholders Equity
	EUR				
49	CAC 40 Index Futures 21/06/2024	Long	4,252,358	(109,707)	(0.01)
59	Euro BTP Italian Government Bond Futures 06/06/2024	Long	7,452,261	(113,098)	(0.01)
247	German Federal Republic Bonds 10YR Futures 06/06/2024	Long	34,665,538	(744,341)	(0.07)
26	IBEX 35 Index Futures 21/06/2024	Long	3,195,955	(20,058)	(0.01)
			49,566,112	(987,204)	(0.10)
00	HKD	1	0.500.454	(60.407)	(0.04)
22 47	Hang Seng Index Futures 27/06/2024 HSCEI Index Futures 27/06/2024	Long Long	2,532,151 1,909,233	(60,127) (52,052)	(0.01) (0.00)
**			4,441,384	(112,179)	(0.01)
	JPY		7,771,304	(112,179)	(0.01)
20	Japan Government Bonds 10YR Futures 13/06/2024	Long	18,216,297	(274,628)	(0.03)
	SEK				
153	OMX Stockholm 30 Index Futures 20/06/2024	Long	3,796,195	(42,525)	(0.00)

Number of					Commitment Market Value	Unrealised Loss	% o
Contracts	Security Description				USD	USD	Equity
/4.40	USD	/2025		OLt	(24 202 242)	(07.455)	/0.00
(143) (88)	3-Month SOFR Futures 16/12/ 3-Month SOFR Futures 15/09/			Short Short	(34,203,812)	(27,455)	(0.00
10	E-Mini S&P MidCap 400 Index			Long	(21,121,100) 2,991,900	(30,338) (2,065)	(0.00
33	Mini-Russell 2000 Index Future			Long	3,425,070	(35,423)	(0.00
(611)	US Treasury Notes 10YR Futu			Short	(66,551,266)	(515,266)	(0.05
(60)	US Treasury Notes 2YR Future			Short	(12,227,813)	(20,781)	(0.00
(68)	US Treasury Notes 5YR Future			Short	(7,202,687)	(34,289)	(0.00
					(134,889,708)	(665,617)	(0.06
	LOSS ON FUTURES CONT					(2,082,153)	(0.20
Forward Cur	rency Contracts – (1.54%	o)				Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain	Shareholders Equity
AUD	15,772	USD	10,388		20/06/2024	106	0.00
GBP	90,394,705	USD	114,108,653		20/06/2024	991,017	0.09
PLN	6,080,000	USD	1,539,411		20/06/2024	4,617	0.00
USD	43,158,597	CHF	38,836,197		20/06/2024	32,151	0.0
USD	4,227,369	IDR	67,016,870,000		20/06/2024	103,904	0.00
USD	14,653,104	JPY	2,166,425,678		20/06/2024	833,540	0.08
USD	3,327,197	KRW	4,439,910,000		20/06/2024	116,909	0.0
USD	1,409,301	MXN	23,930,000		20/06/2024	9,604	0.00
USD	4,459,835	PHP	254,440,000		20/06/2024	113,776	0.02
USD	4,348,350	TWD	137,610,000		20/06/2024	117,434	0.0
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	S			2,323,058	0.22
	Amount		Amount		Maturity	Unrealised Loss	% o Shareholders
Currency	Bought	Currency	Sold		Date		Equity
CHF	260,270,887	USD	298,488,509		20/06/2024		(0.90
EUR	409,285,068	USD	448,245,508		20/06/2024		(0.34
INR	91,630,000	USD	1,099,849		20/06/2024	(2,435)	(0.00
JPY	11,362,606,917	USD	77,125,494		20/06/2024	(4,643,770)	(0.44
MXN	44,910,000	USD	2,656,708		20/06/2024		(0.00
SEK	129,273,944	USD	12,591,462		20/06/2024	(290,241)	(0.03
SGD	172,340	USD	129,274		20/06/2024	(1,677)	(0.00
TWD	37,900,000	USD	1,173,120		20/06/2024	(7,858)	(0.00
USD	2,531,289	AUD	3,840,000		20/06/2024	(23,679)	(0.00
USD	8,420,194	CAD	11,490,000		20/06/2024	(11,558)	(0.00
USD USD	1,807,313	CZK	42,220,000		20/06/2024 20/06/2024	(48,049)	(0.01
USD	181,382,886 14,232,343	EUR GBP	166,976,985 11,216,062		20/06/2024	(10,386)	(0.01
USD	1,874,156	NOK	20,080,000		20/06/2024	(49,082) (38,700)	(0.00
USD	4,021,961	NZD	6,690,000		20/06/2024	(88,376)	(0.00
USD	1,813,774	SEK	19,347,971		20/06/2024	(27,305)	(0.00
USD	1,646	SGD	2,240		20/06/2024		(0.00
USD	1,640,645	CLP	1,622,080,000		21/06/2024		(0.02
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACT	rs			(18,486,788)	(1.76
Options – 0.0	00%				Unrealised		% o
Holdings	Security Description		Maturity Date	Strike Price		larket Value USD	Shareholders Equity
	Purchased Option	ıs					
3.8	,000 Call CBOE Volatility	Index	Expires 18/06/2024	Strike 18.00	(52,630)	9,690	0.00
	,000 Call CBOE Volatility		Expires 17/07/2024	Strike 20.00	(53,210)	19,890	0.00
	,000 Call CBOE Volatility		Expires 21/08/2024	Strike 16.00	(4,680)	61,230	0.00
	,000 can obor voialilly	III WOA	Expires 31/05/2024	Strike 4,410.00	(2,872)	7	0.00
39	300 Put S&P 500 Index		EADII 00 0 1/00/2024	Ou mo -1,-1 10.00	(2,012)	,	0.00
39	300 Put S&P 500 Index			Strike 4 570 00	(262)	3	0.0
39	100 Put S&P 500 Index		Expires 31/05/2024	Strike 4,570.00 Strike 4,580.00	(862) (3.165)	3 10	
39	100 Put S&P 500 Index 400 Put S&P 500 Index		Expires 31/05/2024 Expires 31/05/2024	Strike 4,580.00	(3,165)	10	0.0
39	100 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index		Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 4,580.00 Strike 4,590.00	(3,165) (2,470)	10 10	0.00
39,	100 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index		Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 4,580.00 Strike 4,590.00 Strike 4,860.00	(3,165) (2,470) (1,830)	10 10 10	0.00 0.00 0.00
39,	100 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index 200 Put S&P 500 Index		Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 4,580.00 Strike 4,590.00 Strike 4,860.00 Strike 4,985.00	(3,165) (2,470) (1,830) (425)	10 10 10 5	0.00 0.00 0.00 0.00 0.00
39,	100 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index 400 Put S&P 500 Index		Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 4,580.00 Strike 4,590.00 Strike 4,860.00	(3,165) (2,470) (1,830)	10 10 10	0.0 0.0 0.0

(1,035)

535

0.00

Strike 4,650.00

Expires 28/06/2024

200 Put S&P 500 Index

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	Purchased Options – (Continued)					
300	USD – (Continued) Put S&P 500 Index	Expires 28/06/2024	Strike 4,750.00	(691)	1,020	0.0
500	Put S&P 500 Index	Expires 28/06/2024	Strike 4,870.00	(1,350)	2,550	0.0
400	Put S&P 500 Index	Expires 28/06/2024	Strike 4,890.00	(504)	2,200	0.0
				(125,972)	97,163	0.0
TOTAL PURCHASE (cost USD 223,135)					97,163	0.0
	Written Options					
(400)	USD Put S&P 500 Index	Expires 31/05/2024	Strike 5,005.00	26,370	(10)	(0.00
(300)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,020.00	26,062	(7)	(0.00
(400)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,045.00	29,715	(10)	(0.0)
(400)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,175.00	20,190	(10)	(0.00
(100)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,210.00	7,993	(3)	(0.00
(200)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,240.00	4,465	(5)	(0.00
(100)	Put S&P 500 Index	Expires 31/05/2024	Strike 5,320.00	(1,465)	(4,430)	(0.00
(200)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,180.00	9,940	(5,590)	(0.00
(300)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,245.00	2,446	(12,915)	(0.00
(500)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,305.00	1,996	(32,450)	(0.0
(400)	Put S&P 500 Index	Expires 28/06/2024	Strike 5,330.00	(5,172)	(30,640)	(0.00
				122,540	(86,070)	(0.01
TOTAL WRITTEN O (cost USD (208,610)					(86,070)	(0.0
TOTAL OPTIONS (cost USD 14,525)					11,093	0.0
Swap Contracts – Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% Shareholder Equi
16,800,000	Credit Default Swaps Floating (iTraxx Europe	Fixed 1.000%	EUR	20/06/2029	5,920	0.0
18,000,000	Series 41 Version 1 Index) Floating (Markit CDX North America	Fixed 1.000%	USD	20/06/2029	3,672	0.0
INDEALIGED CAIN	Investment Grade 42 Version 1 Index)				0.500	
JNKEALISED GAIN	ON CREDIT DEFAULT SWAPS				9,592	0.0
04 007 770	Total Return Swaps Floating (EURO STOXX Index)	Floating (FUD 4 month FCTD)	EUD	10/06/2024	250.024	0.6
21,897,778	Floating (EURO STOAX Index) Floating (FTSE 100 Total Return Index)	Floating (EUR 1 month ESTR) Floating (GBP 1 month SONIA)	EUR GBP	19/06/2024 04/12/2024	359,024 161,776	0.0
7,399,383	Floating (USD 1 month SOFR)	,		11/07/2024	3,065	0.0
271						
371 14 628 329		Floating (MSCI World Momentum Ind	,			
371 14,628,329 24,194,805	Floating (MSCI World Index) Floating (Russell 1000 Total Return	Floating (MSCI World Momentum Ind Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD	13/01/2025 04/02/2025	99,421 186,642	0.0
14,628,329 24,194,805	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index)	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD	13/01/2025 04/02/2025	99,421 186,642	0.0 0.0
14,628,329 24,194,805 10,976,697	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD USD	13/01/2025 04/02/2025 18/02/2025	99,421 186,642 74,603	0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025	99,421 186,642 74,603 90,383	0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) Floating (MSCI World Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025	99,421 186,642 74,603 90,383 13,557	0.0 0.0 0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025	99,421 186,642 74,603 90,383	0.0 0.0 0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025	99,421 186,642 74,603 90,383 13,557 21,929	0.0 0.0 0.0 0.0 0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025	99,421 186,642 74,603 90,383 13,557 21,929 1,010,400 1,019,992	0.0 0.0 0.0 0.0 0.0 0.0 0.0
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN TOTAL UNREALISE Net Local Notional	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index)	Floating (USD 1 month SOFR)	USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025	99,421 186,642 74,603 90,383 13,557 21,929 <b>1,010,400</b>	0.0 0.0 0.0 0.0 0.0 0.0 0.1
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN TOTAL UNREALISE Net Local Notional	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) I ON TOTAL RETURN SWAPS ED GAIN ON SWAP CONTRACTS	Floating (USD 1 month SOFR)  Receive	USD USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025 13/05/2025	99,421 186,642 74,603 90,383 13,557 21,929 1,010,400 1,019,992 Unrealised Loss USD	0.0 0.0 0.0 0.0 0.0 0.0 0.1 0.1 Shareholder
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index)  I ON TOTAL RETURN SWAPS  ED GAIN ON SWAP CONTRACTS  Pay  Credit Default Swaps Floating (Traxx Europe Crossover Series 41 Version 1 Index)	Floating (USD 1 month SOFR)  Receive	USD USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025 13/05/2025 Maturity Date	99,421 186,642 74,603 90,383 13,557 21,929 1,010,400 1,019,992 Unrealised Loss USD	0.0 0.0 0.0 0.0 0.0 0.1 0.1 Shareholders Equit
14,628,329 24,194,805 10,976,697 13,298,481 1,994,772 3,226,517 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) Floating (Floating Index)  Credit Default Swaps Floating (ITraxx Europe Crossover	Floating (USD 1 month SOFR)  Receive	USD USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025 13/05/2025	99,421 186,642 74,603 90,383 13,557 21,929 1,010,400 1,019,992 Unrealised Loss USD	0.0 0.0 0.0 0.0 0.0 0.0 0.1 0.1 Shareholder
14,628,329 24,194,805  10,976,697 13,298,481 1,994,772 3,226,517  UNREALISED GAIN  TOTAL UNREALISE  Net Local Notional Amount  4,850,000 13,650,000	Floating (MSCI World Index) Floating (Russell 1000 Total Return Index) Floating (MSCI World Index) Floating (ITraxx Europe Crossover Series 41 Version 1 Index) Floating (Markit CDX North America	Floating (USD 1 month SOFR)  Receive	USD USD USD USD USD USD	13/01/2025 04/02/2025 18/02/2025 12/03/2025 09/04/2025 13/05/2025 Maturity Date	99,421 186,642 74,603 90,383 13,557 21,929 1,010,400 1,019,992 Unrealised Loss USD	0.0 0.0 0.0 0.0 0.0 0.1 0.1 Shareholder Equit

Curan	Contracts –	(Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Total Return Swaps – (Continued)					
21,000	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	16/07/2024	(376,138)	(0.04)
8,230	Floating (USD 1 month SOFR)	Floating (JPGSMARB Index)	USD	30/07/2024	(71,453)	(0.01)
18,384	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	31/07/2024	(329,282)	(0.03)
23,248	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	05/09/2024	(416,403)	(0.04)
763	Floating (USD 1 month SOFR)	Floating (Alerian MLP Total Return Index)	USD	15/10/2024	(20,001)	(0.00)
193	Floating (USD 1 month SOFR)	Floating (MSCI Daily TR Net Emerging Markets)	USD	16/10/2024	(6,480)	(0.00)
313	Floating (USD 1 month SOFR)	Floating (MSCI Daily TR Net Emerging Markets)	USD	13/11/2024	(10,509)	(0.00)
135,742	Floating (USD 1 month SOFR)	Floating (JP Morgan Bespoke Global Heatlhcare Sector Index)	USD	22/11/2024	(263,340)	(0.03)
62,476	Floating (USD 1 month SOFR)	Floating (JP Morgan Bespoke Global Technology Sector Index)	USD	22/11/2024	(158,689)	(0.02)
54,359	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	22/11/2024	(973,642)	(0.09)
43,926	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	27/11/2024	(786,774)	(0.07)
24,000	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	11/12/2024	(429,872)	(0.04)
300	Floating (USD 1 month SOFR)	Floating (MSCI Daily TR Net Emerging Markets)	USD	11/04/2025	(10,073)	(0.00)
4,902	Floating (USD 1 month SOFR)	Floating (MSCI Emerging Markets Index)	USD	13/05/2025	(87,801)	(0.01)
39,357	Floating (USD 1 month SOFR)	Floating (JP Morgan Bespoke Global Materials Sector Index)	USD	22/05/2025	(144,440)	(0.01)
UNREALISED LOS	S ON TOTAL RETURN SWAPS				(4,115,134)	(0.39)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(4,162,573)	(0.40)
MARKET VALUE C					992,886,074	94.76
OTHER ASSETS A	ND LIABILITIES				54,861,392	5.24
SHAREHOLDERS'	EQUITY			1	1,047,747,466	100.00
						% of
TOTAL INVESTME	NTS				Market Value USD	Shareholders' Equity
	uding derivatives (cost USD 997,164,621)				1,011,537,001	96.54
Unrealised gain on futu Unrealised loss on futu					2,726,444 (2,082,153)	0.26 (0.20)
	ward currency contracts				2,323,058	0.20
-	vard currency contracts				(18,486,788)	(1.76)
	ased options (cost USD 223,135)				97,163	0.01
	options (cost USD (208,610))				(86,070)	(0.01)
Unrealised gain on swa					1,019,992	0.10
Unrealised loss on swa	ap contracts				(4,162,573)	(0.40)
Other Assets and Liabi					54,861,392	5.24
Shareholders' Equ	ity			1	1,047,747,466	100.00

The Futures Commission Merchant was Morgan Stanley & Co. International PLC.

The counterparty for forward currency contracts was JPMorgan Chase Bank NA.

The counterparty for options contracts was Morgan Stanley & Co. International PLC.

The counterparties for swap contracts were Citibank NA, JPMorgan Chase Bank NA, Merrill Lynch International and Morgan Stanley.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 90.12%	, D					
United States						
600,000	ů .	USD	5.475%	27/06/2024	600,018	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	17/09/2024	100,060	0.03
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.510% 5.500%	16/10/2024 25/11/2024	700,574 400,504	0.18 0.10
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	19/12/2024	680,775	0.17
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	27/12/2024	800,432	0.20
154,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	03/01/2025	154,146	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.370%	09/01/2025	309,130	0.08
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	17/01/2025	768,507	0.19
	Federal Farm Credit Banks Funding Corp.	USD USD	5.480%	23/01/2025	285,291	0.07 0.05
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.500% 5.470%	24/01/2025 30/01/2025	200,296 77,077	0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	06/02/2025	578,439	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.475%	10/02/2025	403,330	0.10
261,000	Federal Farm Credit Banks Funding Corp.	USD	5.495%	10/02/2025	261,373	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.460%	14/02/2025	121,096	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	07/03/2025	578,347	0.15
	Federal Farm Credit Banks Funding Corp.	USD	5.420%	11/03/2025	653,418	0.16
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.470% 5.500%	10/04/2025	98,143 176,044	0.03 0.04
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.490%	21/04/2025 28/04/2025	77,083	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	29/04/2025	217,178	0.06
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	19/05/2025	74,073	0.02
180,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	27/05/2025	180,193	0.05
111,000	Federal Farm Credit Banks Funding Corp.	USD	5.445%	03/06/2025	111,108	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.455%	27/06/2025	86,081	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	21/07/2025	252,292	0.06
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	28/07/2025	228,518	0.06
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.475% 5.460%	30/07/2025 13/08/2025	149,185 201,171	0.04 0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.450%	22/08/2025	342,322	0.09
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	08/09/2025	166,322	0.04
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	15/09/2025	248,275	0.06
132,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	26/09/2025	132,137	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	27/10/2025	99,112	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	03/11/2025	205,221	0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	28/11/2025	408,404	0.10
	Federal Farm Credit Banks Funding Corp.	USD USD	5.465%	01/12/2025	312,300	0.08
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.470% 5.465%	17/04/2026 29/04/2026	289,079 197,253	0.07 0.05
	Federal Farm Credit Banks Funding Corp.—Series 1	USD	5.400%	07/03/2025	122,157	0.03
	Federal Farm Credit Banks Funding Corp.—Series 1	USD	5.505%	02/06/2025	216,216	0.05
	Federal Home Loan Bank Discount Notes	USD	0.000%	07/06/2024	11,687,938	2.94
6,000,000	Federal Home Loan Bank Discount Notes	USD	0.000%	14/06/2024	5,987,658	1.51
	Federal Home Loan Bank Discount Notes	USD	0.000%	20/06/2024	66,802,940	16.79
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/06/2024	6,674,414	1.68
	Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	28/06/2024	11,950,642 9,948,521	3.00 2.50
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD	0.000%	05/07/2024 10/07/2024	10,943,107	2.75
	Federal Home Loan Bank Discount Notes	USD	0.000%	12/07/2024	25,342,455	6.37
	Federal Home Loan Bank Discount Notes	USD	0.000%	17/07/2024	45,686,810	11.49
	Federal Home Loan Bank Discount Notes	USD	0.000%	19/07/2024	13,115,240	3.30
35,500,000	Federal Home Loan Bank Discount Notes	USD	0.000%	24/07/2024	35,222,301	8.85
	Federal Home Loan Bank Discount Notes	USD	0.000%	31/07/2024	29,730,036	7.47
	Federal Home Loan Bank Discount Notes	USD	0.000%	02/08/2024	40,624,748	10.21
	Federal Home Loan Bank Discount Notes	USD	0.000%	30/01/2025	6,778,693	1.70
	Federal Home Loan Bank Discount Notes	USD	0.000%	12/02/2025	640,447	0.16
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	18/02/2025 14/05/2025	5,849,913 1,975,588	1.47 0.50
	Federal Home Loan Bank Discount Notes	USD	0.000%	29/05/2025	2,787,420	0.50
	Federal Home Loan Banks	USD	5.500%	22/11/2024	2,201,848	0.55
	Federal Home Loan Banks	USD	5.475%	17/01/2025	650,540	0.16
	Federal Home Loan Banks	USD	5.405%	13/03/2025	1,185,332	0.30
1,200,000	Federal Home Loan Banks	USD	5.430%	17/04/2025	1,200,504	0.30
	Federal Home Loan Banks	USD	5.440%	09/05/2025	1,200,624	0.30
	Federal Home Loan Banks	USD	5.435%	28/05/2025	240,110	0.06
	Federal Home Loan Banks	USD	5.470%	10/07/2025	800,704	0.20
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.470% 5.490%	14/07/2025 25/07/2025	710,440 320,272	0.18
320,000	I GUGIAI LIUITE LUAIT DATINS	USD	3.49070	23/01/2025	320,212	0.08

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - (Co	ntinued)					
United States	· · · · ·					
	000 Federal Home Loan Banks	USD	5.470%	25/08/2025	600,342	0.15
	000 Federal Home Loan Banks	USD	5.465%	26/09/2025	435,291	0.11
	000 Federal Home Loan Banks	USD	5.440%	03/10/2025	1,405,843	0.35
	000 Federal Home Loan Banks	USD	5.465%	14/11/2025	290,139	0.07
	000 Federal Home Loan Banks	USD	5.460%	08/12/2025	1,200,432	0.30
	000 Federal Home Loan Banks	USD	5.455%	02/01/2026	1,405,084	0.35
	000 Federal Home Loan Banks—Series 1	USD	5.460%	08/12/2025	600,216	0.15
60,0	000 Federal Home Loan Banks—Series 2	USD	5.460%	02/09/2025	60,041	0.02
					358,519,313	90.12
TOTAL BOND					358,519,313	90.12
TOTAL TRAN	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 8,593,943)				358,519,313	90.12
	LUE OF INVESTMENTS EXCLUDING DERIVATIVES					20.40
(cost USD 35	8,593,943)				358,519,313	90.12
Futures Con	tracts – 0.54%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Unrealised Gain USD	Shareholders'
Contracts	Security Description			030	030	Equity
37	S&P TSX 60 Index Futures 20/06/2024		Long	7,243,928	21,342	0.01
	CHF					
(79)	Three Month Saron Index Futures 17/06/2025		Short	(21,623,968)	2,411	0.00
(1,051)	EUR 3-Month EURIBOR Futures 16/12/2024		Short	(275,543,071)	310,427	0.08
(1,046)			Short	(275,410,330)	362,524	0.09
,						
, ,	3-Month EURIBOR Futures 15/06/2026		Short	(126,953,401)	95,126	0.02
	DAX Index Futures 21/06/2024		Long	12,070,347	34,074	0.01
	E-Mini FTSE MIB Index Future 21/06/2024		Long	6,943,500	181,501	0.05
. ,	Euro OAT Futures 06/06/2024		Short	(10,967,953)	49,851	0.01
(253)	German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(35,507,615)	264,224	0.07
(41)	German Federal Republic Bonds 30YR Futures 06/06/2024		Short	(5,621,560)	96,057	0.02
(354)	German Federal Republic Bonds 5YR Futures 06/06/2024		Short	(44,556,001)	375,325	0.10
				(755,546,084)	1,769,109	0.45
	GBP					
	FTSE 100 Index Futures 21/06/2024		Long	9,072,767	352,113	0.09
(402)	ICE 3-Month SONIA Futures 18/03/2025		Short	(121,731,442)	72,238	0.02
(314)	ICE 3-Month SONIA Futures 16/12/2025		Short	(95,573,500)	24,584	0.00
(175)	Three Month SONIA Index Futures 15/09/2026		Short	(53,452,089)	1,719	0.00
				(261,684,264)	450,654	0.11
(25)	JPY		Short	(24.070.500)	104 404	0.05
(35) 27	Japan Government Bonds 10YR Futures 13/06/2024 TOPIX Index Futures 13/06/2024		Long	(31,878,520) 4,762,735	184,461 91,291	0.05 0.02
				(27,115,785)	275,752	0.07
	USD			0.4.5=== ===	000	
93	E-Mini NASDAQ 100 Index Futures 21/06/2024		Long	34,579,260	293,026	0.07
280	E-Mini S&P 500 Index Futures 21/06/2024		Long	74,137,000	825,549	0.21
(89)	US Treasury Long Bond Futures 19/09/2024		Short	(10,354,594)	6,719	0.00
				98,361,666	1,125,294	0.28
UNREALISED	O GAIN ON FUTURES CONTRACTS				3,644,562	0.92
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(73)	AUD Australian Treasury Bonds 10YR Futures 17/06/2024		Short	(5,477,850)	(18,348)	(0.01)
	CAD					
(96)	Canadian Government Bond 10YR Futures 18/09/2024		Short	(8,378,476)	(1,504)	(0.00)

