

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 DirectorsMs. Grainne Alexander (IRE)¹
Mr. Jonathan Beinner (US)² Mr. Dirk Buggenhout (NL)²
Mr. Jan Jaap Hazenberg (NL)²
Ms. Hilary Lopez (UK)²
Ms. Sophie Mosnier (LU)¹

Management Company Goldman Sachs Asset Management B.V.³ Prinses Beatrixlaan 35 2595AK The Hague The Netherlands

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

Depositary, Domiciliary Agent, Administrator, Listing Agent and Luxembourg Paying Agent
State Street Bank International GmbH, Luxembourg Branch

49, avenue J.F. Kennedy

L-1855 Luxembourg
Grand Duchy of Luxembourg

DistributorGoldman Sachs Asset Management B.V.³
Prinses Beatrixlaan 35
2595AK The Hague The Netherlands

Investment AdviserGoldman Sachs Asset Management International³ Plumtree Court 25 Shoe Lane London, EC4A 4AU United Kingdom

Investment Sub-Advisers⁴
Goldman Sachs Asset Management LP³ 200 West Street 10282 New York United States of America

Goldman Sachs Asset Management (Hong Kong) Ltd.3 68th Floor Cheung Kong Center 2 Queen's Road Central

Hong Kong

Goldman Sachs Asset Management (Singapore) Pte Ltd.³ 1 Raffles Link #07-01 South Lobby Singapore 039393

Goldman Sachs Asset Management Co. Ltd.³ Roppongi Hills Mori Tower 10-1, Roppongi 6-chome Minato-Ku, Tokyo 106-6147, Japan

Goldman Sachs Hedge Fund Strategies LLC³ 10004 New York United States of America

Goldman Sachs International³ Plumtree Court 25 Shoe Lane London, EC4A 4AU United Kingdom

Legal Adviser Arendt & Medernach SA 41A, avenue J.F. Kennedy

L-2082 Luxembourg Grand Duchy of Luxembourg

Registered Office c/o State Street Bank International GmbH, Luxembourg Branch 49, avenue J.F. Kennedy L-1855 Luxembourg R.C.S. Luxembourg B41 751 Grand Duchy of Luxembourg

Registrar and Transfer Agent CACEIS Bank, Luxembourg Branch⁵ 5, allée Scheffer L-2520 Luxembourg Grand Duchy of Luxembourg

Goldman Sachs Funds Directors and Other Information

Paying Agents:

Paying and Information Agent in Austria Raiffeisen Bank International AG Am Stadtpark 9 1030 Vienna, Austria

Paying and Information Agent in Belgium

CACEIS Bank, Belgium Branch⁶ Avenue du Port/Havenlaan Site de Tour et Taxis 86C Bte 315 1000 Bruxelles, Belgium

Paying Agent in Cyprus Eurobank EFG Cyprus Ltd.

Banking Institution 41, Arch. Makarios Ave, 1065 Nicosia, Cyprus

Paying and Information Agent in France RBC Investor Services Bank France SA

105, rue Réaumur 75002 Paris, France

Paying and Information Agent in Germany State Street Bank GmbH Brienner Strasse 59 80333 Munich, Germany

Paying Agents in Greece

Piraeus Asset Management Mutual Funds Management SA 87 Syngrou Ave GR-11745 Athens, Greece

Citibank International PLC 3, Achaias Street, Nea Kifissia GR-14564 Athens, Greece

Eurobank EFG Ergasias SA Stadiou 10, 3rd Floor, GR-10564 Athens, Greece

Paying Agents in Italy

Société Générale Securities Services SpA Maciachini Center MAC 2 Via Benigno Crespi 19/A 20159 Milan, Italy

AllFunds Bank SA Milan Branch Via Santa Margherita 7 20121 Milan, Italy

CACEIS Bank, Italy Branch Piazza Cavour 2 20121 Milan, Italy

Paying Agents in Italy (Continued)

State Street Bank SpA Via Ferrante Aporti 10 20125 Milan, Italy

BNP Paribas Securities Services - Succursale di Milano Via Ansperto 5 20121 Milan, Italy