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR						
92		024		Long	7,984,020	(205,985)	(0.05)
31	Euro BTP Italian Government		Į.	Long	3,915,595	(46,757)	(0.01)
223	Euro STOXX 50 Index Futures			Long	12,065,701	(20,151)	(0.01)
50	IBEX 35 Index Futures 21/06/2	2024		Long	6,146,067	(38,533)	(0.01)
				_	30,111,383	(311,426)	(0.08)
(68)	GBP UK Long Gilt Bond Futures 26	/09/2024		Short	(8,322,700)	(36,094)	(0.01)
	HKD						
39	Hang Seng Index Futures 27/0			Long	4,488,812	(106,594)	(0.03)
90	HSCEI Index Futures 27/06/20	024		Long	3,655,979	(99,672)	(0.02)
					8,144,791	(206,266)	(0.05)
310	SEK OMX Stockholm 30 Index Futu	ires 20/06/2024		Long	7,691,638	(89,561)	(0.02)
(1,787)	USD 3-Month SOFR Futures 18/03/	2025		Short	(424,591,200)	(67.201)	(0.02)
(1,767)				Short	(303,528,937)	(67,281) (304,020)	(0.02) (0.08)
	3-Month SOFR Futures 15/09/			Short	(187,209,750)	(295,027)	(0.07)
, ,	E-Mini S&P MidCap 400 Index			Long	4,787,040	(13,860)	(0.00)
36	Mini-Russell 2000 Index Future	es 21/06/2024		Long	3,736,440	(19,377)	(0.01)
(448)	US Treasury Notes 10YR Futu	ires 19/09/2024		Short	(48,797,000)	(45,375)	(0.01)
(427)	US Treasury Notes 5YR Future	es 30/09/2024		Short	(45,228,641)	(80,907)	(0.02)
					(1,000,832,048)	(825,847)	(0.21)
INDEALIOED	LOSS ON FUTURES CONT	TRACTS				(1,489,046)	(0.38)
UNKEALISEL							
	rency Contracts – (1.23%	b)					
	rency Contracts – (1.23%	6)	Amount		Maturity	Unrealised Gain	% of Shareholders'
		Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
Forward Cur	rency Contracts – (1.23%					Gain	Shareholders'
Forward Cur Currency	Amount Bought 90,290,000 738,740,000	Currency USD USD	<b>Sold</b> 59,779,202 32,102,157		20/06/2024 20/06/2024	Gain USD 295,818 361,843	Shareholders' Equity 0.07 0.08
Forward Cur Currency AUD CZK GBP	Amount Bought 90,290,000 738,740,000 103,294,009	Currency USD USD USD	<b>Sold</b> 59,779,202 32,102,157 131,493,282		20/06/2024 20/06/2024 20/06/2024	295,818 361,843 31,087	Shareholders' Equity  0.07 0.08 0.00
Forward Cur Currency AUD CZK GBP HUF	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000	Currency USD USD USD USD USD	59,779,202 32,102,157 131,493,282 16,174,860		20/06/2024 20/06/2024 20/06/2024 20/06/2024	295,818 361,843 31,087 23,585	Shareholders' Equity  0.07 0.08 0.00 0.00
Forward Cur Currency AUD CZK GBP HUF NOK	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000	Currency USD USD USD USD USD USD	59,779,202 32,102,157 131,493,282 16,174,860 15,807,233		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	295,818 361,843 31,087 23,585 169,113	Shareholders' Equity  0.07 0.08 0.00 0.00 0.00
Currency AUD CZK GBP HUF NOK NZD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000	Currency USD USD USD USD USD USD USD USD USD	59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	295,818 361,843 31,087 23,585 169,113 560,660	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15
Currency AUD CZK GBP HUF NOK NZD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000	Currency USD	59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	295,818 361,843 31,087 23,585 169,113 560,660 58,489	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02
Currency  AUD CZK GBP HUF NOK NZD PLN USD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962	Currency USD	59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	95,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06
Currency  AUD CZK SBP HUF NOK NZD PLN JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339	Currency USD	\$9,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD 295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21
Currency AUD CZK GBP HUF NOK NZD PLN JSD JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962	Currency USD	59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	95,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06
Currency AUD CZK GBP HUF NOK NZD	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095	Currency USD	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD 295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27
Currency  AUD CZK GBP HUF NOK NZD PLN JSD JSD JSD	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284	Currency USD	\$9,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD 295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90
Currency  AUD CZK SBP HUF NOK NZD PLN JSD JSD JSD JSD JSD JSD JSD JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 14,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713	Currency  USD USD USD USD USD USD USD USD USD US	\$9,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD  295.818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32
Currency  AUD CZK GBP HUF NOK NZD PLN JSD	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10
Currency  AUD CZK GBP HUF NOK NZD PLN JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 14,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD  295.818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32
Currency  AUD CZK GBP HUF NOK NZD PLN JSD	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000 D GAIN ON FORWARD CUR	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 21/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10  2.82
Currency  AUD CZK GBP HUF NOK NZD PLN JSD	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD  295.818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10 2.82
Currency  AUD  CZK  GBP  HUF  NOK  NZD  PLN  JSD  JSD  JSD  JSD  JSD  JSD  JSD  JS	Amount Bought 90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000 D GAIN ON FORWARD CUR  Amount Bought 57,350,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  Amount Sold  11,337,439		20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328)	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10  2.82 % of Shareholders' Equity  (0.12)
Currency  AUD CZK GBP HUF NOK NZD PEN USD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  O GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554		20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274)	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04)
Currency AUD CZK SBP HUF NOK NZD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  PAROUNT BOUGH  Amount Bought  57,350,000 67,810,000 9,270,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  Amount Sold  11,337,439 49,883,554 10,334,830		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	Gain USD  295.818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770)	Shareholders' Equity  0.07 0.08 0.000 0.004 0.15 0.022 0.06 0.21 0.27 0.99 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.04)
Currency  AUD  AUD  AUD  AUD  AUD  AUD  AUD  AU	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  O GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174	Currency  USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD  RENCY CONTRACTS  Currency  USD USD USD USD USD USD USD USD USD US	\$old  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  Amount Sold  11,337,439 49,883,554 10,334,830 116,299,478		20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978)	Shareholders' Equity  0.07 0.08 0.000 0.000 0.04 0.15 0.02 0.06 0.21 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.10)
Currency AUD AUD AUD AUD AUE	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  O GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000	Currency  USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD  RENCY CONTRACTS  Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998		20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484)	Shareholders' Equity  0.07 0.08 0.000 0.000 0.004 0.15 0.02 0.06 0.221 0.27 0.90 0.27 0.33 0.32 0.10  2.82  Shareholders' Equity  (0.12) (0.04) (0.01) (0.15)
Currency AUD AUD AUD AUD AUE AUF AUF AUK AUD AUE AUF AUK AUE	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  O GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 66,170,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,988 18,225,160		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214)	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.15) (0.11)
Currency AUD CZK SBP HUF NOK NZD PLN JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  OGAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 66,170,000 1,703,010,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472)	Shareholders' Equity  0.07 0.08 0.000 0.004 0.15 0.022 0.06 0.21 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.10) (0.15) (0.11) (0.01) (0.01)
Currency  AUD  CZK GBP  HUF  NOK  NZD  PLN  JSD  JSD  JSD  JSD  JSD  JSD  JSD  JS	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  Particular Company	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,880,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,988 18,225,160 20,451,718 83,286,484		### Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  11,215,236  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472) (4,157,747)	Shareholders' Equity  0.07 0.08 0.000 0.004 0.15 0.02 0.06 0.21 0.27 0.99 0.27 0.33 0.32 0.10  2.82 % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.10) (0.11) (0.11) (0.11) (0.11) (0.10) (0.11) (0.10)
Currency AUD AUD AUD AUD AUE AUG AUD AUE AUG	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000 0 GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 166,725,174 361,709,130,000 66,170,000 1,703,010,000 12,404,627,192 20,557,310,000	Currency  USD USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD  RENCY CONTRACTS  Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718 83,286,484 15,384,238		20/06/2024 20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (415,747) (520,218)	\$\text{Shareholders}\$ \text{Equity}\$  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.27 0.33 0.33 0.10  2.82 % of Shareholders   Equity  (0.12 (0.04) (0.01) (0.15) (0.11) (0.11) (1.04) (0.13)
Currency AUD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  O GAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 12,404,627,192 20,557,310,000 12,404,627,192 20,557,310,000 436,340,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount Sold}\$  \$11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718 83,286,484 15,384,238 25,611,618		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472) (4,157,747) (520,218) (89,528)	Shareholders' Equity  0.07 0.08 0.000 0.004 0.15 0.02 0.06 0.21 0.27 0.90 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.10) (0.11) (0.01) (1.04) (0.13) (0.01) (1.04) (0.13) (0.01) (1.04) (0.13)
Currency AUD CZK GBP HUF NOK NZD PLN JSD	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  OGAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 12,404,627,192 20,557,310,000 436,340,000 935,630,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718 83,286,484 15,384,238 25,611,618 16,760,144		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472) (4,157,747) (520,218) (89,528) (778,761)	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.10) (0.11) (0.11) (0.11) (0.13) (0.02) (0.19)
Currency  AUD  22K 3BP  HUF NOK  VZD PLN  JSD  JSD  JSD  JSD  JSD  JSD  JSD  JS	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000 Particular State of Control State of	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718 83,286,484 15,384,238 25,611,618 16,760,144 56,842,888		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  11,215,236  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472) (4,157,747) (520,218) (89,528) (778,761) (1,005,233)	Shareholders' Equity  0.07 0.08 0.000 0.004 0.15 0.02 0.06 0.21 0.27 0.99 0.27 0.33 0.32 0.10  2.82  % of Shareholders' Equity  (0.12) (0.04) (0.01) (0.15) (0.11) (0.10) (0.15) (0.11) (0.01) (1.04) (0.13) (0.02) (0.19) (0.26)
Currency  AUD  CZK  GBP  HUF  NOK  NZD  PLN  JSD  JSD  JSD  JSD  JSD  JSD  JSD  JS	Amount Bought  90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 104,490,000 14,940,962 71,070,339 46,261,095 78,055,284 34,593,120 49,251,429 43,754,713 20,960,730,000  OGAIN ON FORWARD CUR  Amount Bought  57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 12,404,627,192 20,557,310,000 436,340,000 935,630,000	Currency  USD USD USD USD USD USD USD USD USD US	\$\text{Sold}\$  59,779,202 32,102,157 131,493,282 16,174,860 15,807,233 53,328,375 26,476,956 77,630,000 63,250,000 734,413,640,000 11,680,957,767 46,376,380,000 2,805,010,000 1,380,680,000 22,442,160  \$\text{Amount}\$ \$\text{Sold}\$  11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 18,225,160 20,451,718 83,286,484 15,384,238 25,611,618 16,760,144		Date  20/06/2024	Gain USD  295,818 361,843 31,087 23,585 169,113 560,660 58,489 194,498 833,081 1,073,537 3,542,811 1,060,552 1,339,395 1,304,743 366,024  Unrealised Loss USD  (443,328) (122,274) (40,770) (359,978) (626,484) (428,214) (55,472) (4,157,747) (520,218) (89,528) (778,761)	Shareholders' Equity  0.07 0.08 0.00 0.00 0.04 0.15 0.02 0.06 0.21 0.27 0.90 0.27 0.33 0.32 0.10  2.82  Shareholders' Equity  (0.12) (0.04) (0.01) (0.15) (0.11) (0.01) (1.04) (0.11) (0.01) (0.13) (0.02)

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	24,202,864	CZK	566,470,000		20/06/2024	(690,717)	(0.18
USD	58,908,480	EUR	54,649,595		20/06/2024	(459,396)	(0.10
USD	55,903,915	GBP	44,417,820		20/06/2024	(653,340)	(0.15
USD	5,620,836	HUF	2,089,340,000		20/06/2024	(190,580)	(0.05
USD	20,422,453	ILS	75,990,000		20/06/2024	(15,660)	(0.01
USD	14,850,456	INR	1,241,180,000		20/06/2024	(14,641)	(0.00
USD	8,019,367	MXN	138,250,000		20/06/2024	(67,054)	(0.01
USD	17,101,768	NOK	184,310,000		20/06/2024	(455,923)	(0.12
USD	44,646,493	NZD	74,640,000		20/06/2024	(1,212,330)	(0.30
USD	8,957,508	PLN	36,260,000		20/06/2024	(250,792)	(0.07
USD	27,450,026	SEK	292,824,204		20/06/2024	(414,022)	(0.11
USD	10,034,705	ZAR	191,910,000		20/06/2024	(145,076)	(0.04
ZAR	399,800,000	USD	21,470,423		20/06/2024	(263,211)	(0.06
USD		CLP	17,986,700,000		21/06/2024	(1,289,742)	(0.33
UNREALISED LOS	S ON FORWARD CURR	ENCY CONTRA	ACTS			(16,101,695)	(4.05
Swap Contracts -	- (0.00%)					Unrealised	% o
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
27,800,000	Credit Default Swaps Floating (iTraxx Europe		Fixed 1.000%	EUR	20/06/2029	18,943	0.01
27,450,000	Series 41 Version 1 Ind Floating (Markit CDX N Investment Grade 42 Ve	lorth America	Fixed 1.000%	USD	20/06/2029	16,411	0.00
UNREALISED GAIN	ON CREDIT DEFAULT	SWAPS				35,354	0.01
TOTAL UNREALIS	ED GAIN ON SWAP CO	NTRACTS				35,354	0.01
Net Local Notional						Unrealised Loss	% o
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
13,050,000	Credit Default Swaps Floating (iTraxx Europe		Fixed 5.000%	5110	00/00/0000	(26.472)	(0.01)
	Series 41 Version 1 Ind	lex)	1 IAGU 0.000 /0	EUR	20/06/2029	(26,472)	( )
16,050,000	Series 41 Version 1 Ind Floating (Markit CDX N High Yield 42 Version 1	lorth America	Fixed 5.000%	USD	20/06/2029	(21,714)	(0.00)
	Floating (Markit CDX N	lorth America I Index)				, , ,	` '
UNREALISED LOS	Floating (Markit CDX N High Yield 42 Version 1	I Index)  T SWAPS				(21,714)	(0.00)
UNREALISED LOS TOTAL UNREALIS	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO IF INVESTMENTS	I Index)  T SWAPS			20/06/2029	(21,714) (48,186)	(0.00)
UNREALISED LOS	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943)	I Index)  T SWAPS			20/06/2029	(21,714) (48,186) (48,186)	(0.00) (0.01)
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593,	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES	I Index)  T SWAPS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538	(0.00) (0.01) (0.01) 89.43
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO IF INVESTMENTS 943) ND LIABILITIES EQUITY	I Index)  T SWAPS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538 42,042,038	(0.00) (0.01) (0.01) 89.43
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTME!	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538 42,042,038 397,817,576 Market Value USD 358,519,313	(0.00 (0.01 (0.01 89.43 10.57 100.00 % o Shareholders Equity
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME Total Investments exclu Unrealised gain on futu	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538 42,042,038 397,817,576 USD	(0.00 (0.01 (0.01 89.43 10.57 100.00 % o Shareholders Equity
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538 42,042,038 397,817,576 Market Value USD 358,519,313	(0.00 (0.01 (0.01 89.43 10.57 100.00 % o Shareholders Equity 90.12
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) (48,186) 355,775,538 42,042,038 397,817,576 Market Value USD 358,519,313 3,644,562	(0.00 (0.01 (0.01 89.4: 10.5: 100.00 % o Shareholders Equity 90.1: 0.9: (0.38
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised loss on forw	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY  NTS  ding derivatives (cost USD 38 res contracts res contracts	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) (48,186) 355,775,538 42,042,038 397,817,576  Market Value USD 358,519,313 3,644,562 (1,489,046)	(0.00 (0.01 (0.01 89.4: 10.5; 100.00 % o Shareholders Equit. 0.9; (0.38 2.8;
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTMEI Total Investments exclu Unrealised gain on futu Unrealised gain on forw Unrealised gos on forw Unrealised loss on forw	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY  NTS ding derivatives (cost USD 38 res contracts vard currency contracts vard currency contracts	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714) (48,186) (48,186) 355,775,538 42,042,038 397,817,576 Market Value USD 358,519,313 3,644,562 (1,489,046) 11,215,236	(0.00 (0.01 (0.01 89.4: 10.5: 100.0: % o Shareholders Equit: 90.1: 0.9: (0.38 2.8: (4.05
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised loss on forw Unrealised loss on forw Unrealised loss on forw Unrealised gain on swa	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY  NTS ding derivatives (cost USD 38 tres contracts res contracts res contracts vard currency contracts vard currency contracts vard currency contracts vard currency contracts	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714)  (48,186) (48,186) (48,186) 355,775,538  42,042,038 3897,817,576  Aarket Value USD 358,519,313 3,644,562 (1,489,046) 11,215,236 (16,101,695) 35,354	(0.00 (0.01 (0.01 89.4: 10.5: 100.00 % o Shareholders Equity 90.1: 0.9 (0.38 2.8) (4.05
UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 358,593, OTHER ASSETS A SHAREHOLDERS'  TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised loss on forw	Floating (Markit CDX N High Yield 42 Version 1 S ON CREDIT DEFAULT ED LOSS ON SWAP CO OF INVESTMENTS 943) ND LIABILITIES EQUITY  NTS ding derivatives (cost USD 38 res contracts res contracts vard currency contracts up contracts p contracts p contracts	I Index)  T SWAPS  INTRACTS			20/06/2029	(21,714)  (48,186) (48,186) (48,186) 355,775,538  42,042,038 397,817,576  Market Value USD 358,519,313 3,644,562 (1,489,046) 11,215,236 (16,101,695)	(0.00] (0.01) (0.01) (0.01) 89.43 10.57 100.00

The Futures Commission Merchant was Morgan Stanley & Co. International PLC.

The counterparty for forward currency contracts was JPMorgan Chase Bank NA.

The counterparty for swap contracts was Morgan Stanley.

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Asia Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.90%
Base Currency Share Class	USD	31 May 1994	1.50%	1.90%	1.90%
"A" Accumulation Share Class	USD	26 May 2016	1.50%	2.40%	2.40%
"A" Share Class "E" Accumulation Share Class	USD EUR	5 March 2001 31 July 2001	1.50% 1.50%	2.40% 2.65%	2.40% 2.65%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.21%	1.10%
"I" Share Class	GBP	8 April 2016	0.75%	1.21%	1.09%
"I" Share Class	USD	13 November 2001	0.75%	1.21%	1.11%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.65%	1.65%
"P" Share Class	USD	8 September 2008	1.25%	1.65%	1.65%
"R" Accumulation Share Class	EUR	10 December 2012	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	13 December 2012	0.75%	1.15%	1.15%
"R" Share Class	GBP	8 April 2016	0.75%	1.15%	1.15%
"R" Share Class	USD	10 December 2012	0.75%	1.15%	1.15%
All China Equity Portfolio	USD				
Base Accumulation Share Class	USD	26 August 2009	1.50%	1.90%	1.90%
Base Currency Share Class	USD	26 August 2009	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.91%
"I" Accumulation Share Class	USD	26 August 2009	0.75%	1.11%	1.11%
"I" Share Class	USD	26 August 2009	0.75%	1.11%	1.11%
"P" Accumulation Share Class	USD	3 March 2010	0.85%	1.25%	1.25%
"P" Share Class "R" Accumulation Share Class	USD	3 March 2010 3 December 2012	0.85%	1.25%	1.25%
"R" Accumulation Share Class "R" Share Class	USD GBP	3 December 2012 10 December 2012	0.75% 0.75%	1.15% 1.15%	1.15%
"R" Share Class	USD	3 December 2012	0.75%	1.15%	1.15% 1.15%
Emerging Markets Equity ESG Portfolio	USD	3 December 2012	0.75/6	1.13/0	1.15/0
Base Accumulation Share Class	USD	27 September 2018	1.75%	2.25%	1.97%
Base Currency Share Class	USD	27 September 2018	1.75%	2.25%	1.97%
"E" Accumulation Share Class	EUR	3 April 2019	1.75%	2.75%	2.47%
"I" (Dis) (Quarterly) Share Class	USD	27 September 2018	0.85%	1.31%	1.00%
"I" Accumulation Share Class	EUR	13 November 2019	0.85%	1.31%	1.00%
"I" Accumulation Share Class	GBP	9 October 2020	0.85%	1.31%	1.00%
"I" Accumulation Share Class	USD	27 September 2018	0.85%	1.31%	1.00%
"I" Share Class	USD	27 September 2018	0.85%	1.31%	1.00%
"IO" Accumulation Share Class	EUR	24 October 2018	0.00%	0.46%	0.15%
"IO" Share Class	USD	22 February 2021	0.00%	0.46%	0.15%
"P" Accumulation Share Class	USD	26 February 2020	1.25%	1.75%	1.45%
"R" Accumulation Share Class	USD	27 September 2018	0.85%	1.35%	1.08%
"R" Share Class	GBP	25 September 2019	0.85%	1.35%	1.07%
"R" Share Class	USD	27 September 2018	0.85%	1.35%	1.08%
Emerging Markets Equity Portfolio	USD	4444 1 0005	4 750/	0.050/	4.000/
Base Accumulation Share Class	USD	14 November 2005	1.75%	2.25%	1.96%
Base Currency Share Class	USD	15 December 1997	1.75%	2.25%	1.97%
Other Currency Accumulation Share Class	CHF EUR	12 August 2016	1.75% 1.75%	2.25%	1.96% 1.96%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	HKD	11 February 2016 28 April 2022	1.75%	2.25% 2.25%	1.96%
Other Currency Accumulation Share Class	SGD	28 April 2022	1.75%	2.25%	1.96%
Other Currency Snap Share Class	GBP	14 May 2010	1.75%	2.25%	1.96%
"A" Accumulation Share Class	USD	27 May 2016	1.75%	2.63%	2.34%
"A" Share Class	USD	5 March 2001	1.75%	2.63%	2.33%
"B" Share Class	USD	5 March 2001	1.75%	3.63%	3.33%
"E" Accumulation Share Class	EUR	31 July 2001	1.75%	2.75%	2.46%
"G" Share Class	USD	8 December 2020	0.00%	0.50%	0.19%
"I" Accumulation Share Class	EUR	3 February 2016	0.85%	1.31%	0.99%
"I" Accumulation Share Class	GBP	13 October 2023	0.85%	1.31%	0.99%
"I" Accumulation Share Class	SEK	9 April 2018	0.85%	1.31%	0.94%
"I" Accumulation Share Class	USD	7 March 2006	0.85%	1.31%	0.99%
"I" Share Class	EUR	22 March 2018	0.85%	1.31%	0.99%
"I" Share Class	GBP	8 April 2016	0.85%	1.31%	0.99%
"I" Share Class	USD	6 July 2001	0.85%	1.31%	0.99%
"IO" Accumulation Share Class	GBP	19 August 2008	0.00%	0.46%	0.14%
"IO" Accumulation Share Class	SEK	13 August 2021	0.00%	0.46%	0.09%
"IO" Accumulation Share Class	USD	30 November 2007	0.00%	0.46%	0.14%
"IS" Accumulation Share Class	EUR GBP	7 August 2023 29 November 2023	0.70%	1.16%	0.80%
"IS" Accumulation Share Class "IS" Accumulation Share Class	USD		0.70% 0.70%	1.16% 1.16%	0.75% 0.84%
"IS" Share Class	USD	7 August 2023 7 August 2023	0.70%	1.16%	0.84%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	1.00%	1.16%	1.14%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.75%	1.43%
"P" Share Class	USD	8 September 2008	1.25%	1.75%	1.44%
"R" Accumulation Share Class	CHF	12 August 2016	0.85%	1.35%	1.06%
"R" Accumulation Share Class	EUR	16 August 2016	0.85%	1.35%	1.06%
"R" Accumulation Share Class	GBP	27 November 2023	0.85%	1.35%	1.06%
"R" Accumulation Share Class	USD	13 December 2012	0.85%	1.35%	1.06%
"R" Share Class	GBP	13 December 2012	0.85%	1.35%	1.06%
"R" Share Class	USD	13 December 2012	0.85%	1.35%	1.06%
Emerging Markets Ex-China Equity Portfolio Base Accumulation Share Class	USD USD	10 May 2022	1.75%	2.25%	2.25%
Base Accumulation Share Class Base Currency Share Class	USD	28 July 2022	1.75%	2.25%	2.25%
Dase Outlettly Stidle Cidss		10 May 2022	1.75%	2.25%	2.25%
Other Currency Accumulation Share Class					
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	EUR GBP	10 May 2022	1.75%	2.25%	2.25%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Emerging Markets Ex-China Equity Portfolio (Continued)					
"I SD" Accumulation Share Class	EUR	10 May 2022	0.50%	0.96%	0.96%
"I SD" Accumulation Share Class "I SD" Accumulation Share Class	GBP USD	10 May 2022 10 May 2022	0.50% 0.50%	0.96% 0.96%	0.96% 0.96%
"I SD" Share Class	USD	28 July 2022	0.50%	0.96%	0.96%
"I" Accumulation Share Class	EUR	10 May 2022	0.85%	1.31%	1.31%
"I" Accumulation Share Class	GBP	10 May 2022	0.85%	1.31%	1.31%
"I" Accumulation Share Class	USD	10 May 2022	0.85%	1.31%	1.31%
"I" Share Class	USD	28 July 2022	0.85%	1.31%	1.31%
"P" Accumulation Share Class	USD	10 May 2022	1.25%	1.75%	1.76%
"R" Accumulation Share Class "R" Accumulation Share Class	EUR GBP	10 May 2022 10 May 2022	0.85% 0.85%	1.35% 1.35%	1.35% 1.35%
"R" Accumulation Share Class	USD	10 May 2022 10 May 2022	0.85%	1.35%	1.34%
"R" Share Class	GBP	28 July 2022	0.85%	1.35%	1.35%
"R" Share Class	USD	28 July 2022	0.85%	1.35%	1.35%
Global Environmental Impact Equity Portfolio	USD	•			
Base Accumulation Share Class	USD	14 February 2020	1.50%	1.90%	1.68%
Base Currency Share Class	USD	14 February 2020	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	EUR	22 February 2021	1.50%	1.90%	1.68%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.65%
"E" Accumulation Share Class	EUR EUR	14 February 2020	1.50%	2.65%	2.43%
"I" Accumulation Share Class "I" Accumulation Share Class	GBP	20 March 2020 14 February 2020	0.75% 0.75%	1.11% 1.11%	0.86% 0.86%
"I" Accumulation Share Class	USD	14 February 2020	0.75%	1.11%	0.86%
"I" Share Class	AUD	16 March 2021	0.75%	1.11%	0.86%
"I" Share Class	GBP	14 February 2020	0.75%	1.11%	0.86%
"I" Share Class	USD	14 February 2020	0.75%	1.11%	0.84%
"IO" Share Class	USD	22 February 2021	0.00%	0.36%	0.11%
"P" Accumulation Share Class	GBP	14 February 2020	1.25%	1.65%	1.41%
"P" Accumulation Share Class	USD	14 February 2020	1.25%	1.65%	1.41%
"P" Share Class	GBP	14 February 2020	1.25%	1.65%	1.39%
"P" Share Class	USD GBP	14 February 2020	1.25%	1.65%	1.31% 0.93%
"R" Accumulation Share Class "R" Accumulation Share Class	USD	14 February 2020 14 February 2020	0.75% 0.75%	1.15% 1.15%	0.93%
"R" Share Class	GBP	14 February 2020	0.75%	1.15%	0.93%
"R" Share Class	USD	14 February 2020	0.75%	1.15%	0.93%
Global Equity Income Portfolio	USD	, , , ,			
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.90%
Base Currency Share Class	USD	4 December 1992	1.50%	1.90%	1.90%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.40%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.65%
"I" Accumulation Share Class "P" Accumulation Share Class	USD	26 October 2007	0.65% 1.25%	1.01% 1.65%	1.01% 1.65%
"P" Share Class	USD	8 September 2008 8 September 2008	1.25%	1.65%	1.65%
"R" (Dis) (Gross Quarterly) Share Class	USD	2 January 2019	0.65%	1.05%	1.05%
"R" Accumulation Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	GBP	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
Global Equity Partners ESG Portfolio	USD				
Base Accumulation Share Class	USD	23 February 2006	1.50%	1.90%	1.66%
Base Accumulation Share Class (USD Hedged Class)	USD	10 April 2015 28 April 2022	1.50% 1.50%	1.90%	1.66%
Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class	USD	25 July 2007	1.50%	1.90% 1.90%	1.62% 1.66%
Base Currency Share Class (USD Hedged Class)	USD	10 April 2015	1.50%	1.90%	1.63%
Other Currency (Dis) (Stable Monthly) Share Class	SGD	28 April 2022	1.50%	1.90%	1.62%
Other Currency Accumulation Share Class	EUR	23 February 2006	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	GBP	3 July 2006	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	10 April 2015	1.50%	1.90%	1.66%
Other Currency Share Class	GBP	3 July 2006	1.50%	1.90%	1.66%
Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class	EUR USD	10 April 2015	1.50%	1.90%	1.66%
"A" Share Class	USD	17 April 2009 17 April 2009	1.50% 1.50%	2.40% 2.40%	2.16% 2.16%
"E" Accumulation Share Class	EUR	17 April 2009	1.50%	2.40%	2.15%
"E" Share Class	EUR	18 January 2022	1.50%	2.40%	2.15%
"I" Accumulation Share Class	EUR	13 December 2011	0.75%	1.11%	0.83%
"I" Accumulation Share Class	SEK	13 August 2021	0.75%	1.11%	0.74%
"I" Accumulation Share Class	USD	25 October 2013	0.75%	1.11%	0.84%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 March 2018	0.75%	1.11%	0.83%
"I" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	0.75%	1.11%	0.81%
"I" Share Class	GBP	14 November 2013	0.75%	1.11%	0.84%
"I" Share Class (USD Hedged Class)	USD	20 January 2017	0.75%	1.11%	0.83%
"IO" Accumulation Share Class "IO" Accumulation Share Class	GBP USD	5 June 2013 2 January 2013	0.00% 0.00%	0.36% 0.36%	0.08% 0.08%
"IO" Accumulation Share Class "IO" Accumulation Share Class (USD Hedged Class)	USD	20 March 2015	0.00%	0.36%	0.08%
"IO" Share Class	USD	30 June 2014	0.00%	0.36%	0.09%
"P" Accumulation Share Class	EUR	18 January 2022	1.25%	1.65%	1.39%
"P" Accumulation Share Class	USD	17 April 2009	1.25%	1.65%	1.39%
"P" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	1.25%	1.65%	1.38%
"P" Share Class	EUR	18 January 2022	1.25%	1.65%	1.39%
"P" Share Class	USD	17 April 2009	1.25%	1.65%	1.38%
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	USD	20 January 2017	1.25%	1.65%	1.37%
	EUR	16 October 2015	0.75%	1.15%	0.90%
"R" Accumulation Share Class	GBP	16 October 2015	0.75%	1.15%	0.91%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global Equity Partners ESG Portfolio (Continued) "R" Accumulation Share Class	USD	13 December 2012	0.75%	1.15%	0.91%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	16 October 2015	0.75%	1.15%	0.91%
"R" Accumulation Share Class (USD Hedged Class)	USD	16 October 2015	0.75%	1.15%	0.89%
"R" Share Class	GBP	13 December 2012	0.75%	1.15%	0.91%
"R" Share Class	USD	13 December 2012	0.75%	1.15%	0.91%
"R" Share Class (EUR Hedged Class)	EUR	16 October 2015	0.75%	1.15%	0.91%
"R" Share Class (USD Hedged Class)	USD	16 October 2015	0.75%	1.15%	0.89%
Global Future Health Care Equity Portfolio	USD				
Base Accumulation Share Class	USD	30 September 2020	1.50%	1.90%	1.77%
Base Currency Share Class	USD	30 September 2020	1.50%	1.90%	1.78%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.77%
"E" Accumulation Share Class	EUR	6 November 2020	1.50%	2.40%	2.28%
"I" Accumulation Share Class	EUR	26 October 2020	0.75%	1.11%	0.95%
"I" Accumulation Share Class	USD	30 September 2020	0.75%	1.11%	0.96%
"I" Share Class	USD	30 September 2020	0.75%	1.11%	0.96%
"IO" Accumulation Share Class	USD	10 February 2022	0.00%	0.36%	0.17%
"P" Accumulation Share Class	USD	30 September 2020	1.25%	1.65%	1.50%
"P" Share Class "R" Accumulation Share Class	USD GBP	30 September 2020	1.25% 0.75%	1.65%	1.51% 1.03%
"R" Accumulation Share Class	USD	30 September 2020		1.15%	1.03%
"R" Share Class	GBP	30 September 2020	0.75%	1.15%	
"R" Share Class	USD	30 September 2020 30 September 2020	0.75% 0.75%	1.15% 1.15%	1.03% 1.03%
Global Future Technology Leaders Equity Portfolio	USD	30 September 2020	0.7370	1.1570	1.05 /0
Base Accumulation Share Class	USD	25 February 2020	1.50%	1.90%	1.64%
Base Currency Share Class	USD	25 February 2020	1.50%	1.90%	1.64%
Other Currency Accumulation Share Class	EUR	25 February 2020	1.50%	1.90%	1.63%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	HKD	13 December 2021	1.50%	1.90%	1.69%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.61%
"E" Accumulation Share Class	EUR	25 February 2020	1.50%	2.65%	2.39%
"I" Accumulation Share Class	USD	25 February 2020	0.75%	1.11%	0.82%
"I" Share Class	GBP	6 April 2021	0.75%	1.11%	0.79%
"I" Share Class	USD	25 February 2020	0.75%	1.11%	0.81%
"IO" Accumulation Share Class	USD	25 February 2020	0.00%	0.36%	0.07%
"P" Accumulation Share Class	USD	19 March 2020	1.25%	1.65%	1.37%
"P" Share Class	USD	19 March 2020	1.25%	1.65%	1.37%
"R" Accumulation Share Class	GBP	25 February 2020	0.75%	1.15%	0.89%
"R" Accumulation Share Class	USD	18 December 2020	0.75%	1.15%	0.89%
"R" Share Class	EUR	26 June 2020	0.75%	1.15%	0.89%
"R" Share Class	GBP	25 February 2020	0.75%	1.15%	0.88%
"R" Share Class	USD	26 June 2020	0.75%	1.15%	0.89%
Global Millennials Equity Portfolio	USD	40.0	4 500/	4.000/	4.070/
Base Accumulation Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	19 September 2012 14 February 2022	1.50% 1.50%	1.90% 1.90%	1.67% 1.62%
Base Currency Share Class	USD	4 January 2016	1.50%	1.90%	1.67%
Other Currency (Dis) (Stable Monthly) Share Class	SGD	31 January 2022	1.50%	1.90%	1.62%
Other Currency Accumulation Share Class	EUR	27 January 2020	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	HKD	27 November 2020	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	SGD	27 November 2020	1.50%	1.90%	1.67%
Other Currency Share Class	EUR	21 June 2019	1.50%	1.90%	1.67%
"A" Accumulation Share Class	USD	18 October 2023	1.50%	2.40%	2.18%
"E" Accumulation Share Class	EUR	31 October 2018	1.50%	2.65%	2.41%
"E" Share Class	EUR	13 January 2016	1.50%	2.65%	2.41%
"I" Accumulation Share Class	EUR	17 May 2018	0.75%	1.11%	0.84%
"I" Accumulation Share Class	GBP	13 January 2016	0.75%	1.11%	0.84%
"I" Accumulation Share Class	USD	19 September 2012	0.75%	1.11%	0.84%
"I" Share Class	GBP	13 January 2016	0.75%	1.11%	0.84% 0.84%
"I" Share Class	USD	4 January 2016	0.75%	1.11%	
"IO" Share Class "P" Accumulation Share Class	USD USD	31 July 2020	0.00%	0.36%	0.09%
"P" Accumulation Snare Class "P" Share Class	USD	4 January 2016	1.25%	1.65%	1.40% 1.40%
"R" Accumulation Share Class	EUR	4 January 2016 10 May 2022	1.25% 0.75%	1.65% 1.15%	0.91%
"R" Accumulation Share Class	GBP	13 January 2016	0.75%	1.15%	0.91%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.15%	0.91%
"R" Share Class	GBP	4 January 2016	0.75%	1.15%	0.91%
"R" Share Class	USD	3 December 2012	0.75%	1.15%	0.92 %
India Equity Portfolio	USD	5 D000111001 Z01Z	0.1070	1070	0.01/0
Base Accumulation Share Class	USD	26 March 2008	1.75%	2.25%	1.96%
Base Currency Share Class	USD	26 March 2008	1.75%	2.25%	1.96%
Other Currency Accumulation Share Class	EUR	18 March 2024	1.75%	2.25%	1.98%
Other Currency Accumulation Share Class	HKD	20 December 2023	1.75%	2.25%	1.96%
Other Currency Accumulation Share Class	SEK	23 February 2015	1.75%	2.25%	1.96%
Other Currency Accumulation Share Class	SGD	16 August 2019	1.75%	2.25%	1.96%
Other Currency Share Class	GBP	14 May 2010	1.75%	2.25%	1.96%
"A" Accumulation Share Class	USD	25 May 2016	1.75%	2.75%	2.46%
"A" Share Class	USD	26 March 2008	1.75%	2.75%	2.46%
"E" Accumulation Share Class	EUR	26 March 2008	1.75%	2.75%	2.46%
"I" Accumulation Share Class	EUR	12 June 2015	0.85%	1.31%	0.98%
"I" Accumulation Share Class	USD	26 March 2008	0.85%	1.31%	0.99%
"I" Share Class	GBP	11 August 2015	0.85%	1.31%	0.99%
"I" Share Class "I" Share Class	GBP USD	26 March 2008	0.85%	1.31%	0.98%
"I" Share Class	GBP				0.99% 0.98% 0.14% 0.83%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
India Equity Portfolio (Continued)					
"IS" Accumulation Share Class	USD	20 October 2023	0.68%	1.04%	0.79%
"P" Accumulation Share Class "P" Accumulation Share Class	EUR USD	12 June 2015 8 September 2008	1.25% 1.25%	1.75% 1.75%	1.43% 1.44%
"P" Share Class	USD	8 September 2008	1.25%	1.75%	1.44%
"R" Accumulation Share Class	EUR	20 October 2015	0.85%	1.35%	1.06%
"R" Accumulation Share Class	USD	3 December 2012	0.85%	1.35%	1.06%
"R" Share Class	GBP	10 December 2012	0.85%	1.35%	1.06%
"R" Share Class	USD	3 December 2012	0.85%	1.35%	1.06%
Japan Equity Partners Portfolio	JPY	07.14 . 0045	4.500/	4.000/	4.040/
Base Accumulation Snap Share Class Other Currency Accumulation Snap Share Class	JPY EUR	27 May 2015 30 September 2020	1.50% 1.50%	1.90% 1.90%	1.64% 1.65%
Other Currency Accumulation Snap Share Class  Other Currency Accumulation Snap Share Class	USD	24 November 2021	1.50%	1.90%	1.66%
Other Currency Accumulation Snap Share Class (CHF Hedged Class)	CHF	27 May 2015	1.50%	1.90%	1.64%
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	27 May 2015	1.50%	1.90%	1.64%
Other Currency Accumulation Snap Share Class (HKD Hedged Class)	HKD	25 May 2022	1.50%	1.90%	1.65%
Other Currency Accumulation Snap Share Class (SGD Hedged Class)	SGD	28 April 2022	1.50%	1.90%	1.65%
Other Currency Accumulation Snap Share Class (USD Hedged Class)	USD	24 November 2021	1.50%	1.90%	1.67%
"I" Accumulation Close Share Class	JPY	1 August 2016	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class	EUR	29 June 2018	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class	GBP	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	JPY USD	27 May 2015 15 February 2024	0.75% 0.75%	1.11% 1.11%	0.82% 0.82%
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class (EBP Hedged Class)	GBP	27 May 2015 27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class (USD Hedged Class)	USD	14 March 2016	0.75%	1.11%	0.82%
"I" Snap Share Class	GBP	7 December 2017	0.75%	1.11%	0.81%
"IO" Accumulation Snap Share Class	GBP	18 April 2024	0.00%	0.36%	0.14%
"IO" Accumulation Snap Share Class	JPY	20 August 2020	0.00%	0.36%	0.07%
"IO" Accumulation Snap Share Class	USD	16 September 2020	0.00%	0.36%	0.07%
"P" Accumulation Snap Share Class	JPY	14 March 2016	1.25%	1.65%	1.37%
"P" Accumulation Snap Share Class (USD Hedged Class)	USD	14 March 2016	1.25%	1.65%	1.37%
"P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class)	GBP USD	12 October 2016	1.25% 1.25%	1.65% 1.65%	1.37%
"R" Accumulation Snap Share Class	GBP	10 August 2018 21 July 2023	0.75%	1.05%	1.37% 0.93%
"R" Accumulation Snap Share Class	JPY	27 May 2015	0.75%	1.15%	0.89%
"R" Accumulation Snap Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.15%	0.89%
"R" Accumulation Snap Share Class (GBP Hedged Class)	GBP	27 May 2015	0.75%	1.15%	0.89%
"R" Accumulation Snap Share Class (USD Hedged Class)	USD	18 December 2017	0.75%	1.15%	0.89%
"R" Snap Share Class	GBP	18 November 2020	0.75%	1.15%	0.90%
"R" Snap Share Class	JPY	4 December 2020	0.75%	1.15%	0.89%
"R" Snap Share Class (GBP Hedged Class)	GBP	11 November 2015	0.75%	1.15%	0.89%
Japan Equity Portfolio	JPY JPY	14 November 2005	1 500/	1 000/	1 700/
Base Accumulation Snap Share Class Base Currency Snap Share Class	JPY	14 November 2005 30 April 1996	1.50% 1.50%	1.90% 1.90%	1.70% 1.70%
Other Currency Accumulation Snap Share Class	SGD	7 July 2023	1.50%	1.90%	1.72%
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	26 April 2011	1.50%	1.90%	1.70%
Other Currency Accumulation Snap Share Class (HKD Hedged Class)	HKD	14 July 2023	1.50%	1.90%	1.69%
Other Currency Accumulation Snap Share Class (SEK Hedged Class)	SEK	12 June 2013	1.50%	1.90%	1.70%
Other Currency Accumulation Snap Share Class (SGD Hedged Class)	SGD	7 July 2023	1.50%	1.90%	1.71%
Other Currency Accumulation Snap Share Class (USD Hedged Class)	USD	2 May 2013	1.50%	1.90%	1.70%
Other Currency Share Class	USD	21 January 2002	1.50%	1.90%	1.70%
Other Currency Snap Share Class "A" Share Class	GBP USD	14 May 2010	1.50%	1.90% 2.40%	1.70%
"B" Snap Share Class	USD	5 March 2001 5 March 2001	1.50% 1.50%	3.40%	2.19% 3.18%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.45%
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	17 May 2013	1.50%	2.65%	2.44%
"I" Accumulation Close Share Class	JPY	1 June 2016	0.65%	1.01%	0.77%
"I" Accumulation Share Class	JPY	31 October 2007	0.65%	1.01%	0.77%
"I" Accumulation Snap Share Class	EUR	13 July 2022	0.65%	1.01%	0.77%
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	5 April 2013	0.65%	1.01%	0.77%
"I" Accumulation Snap Share Class (USD Hedged Class)	USD	16 August 2013	0.65%	1.01%	0.77%
"I" Snap Share Class "I" Snap Share Class (GBP Hedged Class)	JPY GBP	13 November 2001	0.65% 0.65%	1.01% 1.01%	0.77%
"IS" Accumulation Snap Share Class	EUR	26 August 2016 18 March 2021	0.52%	0.88%	0.77% 0.64%
"IS" Accumulation Snap Share Class	JPY	30 December 2020	0.52%	0.88%	0.64%
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	30 December 2020	0.52%	0.88%	0.65%
"P" Accumulation Snap Share Class	JPY	8 September 2008	1.25%	1.65%	1.43%
"P" Accumulation Snap Share Class (USD Hedged Class)	ÜSD	2 May 2013	1.25%	1.65%	1.43%
"R" Accumulation Snap Share Class	EUR	16 March 2022	0.65%	1.05%	0.85%
"R" Accumulation Snap Share Class	JPY	3 December 2012	0.65%	1.05%	0.84%
"R" Accumulation Snap Share Class	USD	16 March 2022	0.65%	1.05%	0.84%
"R" Snap Share Class	GBP	10 December 2012	0.65%	1.05%	0.84%
"R" Snap Share Class	JPY	3 December 2012	0.65%	1.05%	0.84%
"R" Snap Share Class "R" Snap Share Class (GBP Hedged Class)	USD GBP	23 February 2018 26 August 2016	0.65% 0.65%	1.05% 1.05%	0.84%
"RS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	30 July 2021	0.52%	0.88%	0.85% 0.71%
US Equity ESG Portfolio	USD	55 5diy 2021	0.02/0	0.0070	0.1 1 /0
Base Accumulation Share Class	USD	3 February 2006	1.50%	1.90%	1.66%
Base Currency Share Class	USD	3 February 2006	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	EUR	29 November 2010	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR GBP	17 June 2009	1.50%	1.90%	1.66%
Other Currency Share Class		14 May 2010	1.50%	1.90%	1.66%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
US Equity ESG Portfolio (Continued)					
Other Currency Share Class	SGD	21 June 2011	1.50%	1.90%	1.64%
"A" Share Class	USD	3 February 2006	1.50%	2.40%	2.16%
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	3 February 2006 6 July 2010	1.50% 1.50%	2.65% 2.65%	2.41% 2.41%
"I" Accumulation Share Class (EOR nedged Class)	EUR	19 June 2015	0.75%	1.11%	0.84%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.11%	0.84%
"I" Share Class	GBP	27 September 2010	0.75%	1.11%	0.84%
"I" Share Class	USD	11 June 2010	0.75%	1.11%	0.84%
"IS" Share Class	GBP	31 July 2018	0.45%	0.81%	0.54%
"P" Accumulation Share Class "P" Share Class	USD	8 September 2008 8 September 2008	1.25% 1.25%	1.65% 1.65%	1.39% 1.39%
"R" Accumulation Share Class	EUR	10 December 2012	0.75%	1.15%	0.91%
"R" Accumulation Share Class	USD	13 December 2012	0.75%	1.15%	0.91%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.75%	1.15%	0.91%
"R" Share Class	GBP	10 December 2012	0.75%	1.15%	0.92%
"R" Share Class	USD	10 December 2012	0.75%	1.15%	0.91%
US Small Cap Equity Portfolio	USD	45 luna 2040	4 500/	4.000/	4 570/
Base Accumulation Share Class Base Currency Share Class	USD	15 June 2018 15 June 2018	1.50% 1.50%	1.90% 1.90%	1.57% 1.57%
"E" Accumulation Share Class	EUR	15 June 2018	1.50%	2.65%	2.54%
"I" Accumulation Share Class	USD	15 June 2018	0.75%	1.11%	0.96%
"I" Share Class	USD	15 June 2018	0.75%	1.11%	0.96%
"P" Accumulation Share Class	USD	15 June 2018	1.25%	1.65%	1.51%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	21 August 2018	1.25%	1.65%	1.51%
"P" Share Class	USD	15 June 2018	1.25%	1.65%	1.53%
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	15 June 2018 11 July 2018	0.75% 0.75%	1.15% 1.15%	1.03% 1.03%
"R" Share Class	GBP	11 March 2019	0.75%	1.15%	1.00%
"R" Share Class	USD	15 June 2018	0.75%	1.15%	1.03%
US Technology Opportunities Equity Portfolio	USD	10 04110 20 10	0.70		1.0070
Base Accumulation Share Class	USD	30 October 2020	1.50%	1.90%	1.68%
Base Currency Share Class	USD	30 October 2020	1.50%	1.90%	1.67%
Other Currency Accumulation Share Class	EUR	30 October 2020	1.50%	1.90%	1.69%
"A" Accumulation Share Class "E" Accumulation Share Class	USD EUR	18 October 2023 30 October 2020	1.50% 1.50%	2.40% 2.40%	2.19% 2.18%
"I" Accumulation Share Class	GBP	30 October 2020	0.75%	1.11%	0.85%
"I" Accumulation Share Class	USD	30 October 2020	0.75%	1.11%	0.85%
"I" Share Class	USD	30 October 2020	0.75%	1.11%	0.85%
"IO" Accumulation Share Class	USD	30 October 2020	0.00%	0.36%	0.10%
"P" Accumulation Share Class	USD	30 October 2020	1.25%	1.65%	1.41%
"R" Accumulation Share Class	GBP	30 October 2020	0.75%	1.15%	0.92%
"R" Accumulation Share Class "R" Share Class	USD	30 October 2020	0.75% 0.75%	1.15% 1.15%	0.92% 0.96%