Banca Sella Holdings SpA Piazza Gaudenzio Sella 1 13900 Biella, Italy

Banca Monte Dei Paschi Di Siena SpA Via Sassetti 4 50123 Firenze, Italy

Paying Agent in Liechtenstein

LGT Bank AG Herrengasse 12 FL-9490 Vaduz, Liechtenstein

Paying Agent in Poland Bank Polska Kasa Opieki Spolka Akcyjna Grzybowska 53/57 00-950 Warsaw, Poland

Sub-Transfer Agent in Poland

Pekao Financial Services Sp. z o.o. Postepu Street no 21 02-676 Warsaw, Poland

Representative in Spain

AllFunds Bank SA La Moraleja, Calle Estafeta 6 28109 Alcobendas, Spain

Paying Agent in Switzerland

Goldman Sachs Bank AG Claridenstrasse 25 8002 Zurich, Switzerland

Representative in Switzerland First Independent Fund Services Ltd.

Feldeggstrasse 12 8008 Zurich, Switzerland

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.

¹ Independent Directors.

² Director of the Fund employed by Goldman Sachs Group, Inc. or its direct or indirect subsidiary.

³ Related party to Goldman Sachs Funds.

⁴ Refer to Note 6 for non-affiliated Investment Sub-Advisers.

⁵ CACEIS Investor Services Bank S.A. has been integrated into CACEIS Bank, Luxembourg branch effective 1 June 2024.

⁶ 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 Review¹

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)²

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	Currency	Launch Date	6-Months ³	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	31-May-94 31-May-94	7.13 8.97	6.63 11.20	(13.01) (7.10)	1.74 3.96	3.91 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	27-Sep-18 27-Sep-18	8.01 7.45	10.11 12.35	(10.76) (6.22)	2.66 3.54	2.00 2.38
Emerging Markets Equity Portfolio (Base Currency Share Class) MSCI Emerging Markets Index (Total Return Net)	USD USD	15-Dec-97 15-Dec-97	7.41 7.45	10.28 12.35	(10.96) (6.22)	2.27 3.54	5.66 6.42
Emerging Markets Ex-China Equity Portfolio (Base Accumulation Share Class) MSCI Emerging Markets ex China Index (Total Return Net)	USD USD	10-May-22 10-May-22	6.70 8.76	11.73 15.80			3.95 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 3.58	7.95	9.15 5.71
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	23-Feb-06 23-Feb-06	11.31 14.89	17.71 24.84	1.11 6.66	10.17 12.74	5.88 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
Global Future Technology Leaders Equity Portfolio (Base Accumulation Share Class) MSCI ACWI Select Information Technology + Communication Services Index (Total Return Net)	USD USD	25-Feb-20 25-Feb-20	9.22 9.56	16.07 18.24	(7.85) (1.85)	_	7.51 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	26-Mar-08 26-Mar-08	13.31 17.62	31.20 34.78	9.71 11.97	12.71 13.10	8.59 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	30-Apr-96 30-Apr-96	17.58 17.93	29.32 32.56	12.77 15.33	15.55 15.21	3.93 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	15-Jun-18 15-Jun-18	17.55 15.00	25.35 19.55	3.36 (2.04)	10.85 7.50	7.43 4.87
US Technology Opportunities Equity Portfolio (Base Accumulation Share Class) NASDAQ Composite Index (Total Return Net) (USD)	USD USD	30-Oct-20 30-Oct-20	16.07 17.92	31.49 29.96	5.60 7.34	_	10.66 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	13-Jun-23 13-Jun-23	18.86 14.89	_	_	_	18.86 14.89
Global Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD USD	2-Dec-16	5.65 9.74	5.07 10.21	(1.42) 2.40	2.32 4.36	4.24 6.32
FTSE Global Core Infrastructure 50/50 Index (Total Return Net) Global Real Estate Equity Portfolio (Base Accumulation Share Class)	USD	2-Dec-16	3.72	6.42		(2.89)	
FTSE EPRA Nareit Developed Index (Total Return Net)	USD	2-Dec-16	5.14	7.48	(4.82) (4.47)	(0.27)	(0.34) 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	10-Aug-09 10-Aug-09	11.19 7.45	17.48 12.35	(5.80) (6.22)	4.36 3.54	4.49 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	1-Oct-99 1-Oct-99	17.15 14.22	21.61 17.51	8.48 8.39	9.73 9.59	5.16 4.73
Eurozone CORE® Equity Portfolio (Base Accumulation Share Class) MSCI EMU Index (Total Return Net)	EUR EUR	15-Jul-21 15-Jul-21	17.47 14.65	22.06 18.74	_	_	8.48 7.21
		30. 21					