Global Clean Energy Infrastructure Equity Portfolio	USD	30 October 2020	0.75 /6	1.15/0	0.90 /0
Base Accumulation Share Class	USD	19 October 2021	1.50%	1.90%	1.90%
Base Currency (Dis) (Gross Monthly) Share Class	USD	19 October 2021	1.50%	1.90%	1.89%
Base Currency Share Class	USD	19 October 2021	1.50%	1.90%	1.87%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	19 October 2021	1.50%	1.90%	1.85%
Other Currency Accumulation Share Class	EUR	19 October 2021	1.50%	1.90%	1.86%
Other Currency Accumulation Share Class "E" Accumulation Share Class	HKD EUR	19 October 2021 19 October 2021	1.50% 1.50%	1.90% 2.65%	1.90% 2.65%
"I SD" Accumulation Share Class	GBP	19 January 2023	0.45%	0.81%	0.76%
"I SD" Share Class	USD	23 November 2021	0.45%	0.81%	0.76%
"I" Accumulation Share Class	EUR	19 October 2021	0.75%	1.11%	1.06%
"I" Accumulation Share Class	USD	19 October 2021	0.75%	1.11%	1.06%
"I" Share Class	GBP	19 October 2021	0.75%	1.11%	1.07%
"I" Share Class	USD	19 October 2021	0.75%	1.11%	1.06%
"P" Accumulation Share Class "P" Share Class	USD	19 October 2021 19 October 2021	1.25% 1.25%	1.65% 1.65%	1.65% 1.63%
"R" Accumulation Share Class	EUR	19 October 2021	0.75%	1.15%	1.10%
"R" Accumulation Share Class	USD	19 October 2021	0.75%	1.15%	1.10%
"R" Share Class	EUR	19 October 2021	0.75%	1.15%	1.10%
"R" Share Class	GBP	19 October 2021	0.75%	1.15%	1.09%
"R" Share Class	USD	19 October 2021	0.75%	1.15%	1.11%
Global Future Economic Security Equity Portfolio	USD	40.10000	4.500/	4.000/	4.070/
Base Accumulation Share Class Base Currency Share Class	USD	13 June 2023 13 June 2023	1.50% 1.50%	1.90% 1.90%	1.67% 1.64%
Other Currency Snare Class Other Currency Accumulation Share Class	EUR	13 June 2023 13 June 2023	1.50%	1.90%	1.64%
"E" Accumulation Share Class	EUR	13 June 2023	1.50%	2.40%	2.15%
"I" Accumulation Share Class	GBP	13 June 2023	0.75%	1.11%	0.82%
"I" Accumulation Share Class	USD	13 June 2023	0.75%	1.11%	0.84%
"I" Share Class	GBP	13 June 2023	0.75%	1.11%	0.82%
"I" Share Class	USD	13 June 2023	0.75%	1.11%	0.81%
"IO" Accumulation Share Class	USD	13 June 2023	0.00%	0.36%	0.09%
"IS" Share Class	EUR	30 May 2024	0.60%	0.36%	0.35%
"P" Accumulation Share Class	USD	18 September 2023	1.25%	1.65%	1.49%
"P" Share Class "R" Accumulation Share Class	USD EUR	18 September 2023 13 June 2023	1.25% 0.75%	1.65% 1.15%	1.37% 0.88%
"R" Accumulation Share Class	GBP	13 June 2023	0.75%	1.15%	0.89%
"R" Accumulation Share Class	USD	13 June 2023	0.75%	1.15%	0.93%
"R" Share Class	EUR	13 June 2023	0.75%	1.15%	0.88%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global Future Economic Security Equity Portfolio (Continued)	0.00	40.1	0.750/	4.450/	0.000/
"R" Share Class "R" Share Class	GBP USD	13 June 2023 13 June 2023	0.75% 0.75%	1.15% 1.15%	0.90% 1.13%
Global Infrastructure Equity Portfolio	USD	10 04110 2020	0.7070	1.1070	1.1070
Base Accumulation Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency Share Class	USD	2 December 2016	1.50% 1.50%	1.90%	1.90%
Other Currency Accumulation Share Class Other Currency Share Class	EUR EUR	2 December 2016 2 December 2016	1.50%	1.90% 1.90%	1.90% 1.96%
"E" (Dis) (Gross Quarterly) Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"E" Accumulation Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"E" Share Class	EUR GBP	21 December 2016	1.50%	2.65%	2.65%
"I" Accumulation Share Class "I" Accumulation Share Class	USD	23 December 2016 2 December 2016	0.75% 0.75%	1.11% 1.11%	1.10% 1.11%
"I" Share Class	GBP	23 December 2016	0.75%	1.11%	1.10%
"I" Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"P" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	1.25%	1.61%	1.61%
"P" Accumulation Share Class "P" Share Class	USD USD	2 December 2016 2 December 2016	1.25% 1.25%	1.61% 1.61%	1.60% 1.61%
"R" Accumulation Share Class	GBP	23 December 2016	0.75%	1.15%	1.13%
"R" Accumulation Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Share Class	GBP	23 December 2016	0.75%	1.15%	1.14%
"R" Share Class Global Real Estate Equity Portfolio	USD USD	2 December 2016	0.75%	1.15%	0.98%
Base Accumulation Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class "E" (Dis) (Gross Quarterly) Share Class	EUR EUR	2 December 2016 21 December 2016	1.50% 1.50%	1.90%	1.90% 2.65%
"E" Accumulation Share Class	EUR	21 December 2016	1.50%	2.65% 2.65%	2.65%
"E" Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"I" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"I" Accumulation Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"I" Share Class "P" (Dis) (Gross Quarterly) Share Class	USD USD	2 December 2016	0.75% 1.25%	1.11% 1.61%	1.11% 1.61%
"P" Accumulation Share Class	USD	9 January 2017 9 January 2017	1.25%	1.61%	1.61%
"P" Share Class	USD	9 January 2017	1.25%	1.61%	1.61%
"R" (Dis) (Gross Quarterly) Share Class	GBP	23 December 2016	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio	USD USD	2 December 2016	0.75%	1.15%	1.15%
Base Accumulation Share Class	USD	28 September 2022	1.50%	1.90%	1.90%
Base Currency Share Class	USD	28 September 2022	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class	EUR	28 September 2022	1.50%	1.90%	1.90%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	28 September 2022 28 September 2022	1.50% 0.75%	2.40% 1.11%	2.39% 1.10%
"I" Accumulation Share Class	USD	28 September 2022	0.75%	1.11%	1.10%
"I" Share Class	GBP	28 September 2022	0.75%	1.11%	1.10%
"I" Share Class	USD	28 September 2022	0.75%	1.11%	1.10%
"IO" Accumulation Share Class "R" Accumulation Share Class	USD EUR	28 September 2022 28 September 2022	0.00% 0.75%	0.36% 1.15%	0.36% 1.15%
"R" Accumulation Share Class	GBP	28 September 2022	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	EUR	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	GBP USD	28 September 2022	0.75% 0.75%	1.15%	1.15%
"R" Share Class North America Energy & Energy Infrastructure Equity Portfolio	USD	28 September 2022	0.75 /6	1.15%	1.15%
Base Accumulation Share Class	USD	14 April 2014	1.50%	1.90%	1.90%
Base Currency Share Class	USD	14 April 2014	1.50%	1.90%	1.90%
"A" Share Class "E" Acquirelation Share Class	USD	26 May 2017	1.50%	2.40%	2.40%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR USD	14 April 2014 14 April 2014	1.50% 0.75%	2.65% 1.11%	2.65% 1.11%
"I" Share Class	USD	14 April 2014	0.75%	1.11%	1.11%
"P" Accumulation Share Class	USD	23 May 2014	1.25%	1.61%	1.61%
"P" Share Class	USD	23 May 2014	1.25%	1.61%	1.61%
"R" Accumulation Share Class "R" Accumulation Share Class	EUR USD	20 October 2015 14 April 2014	0.75% 0.75%	1.15% 1.15%	1.15% 1.15%
"R" Share Class	USD	14 April 2014	0.75%	1.15%	1.15%
Emerging Markets CORE® Equity Portfolio	USD		0.70	11.070	11.1070
Base Accumulation Close Share Class	USD	10 August 2009	1.35%	1.75%	1.55%
Base Accumulation Snap Share Class	USD USD	1 December 2017	1.35%	1.75%	1.55%
Base Currency Snap Share Class Other Currency Accumulation Close Share Class	EUR	28 April 2017 30 January 2017	1.35% 1.35%	1.75% 1.75%	1.56% 1.55%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	CHF	4 April 2018	1.35%	1.75%	1.54%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	27 April 2018	1.35%	1.75%	1.56%
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD)	PLN	2 May 2019	1.35%	2.25%	2.05%
"A" Snap Share Class "E" Accumulation Close Share Class	USD EUR	8 January 2021 7 August 2017	1.35% 1.35%	2.25% 2.50%	2.02% 2.30%
"I" Accumulation Close Share Class	EUR	8 January 2018	0.65%	2.50% 1.01%	0.78%
"I" Accumulation Close Share Class	USD	10 August 2009	0.65%	1.01%	0.78%
"I" Accumulation Snap Share Class	GBP	2 May 2019	0.65%	1.01%	0.78%
"I" Close Share Class	EUR	9 May 2018	0.65%	1.01%	0.78%
"IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	GBP JPY	8 July 2011 4 March 2019	0.00% 0.00%	0.36% 0.36%	0.13% 0.13%
10 Accumulation close shale class	Jr ī	+ IVIAICII ZU I B	0.00%	0.30%	0.13%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Emerging Markets CORE® Equity Portfolio (Continued)					
"IO" Accumulation Close Share Class	USD	10 August 2009	0.00%	0.36%	0.13%
"IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	JPY USD	23 March 2021 12 December 2017	0.00% 0.00%	0.36% 0.36%	0.09% 0.13%
"IO" Snap Share Class	USD	14 June 2017	0.00%	0.36%	0.13%
"P" Accumulation Close Share Class	USD	19 November 2012	0.80%	1.20%	0.99%
"P" Close Share Class	USD	19 November 2012	0.80%	1.20%	0.98%
"R" Accumulation Close Share Class	USD	3 December 2012	0.65%	1.05%	0.85%
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	4 April 2018	0.65%	1.05%	0.87%
"R" Close Share Class	GBP	10 December 2012	0.65%	1.05%	0.85%
"R" Close Share Class Emerging Markets Ex-China CORE® Equity Portfolio	USD	3 December 2012	0.65%	1.05%	0.85%
	USD USD	26 July 2022	1.35%	1.75%	1 70%
Base Accumulation Close Share Class "I SD" Accumulation Close Share Class	EUR	26 July 2023 26 July 2023	0.45%	0.81%	1.70% 0.71%
"I SD" Accumulation Close Share Class	GBP	26 July 2023	0.45%	0.81%	0.71%
"I SD" Accumulation Close Share Class	USD	26 July 2023	0.45%	0.81%	0.71%
"I" Accumulation Close Share Class	EUR	26 July 2023	0.65%	1.01%	0.91%
"I" Accumulation Close Share Class	GBP	26 July 2023	0.65%	1.01%	0.91%
"I" Accumulation Close Share Class	USD	26 July 2023	0.65%	1.01%	0.93%
"P" Accumulation Close Share Class	EUR	26 July 2023	0.80%	1.20%	1.11%
"P" Accumulation Close Share Class	GBP	26 July 2023	0.80%	1.20%	1.11%
"P" Accumulation Close Share Class	USD	26 July 2023	0.80%	1.20%	1.13%
"R" Accumulation Close Share Class "R" Accumulation Close Share Class	EUR GBP	26 July 2023	0.65%	1.05%	1.00%
"R" Accumulation Close Share Class "R" Accumulation Close Share Class	USD	26 July 2023 26 July 2023	0.65% 0.65%	1.05% 1.05%	0.99% 1.00%
Europe CORE® Equity Portfolio	EUR	20 0diy 2020	0.00/0	1.00/0	1.00 /0
Base Accumulation Share Class	EUR	14 November 2005	1.25%	1.50%	1.42%
Base Currency Share Class	EUR	1 October 1999	1.25%	1.50%	1.42%
Other Currency Accumulation Share Class	USD	27 April 2017	1.25%	1.50%	1.42%
Other Currency Accumulation Share Class (USD Hedged Class)	USD	8 June 2018	1.25%	1.50%	1.47%
Other Currency Share Class	GBP	4 May 2017	1.25%	1.50%	1.41%
Other Currency Share Class	USD	13 April 2017	1.25%	1.50%	1.42%
"A" Accumulation Share Class	EUR	4 May 2017	1.25%	2.00%	1.92%
"A" Accumulation Share Class	USD	7 August 2017	1.25%	2.00%	1.92%
"A" Accumulation Share Class (PLN Hedged Class) "A" Share Class	PLN EUR	2 May 2019 5 March 2001	1.25% 1.25%	2.00% 2.00%	1.92% 1.92%
"A" Share Class	USD	31 October 2006	1.25%	2.00%	1.92%
"E" Accumulation Share Class	EUR	10 January 2005	1.25%	2.00%	1.92%
"I" Accumulation Share Class	CHF	4 January 2018	0.50%	0.71%	0.60%
"I" Accumulation Share Class	EUR	5 September 2006	0.50%	0.71%	0.60%
"I" Accumulation Share Class	USD	4 May 2017	0.50%	0.71%	0.60%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	12 March 2018	0.50%	0.71%	0.59%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	25 July 2018	0.50%	0.71%	0.60%
"I" Accumulation Share Class (USD Hedged Class)	USD	19 March 2018	0.50%	0.71%	0.60%
"I" Share Class	EUR EUR	28 October 2002	0.50%	0.71%	0.60%
"IS" Accumulation Share Class "P" Accumulation Share Class	EUR	18 December 2020 11 June 2007	0.40% 1.00%	0.61% 1.25%	0.50% 1.15%
"P" Share Class	EUR	4 May 2017	1.00%	1.25%	1.15%
"P" Share Class	GBP	4 May 2017	1.00%	1.25%	1.15%
"P" Share Class	USD	8 May 2017	1.00%	1.25%	1.15%
"R" Accumulation Share Class	EUR	10 December 2012	0.50%	0.75%	0.67%
"R" Share Class	EUR	3 December 2012	0.50%	0.75%	0.67%
"R" Share Class	GBP	3 December 2012	0.50%	0.75%	0.67%
"R" Share Class	USD	4 May 2017	0.50%	0.75%	0.67%
Eurozone CORE® Equity Portfolio Base Accumulation Share Class	EUR EUR	15 July 2021	1.15%	1.40%	1.39%
Base Currency Share Class	EUR	15 July 2021	1.15%	1.40%	1.39%
Other Currency Accumulation Share Class	USD	15 July 2021	1.15%	1.40%	1.39%
"E" Accumulation Share Class	EUR	15 July 2021	1.15%	1.90%	1.90%
"I" Accumulation Share Class	EUR	15 July 2021	0.45%	0.66%	0.66%
"I" Share Class	EUR	15 July 2021	0.45%	0.66%	0.66%
"R" Accumulation Share Class	EUR	15 July 2021	0.45%	0.70%	0.69%
"R" Share Class	EUR	15 July 2021	0.45%	0.70%	0.69%
Global CORE® Equity Portfolio	USD	04.11	4.050/	4.500/	4 000/
Base Accumulation Close Share Class	USD	21 November 2005	1.25%	1.50%	1.38%
Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	14 November 2005 7 November 2018	1.25% 1.25%	1.50% 1.50%	1.39% 1.36%
Base Currency (Dis) (Gross Quarterly) Close Share Class Base Currency Close Share Class	USD	21 November 2018	1.25%	1.50%	1.36%
Base Currency Snap Share Class	USD	14 October 2004	1.25%	1.50%	1.39%
Other Currency Accumulation Close Share Class	HKD	30 January 2019	1.25%	1.50%	1.38%
Other Currency Accumulation Close Share Class	SGD	13 February 2018	1.25%	1.50%	1.38%
Other Currency Accumulation Close Share Class (AUD Hedged Class)	AUD	30 January 2019	1.25%	1.50%	1.40%
Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD	16 April 2018	1.25%	1.50%	1.39%
Other Currency Accumulation Snap Share Class	EUR	19 October 2017	1.25%	1.50%	1.39%
Other Currency Accumulation Snap Share Class	SEK	8 August 2022	1.25%	1.50%	1.39%
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	22 August 2019	1.25%	1.50%	1.39%
Other Currency Accumulation Snap Share Class (SEK Hedged Class) "A" Snap Share Class	SEK	8 August 2022	1.25%	1.50%	1.39%
"A" Snap Share Class "E" Accumulation Close Share Class	USD EUR	8 March 2006 31 October 2006	1.25% 1.25%	2.00% 2.00%	1.89% 1.89%
"E" Accumulation Close Share Class "E" Accumulation Snap Share Class	EUR	29 June 2005	1.25%	2.00%	1.89%
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	5 March 2018	1.25%	2.00%	1.89%
	1 2011				
"I" Accumulation Close Share Class	EUR	26 October 2007	0.50%	0.71%	0.56%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global CORE® Equity Portfolio (Continued) "I" Accumulation Close Share Class (CHF Hedged Class)	CHF	26 March 2018	0.50%	0.71%	0.56%
"I" Accumulation Close Share Class (EUR Hedged Class)	EUR	26 February 2018	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class	GBP	7 December 2020	0.50%	0.71%	0.56%
"I" Accumulation Snap Share Class	SEK	29 November 2021	0.50%	0.71%	0.48%
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class (EUR Hedged Class)	USD EUR	6 June 2019 5 March 2018	0.50% 0.50%	0.71% 0.71%	0.56% 0.56%
"I" Close Share Class	GBP	23 December 2016	0.50%	0.71%	0.56%
"I" Close Share Class	USD	10 July 2006	0.50%	0.71%	0.57%
"I" Snap Share Class	USD	14 October 2004	0.50%	0.71%	0.58%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.06%
"IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	SEK USD	13 August 2021 21 April 2015	0.00% 0.00%	0.21% 0.21%	0.04% 0.06%
"IO" Snap Share Class	USD	30 June 2014	0.00%	0.21%	0.06%
"IS" Accumulation Snap Share Class	EUR	21 December 2020	0.40%	0.61%	0.44%
"IS" Accumulation Snap Share Class	USD EUR	9 February 2021	0.40%	0.61%	0.44%
"IS" Accumulation Snap Share Class (EUR Hedged Class) "P" Accumulation Snap Share Class	USD	21 December 2020 11 June 2007	0.40% 1.00%	0.61% 1.25%	0.45% 1.12%
"P" Snap Share Class	USD	3 April 2009	1.00%	1.25%	1.12%
"R" Accumulation Close Share Class (CHF Hedged Class)	CHF	28 August 2018	0.50%	0.75%	0.56%
"R" Accumulation Snap Share Class	EUR	19 October 2017	0.50%	0.75%	0.65%
"R" Accumulation Snap Share Class "R" Close Share Class	USD GBP	3 December 2012 23 December 2016	0.50% 0.50%	0.75% 0.75%	0.64% 0.64%
"R" Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
Global Small Cap CORE® Equity Portfolio	USD				
Base Currency Close Share Class	USD	3 August 2006	1.25%	1.50%	1.43%
Base Currency Snap Share Class	USD EUR	3 August 2006	1.25% 1.25%	1.50%	1.43%
Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class	SEK	27 April 2017 23 October 2015	1.25%	1.50% 1.50%	1.44% 1.45%
"A" Close Share Class	USD	30 March 2007	1.25%	2.00%	1.95%
"A" Snap Share Class	USD	18 June 2007	1.25%	2.00%	1.93%
"E" Accumulation Close Share Class	EUR	30 March 2007	1.25%	2.00%	1.93%
"E" Accumulation Snap Share Class "I" Accumulation Close Share Class	EUR EUR	18 June 2007	1.25% 0.60%	2.00% 0.81%	1.93% 0.71%
"I" Accumulation Close Share Class	GBP	4 May 2023 24 August 2017	0.60%	0.81%	0.71%
"I" Accumulation Snap Share Class	EUR	31 October 2007	0.60%	0.81%	0.70%
"I" Accumulation Snap Share Class	SEK	13 August 2021	0.60%	0.81%	0.70%
"I" Accumulation Snap Share Class	USD	7 June 2016	0.60%	0.81%	0.70%
"I" Close Share Class "IO" Accumulation Close Share Class	GBP GBP	24 August 2017 19 August 2008	0.60% 0.00%	0.81% 0.21%	0.70% 0.10%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.10%
"IO" Accumulation Snap Share Class	USD	21 April 2015	0.00%	0.21%	0.10%
"IO" Snap Share Class	USD	30 June 2014	0.00%	0.21%	0.10%
"P" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD	11 June 2007 3 December 2012	1.00% 0.60%	1.25% 0.85%	1.16% 0.78%
"R" Snap Share Class	GBP	9 July 2015	0.60%	0.85%	0.78%
"R" Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.78%
US CORE® Equity Portfolio	USD				
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	21 November 2005 14 November 2005	1.00% 1.00%	1.25% 1.25%	1.15% 1.15%
Base Currency Close Share Class	USD	21 November 2005	1.00%	1.25%	1.15%
Base Currency Snap Share Class	USD	18 November 1996	1.00%	1.25%	1.15%
Other Currency Accumulation Close Share Class	HKD	28 June 2019	1.00%	1.25%	1.12%
Other Currency Accumulation Close Share Class "A" Snap Share Class	SGD USD	20 June 2018 5 March 2001	1.00% 1.00%	1.25% 1.75%	1.15% 1.65%
"E" Accumulation Snap Share Class	EUR	31 July 2001	1.00%	1.75%	1.65%
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	8 March 2018	1.00%	1.75%	1.65%
"I" Accumulation Close Share Class	HKD	31 May 2019	0.50%	0.71%	0.55%
"I" Accumulation Close Share Class	USD	14 September 2015	0.50%	0.71%	0.58%
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class (EUR Hedged Class)	USD EUR	3 December 2014 8 March 2018	0.50% 0.50%	0.71% 0.71%	0.58% 0.58%
"I" Snap Share Class	USD	22 February 2002	0.50%	0.71%	0.58%
"P" Accumulation Snap Share Class	USD	11 June 2007	0.80%	1.05%	0.93%
"P" Snap Share Class	USD	25 April 2008	0.80%	1.05%	0.93%
"R" Accumulation Snap Share Class "R" Snap Share Class	USD GBP	3 December 2012 3 December 2012	0.50% 0.50%	0.75% 0.75%	0.65% 0.65%
"R" Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.65%
"U" Close Share Class	USD	27 February 2004	1.00%	1.25%	1.15%
US Small Cap CORE <sup>®</sup> Equity Portfolio	USD	•			
Base Accumulation Close Share Class	USD	5 December 2005	1.25%	1.50%	1.50%
Base Accumulation Snap Share Class Base Currency Snap Share Class	USD	5 December 2005 5 December 2005	1.25% 1.25%	1.50% 1.50%	1.50% 1.50%
"A" Close Share Class	USD	5 December 2005	1.25%	2.00%	2.00%
"E" Accumulation Close Share Class	EUR	5 December 2005	1.25%	2.00%	2.00%
"E" Accumulation Snap Share Class	EUR	5 December 2005	1.25%	2.00%	2.00%
"I" Accumulation Snap Share Class	USD	26 October 2007	0.60%	0.81%	0.81%
"I" Snap Share Class "IO" Accumulation Snap Share Class	USD	9 October 2006 7 April 2017	0.60% 0.00%	0.81% 0.21%	0.69% 0.21%
"P" Accumulation Snap Share Class	USD	11 June 2007	0.80%	1.05%	1.05%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.85%
"R" Snap Share Class	GBP	10 December 2012	0.60%	0.85%	0.85%
"R" Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.85%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Asia High Yield Bond Portfolio	USD				
Base Accumulation Share Class	USD	13 August 2020	1.25%	1.50%	1.47%
Base Currency (Dis) (Gross Monthly) Share Class	USD	13 August 2020	1.25%	1.50%	1.48%
Base Currency (Dis) (Stable Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class	USD HKD	13 August 2020 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.47% 1.48%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	13 August 2020	1.25%	1.50%	1.48%
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	30 March 2022	1.25%	1.50%	1.48%
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class)	AUD CNH	13 August 2020 30 March 2022	1.25% 1.25%	1.50% 1.50%	1.47% 1.48%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	13 August 2020	1.25%	1.50%	1.48%
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	13 August 2020	1.25%	1.50%	1.47%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	SGD EUR	13 August 2020 24 November 2020	1.25% 1.25%	1.50% 2.00%	1.48% 1.97%
"E" Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25%	2.00%	1.97%
"I SD" Accumulation Share Class	USD	8 October 2020	0.40%	0.61%	0.55%
"I SD" Share Class	GBP	26 March 2021	0.40%	0.61%	0.52%
"I" (Dis) (Gross Monthly) Share Class "I" Accumulation Share Class	USD	9 July 2021 13 August 2020	0.60% 0.60%	0.81% 0.81%	0.75% 0.75%
"I" Share Class	GBP	4 November 2020	0.60%	0.81%	0.75%
"I" Share Class	USD	13 August 2020	0.60%	0.81%	0.75%
"I" Share Class (EUR Hedged Class)	EUR GBP	9 July 2021	0.60%	0.81%	0.75%
"I" Share Class (GBP Hedged Class) "IS" Share Class	USD	25 February 2021 13 August 2020	0.60% 0.40%	0.81% 0.61%	0.75% 0.54%
"P" (Dis) (Gross Monthly) Share Class	USD	9 July 2021	0.90%	1.15%	1.11%
"P" Accumulation Share Class	USD	13 August 2020	0.90%	1.15%	1.10%
"P" Share Class "R" Accumulation Share Class	USD	13 August 2020 4 May 2022	0.90% 0.60%	1.15% 0.85%	1.10% 0.84%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	22 December 2021	0.60%	0.85%	0.83%
"R" Share Class	GBP	4 November 2020	0.60%	0.85%	0.82%
Emerging Markets Corporate Bond Portfolio	USD	47 May 2044	4.050/	4 500/	4.200/
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	17 May 2011 1 December 2017	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Base Currency (Dis) (Monthly) Share Class	USD	31 March 2017	1.25%	1.50%	1.39%
Base Currency (Dis) (Stable Monthly) Share Class	USD	13 April 2017	1.25%	1.50%	1.39%
Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share Class	USD HKD	17 May 2011 30 January 2019	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	30 January 2019	1.25%	1.50%	1.39%
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	SGD	31 March 2017	1.25%	1.50%	1.40%
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	1 June 2017	1.25%	1.50%	1.39%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	EUR GBP	6 September 2019 8 June 2017	1.25% 1.25%	1.50% 1.50%	1.40% 1.39%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	13 April 2017	1.25%	1.50%	1.39%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	21 February 2020	1.25%	1.50%	1.39%
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR EUR	17 May 2011 17 May 2011	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Other Currency Share Class (EBP Hedged Class)  Other Currency Share Class (GBP Hedged Class)	GBP	17 May 2011	1.25%	1.50%	1.39%
"A" Share Class	USD	17 May 2011	1.25%	1.75%	1.64%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 August 2012	1.25%	2.00%	1.89%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class	EUR USD	17 May 2011 31 October 2019	1.25% 0.70%	2.00% 0.91%	1.89% 0.77%
"I" Accumulation Share Class	USD	17 May 2011	0.70%	0.91%	0.77%
"I" Accumulation Share Class (BRL Hedged Class)	USD	8 February 2021	0.70%	0.91%	0.74%
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF EUR	21 February 2020 17 May 2011	0.70% 0.70%	0.91% 0.91%	0.78% 0.77%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1 December 2014	0.70%	0.91%	0.78%
"I" Share Class	USD	17 May 2011	0.70%	0.91%	0.77%
"I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	EUR GBP	17 May 2011	0.70%	0.91%	0.77%
"IO" Accumulation Share Class	JPY	26 June 2020 13 September 2016	0.70% 0.00%	0.91% 0.21%	0.77% 0.07%
"IO" Accumulation Share Class	USD	24 April 2015	0.00%	0.21%	0.07%
"IO" Share Class	USD	15 November 2013	0.00%	0.21%	0.05%
"IS" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class	EUR USD	27 February 2019 8 February 2013	0.45% 1.00%	0.66% 1.25%	0.52% 1.12%
"P" Share Class	USD	8 February 2013	1.00%	1.25%	1.12%
"R" Accumulation Share Class	USD	13 December 2012	0.70%	0.95%	0.84%
"R" Accumulation Share Class (CHF Hedged Class)	CHF USD	21 February 2020 13 December 2012	0.70%	0.95%	0.84%
"R" Share Class "R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.70% 0.70%	0.95% 0.95%	0.84% 0.84%
Emerging Markets Debt Blend Portfolio	USD	0 0000111001 2012	0.1.070	0.0070	0.0170
Base Accumulation Share Class	USD	8 May 2013	1.40%	1.65%	1.66%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	8 May 2013 8 May 2013	1.40% 1.40%	1.65% 1.65%	1.66% 1.66%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	8 May 2013	1.40%	1.65%	1.66%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	8 May 2013	1.40%	2.15%	2.15%
"I" Accumulation Share Class	EUR	15 May 2017	0.70%	0.91%	0.92%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	8 May 2013 28 June 2017	0.70% 0.70%	0.91% 0.91%	0.91% 0.91%
"I" Share Class	USD	8 May 2013	0.70%	0.91%	0.91%
"I" Share Class (GBP Partially Hedged Class)	GBP	8 May 2013	0.70%	0.91%	0.91%
"R" Accumulation Share Class	USD	8 May 2013 8 May 2013	0.70% 0.70%	0.95% 0.95%	0.96% 0.95%
"R" Share Class					

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Emerging Markets Debt Local Portfolio	USD				
Base Accumulation Share Class	USD	29 June 2007	1.60%	1.85%	1.79%
Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD	15 April 2011 29 June 2007	1.60% 1.60%	1.85% 1.85%	1.76% 1.81%
Other Currency Share Class	GBP	4 June 2010	1.60%	1.85%	1.81%
"A" Accumulation Share Class	USD	29 June 2007	1.60%	2.10%	2.06%
"A" Share Class	USD	29 June 2007	1.60%	2.10%	2.06%
"E" (Dis) (Quarterly) Share Class	EUR	15 April 2011	1.60%	2.10%	2.06%
"E" Accumulation Share Class	EUR	29 June 2007	1.60%	2.10%	2.06%
"E" Share Class	EUR EUR	29 June 2007	1.60%	2.10%	2.06%
"I" (Dis) (Quarterly) Share Class "I" Accumulation Share Class	EUR	24 June 2014 15 March 2010	0.70% 0.70%	0.91% 0.91%	0.84% 0.84%
"I" Accumulation Share Class	GBP	1 December 2014	0.70%	0.91%	0.83%
"I" Accumulation Share Class	USD	29 June 2007	0.70%	0.91%	0.84%
"I" Accumulation Share Class (Long Emerging Markets CCY vs. USD)	EUR	5 April 2023	0.70%	0.91%	0.84%
"I" Share Class	USD	29 June 2007	0.70%	0.91%	0.84%
"IO" (Dis) (Gross Monthly) Share Class	USD JPY	18 March 2019	0.00% 0.00%	0.21% 0.21%	0.14% 0.14%
"IO" Accumulation Share Class "IO" Accumulation Share Class	USD	31 August 2016 26 September 2007	0.00%	0.21%	0.14%
"IO" Share Class	USD	30 June 2014	0.00%	0.21%	0.14%
"IS" Share Class	EUR	20 March 2020	0.45%	0.66%	0.55%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	1.00%	1.21%	1.14%
"IXO" (Dis) (Cap Monthly) Share Class	USD	15 October 2009	0.00%	0.21%	0.14%
"P" Accumulation Share Class "P" Share Class	USD	29 May 2009	1.25%	1.50%	1.44%
"R" Accumulation Share Class	EUR	29 May 2009 13 December 2012	1.25% 0.70%	1.50% 0.95%	1.44% 0.91%
"R" Accumulation Share Class	USD	13 December 2012	0.70%	0.95%	0.90%
"R" Share Class	EUR	13 December 2012	0.70%	0.95%	0.87%
"R" Share Class	GBP	10 December 2012	0.70%	0.95%	0.91%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.91%
Emerging Markets Debt Portfolio	USD	4411 1 0005	4.050/	4.500/	4 440/
Base Accumulation Share Class	USD	14 November 2005	1.25%	1.50%	1.41%
Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (EUR Hedged Class)	USD EUR	13 July 2011 12 October 2007	1.25% 1.25%	1.50% 1.50%	1.41% 1.41%
Base Currency (Dis) (Gross Monthly) Share Class	USD	1 December 2017	1.25%	1.50%	1.37%
Base Currency (Dis) (Monthly) Share Class	USD	15 April 2011	1.25%	1.50%	1.41%
Base Currency (Dis) (Stable Monthly) Share Class	USD	15 July 2016	1.25%	1.50%	1.41%
Base Currency Share Class	USD	3 May 2000	1.25%	1.50%	1.41%
Base Currency Share Class (Duration Hedged Class)	USD	13 July 2011	1.25%	1.50%	1.40%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR HKD	22 September 2016	1.25% 1.25%	1.50%	1.41%
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	30 September 2016 15 July 2016	1.25%	1.50% 1.50%	1.41% 1.41%
Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	CHF	13 March 2015	1.25%	1.50%	1.41%
Class)	EUR	13 July 2011	1.25%	1.50%	1.41%
Other Currency Share Class (EUR Hedged Class)	EUR	9 May 2012	1.25%	1.50%	1.41%
Other Currency Share Class (SGD Hedged Class) "A" (Dis) (Monthly) Share Class	SGD USD	21 June 2011	1.25% 1.25%	1.50% 1.75%	1.41% 1.66%
"A" Accumulation Share Class	USD	5 May 2011 24 October 2016	1.25%	1.75%	1.66%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	27 May 2016	1.25%	1.75%	1.66%
"A" Share Class	USD	5 March 2001	1.25%	1.75%	1.66%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	21 April 2011	1.25%	2.00%	1.91%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.25%	2.00%	1.91%
"E" Accumulation Share Class	EUR	31 July 2001	1.25%	2.00%	1.91%
"E" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	10 November 2010 13 July 2011	1.25% 1.25%	2.00% 2.00%	1.91% 1.91%
"I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	CHF	27 April 2015	0.75%	0.96%	0.84%
"I" Accumulation Share Class	USD	3 September 2010	0.75%	0.96%	0.84%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	17 November 2015	0.75%	0.96%	0.84%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7 February 2006	0.75%	0.96%	0.84%
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	19 August 2014	0.75%	0.96%	0.83%
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class	JPY USD	2 June 2017 19 June 2001	0.75%	0.96%	0.84%
"I" Share Class "I" Share Class (Duration Hedged Class)	USD	19 June 2001 16 July 2015	0.75% 0.75%	0.96% 0.96%	0.84% 0.84%
"I" Share Class (EUR Hedged Class)	EUR	27 November 2006	0.75%	0.96%	0.84%
"I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	5 July 2013	0.75%	0.96%	0.80%
"I" Share Class (GBP Hedged Class)	GBP	30 November 2005	0.75%	0.96%	0.84%
"IO" (Dis) (Gross Monthly) Share Class	USD	18 March 2019	0.00%	0.21%	0.09%
"IO" Accumulation Share Class	GBP	16 August 2018	0.00%	0.21%	0.09%
"IO" Accumulation Share Class "IO" Accumulation Share Class	JPY USD	7 October 2016 30 November 2007	0.00% 0.00%	0.21% 0.21%	0.09% 0.09%
"IO" Accumulation Share Class  "IO" Accumulation Share Class (EUR Hedged Class)	EUR	8 June 2016	0.00%	0.21%	0.09%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	30 April 2008	0.00%	0.21%	0.09%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	7 October 2016	0.00%	0.21%	0.09%
"IO" Share Class	USD	1 August 2006	0.00%	0.21%	0.09%
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	6 November 2014	0.45%	0.66%	0.50%
"IS" Accumulation Share Class	USD	4 December 2017	0.45%	0.66%	0.54%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF EUR	1 October 2019 4 December 2017	0.45%	0.66%	0.50%
"IS" Accumulation Share Class (EUR Hedged Class) "IS" Share Class	USD	1 October 2019	0.45% 0.45%	0.66% 0.66%	0.54% 0.54%
"IS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.45%	0.66%	0.54%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.45%	0.66%	0.54%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	0.75%	0.96%	0.84%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Emerging Markets Debt Portfolio (Continued)	1100	0.14. 0047	4.000/	4.050/	4 4 4 0 /
"P" Accumulation Share Class "P" Share Class	USD	3 May 2017 3 May 2017	1.00% 1.00%	1.25% 1.25%	1.14% 0.94%
"R" Accumulation Share Class	EUR	13 December 2012	0.75%	1.00%	0.91%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.00%	0.91%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	13 March 2015	0.75%	1.00%	0.91%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.75%	1.00%	0.91%
"R" Share Class	USD	3 December 2012	0.75%	1.00%	0.91%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	5 December 2012 5 December 2012	0.75% 0.75%	1.00% 1.00%	0.91% 0.91%
"R" Share Class (SGD Hedged Class)	SGD	23 October 2015	0.75%	1.00%	0.91%
"RS" Accumulation Share Class	USD	1 October 2019	0.52%	0.77%	0.68%
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019	0.52%	0.77%	0.68%
"RS" Accumulation Share Class (EUR Hedged Class)	EUR	1 October 2019	0.52%	0.77%	0.68%
"RS" Share Class	USD	1 October 2019	0.52%	0.77%	0.68%
"RS" Share Class (EUR Hedged Class) "RS" Share Class (GBP Hedged Class)	EUR GBP	1 October 2019 1 October 2019	0.52% 0.52%	0.77% 0.77%	0.68% 0.68%
Emerging Markets Short Duration Bond Portfolio	USD	1 October 2019	0.52 /6	0.77 /0	0.0076
Base Accumulation Share Class	USD	8 January 2019	1.00%	1.19%	1.19%
Base Currency Share Class	USD	8 January 2019	1.00%	1.19%	1.19%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	1.00%	1.19%	1.19%
Other Currency Share Class (EUR Hedged Class)	EUR	8 January 2019	1.00%	1.19%	1.19%
"E" Accumulation Share Class (EUR Hedged Class)	EUR USD	8 January 2019 8 January 2019	1.00%	1.44%	1.44%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50% 0.50%	0.65% 0.65%	0.65% 0.65%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.65%	0.65%
"I" Share Class	USD	8 January 2019	0.50%	0.65%	0.64%
"I" Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.65%	0.65%
"P" Accumulation Share Class	USD	26 February 2020	0.70%	0.89%	0.89%
"P" Share Class	USD	15 October 2019	0.70%	0.89%	0.89%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	15 October 2019 15 October 2019	0.70% 0.70%	0.89% 0.89%	0.89% 0.88%
"R" Accumulation Share Class	USD	15 October 2019	0.70%	0.69%	0.69%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.69%	0.69%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.69%	0.69%
"R" Share Class	USD	15 October 2019	0.50%	0.69%	0.69%
"R" Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.69%	0.69%
"R" Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.69%	0.69%
Euro Short Duration Bond Plus Portfolio Base Accumulation Share Class	EUR EUR	15 January 2014	0.50%	0.64%	0.64%
Base Currency Share Class	EUR	15 January 2014	0.50%	0.64%	0.64%
"E" Accumulation Share Class	EUR	15 January 2014	0.50%	0.89%	0.89%
"I" Accumulation Share Class	EUR	15 January 2014	0.25%	0.35%	0.35%
"I" Share Class	EUR	15 January 2014	0.25%	0.35%	0.35%
"P" Accumulation Share Class	EUR	13 May 2014	0.35%	0.49%	0.49%
"P" Share Class "R" Accumulation Share Class	EUR EUR	13 May 2014 15 January 2014	0.35% 0.25%	0.49% 0.39%	0.49% 0.39%
"R" Share Class	EUR	15 January 2014	0.25%	0.39%	0.39%
Europe High Yield Bond Portfolio	EUR	To buildary 2011	0.2070	0.0070	0.0070
Base Accumulation Share Class	EUR	17 June 2014	1.00%	1.25%	1.25%
Base Accumulation Share Class (USD Hedged Class)	USD	25 July 2014	1.00%	1.25%	1.25%
Base Currency Share Class	EUR	17 June 2014	1.00%	1.25%	1.25%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK PLN	6 March 2018	1.00%	1.25%	1.25%
"A" Accumulation Share Class (PLN Hedged Class) "E" Accumulation Share Class	EUR	27 May 2016 17 June 2014	1.00% 1.00%	1.50% 1.85%	1.50% 1.85%
"I" Accumulation Share Class	EUR	17 June 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (USD Hedged Class)	USD	24 November 2020	0.50%	0.71%	0.71%
"I" Share Class	EUR	17 June 2014	0.50%	0.71%	0.71%
"P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	17 June 2014	0.70%	0.95%	0.95%
"P" Accumulation Share Class	EUR	17 June 2014	0.70%	0.95%	0.95%
"P" Accumulation Share Class (USD Hedged Class) "P" Share Class	USD EUR	17 June 2014 17 June 2014	0.70% 0.70%	0.95% 0.95%	0.94% 0.95%
"R" Accumulation Share Class	EUR	17 June 2014	0.50%	0.75%	0.75%
"R" Share Class	EUR	17 June 2014	0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	17 June 2014	0.50%	0.75%	0.75%
Global Income Bond Portfolio	USD				
Base Accumulation Share Class	USD	16 September 2020	1.00%	1.25%	1.24%
Base Currency (Dis) (Gross Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.23%
Base Currency (Dis) (Monthly) Sharé Class Base Currency (Dis) (Stable Monthly) Share Class	USD	16 September 2020 16 October 2020	1.00% 1.00%	1.25%	1.23%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	16 October 2020	1.00%	1.25% 1.25%	1.23% 1.23%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	16 October 2020	1.00%	1.25%	1.24%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.25%	1.24%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	16 October 2020	1.00%	1.25%	1.24%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.25%	1.24%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	9 October 2020	1.00%	1.75%	1.74%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.75%	1.74%
"I" (Dis) (Monthly) Share Class "I" Accumulation Share Class	USD USD	16 September 2020 16 September 2020	0.50% 0.50%	0.71% 0.71%	0.69% 0.70%
"I" Accumulation Share Class  "I" Accumulation Share Class (EUR Hedged Class)	EUR	9 October 2020	0.50%	0.71%	0.70%
"P" (Dis) (Monthly) Share Class	USD	16 September 2020	0.70%	0.71%	0.70%
"P" Accumulation Share Class	USD	16 September 2020	0.70%	0.95%	0.94%
"R" (Dis) (Monthly) Share Class	USD	16 September 2020	0.50%	0.75%	0.73%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global Income Bond Portfolio (Continued)					
"R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP USD	16 September 2020 16 September 2020	0.50% 0.50%	0.75% 0.75%	0.74% 0.73%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	16 September 2020	0.50%	0.75%	0.74%
Global Credit Portfolio (Hedged)	USD	20 1 2000	4.000/	4.050/	4.450/
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	26 January 2006 28 February 2023	1.00% 1.00%	1.25% 1.25%	1.15% 1.15%
Base Currency (Dis) (Stable Monthly) Share Class	USD	18 April 2023	1.00%	1.25%	1.22%
Base Currency Share Class	USD	26 January 2006	1.00%	1.25%	1.16%
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	EUR AUD	6 March 2023 23 May 2024	1.00% 1.00%	1.25% 1.25%	1.13% 1.25%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	2 May 2023	1.00%	1.25%	1.20%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	6 March 2023	1.00%	1.25%	1.16%
Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class	SEK USD	11 April 2014 26 January 2006	1.00% 1.00%	1.25% 1.50%	1.15% 1.41%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	19 February 2009	1.00%	1.50%	1.41%
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	23 October 2013	0.40%	0.61%	0.48%
"I" Accumulation Share Class	USD	23 April 2012	0.40%	0.61%	0.48%
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF EUR	13 July 2010 16 November 2007	0.40% 0.40%	0.61% 0.61%	0.48% 0.48%
"I" Share Class (EUR Hedged Class)	EUR	8 April 2024	0.40%	0.61%	0.33%
"I" Share Class (GBP Hedged Class)	GBP	8 April 2013	0.40%	0.61%	0.48%
"IO" Accumulation Share Class "IO" Accumulation Share Class (SEK Hedged Class)	USD SEK	17 September 2013 13 August 2021	0.00% 0.40%	0.21% 0.61%	0.08% 0.48%
"IO" Share Class	USD	30 June 2014	0.00%	0.21%	0.46%
"IXO" (Dis) (Cap Monthly) Share Class	USD	7 March 2017	0.00%	0.21%	0.08%
"P" Accumulation Share Class	USD	8 September 2008	0.50%	0.75%	0.64%
"P" Accumulation Share Class (Duration Hedged Class) "P" Accumulation Share Class (EUR Hedged Class)	USD EUR	11 September 2013 28 October 2008	0.50% 0.50%	0.75% 0.75%	0.63% 0.63%
"P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	29 October 2013	0.50%	0.75%	0.63%
"P" Share Class	USD	8 September 2008	0.50%	0.75%	0.64%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	5 August 2014	0.50% 0.50%	0.75% 0.75%	0.63% 0.63%
"R" Accumulation Share Class	USD	19 October 2010 10 December 2012	0.40%	0.75%	0.56%
"R" Accumulation Share Class (Duration Hedged Class)	USD	29 October 2013	0.40%	0.65%	0.55%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.40%	0.65%	0.56%
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) "R" Accumulation Share Class (GBP Hedged Class)	EUR GBP	11 September 2013 15 November 2017	0.40% 0.40%	0.65% 0.65%	0.55% 0.55%
"R" Share Class	USD	10 December 2012	0.40%	0.65%	0.55%
"R" Share Class (EUR Hedged Class)	EUR	27 August 2014	0.40%	0.65%	0.54%
"R" Share Class (GBP Hedged Class)	GBP GBP	5 December 2012	0.40%	0.65%	0.55%
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)  Global Fixed Income Portfolio	USD	3 October 2013	0.40%	0.65%	0.55%
Base Accumulation Share Class	USD	14 November 2005	0.70%	0.95%	0.95%
Base Currency Share Class	USD	26 February 1993	0.70%	0.95%	0.95%
"A" Share Class "E" Accumulation Share Class	USD EUR	17 January 2001 31 July 2001	0.70% 0.70%	1.20% 1.20%	1.20% 1.20%
"I" Accumulation Share Class	EUR	31 October 2007	0.35%	0.56%	0.56%
"I" Accumulation Share Class	USD	30 April 2021	0.35%	0.56%	0.56%
"I" Share Class "IO" Accumulation Share Class	USD	5 December 2001 26 September 2007	0.35% 0.00%	0.56% 0.21%	0.56% 0.21%
"P" Accumulation Share Class	USD	29 May 2009	0.40%	0.65%	0.65%
"R" Accumulation Share Class	USD	10 December 2012	0.35%	0.60%	0.60%
"R" Share Class	USD <b>EUR</b>	10 December 2012	0.35%	0.60%	0.60%
Global Fixed Income Portfolio (Hedged) Base Accumulation Share Class	EUR	14 November 2005	0.70%	0.95%	0.90%
Base Currency Share Class	EUR	17 December 2001	0.70%	0.95%	0.90%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	27 September 2022	0.70%	0.95%	0.90%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	18 June 2007 28 September 2007	0.70% 0.35%	1.20% 0.56%	1.15% 0.48%
"I" Accumulation Share Class (NOK Hedged Class)	NOK	26 January 2018	0.35%	0.56%	0.48%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	10 December 2021	0.35%	0.56%	0.48%
"I" Accumulation Share Class (USD Hedged Class) "I" Share Class	USD EUR	23 November 2018 17 December 2001	0.35% 0.35%	0.56% 0.56%	0.48% 0.48%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	21 June 2019	0.00%	0.21%	0.13%
"IO" Accumulation Share Class (USD Hedged Class)	USD	2 January 2013	0.00%	0.21%	0.13%
"IO" Share Class (USD Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class)	USD	30 June 2014	0.00%	0.21%	0.13%
"P" Accumulation Share Class	USD EUR	21 April 2015 29 May 2009	0.00% 0.40%	0.21% 0.65%	0.13% 0.58%
"P" Accumulation Share Class (CHF Hedged Class)	CHF	31 July 2013	0.40%	0.65%	0.58%
"P" Accumulation Share Class (USD Hedged Class)	USD	16 July 2020	0.40%	0.65%	0.58%
"P" Share Class "P" Share Class (GBP Hedged Class)	EUR GBP	29 May 2009 31 December 2010	0.40% 0.40%	0.65% 0.65%	0.58% 0.58%
"P" Share Class (USD Hedged Class)	USD	31 December 2010	0.40%	0.65%	0.58%
"R" Accumulation Share Class	EUR	3 December 2012	0.35%	0.60%	0.55%
"R" Accumulation Share Class (USD Hedged Class) "R" Share Class	USD EUR	17 October 2014 3 December 2012	0.35% 0.35%	0.60% 0.60%	0.55% 0.55%
"R" Share Class (CHF Hedged Class)	CHF	10 March 2017	0.35%	0.60%	0.55%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.35%	0.60%	0.55%
"R" Share Class (USD Hedged Class)	USD	5 December 2012	0.35%	0.60%	0.55%
Global High Yield Portfolio Base Accumulation Share Class	USD USD	14 November 2005	1.10%	1.35%	1.27%
	1 000	13 July 2011	1.10%	1.35%	1.27%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global High Yield Portfolio (Continued)					
Base Accumulation Share Class (SEK Hedged Class)	SEK	10 November 2010	1.10%	1.35%	1.27%
Base Currency (Dis) (Gross Monthly) Share Class	USD	1 December 2017	1.10%	1.35%	1.25%
Base Currency (Dis) (Monthly) Share Class	USD	15 April 2011 25 October 2013	1.10%	1.35%	1.27%
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class) Base Currency Share Class	USD	27 January 1998	1.10% 1.10%	1.35% 1.35%	1.27% 1.27%
Base Currency Share Class (Duration Hedged Class)	USD	13 July 2011	1.10%	1.35%	1.27%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	30 January 2019	1.10%	1.35%	1.23%
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged	AUD	27 March 2015	1.10%	1.35%	1.27%
Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged	CHF	4 October 2013	1.10%	1.35%	1.22%
Class) Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged	SGD	16 August 2013	1.10%	1.35%	1.27%
Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	CHF EUR	4 October 2013 18 December 2008	1.10% 1.10%	1.35% 1.35%	1.27% 1.27%
Class)	EUR	13 July 2011	1.10%	1.35%	1.27%
Other Currency Share Class (CHF Hedged Class)	CHF	7 August 2014	1.10%	1.35%	1.27%
Other Currency Share Class (GBP Hedged Class)	GBP	9 December 2009	1.10%	1.35%	1.27%
"A" (Dis) (Monthly) Share Class "A" Share Class	USD	5 May 2011 5 March 2001	1.10% 1.10%	1.60% 1.60%	1.52% 1.52%
"B" Share Class	USD	5 March 2001	1.10%	2.60%	2.49%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	21 April 2011	1.10%	1.85%	1.77%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.10%	1.85%	1.77%
"E" Accumulation Share Class "E" Accumulation Share Class (ELID Hadged Class)	EUR	31 July 2001	1.10%	1.85%	1.77%
"E" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	4 May 2010 13 July 2011	1.10% 1.10%	1.85% 1.85%	1.77% 1.77%
"E" Share Class (EUR Hedged Class)	EUR	7 May 1999	1.10%	1.35%	1.27%
"I" (Dis) (Monthly) Share Class	USD	17 January 2014	0.60%	0.86%	0.70%
"I" (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	7 December 2017	0.60%	0.86%	0.65%
"I" Accumulation Share Class	USD	13 September 2007	0.60%	0.86%	0.70%
"I" Accumulation Share Class (Duration Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	17 August 2011 26 October 2007	0.60% 0.60%	0.86% 0.86%	0.70% 0.70%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3 June 2009	0.60%	0.86%	0.68%
"I" Share Class	EUR	1 April 2014	0.60%	0.86%	0.70%
"I" Share Class	USD	3 May 2001	0.60%	0.86%	0.70%
"I" Share Class (EUR Hedged Class)	EUR	27 July 2009	0.60%	0.86%	0.70%
"I" Share Class (GBP Hedged Class) "I" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP GBP	25 October 2007 28 July 2011	0.60% 0.60%	0.86% 0.86%	0.70% 0.64%
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	AUD	25 March 2013	0.00%	0.26%	0.10%
"IO" Accumulation Share Class	USD	26 September 2007	0.00%	0.26%	0.10%
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	10 December 2007	0.00%	0.26%	0.10%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP JPY	30 April 2008	0.00% 0.00%	0.26% 0.26%	0.10% 0.10%
"IO" Accumulation Share Class (JPY Hedged Class) "IO" Share Class	USD	25 August 2016 20 June 2006	0.00%	0.26%	0.10%
"IS" Accumulation Share Class	USD	9 May 2014	0.48%	0.58%	0.40%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	9 May 2014	0.48%	0.58%	0.31%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	9 May 2014	0.48%	0.58%	0.29%
"IS" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	GBP USD	9 May 2014 22 July 2014	0.48% 0.48%	0.58% 0.58%	0.30% 0.30%
"IS" Share Class (GBP Hedged Class)	GBP	12 August 2014	0.48%	0.58%	0.34%
"P" Accumulation Share Class	USD	3 May 2017	0.90%	1.15%	1.05%
"P" Share Class	USD	3 May 2017	0.90%	1.15%	1.05%
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	27 October 2015	0.60%	0.85%	0.77%
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged Class)	USD CHF	3 December 2012 4 November 2013	0.60% 0.60%	0.85% 0.85%	0.77% 0.77%
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF	4 October 2013	0.60%	0.85%	0.77%
"R" Accumulation Share Class (Duration Hedged Class)	USD	16 March 2015	0.60%	0.85%	0.77%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.77%
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4 April 2013	0.60%	0.85%	0.77%
"R" Accumulation Share Class (SEK Hedged Class) "R" Share Class	SEK USD	27 October 2015 3 December 2012	0.60% 0.60%	0.85% 0.85%	0.77% 0.77%
"R" Share Class (CHF Hedged Class)	CHF	13 March 2015	0.60%	0.85%	0.77%
"R" Share Class (Duration Hedged Class)	USD	21 May 2013	0.60%	0.85%	0.76%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.77%
"R" Share Class (GBP Hedged Class) Global Securitised Income Bond Portfolio	GBP USD	5 December 2012	0.60%	0.85%	0.77%
Base Accumulation Share Class	USD	2 October 2012	1.10%	1.35%	1.35%
Base Currency (Dis) (Gross Monthly) Share Class	USD	26 May 2016	1.10%	1.35%	1.35%
Base Currency (Dis) (Monthly) Share Class	USD	12 February 2013	1.10%	1.35%	1.35%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	26 May 2016	1.10%	1.35%	1.35%
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	SGD EUR	2 October 2012 2 October 2012	1.10% 1.10%	1.35% 1.85%	1.35% 1.85%
"I" (Dis) (Monthly) Share Class	USD	12 February 2013	0.55%	0.76%	0.76%
"I" Accumulation Share Class	USD	2 October 2012	0.55%	0.76%	0.76%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 February 2013	0.55%	0.76%	0.76%
"P" (Dis) (Monthly) Share Class	USD	12 February 2013	0.80%	1.05%	1.05%
"D" A Let'e . Ole Ole	USD	2 October 2012	0.80%	1.05%	1.05%
"P" Accumulation Share Class "P" Accumulation Share Class (FLIR Hedged Class)					
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "R" (Dis) (Monthly) Share Class	EUR GBP	10 May 2023 17 August 2016	0.80% 0.55%	1.05% 0.80%	1.05% 0.80%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global Securitised Income Bond Portfolio (Continued)	ODD	47.4	0.550/	0.000/	0.000/
"R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP USD	17 August 2016 13 December 2012	0.55% 0.55%	0.80% 0.80%	0.80% 0.80%
"R" Share Class	USD	13 December 2012	0.55%	0.80%	0.80%
Short Duration Opportunistic Corporate Bond Portfolio	USD	10 2000111201 2012	0.0070	0.0070	0.0070
Base Accumulation Share Class	USD	4 April 2012	1.50%	1.75%	1.75%
Base Currency (Dis) (Quarterly) Share Class	USD	4 April 2012	1.50%	1.75%	1.75%
Base Currency Share Class Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	4 April 2012 4 April 2012	1.50% 1.50%	1.75% 1.75%	1.75% 1.75%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	1.50%	1.75%	1.75%
"A" (Dis) (Quarterly) Share Class	USD	4 April 2012	1.50%	2.25%	2.25%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 August 2012	1.50%	2.25%	2.25%
"E" Accumulation Share Class	EUR EUR	13 November 2019	1.50% 1.50%	2.25% 2.25%	2.25% 2.25%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	4 April 2012 4 April 2012	0.70%	0.91%	0.90%
"I" Accumulation Share Class	EUR	23 October 2019	0.70%	0.91%	0.91%
"I" Accumulation Share Class	USD	4 April 2012	0.70%	0.91%	0.91%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	0.70%	0.91%	0.91%
"I" Share Class "P" (Dis) (Quarterly) Share Class	USD	4 April 2012 1 August 2012	0.70% 1.00%	0.91% 1.25%	0.91% 1.25%
"P" Accumulation Share Class	USD	4 April 2012	1.00%	1.25%	1.25%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	1.00%	1.25%	1.25%
"P" Share Class	USD	4 April 2012	1.00%	1.25%	1.25%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	4 April 2012	1.00% 1.00%	1.25%	1.18%
"R" (Dis) (Quarterly) Share Class	USD	4 April 2012 13 December 2012	0.70%	1.25% 0.95%	1.25% 0.95%
"R" Accumulation Share Class	USD	13 December 2012	0.70%	0.95%	0.95%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.70%	0.95%	0.89%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.95%
"R" Share Class (EUR Hedged Class) "B" Share Class (GRB Hedged Class)	EUR GBP	5 December 2012 5 December 2012	0.70% 0.70%	0.95% 0.95%	0.95%
"R" Share Class (GBP Hedged Class)  Sterling Credit Portfolio	GBP	5 December 2012	0.70%	0.95%	0.95%
Base Currency Share Class	GBP	18 December 2008	0.80%	1.05%	1.05%
"I" Share Class	GBP	18 December 2008	0.40%	0.61%	0.61%
"P" Share Class	GBP	18 December 2008	0.50%	0.75%	0.75%
"R" Accumulation Share Class "R" Share Class	GBP GBP	3 December 2012 10 December 2012	0.40% 0.40%	0.65% 0.65%	0.65%
US Dollar Short Duration Bond Portfolio	USD	10 December 2012	0.40 /6	0.05 /6	0.65%
Base Accumulation Share Class	USD	11 April 2023	0.40%	0.54%	0.51%
Base Currency (Dis) (Gross Monthly) Share Class	USD	11 April 2023	0.40%	0.54%	0.51%
Base Currency (Dis) (Monthly) Share Class	USD	11 April 2023	0.40%	0.54%	0.51%
Base Currency (Dis) (Stable Monthly) Share Class Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	USD SGD	11 April 2023 28 April 2023	0.40% 0.40%	0.54% 0.54%	0.51% 0.54%
"I" Accumulation Share Class	USD	6 June 2016	0.20%	0.30%	0.30%
"I" Share Class	USD	6 June 2016	0.20%	0.30%	0.30%
"IO" Accumulation Share Class	USD	30 January 2024	0.00%	0.10%	0.10%
"P" Accumulation Share Class "P" Share Class	USD	6 June 2016 6 June 2016	0.30% 0.30%	0.44% 0.44%	0.44% 0.44%
"R" Accumulation Share Class	USD	15 March 2018	0.20%	0.44 %	0.44 %
"R" Share Class	USD	6 June 2016	0.20%	0.34%	0.34%
US Fixed Income Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.00%	1.25%	1.25%
Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD	5 May 2011 27 July 1998	1.00% 1.00%	1.25% 1.25%	1.24% 1.25%
"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.00%	1.50%	1.50%
"A" Share Class	USD	5 March 2001	1.00%	1.50%	1.50%
"B" Share Class	USD	5 March 2001	1.00%	2.50%	2.66%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR USD	31 July 2001	1.00%	1.50% 0.56%	1.50%
"I" Share Class	USD	15 February 2007 13 November 2001	0.35% 0.35%	0.56%	0.56% 0.56%
"P" (Dis) (Monthly) Share Class	USD	5 May 2011	0.45%	0.70%	0.70%
"P" Accumulation Share Class	USD	29 May 2009	0.45%	0.70%	0.70%
"P" Share Class	USD	29 May 2009	0.45%	0.70%	0.68%
"R" Accumulation Share Class "R" Share Class	USD	3 December 2012 3 December 2012	0.35% 0.35%	0.60% 0.60%	0.60% 0.60%
US Mortgage Backed Securities Portfolio	USD	3 December 2012	0.33 /6	0.00 /6	0.00 /6
Base Accumulation Share Class	USD	14 November 2005	0.80%	1.05%	1.04%
Base Currency Share Class	USD	30 September 2002	0.80%	1.05%	1.04%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	26 May 2016	0.80%	1.30%	1.29%
"A" Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD EUR	19 February 2003 19 October 2012	0.80% 0.80%	1.30% 1.30%	1.29% 1.29%
"I" Accumulation Share Class	USD	20 January 2016	0.30%	0.46%	0.46%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	31 October 2007	0.30%	0.46%	0.46%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	20 May 2009	0.30%	0.46%	0.46%
"I" Share Class	USD	30 September 2002	0.30%	0.46%	0.37%
"IO" (Dis) (Cap Monthly) Share Class "IO" Accumulation Share Class (JPY Hedged Class)	USD JPY	14 June 2016 8 April 2022	0.00% 0.00%	0.16% 0.16%	0.16% 0.16%
"IO" Share Class	USD	3 July 2006	0.00%	0.16%	0.16%
"P" Accumulation Share Class	USD	29 May 2009	0.45%	0.70%	0.67%
"P" Share Class	USD	29 May 2009	0.45%	0.70%	0.66%
"R" Accumulation Share Class "R" Share Class	USD	3 December 2012 3 December 2012	0.30% 0.30%	0.55% 0.55%	0.53% 0.54%
is unale ulass	1 030	o December 2012	0.30%	0.00%	0.54%