			Avera	ge Annuali	sed Net Retu	ırn	
	Currency	Launch Date	6-Months ³	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	14-Oct-04 14-Oct-04	17.59 14.89	27.20 24.84	5.66 6.66	11.24 12.74	7.87 8.28
Global Small Cap CORE® Equity Portfolio (Base Currency Snap Share Class) S&P Developed SmallCap (Total Return Net)	USD USD	3-Aug-06 3-Aug-06	17.51 13.45	23.62 18.67	2.96 (0.69)	9.52 8.15	6.95 6.73
US CORE® Equity Portfolio (Base Currency Snap Share Class) S&P 500 (Total Return Net)	USD	18-Nov-96 18-Nov-96	16.57 16.11	27.99 27.52	7.40 9.05	13.65 15.21	7.68 8.86
US Small Cap CORE® Equity Portfolio (Base Accumulation Snap Share Class) Russell 2000 Index (Total Return Net)	USD USD	5-Dec-05 5-Dec-05	19.04 15.00	24.76 19.55	1.18 (2.04)	8.99 8.19	6.98 7.17
Asia High Yield Bond Portfolio (Base Accumulation Share Class) ICE BofA Asian Dollar High Yield Corporate Sector & Issuer Constrained Index (Total Return	USD	13-Aug-20	11.27	11.59	(5.76)	_	(2.49)
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	17-May-11 17-May-11	5.37 6.05	9.24 9.43	(1.33) (0.36)	1.68 2.48	3.78 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	3-May-00 3-May-00	5.96 6.53	12.83 10.95	(3.47) (2.56)	(0.42) 0.52	6.82 6.99
Emerging Markets Short Duration Bond Portfolio (Base Accumulation Share Class)	USD	8-Jan-19	4.52	8.57	2.15	2.48	2.91
ICE BofA 3 month US T-Bill	USD	8-Jan-19	2.69	5.44	2.91	2.14	2.18
Euro Short Duration Bond Plus Portfolio (Base Accumulation Share Class) Bloomberg Euro Aggregate 500mm 1-3 yrs (Total Return Gross)	EUR EUR	15-Jan-14 15-Jan-14	1.60 1.35	3.66 2.97	(0.52) (0.41)	(0.23) (0.23)	0.17 0.16
Europe High Yield Bond Portfolio (Base Accumulation Share Class)	EUR	17-Jun-14	4.29	9.45	(0.11)	2.16	2.59
ICE BofA European Currency High Yield Constrained Index (Total Return Gross) (EUR-Hedged)	EUR	17-Jun-14	5.57	10.90	0.93	2.77	3.24
Global Income Bond Portfolio (Base Accumulation Share Class) Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged)	USD USD	16-Sep-20 16-Sep-20	5.18 2.45	10.56 3.23	(0.10) (1.69)	_	1.10 (1.68)
Global Credit Portfolio (Hedged) (Base Accumulation Share Class)	USD	26-Jan-06	3.40	5.41	(2.45)	1.36	2.84
Bloomberg Global Aggregate Corporate Index (Total Return Gross) (USD-Hedged)	USD	26-Jan-06	3.41	5.49	(1.87)	1.17	3.83
Global Fixed Income Portfolio (Base Currency Share Class) Bloomberg Global Aggregate Index (Total Return Gross)	USD USD	26-Feb-93 26-Feb-93	1.39 0.72	1.82 0.77	(6.45) (5.81)	(1.71) (1.62)	3.13 3.94
Global Fixed Income Portfolio (Hedged) (Base Currency Share Class)	EUR	17-Dec-01	2.07	2.06	(4.11)	(1.25)	1.99
Bloomberg Global Aggregate Index (Total Return Gross) (EUR-hedged)	EUR	17-Dec-01	1.60	1.36	(3.55)	(1.45)	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	6.21 2.69	10.01 5.44	1.79 0.83	5.13 5.48	5.94 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	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) Bloomberg 1-3 Yr Government/Credit Bond Index (Total Return Gross)	USD USD	6-Jun-16 6-Jun-16	1.94 2.02	3.90 3.85	0.01 0.31	1.08 1.25	1.28 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)	USD	30-Sep-02	2.12	0.53	(4.04)	(1.26)	2.44
Bloomberg US Securitised Index (Total Return Gross) ESG-Enhanced Global Multi-Asset Balanced Portfolio (Base Accumulation Share	USD	30-Sep-02 30-Jun-14	2.20 8.53	0.76 11.29	0.40	5.05	3.68
Class) 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)	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 Retu	urn	
	Currency	Launch Date	6-Months ³ (%)	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.