ESG-Enhanced Global Multi-Asset Balanced Portfolio					F	Tota
Base Accumulation Share Class   Like Partially Hodged Class   Like Share Class (EUR Partially Hodged Class   Like Sha		Currency	Inception Date		Cap <sup>(a)</sup>	Ratio <sup>(b)</sup>
Base Currency Share Class   CERP Partially Hedged Class   CERP Currency Share Class   CERP Currency Share Class   CERP Partially Hedged Class   CERP Currency Share Class   CERP Partially Hedged Class   CERP Currency Share Class   CERP Partially Hedged Class   CERP Currency Share Class   CERP Currency Shar	ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD				
Other Currency Accumulation Share Class (EUR Partially Hedged Class)						1.60%
Other Currency Share Class (EUR Partially Hedged Class)  Circ Accumulation Share Class (EUR Partially Hedged Class)  Circ Accu						1.60%
Other Currency Share Class (GIP Partially Hedged Class)						1.60%
File   Accumulation Share Class (EUR Partially Hedged Class)						1.60% 1.60%
"T Accumulation Share Class (EUR Partially Hedged Class)						2.10%
T' Accumulation Share Class (EUR Partially Hedged Class)						0.85%
T Accumulation Share Class (EUR Partially Hedged Class)						0.85%
Fir Accumulation Share Class (EUR Partially Hedged Class)						0.85%
FR Share Class (GBP Partially Hedged Class)   GBP   So June 2014   0.65%   0.90%						0.85%
Base Accumulation Share Class   Like Partially Hedged Class   Li						0.90%
Base Accumulation Share Class   EUR Partially Hedged Class   USD   30 June 2014   1.25%   1.50%   Base Currency Share Class (EUR Partially Hedged Class)   EUR   11 February 2019   1.25%   1.50%   Differ Currency Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.25%   1.50%   Differ Currency Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.25%   1.50%   Text Accumulation Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.25%   1.50%   Text Accumulation Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.25%   2.00%   Text Accumulation Share Class (EUR Partially Hedged Class)   EUR   6 February 2018   0.60%   0.81%   Text Accumulation Share Class (EUR Partially Hedged Class)   EUR   6 February 2018   0.60%   0.81%   Text Class   EUR   EU			30 June 2014	0.65%	0.90%	0.90%
Base Currency Share Class (EUR Partially Hedged Class)			20 June 2014	1 250/	1 500/	1 420/
Other Currency Accumulation Share Class (EUR Partially Hedged Class)         EUR         11 February 2019         1.25%         1.50%           Other Currency Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.25%         1.50%           EVER Accumulation Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.25%         1.50%           EVER ACCUMULATION Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.25%         1.50%           EVER ACCUMULATION Share Class (EUR Partially Hedged Class)         EUR         1.50 May 2014         1.25%         1.50%           EVER ACCUMULATION SHARE Class (EUR Partially Hedged Class)         EUR         1.50 May 2014         1.25%         1.00%         0.81%           EVER ASS (EVER Partially Hedged Class)         EUR         6 February 2018         0.60%         0.85%         0.81%         1.50%         0.83%         0.83%         0.83         0.93         0.94         0.80%         0.85%         0.85%         0.85%         0.80%         0.85%         0.85%         0.85%         0.85%         0.85%         0.85%         0.85%         0.85%         0.85%         0.95%         0.85%         0.85%         0.85%         0.95%         0.85%         0.85%         0.85%         0.85%						1.43% 1.43%
Other Currency Share Class (GBP Partially Hedged Class)         EUR         30 June 2014         1.25%         1.50%           TE' Accumulation Share Class (EUR Partially Hedged Class)         GBP         30 June 2014         1.25%         2.00%           TE' Accumulation Share Class (EUR Partially Hedged Class)         USD         30 June 2014         1.25%         2.00%           T' Accumulation Share Class (GBP Partially Hedged Class)         EUR         30 June 2014         1.60%         0.81%           T' Accumulation Share Class (GBP Partially Hedged Class)         EUR         60 Hedged Class         1.60%         0.81%         1.60%         0.81%         1.60%         0.81%         1.60%         0.81%         1.60%         0.81%         1.60%         0.81%         1.60%         0.81%         1.60%         0.85%         1.60%         0.85%         1.60%         0.85%         1.60%         0.85%         1.60%         0.85%         1.60%         0.85%         1.60%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.85%         1.70%         0.95% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>1.43%</td>						1.43%
Other Currency Share Class (EUR Partially Hedged Class)  ET Accumulation Share Class (EUR Partially Hedged Class)  TA Accumulation Share Class (EUR Partially Hedged Class)  EVEN STATES (EVEN STATES)  EVEN STATE						1.40%
Fi						1.43%
"I" Accumulation Share Class (EUR Partially Hedged Class)						1.93%
Tr Share Class (GBP Partially Hedged Class)	"I" Accumulation Share Class	USD	30 June 2014	0.60%	0.81%	0.74%
Tr Share Class   USD   30 June 2014   0.60%   0.81%   Tr Share Class (GBP Partially Hedged Class)   EUR   6 February 2018   0.60%   0.85%   Tr Share Class (GBP Partially Hedged Class)   USD   30 June 2014   0.60%   0.85%   1.75%			6 February 2018			0.74%
"I"A comunitation Share Class (EUR Partially Hedged Class)  Base Accumulation Share Class  Class (BP Partially Hedged Class)  Chier Currency Share Class (EUR Partially Hedged Class)  EUR 30 June 2014  1.50% 1.75%  E'' Accumulation Share Class (EUR Partially Hedged Class)  EUR 30 June 2014  1.50% 1.75%  E'' Accumulation Share Class (EUR Partially Hedged Class)  EUR 30 June 2014  1.50% 2.25%  "I" Accumulation Share Class (EUR Partially Hedged Class)  EUR 30 June 2014  1.50% 0.85%  "I" Accumulation Share Class (EUR Partially Hedged Class)  EUR 30 June 2014  1.50% 0.85%  "I'' Accumulation Share Class (EUR Partially Hedged Class)  EUR 6 February 2018						0.70%
First Share Class (GBP Partially Hedged Class)						0.74%
Global Multi-Asset Crowth Portfolio						0.71%
Base Accumulation Share Class   USD   30 June 2014   1.50%   1.75%   1.75%   Cher Currency Share Class (EUR Partially Hedged Class)   EUR   11 February 2019   1.50%   1.75%   1.75%   Cher Currency Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.50%   1.75%   1.75%   Cher Currency Share Class (GEP Partially Hedged Class)   EUR   30 June 2014   1.50%   1.75%   1.75%   1.75%   Cher Currency Share Class (EUR Partially Hedged Class)   EUR   30 June 2014   1.50%   1.75%   1.7			30 June 2014	0.60%	0.85%	0.78%
Base Currency Share Class (EUR Partially Hedged Class)			20 June 2014	1 500/	1 750/	1.73%
Other Currency Ascurulation Share Class (EUR Partially Hedged Class)         EUR         11 February 2019         1.50%         1.75%           Other Currency Share Class (EUR Partially Hedged Class)         GBP         30 June 2014         1.50%         1.75%           EUR         30 June 2014         1.50%         1.75%           F"A Courmulation Share Class (EUR Partially Hedged Class)         USD         30 June 2014         0.75%         0.96%           "F Share Class         (EUR Bas)         USD         30 June 2014         0.75%         0.96%           "F Share Class         (EUR Base Currency Class)         USD         30 June 2014         0.75%         0.96%           "F" Accumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2019         0.75%         0.96%           "F" Share Class (ISBP Partially Hedged Class)         USD         30 June 2014         0.75%         0.96%           "F" Share Class (ISBP Partially Hedged Class)         USD         1.00%         0.96%         0.96%           "F" Share Class (ISBP Partially Hedged Class)         USD         1.00%         0.96%         0.96%           "Base Currency (Dis) (Gross Monthly) Share Class         USD         1.00%         0.96%         1.00%           Base Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Cla						1.73%
Other Currency Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.50%         1.75%           "E" Accumulation Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.50%         1.75%           "E" Accumulation Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         1.50%         2.25%           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2018         0.75%         0.96%           "E" Accumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2018         0.75%         0.96%           "E" Share Class (BP Partially Hedged Class)         EUR         6 February 2018         0.75%         1.00%           Global Multi-Asset Income Portfolio         Busb         USD         1.8 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         1.8 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         2 May 2018         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         USD         1.8 March 2014         1.25%         1.55%           Gher Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         CAD         1.5 February 2024						1.73%
Other Currency Share Class (GBP Partially Hedged Class)         GBP         30 June 2014         1.50%         1.75%           T"A ccumulation Share Class (EUR Partially Hedged Class)         EUR         30 June 2014         0.75%         0.96%           T"A ccumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2018         0.75%         0.96%           T"S Accumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2018         0.75%         0.96%           T"S Accumulation Share Class (EUR Partially Hedged Class)         EUR         6 February 2018         0.75%         1.00%           T"S Tare Class (GBP Partially Hedged Class)         EUR         6 February 2018         0.75%         1.00%           Global Multi-Asset Income Portfolio         USD         18 March 2014         0.75%         1.00%           Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         USD         18 March 2014         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (CAP Hedged Class)         CAP         28 June 2019         1.25%						1.73%
Fe						1.73%
Fire Accumulation Share Class (EUR Partially Hedged Class)		EUR	30 June 2014	1.50%		2.23%
Tr Share Class						0.93%
Fr   Accumulation Share Class (EUR Partially Hedged Class)						0.89%
Try Share Class (GBP Partially Hedged Class)   GBP   30 June 2014   0.75%   1.00%   1.00%   Global Multi-Asset Income Portfolio   USD   18 March 2014   1.25%   1.55						0.93%
Signature   Sign						0.94%
Base Accumulation Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Cap Monthly) Share Class         USD         2 May 2018         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         USD         18 March 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         CAD         15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         CAD         15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         CNH         12 April 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         BGP         1 April 201			30 June 2014	0.75%	1.00%	0.98%
Base Currency (Dis) (Cap Monthly) Share Class   USD 2 May 2018   1.25% 1.55%			18 March 2014	1 25%	1 55%	1.48%
Base Currency (Dis) (Gross Monthly) Share Class         USD         18 March 2014         1.25%         1.55%           Base Currency (Dis) (Stable Monthly) Share Class         USD         21 January 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class         (AUD Hedged Class)         USD         18 March 2014         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         AUD 28 June 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         CAD 15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)         CAD 15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         CNH 12 April 2022         1.25%         1.55%           Other Currency (Dis) (Sfoss Monthly) Share Class (SGD Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         GBD 1 December 2020         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR 30 August 2016         1.25% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>1.48%</td>						1.48%
Base Currency (Dis) (Stable Monthly) Share Class         USD         21 January 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class         USD         1.8 March 2014         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         AUD         28 June 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         CAD         15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         CH         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         CNH         12 April 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency Clos (Stable Monthly) Share Class (EUR Hedged Class)         EUR         30 August 2016         1.25%         1.55%           Other Currency (Dis) (Stable Mon						1.48%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         HKD         28 June 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         AUD         28 June 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         CAD         15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         CNH         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         CNH         12 April 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         SGD         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%		USD	21 January 2022	1.25%	1.55%	1.49%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)         AUD Class (GAD Hedged Class)         28 June 2019         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         CAD 15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         EUR 10 May 2023         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (BB Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)         GBD 10 May 2023         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR 19 April 2016         1.25%         1.55%           Other Currency Clis) (Stable Monthly) Share Class (EUR Hedged Class)         SGD 1 December 2020         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR 30 August 2016         1.25%         1.55%           Other Currency Clis) (Monthly) Share Class (EUR Hedged Class)         EUR 18 March 2014         1.25%         1.55%           "E" (Dis) (Clouarterly) Share Class (EUR Hedged Class)         EUR 25 April 2015         1.25%         2.15%						1.48%
Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)         CAD 15 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         EUR 10 May 2023         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP 2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)         SGD 10 May 2023         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR 19 April 2016         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         SGD 1 December 2020         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR 3 August 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR 3 March 2014         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR 3 January 2016         1.25%         2.15%           "E' (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR 13 January 2016         1.25%         2.15%           "E' (Dis) (Guarterly) Share Class (EUR H						1.48%
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         EUR         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)         CNH         12 April 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)         BGD         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         SGD         1 December 2020         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         30 August 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%           "A" (Dis) (Monthly) Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         13 January 2016         1.25%         2.15%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR						1.48%
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)         CNH         12 April 2022         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP         2 February 2024         1.25%         1.55%           Other Currency (Dis) (Gross Monthly) Share Class (GBD Hedged Class)         SGD         10 May 2023         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         SGD         1 December 2020         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         USD         10 April 2015         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           Te" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         18 Mar						1.52%
Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)         GBP 2 February 2024         1.25% 1.55%           Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)         SGD 10 May 2023         1.25% 1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR 19 April 2016         1.25% 1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         SGD 1 December 2020         1.25% 1.55%           Other Currency Share Class (EUR Hedged Class)         EUR 30 August 2016         1.25% 1.55%           Other Currency Share Class (EUR Hedged Class)         USD 10 April 2015         1.25% 1.55%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR 13 January 2016         1.25% 2.15%           "E" (Dis) (Guarterly) Share Class (EUR Hedged Class)         EUR 25 April 2014         1.25% 2.15%           "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR 19 April 2016         1.25% 2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR 19 April 2016         1.25% 2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR 18 March 2014         1.25% 2.15%           "I" Accumulation Share Class (EUR Hedged Class)         EUR 18 March 2014         1.60% 0.86%           "I" Share Class (EUR Hedged Class)         EUR 15 March 2014         0.60% 0.86%           "I" Share Cla						1.42% 1.48%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)         SGD         10 May 2023         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         SGD         1 December 2020         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)         SGD         1 December 2020         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         30 August 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         USD         10 April 2015         1.25%         1.55%           0'E" (Dis) (Monthly) Share Class (EUR Hedged Class)         USD         10 April 2015         1.25%         2.05%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         13 January 2016         1.25%         2.15%           "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         13 January 2016         1.25%         2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "I" Accumulation Share Class (EUR Hedged Class)         USD         18 March 2014<						1.53%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         1.55%           Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         SGD         1 December 2020         1.25%         1.55%           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         30 August 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         USD         10 April 2015         1.25%         1.55%           C"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         13 January 2016         1.25%         2.05%           "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)         EUR         25 April 2014         1.25%         2.15%           "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "I" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         0.60%         0.86%           "I" Share Class (EUR Hedged Class)         USD         18 March 2014         0.60%						1.46%
Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         30 August 2016         1.25%         1.55%           Other Currency Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         1.55%           "A" (Dis) (Monthly) Share Class         USD         10 April 2015         1.25%         2.05%           "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)         EUR         13 January 2016         1.25%         2.15%           "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)         EUR         25 April 2014         1.25%         2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR         19 April 2016         1.25%         2.15%           "E" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         1.25%         2.15%           "I" Accumulation Share Class (EUR Hedged Class)         EUR         18 March 2014         0.60%         0.86%           "I" Accumulation Share Class (EUR Hedged Class)         EUR         9 July 2014         0.60%         0.86%           "I" Accumulation Share Class (EUR Hedged Class)         USD         18 March 2014         0.60%         0.86%           "I" Accumulation Share Class (EUR Hedged Class)         USD         18 March 2014         0.60%         0.86%           "IO" S						1.50%
Other Currency Share Class (EUR Hedged Class)  "A" (Dis) (Monthly) Share Class (EUR Hedged Class)  "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)  "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)  "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)  "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)  "E" (Accumulation Share Class (EUR Hedged Class)  "I" Accumulation Share Class (EUR Hedged Class)  "I" Share Class  "IO" Share Class (EUR Hedged Class)  "P" Share Class (EUR Hedged Class)  "P" Share Class (EUR Hedged Class)  "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)  "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)  "R" Share Class (EUR Hedged Class)  "R" Share Class (EUR Hedged Class)  "R" Share Class (EUR Hedged Class)  "R" Share Class (GBP Hedged Class)  "Base Accumulation Share Class  USD 21 November 2017  1.20% 1.45%  1.45%			1 December 2020		1.55%	1.50%
"A" (Dis) (Monthly) Share Class       USD       10 April 2015       1.25%       2.05%         "E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)       EUR       13 January 2016       1.25%       2.15%         "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)       EUR       25 April 2014       1.25%       2.15%         "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)       EUR       19 April 2016       1.25%       2.15%         "E" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       1.25%       2.15%         "I" Accumulation Share Class (EUR Hedged Class)       USD       18 March 2014       0.60%       0.86%         "I" Share Class (EUR Hedged Class)       EUR       9 July 2014       0.60%       0.86%         "I" Share Class (EUR Hedged Class)       EUR       15 March 2014       0.60%       0.86%         "I" Share Class (EUR Hedged Class)       USD       18 March 2014       0.60%       0.86%         "P" Accumulation Share Class (GBP Hedged Class)       USD       18 March 2014       1.00%       1.30%         "P" Share Class (GBP Hedged Class)       USD       18 March 2014       0.60%       0.90%         "R" Coumulation Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%						1.48%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)       EUR       13 January 2016       1.25%       2.15%         "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)       EUR       25 April 2014       1.25%       2.15%         "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)       EUR       19 April 2016       1.25%       2.15%         "E" Accumulation Share Class (EUR Hedged Class)       EUR       19 April 2016       1.25%       2.15%         "I" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       1.25%       2.15%         "I" Accumulation Share Class (EUR Hedged Class)       USD       18 March 2014       0.60%       0.86%         "I" Share Class (EUR Hedged Class)       USD       18 March 2014       0.60%       0.86%         "I" Share Class (EUR Hedged Class)       USD       18 March 2014       0.60%       0.86%         "P" Accumulation Share Class (EUR Hedged Class)       USD       18 March 2014       0.00%       0.26%         "P" Share Class (Gross Monthly) Share Class (GBP Hedged Class)       USD       18 March 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60% <td></td> <td></td> <td></td> <td></td> <td></td> <td>1.48%</td>						1.48%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "I" Share Class "IO" Share Class (EUR Hedged Class) "IO" Share Class (EUR Hedged Class) "P" Share Class "IO" Share Class (EUR Hedged Class) "P" Share Class "P" Share Class "P" Share Class "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class) "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "EUR 18 March 2014 "R" Share Class (GBP Hedged Class) "EUR 18 March 2014 "R" Share Class (GBP Hedged Class) "EUR 18 March 2014 "R" Share Class (GBP Hedged Class) "EUR 18 March 2014 "R" Share Class (GBP Hedged Class) "Base Accumulation Share Class "EUR 18 March 2014 "B March 2014						1.98%
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)       EUR       19 April 2016       1.25%       2.15%         "E" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       1.25%       2.15%         "I" Accumulation Share Class       USD       18 March 2014       0.60%       0.86%         "I" Accumulation Share Class (EUR Hedged Class)       EUR       9 July 2014       0.60%       0.86%         "IO" Share Class       USD       18 March 2014       0.60%       0.86%         "IO" Share Class (EUR Hedged Class)       EUR       15 March 2024       0.00%       0.26%         "P" Accumulation Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 M						2.08% 2.08%
"E" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       1.25%       2.15%         "I" Accumulation Share Class (EUR Hedged Class)       EUR       9 July 2014       0.60%       0.86%         "I" Share Class       USD       18 March 2014       0.60%       0.86%         "IO" Share Class (EUR Hedged Class)       EUR       15 March 2014       0.60%       0.26%         "P" Accumulation Share Class       USD       18 March 2014       1.00%       0.26%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class (GBP Hedged Class)       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "Base Accumulation Share Class       USD       21 November 2017       1.20% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>2.08%</td>						2.08%
"I" Accumulation Share Class       USD       18 March 2014       0.60%       0.86%         "I" Accumulation Share Class (EUR Hedged Class)       EUR       9 July 2014       0.60%       0.86%         "I" Share Class       USD       18 March 2014       0.60%       0.86%         "IO" Share Class (EUR Hedged Class)       EUR       15 March 2024       0.00%       0.26%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "Emerging Markets Total Return Bond Portfolio       USD       21 November 2017       1.20%						2.08%
"I" Accumulation Share Class (EUR Hedged Class)       EUR       9 July 2014       0.60%       0.86%         "I" Share Class       USD       18 March 2014       0.60%       0.86%         "P" Accumulation Share Class (EUR Hedged Class)       EUR       15 March 2024       0.00%       0.26%         "P" Accumulation Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "Emerging Markets Total Return Bond Portfolio       USD       21 November 2017       1.20%       1.45%         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%						0.76%
"I" Share Class       USD       18 March 2014       0.60%       0.86%         "IO" Share Class (EUR Hedged Class)       EUR       15 March 2024       0.00%       0.26%         "P" Accumulation Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "Emerging Markets Total Return Bond Portfolio       USD       18 March 2014       0.60%       0.90%         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%         Base Currency Share Class       USD       21 November 2017       1.20%       1.45%		EUR				0.76%
"P" Accumulation Share Class       USD       18 March 2014       1.00%       1.30%         "P" Share Class       USD       18 March 2014       1.00%       1.30%         "R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         "Emerging Markets Total Return Bond Portfolio       USD         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%         Base Currency Share Class       USD       21 November 2017       1.20%       1.45%	"I" Share Class	USD	18 March 2014	0.60%	0.86%	0.75%
"P" Share Class         USD         18 March 2014         1.00%         1.30%           "R" (Dis) (Gross Monthly) Share Class (EUR Hedged Class)         GBP         11 April 2014         0.60%         0.90%           "R" Share Class (EUR Hedged Class)         EUR         18 March 2014         0.60%         0.90%           "R" Share Class (EUR Hedged Class)         EUR         18 March 2014         0.60%         0.90%           "R" Share Class (GBP Hedged Class)         GBP         18 March 2014         0.60%         0.90%           Emerging Markets Total Return Bond Portfolio         USD         21 November 2017         1.20%         1.45%           Base Accumulation Share Class         USD         21 November 2017         1.20%         1.45%						0.16%
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)       GBP       11 April 2014       0.60%       0.90%         "R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         Emerging Markets Total Return Bond Portfolio       USD       21 November 2017       1.20%       1.45%         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%         Base Currency Share Class       USD       21 November 2017       1.20%       1.45%						1.21%
"R" Accumulation Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         Emerging Markets Total Return Bond Portfolio       USD       18 March 2014       0.60%       0.90%         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%         Base Currency Share Class       USD       21 November 2017       1.20%       1.45%						1.20%
"R" Share Class (EUR Hedged Class)       EUR       18 March 2014       0.60%       0.90%         "R" Share Class (GBP Hedged Class)       GBP       18 March 2014       0.60%       0.90%         Emerging Markets Total Return Bond Portfolio       USD         Base Accumulation Share Class       USD       21 November 2017       1.20%       1.45%         Base Currency Share Class       USD       21 November 2017       1.20%       1.45%						0.83%
"R" Share Class (GBP Hedged Class)         GBP USD         18 March 2014         0.60%         0.90%           Emerging Markets Total Return Bond Portfolio         USD         21 November 2017         1.20%         1.45%           Base Accumulation Share Class         USD         21 November 2017         1.20%         1.45%           USD         21 November 2017         1.20%         1.45%						0.79% 0.83%
Emerging Markets` Total Return Bond PortfolioUSDBase Accumulation Share ClassUSD21 November 20171.20%1.45%Base Currency Share ClassUSD21 November 20171.20%1.45%						0.83%
Base Accumulation Share Class         USD         21 November 2017         1.20%         1.45%           Base Currency Share Class         USD         21 November 2017         1.20%         1.45%				3.00 /0	0.0070	0.00 /0
Base Currency Share Class USD 21 November 2017 1.20% 1.45%			21 November 2017	1.20%	1.45%	1.45%
	Base Currency Share Class	USD		1.20%		1.45%
Other Currency Accumulation Share Class (EUR Hedged Class) EUR 21 November 2017 1.20% 1.45%	Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	21 November 2017	1.20%	1.45%	1.44%
Other Currency Share Class (EUR Hedged Class) EUR 21 November 2017 1.20% 1.45%	Other Currency Share Class (EUR Hedged Class)			1.20%		1.44%
"E" Accumulation Share Class (EUR Hedged Class)  EUR 21 November 2017 1.20% 1.95%						1.95%
"I" Accumulation Share Class USD 21 November 2017 0.60% 0.81%						0.81%
"I" Accumulation Share Class (EUR Hedged Class)  EUR 16 April 2019 0.60% 0.81%						0.81%
"I" Share Class         USD 21 November 2017         0.60%         0.81%           "IO" Accumulation Share Class (AUD Hedged Class)         AUD 21 November 2017         0.00%         0.21%						0.81% 0.21%
"IO" Accumulation Share Class (AUD Hedged Class)  "IO" Accumulation Share Class (GBP Hedged Class)  AUD 21 November 2017 0.00% 0.21%  GBP 20 November 2019 0.00% 0.21%						0.21%
R" Accumulation Share Class (EUR Hedged Class)  EUR 21 November 2017 0.60% 0.85%						0.21%
R" Accumulation Share Class (GBP Hedged Class)  GBP 21 November 2017 0.60% 0.85%						0.85%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Emerging Markets Total Return Bond Portfolio (Continued)					
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	21 November 2017 21 November 2017	0.60% 0.60%	0.85% 0.85%	0.84% 0.85%
Global Absolute Return Portfolio	USD	21 November 2017	0.0076	0.0076	0.0070
Base Accumulation Share Class	USD	27 August 2015	1.25%	1.50%	1.50%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	USD EUR	27 August 2015 27 August 2015	1.25% 1.25%	1.50% 1.50%	1.50% 1.50%
Other Currency Accumulation Share Class (EGK Hedged Class)  Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	9 October 2015	1.25%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	27 August 2015	1.25%	2.00%	1.88%
"I" Accumulation Share Class	USD	27 August 2015	0.60% 0.60%	0.81%	0.81% 0.81%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	EUR JPY	27 August 2015 29 June 2018	0.60%	0.81% 0.81%	0.81%
"I" Share Class	USD	27 August 2015	0.60%	0.81%	0.79%
"I" Share Class (EUR Hedged Class)	EUR GBP	27 August 2015	0.60%	0.81% 0.81%	0.77% 0.80%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	USD	3 November 2017 27 August 2015	0.60% 0.00%	0.01%	0.80%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	8 September 2021	0.00%	0.21%	0.21%
"IO" Share Class	USD	27 August 2015	0.00%	0.21%	0.08%
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class)	EUR EUR	27 August 2015 27 August 2015	0.60% 0.60%	0.85% 0.85%	0.84% 0.84%
"R" Share Class (GBP Hedged Class)	GBP	27 August 2015	0.60%	0.85%	0.85%
Global Dynamic Bond Plus Portfolio	USD	20 March 2011	4.000/	4 450/	4.450/
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class	USD	28 March 2011 8 April 2011	1.20% 1.20%	1.45% 1.45%	1.45% 1.45%
Base Currency Share Class	USD	28 March 2011	1.20%	1.45%	1.45%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	5 July 2013	1.20%	1.45%	1.45%
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	EUR SEK	6 April 2011 20 September 2013	1.20% 1.20%	1.45% 1.45%	1.45% 1.31%
Other Currency Share Class (CHF Hedged Class)	CHF	12 January 2015	1.20%	1.45%	1.45%
Other Currency Share Class (EUR Hedged Class)	EUR	27 March 2013	1.20%	1.45%	1.45%
Other Currency Share Class (GBP Hedged Class) "A" (Dis) (Monthly) Share Class	GBP USD	6 April 2011 5 May 2011	1.20% 1.20%	1.45% 1.70%	1.45% 1.70%
"A" Share Class	USD	28 March 2011	1.20%	1.70%	1.70%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 April 2011	1.20%	1.95%	1.95%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	EUR JPY	28 March 2011 7 August 2014	1.20% 0.60%	1.95% 0.81%	1.95% 0.81%
"I" Accumulation Share Class	JPY	31 August 2021	0.60%	0.81%	0.81%
"I" Accumulation Share Class	USD	28 March 2011	0.60%	0.81%	0.81%
"I" Accumulation Share Class (CHF Hedged Class)	CHF EUR	10 July 2013	0.60% 0.60%	0.81% 0.81%	0.81% 0.81%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	JPY	28 March 2011 3 March 2014	0.60%	0.81%	0.81%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	28 May 2014	0.60%	0.81%	0.81%
"I" Share Class "I" Share Class	EUR USD	11 July 2014 28 March 2011	0.60% 0.60%	0.81% 0.81%	0.81% 0.81%
"I" Share Class (AUD Hedged Class)	AUD	6 February 2014	0.60%	0.81%	0.81%
"I" Share Class (EUR Hedged Class)	EUR	28 March 2011	0.60%	0.81%	0.81%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class)	GBP GBP	6 April 2011 13 February 2015	0.60% 0.00%	0.81% 0.21%	0.81% 0.21%
"IS" Share Class	USD	4 December 2017	0.50%	0.71%	0.70%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.50%	0.71%	0.70%
"IXO" (Dis) (Cap Monthly) Share Class "P" (Dis) (Monthly) Share Class	USD USD	30 September 2013 5 May 2011	0.00% 0.80%	0.21% 1.05%	0.21% 1.05%
"P" Accumulation Share Class	USD	28 March 2011	0.80%	1.05%	1.05%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	28 March 2011	0.80%	1.05%	1.05%
"P" Share Class "P" Share Class (EUR Hedged Class)	USD EUR	28 March 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	1.05% 1.05%
"P" Share Class (GBP Hedged Class)	GBP	28 March 2011	0.80%	1.05%	1.05%
"R" (Dis) (Monthly) Share Class	USD	20 May 2015	0.60%	0.85%	0.85%
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged Class)	USD CHF	13 December 2012 13 March 2015	0.60% 0.60%	0.85% 0.85%	0.85% 0.85%
"R" Accumulation Share Class (CHP Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.85%
"R" Share Class	USD	13 December 2012	0.60%	0.85%	0.85%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	5 December 2012 5 December 2012	0.60% 0.60%	0.85% 0.85%	0.85% 0.85%
Global Fixed Income Plus Portfolio (Hedged)	EUR	5 December 2012	0.00 /6	0.05 /6	0.00 /6
Base Accumulation Share Class	EUR	25 January 2006	1.00%	1.25%	1.18%
Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class	USD EUR	21 November 2006 25 January 2006	1.00% 1.00%	1.25% 1.25%	1.18% 1.19%
Base Currency Share Class  Base Currency Share Class (USD Hedged Class)	USD	18 September 2006	1.00%	1.25%	1.19%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	18 July 2022	1.00%	1.25%	1.14%
"A" Share Class "A" Share Class (USD Hadged Class)	EUR	25 January 2006 31 October 2006	1.00%	1.50%	1.42%
"A" Share Class (USD Hedged Class) "E" Accumulation Share Class	USD EUR	28 September 2007	1.00% 1.00%	1.50% 1.50%	1.43% 1.43%
"I" Accumulation Share Class	EUR	26 October 2007	0.50%	0.71%	0.61%
"I" Accumulation Share Class (AUD Hedged Class)	AUD	11 March 2021	0.50%	0.71%	0.61%
"I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	SEK USD	10 December 2021 31 October 2007	0.50% 0.50%	0.71% 0.71%	0.61% 0.61%
"I" Share Class (GBP Hedged Class)	GBP	16 November 2010	0.50%	0.71%	0.61%
"IO" (Dis) (Semi-Annual) Share Class	EUR	4 December 2020	0.00%	0.21%	0.11%
"IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class)	EUR GBP	10 December 2007 19 August 2008	0.00% 0.00%	0.21% 0.21%	0.08% 0.11%
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	31 August 2021	0.00%	0.21%	0.11%
"IO" Accumulation Share Class (USD Hedged Class)	USD	30 November 2007	0.00%	0.21%	0.11%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Global Fixed Income Plus Portfolio (Hedged) (Continued)		00.1	0.000/	0.040/	0.440/
"IO" Share Class (USD Hedged Class) "P" Accumulation Share Class	USD EUR	30 June 2014 11 June 2007	0.00% 0.80%	0.21% 1.05%	0.11% 0.96%
"P" Accumulation Share Class (USD Hedged Class)	USD	11 June 2007	0.80%	1.05%	0.96%
"P" Share Class (GBP Hedged Class)	GBP	11 June 2007	0.80%	1.05%	0.94%
"R" Accumulation Share Class	EUR	3 December 2012	0.50%	0.75%	0.68%
"R" Accumulation Share Class (USD Hedged Class)	USD	5 December 2012	0.50%	0.75%	0.68%
"R" Share Class	EUR	3 December 2012	0.50%	0.75%	0.68%
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)	GBP USD	5 December 2012 12 January 2018	0.50% 0.50%	0.75% 0.75%	0.68% 0.68%
Global Strategic Macro Bond Portfolio	USD	12 danuary 2010	0.5070	0.7070	0.0070
Base Accumulation Share Class	USD	22 October 2014	1.00%	1.25%	1.25%
Base Accumulation Share Class (CHF Hedged Class)	CHF	17 March 2017	1.00%	1.25%	1.25%
Base Currency Share Class	USD	22 October 2014	1.00%	1.25%	1.25%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR GBP	22 October 2014 20 November 2015	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	22 December 2014	1.00%	1.25%	1.25%
Other Currency Share Class (EUR Hedged Class)	EUR	13 June 2017	1.00%	1.25%	1.25%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	26 May 2016	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	22 October 2014	1.00%	1.75%	1.75%
"I" Accumulation Share Class	USD	22 October 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF EUR	29 July 2016 14 November 2014	0.50% 0.50%	0.71% 0.71%	0.71% 0.71%
"I" Accumulation Share Class (EGR Hedged Class)	EUR	30 August 2016	0.85%	1.06%	1.06%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	22 October 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	22 December 2014	0.50%	0.71%	0.65%
"I" Share Class	USD	13 October 2021	0.50%	0.71%	0.70%
"I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class	EUR	14 November 2014	0.50%	0.71%	0.70%
"IO" Accumulation Share Class  "IO" Share Class	USD	21 April 2015 27 August 2015	0.00% 0.00%	0.21% 0.21%	0.21% 0.21%
"P" Accumulation Share Class	USD	22 October 2014	0.75%	1.00%	1.00%
"P" Accumulation Share Class (CHF Hedged Class)	CHF	11 April 2017	0.75%	1.00%	0.99%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	22 October 2014	0.75%	1.00%	1.00%
"P" Accumulation Share Class (GBP Hedged Class)	GBP	11 April 2017	0.75%	1.00%	1.00%
"P" Share Class	USD	22 October 2014	0.75%	1.00%	0.99%
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged Class)	USD	23 December 2016 17 March 2017	0.50% 0.50%	0.75% 0.75%	0.75% 0.75%
"R" Accumulation Share Class (CHT Hedged Class)	EUR	22 October 2014	0.50%	0.75%	0.75%
"R" Share Class	USD	23 December 2016	0.50%	0.75%	0.75%
"R" Share Class (EUR Hedged Class)	EUR	22 October 2014	0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	22 October 2014	0.50%	0.75%	0.75%
"RS" Accumulation Share Class	USD	1 October 2019	0.35%	0.60%	0.60%
"RS" Accumulation Share Class (CHF Hedged Class) "RS" Accumulation Share Class (EUR Hedged Class)	CHF EUR	1 October 2019 1 October 2019	0.35% 0.35%	0.60% 0.60%	0.60% 0.60%
"RS" Share Class	USD	1 October 2019	0.35%	0.60%	0.60%
"RS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.35%	0.60%	0.60%
Multi-Manager Dynamic World Equity Portfolio <sup>(c)</sup>	USD				
Base Accumulation Share Class	USD	31 July 2007	0.65%	0.95%	1.32%
Base Currency Share Class Other Currency Accumulation Share Class	USD EUR	15 March 2006 31 May 2011	0.65% 0.65%	0.95% 0.95%	1.32% 1.32%
Other Currency Accumulation Share Class "I" Share Class	USD	31 May 2011	0.30%	0.56%	0.90%
"IO" Accumulation Share Class	USD	29 February 2012	0.00%	0.26%	0.60%
"R" Accumulation Share Class	EUR	31 December 2012	0.00%	0.30%	0.68%
"R" Accumulation Share Class	USD	31 December 2012	0.00%	0.30%	0.66%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	29 September 2017	0.00%	0.30%	0.67%
"R" Accumulation Share Class (GBP Hedged Class) "R" Share Class	GBP USD	14 August 2017 31 December 2012	0.00% 0.00%	0.30% 0.30%	0.67% 0.67%
Absolute Return Tracker Portfolio	USD	O I DECEMBER 2012	0.00%	0.30 /0	0.07 /0
Base Accumulation Share Class	USD	13 January 2015	1.35%	1.50%	1.50%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	18 August 2017	1.35%	1.50%	1.50%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	1.35%	1.50%	1.48%
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD USD	22 April 2020	1.35% 1.35%	1.50%	1.50%
"A" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR	26 May 2017 14 January 2015	1.35%	2.00% 2.00%	2.00% 2.00%
"I" Accumulation Share Class	USD	13 January 2015	0.65%	0.80%	0.76%
"I" Accumulation Share Class (AUD Hedged Class)	AUD	6 May 2015	0.65%	0.80%	0.67%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	13 January 2015	0.65%	0.80%	0.76%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	0.65%	0.80%	0.76%
"I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	GBP JPY	13 January 2015 4 December 2017	0.65% 0.65%	0.80% 0.80%	0.76% 0.76%
"I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class)	SEK	20 March 2015	0.65%	0.80%	0.76%
"IS" Accumulation Share Class	USD	8 March 2024	0.52%	0.67%	0.61%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	29 February 2024	0.52%	0.67%	0.61%
"P" Accumulation Share Class	USD	26 May 2017	1.00%	1.15%	1.15%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	1.00%	1.15%	1.15%
"P" Share Class (AUD Hedged Class) "P" Accumulation Share Class (ELIP Hedged Class)	AUD	7 July 2023	1.00%	1.15%	1.12%
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR USD	23 August 2018 23 January 2015	0.65% 0.65%	0.80% 0.80%	0.80% 0.80%
"R" Share Class (GBP Hedged Class)	GBP	14 January 2015	0.65%	0.80%	0.80%
Alternative Trend Portfolio	USD	, =0.0	3.0070	2.2070	2.20,0
Other Currency Accumulation Share Class	SEK	19 December 2022	1.35%	1.60%	1.50%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	21 January 2015	1.35%	1.60%	1.53%
"I" Accumulation Share Class	USD	20 January 2015	0.65%	0.86%	0.77%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap <sup>(a)</sup>	Total Expense Ratio <sup>(b)</sup>
Alternative Trend Portfolio (Continued)					
"I" Accumulation Share Class (EUR Hedged Class)	EUR	6 March 2018	0.65%	0.86%	0.77%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3 January 2018	0.65%	0.86%	0.77%
"I" Accumulation Share Class (JPY Hedged Class)	JPY	23 March 2023	0.65%	0.86%	0.76%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	31 January 2022	0.65%	0.86%	0.77%
"I" Share Class (GBP Hedged Class)	GBP	21 November 2018	0.65%	0.86%	0.76%
"IO" Accumulation Share Class	USD	28 January 2016	0.00%	0.21%	0.11%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	17 November 2017	0.00%	0.21%	0.12%
"IO" Share Class	USD	14 June 2017	0.00%	0.21%	0.11%
"R" Share Class (GBP Hedged Class)	GBP	21 January 2015	0.65%	0.90%	0.85%

<sup>(</sup>a) Refer to Note 6.

The above expense ratios are an average throughout the period to 31 May 2024. The above Expense Caps represent the expense cap levels at period end 31 May 2024.

<sup>(&</sup>quot;TER") expresses the sum of all costs, commissions and performance fees (excluding dealing commissions and market costs) charged on an ongoing basis to the Portfolios' assets (operating net expenses) taken retrospectively as a percentage of the Portfolios' assets, and is calculated using the following formula:
Total operating net expenses in CU\* /Average portfolios' assets in CU\* x 100 = TER %.
The TER is calculated for the Period from 1 December 2023 to 31 May 2024. TER's are annualised for Portfolios operating less than one year.

\* CU = Currency units in the Portfolio's base currency.

<sup>(</sup>c) The expense cap does not include the GSAMI fee portion paid to external Sub-Investment Advisors.

# Goldman Sachs Funds Report of the Management Company II—Portfolio Launches, Closures and Mergers As at 31 May 2024

There were no Portfolio launches, closures, mergers or name changes during the period.

The Management Company is required to make available a Semi-Annual Report for the financial period for each of its Funds, containing certain disclosures as set out in Article 13 of the European Commission Regulation 2015/2365 on transparency of securities financing transactions and of reuse (the "Regulation"). The disclosures set out below are included to meet the requirements of the Regulation.

### I. Global Data

Please refer to Note 6 Securities lending for details on the amount of securities lent expressed as an absolute amount, as a proportion of total lendable assets and as a proportion of the Shareholders' Equity.

Please refer to the different Schedule of Investments for details on the amount of Total Return Swap ("TRS") as an absolute amount and as a proportion of the Shareholders' Equity.

### II. Concentration Data

The table below shows the 10 largest issuers of total non-cash collateral received by Portfolio that is outstanding as at 31 May 2024. Please refer to Note 13 for cash collateral information.

Portfolio	Portfolio currency	Non-cash collateral Issuer	Market value of collateral received	% of Shareholders' Equity
Global Equity Income Portfolio	USD	Federal Republic of Germany	590,102	1.32%
	1100	Federal Republic of Germany	10,711,054	0.66%
Global Millennials Equity Portfolio	USD	Government of Switzerland	909,735	0.06%
	ID) (	Government of Switzerland	1,580,286	0.27%
Japan Equity Partners Portfolio*	JPY	Federal Republic of Germany	1,113,223	0.19%
lance Facility Double link	JPY	Federal Republic of Germany	2,576,712	1.39%
Japan Equity Portfolio*	JPY	Government of Switzerland	980,194	0.53%
Emerging Markets CORE® Equity Portfolio	USD	Government of Netherlands	7,278,602	0.27%
		Government of Netherlands	18,802,136	1.18%
Europe CORE® Equity Portfolio	EUR	Government of Switzerland	266,401	0.02%
		Federal Republic of Germany	241	0.00%
Global CORE® Equity Portfolio	USD	Federal Republic of Germany	3,382,051	0.08%
		Federal Republic of Germany	5,256,324	0.53%
Global Small Cap CORE® Equity Portfolio	USD	Government of Switzerland	2,515,766	0.25%
		Government of Netherlands	1,908,915	0.19%
US Small Cap CORE® Equity Portfolio	USD	Federal Republic of Germany	499,800	0.43%
A. C. III. I. W. I. D	USD	Government of Netherlands	22,745,139	3.94%
Asia High Yield Bond Portfolio		Federal Republic of Germany	3,709,651	0.64%
Francisco Madata Communica Banda Ban	1100	Federal Republic of Germany	64,153,525	2.31%
Emerging Markets Corporate Bond Portfolio	USD	Government of Netherlands	55,781,678	2.01%
Emerging Markets Debt Blend Portfolio	USD	Government of Netherlands	212,101	0.58%
		Federal Republic of Germany	88,403,400	3.39%
Emerging Markets Debt Portfolio	USD	Government of Netherlands	38,873,352	1.49%
		Government of Canada	451,557	0.02%
Emerging Markets Short Duration Bond Portfolio	USD	Government of Netherlands	302,400	1.29%
Euro Short Duration Bond Plus Portfolio	EUR	Federal Republic of Germany	333,304	0.17%
5 101126118 18 46 0	- FLID	Government of Netherlands	2,674,151	2.71%
Europe High Yield Bond Portfolio	EUR	Federal Republic of Germany	1,107,144	1.12%
Global Credit Portfolio (Hedged)	USD	Federal Republic of Germany	363,300	0.02%
Global Fixed Income Portfolio (Hedged)	EUR	Government of Netherlands	1,364,127	0.21%
	1100	Federal Republic of Germany	58,201,311	3.98%
Global High Yield Portfolio	USD	Government of Netherlands	18,914,891	1.29%

### II. Concentration Data (Continued)

Portfolio	Portfolio currency	Non-cash collateral Issuer	Market value of collateral received	% of Shareholders' Equity
Short Duration Opportunistic Corporate Bond	HCD	Federal Republic of Germany	1,940,401	1.73%
Portfolio	USD	Government of Netherlands	739,200	0.66%
US Dollar Short Duration Bond Portfolio	USD	Federal Republic of Germany	1,034,251	0.25%
Global Dynamic Bond Plus Portfolio	USD	Government of Netherlands	781,201	0.26%
Global Fixed Income Plus Portfolio (Hedged)	EUR	Federal Republic of Germany	2,569,812	0.26%

<sup>\*</sup>Expressed in '000.

The table below shows the top 10 counterparties by Portfolio, across each type of Securities Financing transaction ("SFT") and TRS with respect to outstanding transactions as at 31 May 2024:

		Securities Lending		
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity
Global Equity Income Portfolio	USD	Merrill Lynch International	533,604	1.20%
		Barclays Bank PLC	4,432,561	0.27%
0.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1		Citibank NA	3,348,742	0.21%
Global Millennials Equity Portfolio	USD	Merrill Lynch International	1,930,626	0.12%
		UBS AG	823,028	0.05%
Japan Equity Partners Portfolio*	JPY	Barclays Bank PLC	2,443,038	0.42%
		Barclays Bank PLC	1,616,262	0.87%
	15)	UBS AG	911,948	0.49%
Japan Equity Portfolio*	JPY	Merrill Lynch International	585,628	0.32%
		Goldman Sachs International	111,749	0.06%
Emerging Markets CORE® Equity Portfolio	USD	Citibank NA	6,601,040	0.25%
	5110	Merrill Lynch International	17,053,704	1.07%
Europe CORE® Equity Portfolio	EUR	UBS AG	241,145	0.02%
Global CORE® Equity Portfolio	USD	Barclays Bank PLC	3,067,077	0.08%
		UBS AG	3,265,432	0.33%
		Citibank NA	1,819,875	0.18%
		Morgan Stanley & Co. International Ltd.	1,267,397	0.13%
Global Small Cap CORE® Equity Portfolio	USD	Goldman Sachs International	1,204,623	0.12%
		Barclays Bank PLC	755,248	0.08%
		Merrill Lynch International	461,847	0.05%
US Small Cap CORE® Equity Portfolio	USD	Goldman Sachs International	453,265	0.39%
		Morgan Stanley & Co. International Ltd.	14,616,210	2.53%
		Nomura International PLC	7,042,403	1.22%
Asia High Yield Bond Portfolio	USD	Goldman Sachs International	1,846,118	0.32%
		Barclays Bank PLC	1,684,600	0.29%
		Barclays Bank PLC	36,299,860	1.30%
		Morgan Stanley & Co. International Ltd.	27,237,091	0.98%
Emerging Markets Corporate Bond Portfolio	USD	Nomura International PLC	19,405,083	0.70%
		Goldman Sachs International	16,278,372	0.59%
		Merrill Lynch International	14,979,472	0.54%
Emerging Markets Debt Blend Portfolio	USD	Morgan Stanley & Co. International Ltd.	200,490	0.55%

### II. Concentration Data (Continued)

Securities Lending Securities Lending								
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity				
		Barclays Bank PLC	63,389,570	2.43%				
		Morgan Stanley & Co. International Ltd.	28,538,345	1.10%				
Emerging Markets Debt Portfolio	USD	Merrill Lynch International	19,422,227	0.75%				
		Nomura International PLC	5,607,843	0.22%				
		Goldman Sachs International	4,607,513	0.18%				
Emerging Markets Short Duration Bond Portfolio	USD	Morgan Stanley & Co. International Ltd.	286,918	1.22%				
Euro Short Duration Bond Plus Portfolio	EUR	Barclays Bank PLC	316,707	0.16%				
F IPak Wald Band Badfall	FUD	Morgan Stanley & Co. International Ltd.	2,546,500	2.58%				
Europe High Yield Bond Portfolio	EUR	Goldman Sachs International	1,053,897	1.07%				
Global Credit Portfolio (Hedged)	USD	Goldman Sachs International	329,272	0.02%				
Global Fixed Income Portfolio (Hedged)	EUR	Morgan Stanley & Co. International Ltd.	1,297,627	0.20%				
		Barclays Bank PLC	23,566,926	1.61%				
OLIVER VILLE AND ACT	HOD	Goldman Sachs International	22,986,766	1.57%				
Global High Yield Portfolio	USD	Morgan Stanley & Co. International Ltd.	18,012,655	1.23%				
		Nomura International PLC	6,232,554	0.43%				
		Barclays Bank PLC	1,029,677	0.92%				
Short Duration Opportunistic Corporate Bond Portfolio	USD	Goldman Sachs International	816,085	0.73%				
1 of dollo		Morgan Stanley & Co. International Ltd.	703,862	0.63%				
US Dollar Short Duration Bond Portfolio	USD	Barclays Bank PLC	984,350	0.24%				
Global Dynamic Bond Plus Portfolio	USD	Morgan Stanley & Co. International Ltd.	742,833	0.25%				
Clabal Fixed Income Phys Boutfalia (11) 15 15	FUD	Morgan Stanley & Co. International Ltd.	2,065,977	0.21%				
Global Fixed Income Plus Portfolio (Hedged)	EUR	Goldman Sachs International	361,176	0.04%				

<sup>\*</sup> Expressed in '000.

Total Return Swaps									
Portfolio	Portfolio Currency	Counterparty	Net Unrealised Gain / (Loss) USD	% of Shareholders' Equity					
Global Absolute Return Portfolio	USD	Morgan Stanley Capital Services LLC	(10,752)	(0.00%)					
Global Dynamic Bond Plus Portfolio	USD	JP Morgan Chase Bank NA	(245,646)	(0.08%)					
		Citibank NA	21,930	0.00%					
Absolute Return Tracker Portfolio	USD	JP Morgan Chase Bank NA	(948,085)	(0.09%)					
		Merrill Lynch International	(2,178,579)	(0.21%)					

### III. Transaction Data

The below table summarises the country of counterparty establishment across each type of SFT and TRS by Portfolio as at 31 May 2024:

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Counterparty's country of incorporation	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
Global Equity Income Portfolio	USD	United Kingdom	533,604	_	533,604
		Switzerland	823,028	_	823,028
Global Millennials Equity Portfolio	USD	United States	3,348,742	_	3,348,742
		United Kingdom	6,363,187	_	6,363,187
Japan Equity Partners Portfolio*	JPY	United Kingdom	2,443,038	_	2,443,038

### III. Transaction Data (Continued)

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Counterparty's country of incorporation	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Switzerland	911,948	_	911,948
Japan Equity Portfolio*	JPY	United Kingdom	2,313,639	_	2,313,639
Emerging Markets CORE® Equity Portfolio	USD	United States	6,601,040	_	6,601,040
		Switzerland	241,145	_	241,145
Europe CORE® Equity Portfolio	EUR	United Kingdom	17,053,704	_	17,053,704
Global CORE® Equity Portfolio	USD	United Kingdom	3,067,077	_	3,067,077
		United States	1,819,875	_	1,819,875
Global Small Cap CORE® Equity Portfolio	USD	Switzerland	3,265,432	_	3,265,432
		United Kingdom	3,689,115	_	3,689,115
US Small Cap CORE® Equity Portfolio	USD	United Kingdom	453,265	_	453,265
Asia High Yield Bond Portfolio	USD	United Kingdom	25,189,331	_	25,189,331
Emerging Markets Corporate Bond Portfolio	USD	United Kingdom	114,199,878	_	114,199,878
Emerging Markets Debt Blend Portfolio	USD	United Kingdom	200,490	_	200,490
Emerging Markets Debt Portfolio	USD	United Kingdom	121,565,498	_	121,565,498
Emerging Markets Short Duration Bond Portfolio	USD	United Kingdom	286,918	_	286,918
Euro Short Duration Bond Plus Portfolio	EUR	United Kingdom	316,707	_	316,707
Europe High Yield Bond Portfolio	EUR	United Kingdom	3,600,397	_	3,600,397
Global Credit Portfolio (Hedged)	USD	United Kingdom	329,272	_	329,272
Global Fixed Income Portfolio (Hedged)	EUR	United Kingdom	1,297,627	_	1,297,627
Global High Yield Portfolio	USD	United Kingdom	70,798,901	_	70,798,901
Short Duration Opportunistic Corporate Bond Portfolio	USD	United Kingdom	2,549,624	_	2,549,624
US Dollar Short Duration Bond Portfolio	USD	United Kingdom	984,350	_	984,350
Global Absolute Return Portfolio	USD	United States	_	(10,752)	(10,752)
Global Dynamic Bond Plus Portfolio	USD	United Kingdom	742,833	(245,646)	497,187
Global Fixed Income Plus Portfolio (Hedged)	EUR	United Kingdom	2,427,153	_	2,427,153
About to But on Toulou Building	LIOD	United Kingdom	_	(3,126,664)	(3,126,664)
Absolute Return Tracker Portfolio	USD	United States	_	21,930	21,930

<sup>\*</sup> Expressed in '000.

The below table summarises the currency of the collateral received and pledged by Portfolio across each type of SFT and TRS as at 31 May 2024:

			Non-Cash collateral Securities Lending	Cash collateral OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Currency of the collateral	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
OLIVIANIA SALES II BANGIS		EUR	10,711,054	_	10,711,054
Global Millennials Equity Portfolio	USD	CHF	909,735	_	909,735
Love For the Boots of Boots at	ID)/	CHF	1,580,286	_	1,580,286
Japan Equity Partners Portfolio*	JPY	EUR	1,113,223	_	1,113,223
	15)/	EUR	2,576,712	_	2,576,712
Japan Equity Portfolio*	JPY	CHF	980,194	_	980,194
Emerging Markets CORE® Equity Portfolio	USD	EUR	7,278,602	_	7,278,602

### III. Transaction Data (Continued)

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Currency of the collateral	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
Europe CORE® Equity Portfolio	EUD	EUR	18,802,377	_	18,802,377
Europe CORE - Equity Portions	EUR	CHF	266,401	_	266,401
Global CORE® Equity Portfolio	USD	EUR	3,382,051	_	3,382,051
Global Small Cap CORE® Equity Portfolio	USD	EUR	7,165,239	_	7,165,239
Global Small Cap CORE Equity Portiollo	050	CHF	2,515,766	_	2,515,766
US Small Cap CORE® Equity Portfolio	USD	EUR	499,800	_	499,800
Asia High Yield Bond Portfolio	USD	EUR	26,454,790	_	26,454,790
Emerging Markets Corporate Bond Portfolio	USD	EUR	119,935,203		119,935,203
Emerging Markets Debt Blend Portfolio	USD	EUR	212,101	_	212,101
Emerging Markets Debt Portfelie	USD	EUR	127,276,752	_	127,276,752
Emerging Markets Debt Portfolio	030	CAD	451,557	_	451,557
Emerging Markets Short Duration Bond Portfolio	USD	EUR	302,400	_	302,400
Euro Short Duration Bond Plus Portfolio	EUR	EUR	333,304	_	333,304
Europe High Yield Bond Portfolio	EUR	EUR	3,781,295	_	3,781,295
Global Credit Portfolio (Hedged)	USD	EUR	363,300	_	363,300
Global Fixed Income Portfolio (Hedged)	EUR	EUR	1,364,127	_	1,364,127
Global High Yield Portfolio	USD	EUR	77,116,202	_	77,116,202
Short Duration Opportunistic Corporate Bond Portfolio	USD	EUR	2,679,601	_	2,679,601
US Dollar Short Duration Bond Portfolio	USD	EUR	1,034,251	_	1,034,251
Global Absolute Return Portfolio	USD	USD		(8,235,476)	(8,235,476)
Global Dynamic Bond Plus Portfolio	USD	EUR	781,201	(7,079,754)	(6,298,553)
Global Fixed Income Plus Portfolio (Hedged)	EUR	EUR	2,569,812	_	2,569,812
Absolute Return Tracker Portfolio	USD	USD	_	(38,206,278)	(38,206,278)

<sup>1</sup> Total return swaps are typically traded under ISDA master agreements ("ISDAs") which govern various types of swap and FX transactions executed between the Portfolio and each swap counterparty. Under the ISDAs, collateral is calculated daily on an aggregate, net basis across all transactions and therefore, a portion of such collateral is related to derivative transactions which are not in scope for SFTR.

Please refer to Note 6 Securities lending for details on the quality of the non-cash collateral received.

<sup>\*</sup> Expressed in '000.

### III. Transaction Data (Continued)

The below table summarises the maturity tenor of the collateral received and pledged by Portfolio across each type of SFT and TRS as at 31 May 2024:

			Non-Cash collateral Securities Lending	Cash collateral OTC derivatives <sup>1</sup> Market Value	
	Portfolio		Market Value of the collateral	of the collateral received /	
Portfolio	currency	Maturity Tenor	received	(pledged)	Total
		Less than one day		_	
		One day to one week		_	
		One week to one month		_	
Global Equity Income Portfolio	USD	One to three months		_	
		Three months to one year		_	
		Above one year	590,102	_	590,102
		Open Maturity		_	_
		Total	590,102	_	590,102
		Less than one day	_	_	_
		One day to one week		_	_
		One week to one month	_	_	
Global Millennials Equity Portfolio	USD	One to three months		_	_
Global Milleri liais Equity i Ortiolio	035	Three months to one year		_	_
		Above one year	11,620,789	_	11,620,789
		Open Maturity	_	_	_
		Total	11,620,789	789 —	11,620,789
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Japan Equity Partners Portfolio	JPY	Three months to one year	_	_	_
		Above one year	2,693,509	_	2,693,509
		Open Maturity	_	_	_
obal Millennials Equity Portfolio  pan Equity Partners Portfolio*		Total	2,693,509	_	2,693,509
		Less than one day		_	
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	10	_	10
Japan Equity Portfolio <sup>*</sup>	JPY	Three months to one year		_	
		Above one year	3,556,896	_	3,556,896
		Open Maturity	3,300,030		3,330,030
		Total	3,556,906	_	3,556,906
			3,330,300	_	3,330,300
		Less than one day		-	
		One day to one week	_	_	
		One week to one month	_	_	
Emerging Markets CORE® Equity Portfolio	USD	One to three months	_	_	_
		Three months to one year		_	
		Above one year	7,278,602	_	7,278,602
		Open Maturity		_	
		Total	7,278,602	-	7,278,602

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_		_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	241	_	241
Europe CORE® Equity Portfolio	EUR	Three months to one year	_	_	_
		Above one year	19,068,537	_	19,068,537
		Open Maturity	_	_	_
		Total	19,068,778	_	19,068,778
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	3,382,051	_	3,382,051
		Open Maturity	_	_	_
		Total	3,382,051	_	3,382,051
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global Small Cap CORE® Equity Portfolio	USD	One to three months	18	_	18
Global Small Cap CORE Equity Fortions	030	Three months to one year	_	_	_
		Above one year	9,680,987	_	9,680,987
		Open Maturity	_	_	_
		Total	9,681,005	_	9,681,005
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
US Small Cap CORE® Equity Portfolio	USD	One to three months		_	_
OS SMall Cap CORE Equity Fortions	035	Three months to one year	_	_	_
		Above one year	499,800	_	499,800
		Open Maturity	_	_	_
		Total	499,800	_	499,800
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month		_	_
Asia High Yield Bond Portfolio	USD	One to three months		_	_
, and riight from Bond ( ortholio		Three months to one year		_	
		Above one year	26,454,790	_	26,454,790
		Open Maturity		_	_
		Total	26,454,790	_	26,454,790

			Non-Cash collateral	Cash collateral	
	Portfolio currency		Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio		Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Farancia - Madata Camanata Band Bantfalia	LICD	One to three months	_	_	_
Emerging Markets Corporate Bond Portfolio	USD	Three months to one year	7,842,811	_	7,842,811
		Above one year	112,092,392	_	112,092,392
		Open Maturity	_	_	_
		Total	119,935,203	_	119,935,203
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emorging Markets Debt Pland Partfalia	USD	One to three months	_	_	_
Emerging Markets Debt Blend Portfolio	030	Three months to one year	_	_	_
		Above one year	212,101	_	212,101
		Open Maturity	_	_	_
		Total	212,101	_	212,101
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	2,806,629	_	2,806,629
Emerging Markets Debt Portfolio	USD	One to three months	_	_	_
Lineignig Markets Debt i Ortiolio	035	Three months to one year	_	_	_
		Above one year	124,921,680	_	124,921,680
		Open Maturity	_	_	
		Total	127,728,309		127,728,309
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emerging Markets Short Duration Bond	USD	One to three months	_	_	_
Portfolio	005	Three months to one year	_	_	
		Above one year	302,400	_	302,400
		Open Maturity	_	_	_
		Total	302,400	_	302,400
		Less than one day	_	_	
		One day to one week	_	_	
		One week to one month	_	_	_
Euro Short Duration Bond Plus Portfolio	EUR	One to three months	_	_	
23.5 Short Baladan Baha i laa i ordano	2010	Three months to one year	_	_	
		Above one year	333,304	_	333,304
		Open Maturity	_	_	_
		Total	333,304	_	333,304

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	-
Furana High Viold Band Dartfelia	EUR	One to three months	_	_	_
Europe High Yield Bond Portfolio	EUR	Three months to one year	_	_	_
		Above one year	3,781,295	_	3,781,295
		Open Maturity	_	_	_
		Total	3,781,295	_	3,781,295
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global Cradit Partfolio (Hadgad)	USD	One to three months	_	_	_
Global Credit Portfolio (Hedged)	030	Three months to one year	_	_	_
		Above one year	363,300	_	363,300
		Open Maturity	_	_	
		Total	363,300	_	363,300
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global Fixed Income Portfolio (Hedged)	EUR	One to three months	_	_	_
Global Fixed Income Portiono (Hedged)	EUR	Three months to one year	_	_	_
		Above one year	1,364,127	_	1,364,127
		Open Maturity	_	_	_
		Total	1,364,127	_	1,364,127
		Less than one day		_	_
		One day to one week		_	_
		One week to one month		_	_
Global High Yield Portfolio	USD	One to three months	_	_	
Global High Held Fortions	000	Three months to one year	_	_	
		Above one year	77,116,202	_	77,116,202
		Open Maturity		_	_
		Total	77,116,202	_	77,116,202
		Less than one day	_	_	
		One day to one week	_	_	
		One week to one month	_	_	_
Short Duration Opportunistic Corporate Bond	USD	One to three months		_	_
Portfolio	030	Three months to one year		_	
		Above one year	2,679,601	_	2,679,601
		Open Maturity		_	_
		Total	2,679,601	_	2,679,601

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
LIC Deller Chart Direction Daniel Deutsch	USD	One to three months	_	_	_
US Dollar Short Duration Bond Portfolio	050	Three months to one year	_	_	_
		Above one year	1,034,251	_	1,034,251
		Open Maturity	_	_	_
		Total	1,034,251	_	1,034,251
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Absolute Return Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	(8,235,476)	(8,235,476)
		Total	_	(8,235,476)	(8,235,476)
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Dynamic Bond Plus Portfolio	USD	Three months to one year	_	_	_
		Above one year	781,201	_	781,201
		Open Maturity	_	(7,079,754)	(7,079,754)
		Total	781,201	(7,079,754)	(6,298,553)
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Fixed Income Plus Portfolio (Hedged)	EUR	Three months to one year	_	_	_
		Above one year	2,569,812	_	2,569,812
		Open Maturity	_	_	_
		Total	2,569,812	_	2,569,812
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Absolute Return Tracker Portfolio	USD	Three months to one year		_	_
		Above one year	_	_	_
		Open Maturity	_	(38,206,278)	(38,206,278)
		Total	_	(38,206,278)	(38,206,278)

Total return swaps are typically traded under ISDA master agreements ("ISDAs") which govern various types of swap and FX transactions executed between the Portfolio and each swap counterparty. Under the ISDAs, collateral is calculated daily on an aggregate, net basis across all transactions and therefore, a portion of such collateral is related to derivative transactions which are not in scope for SFTR.

<sup>\*</sup> Expressed in '000.

### III. Transaction Data (Continued)

The below table summarises the maturity tenor of each type of SFT and TRS by Portfolio as at 31 May 2024:

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Out of Fee Williams Boutette	1100	One to three months	_	_	_
Global Equity Income Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	533,604	_	533,604
		Total	533,604	_	533,604
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Olah di Millia di dia Faliri Badish	1100	One to three months	_	_	_
Global Millennials Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	10,534,957	_	10,534,957
		Total	10,534,957	_	10,534,957
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Longo Foult. Postron Postfolic*	IDV	One to three months	_	_	_
Japan Equity Partners Portfolio*	JPY	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	2,443,038	_	2,443,038
		Total	2,443,038	_	2,443,038
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Langue Founite Poutfallie*	IDV	One to three months	_	_	_
Japan Equity Portfolio*	JPY	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	3,225,587	_	3,225,587
		Total	3,225,587	_	3,225,587
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emerging Markets CODE® Fit - Dtf-''	HCD	One to three months	_	_	_
Emerging Markets CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	6,601,040	_	6,601,040
		Total	6,601,040	_	6,601,040

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Europe CORE® Equity Portfolio	EUR	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	17,294,849	_	17,294,849
		Total	17,294,849	_	17,294,849
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
OLIVI CODE® E. M. D. M. I.	HOD	One to three months	_	_	_
Global CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	3,067,077	_	3,067,077
		Total	3,067,077		3,067,077
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Small Cap CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	8,774,422	_	8,774,422
		Total	8,774,422	_	8,774,422
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
US Small Cap CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	453,265	_	453,265
		Total	453,265	_	453,265
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
	.,,	One to three months	123,657	_	123,657
Asia High Yield Bond Portfolio	USD	Three months to one year	317,711	_	317,711
		Above one year	20,846,904	_	20,846,904
		Open Transaction	3,901,059	_	3,901,059
		Total	25,189,331	_	25,189,331

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	551,730	_	551,730
Emerging Markets Corporate Bond Portfolio	USD	Three months to one year	_	_	_
		Above one year	106,025,140	_	106,025,140
		Open Transaction	7,623,008	_	7,623,008
		Total	114,199,878	_	114,199,878
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
For a sign Model to Both Blood Bod (5)	1100	One to three months	_	_	_
Emerging Markets Debt Blend Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	200,490	_	200,490
		Total	200,490	0 —	200,490
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
5		One to three months	_	_	_
Emerging Markets Debt Portfolio	USD	Three months to one year	2,888,750	_	2,888,750
		Above one year	114,711,208	_	114,711,208
		Open Transaction	3,965,540	_	3,965,540
		Total	121,565,498		121,565,498
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emerging Markets Short Duration Bond		One to three months	_	_	_
Portfolio	USD	Three months to one year	_	_	_
		Above one year	286,918	_	286,918
		Open Transaction	_	_	_
		Total	286,918	_	286,918
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Euro Short Duration Bond Plus Portfolio	EUR	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	316,707	_	316,707
		Total	316,707	_	316,707

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	502,004	_	502,004
Europe High Yield Bond Portfolio	EUR	Three months to one year	_	_	_
		Above one year	3,098,393	_	3,098,393
		Open Transaction	_	_	_
		Total	3,600,397	_	3,600,397
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
	LIOD	One to three months	_	_	_
Global Credit Portfolio (Hedged)	USD	Three months to one year	_	_	_
		Above one year	329,272	_	329,272
		Open Transaction	_	_	_
		Total	329,272	_	329,272
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Fixed Income Portfolio (Hedged)	EUR	Three months to one year	_	_	_
		Above one year	1,297,627	_	1,297,627
		Open Transaction	_	_	_
		Total	1,297,627		1,297,627
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global High Yield Portfolio	USD	Three months to one year	2,274,219	_	2,274,219
		Above one year	66,365,113	_	66,365,113
		Open Transaction	2,159,569	_	2,159,569
		Total	70,798,901	_	70,798,901
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Short Duration Opportunistic Corporate Bond		One to three months	_	_	_
Portfolio Portfolio	USD	Three months to one year	_	_	_
		Above one year	2,549,624	_	2,549,624
		Open Transaction		_	_
		Total	2,549,624	_	2,549,624

### III. Transaction Data (Continued)

			Securities Lending		
Portfolio	Portfolio currency		Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
US Dollar Short Duration Bond Portfolio		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
	USD	One to three months	_	_	_
		Three months to one year	984,350	_	984,350
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	984,350	_	984,350
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Absolute Return Portfolio	USD	Three months to one year	_	(10,752)	(10,752)
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	(10,752)	(10,752)
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	(245,646)	(245,646)
Global Dynamic Bond Plus Portfolio	USD	Three months to one year	_	_	_
		Above one year	742,833	_	742,833
		Open Transaction	_	_	_
		Total	742,833	(245,646)	497,187
		Less than one day	_	_	_
	EUR	One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Fixed Income Plus Portfolio (Hedged)		Three months to one year	_	_	_
		Above one year	2,427,153	_	2,427,153
		Open Transaction	_	_	_
		Total	2,427,153	_	2,427,153
		Less than one day	_	_	_
	USD	One day to one week	_	(30,237)	(30,237)
Absolute Return Tracker Portfolio		One week to one month	_	359,024	359,024
		One to three months	_	(773,808)	(773,808)
		Three months to one year	_	(2,659,713)	(2,659,713)
		Above one year		_	
		Open Transaction	_	_	_
		Total	_	(3,104,734)	(3,104,734)

<sup>\*</sup> Expressed in '000.

For details on settlement and clearing on SFT and total return swaps please refer to Note 3(d)(ii.5)(c) Swap Contracts and Note 6 Securities lending.

### III. Transaction Data (Continued)

Collateral is permitted for re-use in certain asset classes as disclosed in the Prospectus. An appropriate cash benchmark is a reliable proxy to estimate returns on the re-use of this collateral.

As detailed in Note 3(c) transaction costs for TRS are not separately identifiable.

### IV. Safekeeping of Collateral

The below table summarises the amount of collateral received by Portfolio, as at 31 May 2024:

Portfolio	Portfolio currency	Custodian	Collateral Received Balance
Global Equity Income Portfolio	USD	Bank of New York Mellon Corp.	590,102
Global Millennials Equity Portfolio	USD	Bank of New York Mellon Corp.	11,620,789
Japan Equity Partners Portfolio*	JPY	Bank of New York Mellon Corp.	2,693,509
Japan Equity Portfolio*	JPY	Bank of New York Mellon Corp.	3,556,906
Emerging Markets CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	7,278,602
Europe CORE® Equity Portfolio	EUR	Bank of New York Mellon Corp.	19,068,778
Global CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	3,382,051
Global Small Cap CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	9,681,005
US Small Cap CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	499,800
Asia High Yield Bond Portfolio	USD	Bank of New York Mellon Corp.	26,454,790
Emerging Markets Corporate Bond Portfolio	USD	Bank of New York Mellon Corp.	119,935,203
Emerging Markets Debt Blend Portfolio	USD	Bank of New York Mellon Corp.	212,101
Emerging Markets Debt Portfolio	USD	Bank of New York Mellon Corp.	127,728,309
Emerging Markets Short Duration Bond Portfolio	USD	Bank of New York Mellon Corp.	302,400
Euro Short Duration Bond Plus Portfolio	EUR	Bank of New York Mellon Corp.	333,304
Europe High Yield Bond Portfolio	EUR	Bank of New York Mellon Corp.	3,781,295
Global Credit Portfolio (Hedged)	USD	Bank of New York Mellon Corp.	363,300
Global Fixed Income Portfolio (Hedged)	EUR	Bank of New York Mellon Corp.	1,364,127
Global High Yield Portfolio	USD	Bank of New York Mellon Corp.	77,116,202
Short Duration Opportunistic Corporate Bond Portfolio	USD	Bank of New York Mellon Corp.	2,679,601
US Dollar Short Duration Bond Portfolio	USD	Bank of New York Mellon Corp.	1,034,251
Global Absolute Return Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	150,466
		Bank of New York Mellon Corp.	781,201
Global Dynamic Bond Plus Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	300,000
Global Fixed Income Plus Portfolio (Hedged)	EUR	Bank of New York Mellon Corp.	2,569,812
Absolute Return Tracker Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	363,722

<sup>\*</sup> Expressed in '000.

The below table summarises the proportion of collateral pledged by Portfolio, held in segregated accounts or in pooled accounts as at 31 May 2024:

		% of collateral held in:		
Portfolio	Counterparty	Segregated accounts	Pooled accounts	Total
Global Absolute Return Portfolio	Barclays Bank PLC	100%	_	100%
	Credit Suisse	100%	_	100%
	Morgan Stanley	100%	_	100%

### IV. Safekeeping of Collateral (Continued)

		% of collateral held in:		
Portfolio	Counterparty	Segregated accounts	Pooled accounts	Total
Absolute Return Tracker Portfolio	JP Morgan Chase Bank N.A.	100%	_	100%
	Merrill Lynch International	100%	_	100%
	Morgan Stanley	100%	_	100%
Global Dynamic Bond Plus Portfolio	Barclays Bank PLC	100%	_	100%
	BNP Paribas S.A.	100%	_	100%
	Credit Suisse	100%	_	100%
	Deutsche Bank AG	100%	_	100%
	HSBC Bank PLC	100%	_	100%
	JP Morgan Chase Bank N.A.	100%	_	100%
	Morgan Stanley	100%	_	100%

### Goldman Sachs Funds Additional Information

### **Offering Documents**

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### **Distribution of Shares**

Shares of the Fund may not be registered for public distribution in a number of jurisdictions (including but not limited to any Latin American, African or Asian countries). Therefore, the shares of the Fund must not be marketed or offered in or to residents of any such jurisdictions unless such marketing or offering is made in compliance with applicable exemptions for the private placement of collective investment schemes and other applicable jurisdictional rules and regulations.

### **Investment Advice and Potential Loss**

Financial advisers generally suggest a diversified portfolio of investments. The Fund described herein does not represent a diversified investment by itself. This material must not be construed as investment or tax advice. Prospective investors should consult their financial and tax adviser before investing in order to determine whether an investment would be suitable for them. An investor should only invest if he/she has the necessary financial resources to bear a complete loss of this investment.

Past performance does not guarantee future results, which may vary. The value of investments and the income derived from investments will fluctuate and can go down as well as up. A loss of principal may occur.

### **Index Benchmarks**

References to indices, benchmarks or other measures of relative market performance over a specified period of time are provided for your information only and do not imply that the portfolio will achieve similar results. The index composition may not reflect the manner in which a portfolio is constructed. While an adviser seeks to design a portfolio which reflects appropriate risk and return features, portfolio characteristics may deviate from those of the benchmark.

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### Important information for Swiss Investors

The Prospectus with its supplements, KIID, the Articles of Incorporation, the annual and semi-annual reports and the list of all transactions made during the reporting period can be obtained free of charge at the Swiss Representative.

Swiss Representative: First Independent Fund Services Ltd.,

Feldeggstrasse 12, 8008 Zurich, Switzerland.

Paying Agent: Goldman Sachs Bank AG, Claridenstrasse 25, 8002 Zurich, Switzerland.

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