^{*} All returns in United States Dollar terms.

¹ 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.

² Past performance does not guarantee future results, which may vary. Returns are net of expenses and inclusive of dividends, where applicable.

³ 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	3(d)	=	Ξ	Ξ	Ξ	=	Ξ	=	Ξ	Ξ	=
Cash Due from brokers	3(d) 3(e) 3(f),13	327,237 1	92,899	18,081,847	34,418,672	94,599	5,877,984	234,817	5,782,940	2,041,486	20,059,998
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) 3(b)	313,831 222,947	57,694 —	130,526 540,169 2,328,734	394,912 12,496,809 8,665,934	4,373 13,625	59,802 577,989	113,770	2,679,133 728,881	23,703 106,528	515,680 2,100,506
Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable	3(b) 5	Ξ	=	5,206	211,945	717	391,779	10,762	697,040	9,335	=
Interest care learn receivable on securities lending Interest receivable on securities lending Investment adviser fees waived receivable Other assets	6	40	13,695	Ξ	716 504	17,254	Ξ	111 4,914	Ξ	Ξ	
Total Assets	_	94,681,692	28,787,524	859,252,019	2,970,152,747	5,977,110	628,117,032	44,841,450	1,395,338,387	173,985,890	2,138,317,675
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) 3(d)	218 	29,839 	263 	=	4,877 	=	=	570,000 328,135	=	1,020 <u>—</u>
Unrealised loss on swap contracts and swap contracts on duration redging 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	3(d) 3(d) 3(d) 3(d) 3(d)		=	=		=		=	=		
Payable for investments purchased Payable for shares redeemed	. ,	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
Intérest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable	3(b) 3(b) 6	Ξ	\equiv	Ξ	44,724	=	Ξ	1,153	273 56	Ξ	Ξ
Investment adviser fees payable Administration fees payable Depositary fees payable	6 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 Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable	66 55	6,458 43,697 4,709 693,431	25,409 1,113	57,968 18,267 4,367,976	329,013 329,013 92,941 18,818,171	26,759 120 48.810	34,748 71,779 22,761	1,169 28,285 2,825	5,346 111,621 65,714	2,336 36,005 7,348	1,987 45,743 38,884 2,023,439
Professional fees payable Other liabilities	6	23,041 139,271	33,943 67,258	32,708 353,656	147,670 1,512,699	9,491 55,162	22,663 284,382	21,139 72,917	35,636 414,503	83,293 122,827	131,375 610,188
Total Liabilities	_	1,130,312	232,592	7,062,143	28,884,667	215,479	2,312,063	203,075	4,506,149	474,219	9,316,556
Shareholders' Equity	2(14)	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 Shareholders' Equity (after Swing Pricing)	3(k)	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	(4,470,902) 2,124,530,217
1, (-	,,	,,	,, 5. 0	,,,500	-,,•• .	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,	,,,200	,,	, , ,

	Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio ^{(a)(b)} JPY	Japan Equity Portfolio ^{(a)(b)} 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	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	544,696,097	20,986,926
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 Unfront payments paid on swap transactions	3(d) 3(d) 3(d) 3(d) 3(d)	=	=		=	=	=	=	=	Ξ	=
Market valúe of purchased options Cash Due from brokers	3(d) 3(e) 3(f),13	863,855	33,152,262 6,355,386	9,051,544 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	Ξ	13,337
Interest tax learnin receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	6	17,3 <u>10</u>		Ξ	2,601		=		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) 3(d)	307 	1,754,384	1,126,000 217,522	94 1,438,720 70,825	101 960,000 30,887	 145	=	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 mortcage backed securities	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	=		=	=	=	=	=	=	=	=
Market Value or covered roward mortgage backed securities 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 payable excluding swap contracts Securities lending fee payable	3(b)	_	Ξ	124	=	Ξ	2,660	4 <u>76</u>	=	=	=
Distributions payāble ' Investment adviser fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable	86666	33 1,290,079 194,528 155,532	3,621,751 246,641 1,072,524 146,106	351,777 35,697 43,454	124,543 21,825 24,374	897,302 85,130 81,139 6,238	91,104 36,177 10,988 362	71,909 84,707 33,070	93 3,126 39,747 7,428	3,863 91,985 51,742	3,198 23,461 36,075 15,884
Transfer agent fees payable Taxe d'abonnement payable	6 5	88,042 165,355 63,901	201,076 188,307	17,944 14,971	9,209 20,530 6,485	114,609 62,227	26,659 7,446	234 26,746 10,546	37,075 64	12,468 9,424	6,235 36,971 1,477
Capital gains tax payable Professional fees payable Other liabilities	5 6	1,151,681 140,552 424,550	106,621,926 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

⁽a) Expressed in '000.

⁽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 [®] Equity Portfolio ⁽⁵⁾ USD	Emerging Markets Ex-China CORE [®] Equity Portfolio USD	Europe CORE® Equity Portfolio EUR	Eurozone CORE [®] Equity Portfolio EUR	Global CORE [®] Equity Portfolio ^(b) USD	Global Small Cap CORE® Equity Portfolio ^(b) USD	US CORE [®] Equity Portfolio ^(b) 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 Due from brokers	3(d) 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 Interest receivable on swap contracts	3(b) 3(b) 3(b)	22,541 29,263	144,679 —	19,278 275,548 —	3,450,703 4,624,861 13,925,256	2,598 355,429 342,794	1,170,537 3,860,414 3,150,996 378	5,270	21,722,778 14,133,885 8,205,622	9,655,802 3,009,179 2,494,134	3,157,794 1,896,982
Dividend tax reclaim receivable Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	55 5 6 6	2,578 — 15,645	5,080 — — — 143	62,462 	906,22 <u>6</u> 3,1 <u>67</u>		6,986,381 29,588 96	3,704 — 12,868	2,754,302 ————————————————————————————————————	520,265 ————————————————————————————————————	2,946 — — — —
Total Assets	-	11,561,327	57,158,901	68,052,274	2,669,380,637	79,008,003	1,599,365,542	5,346,255	4,008,441,123	1,014,427,161	1,625,074,932
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 Unfont 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) 3(d)	=	253 	=	1,352 7,086 25,068	40,420 933 12,890	278,271 534,509	=	337 180,000 486,173 83,268	16,941 8,424 —	3,98 <u>3</u> 1,028,136 — —
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(d) 3(b) 3(b)	19,595	=======================================	144,5 <u>93</u> 298	3,439,444 2,409,651 —	=	351,937 4,462,531 378	20,000	7,345,710 7,863,768	15,728,664 1,104,736 2	4,357,194 —
Securities (ending fee payable ' Distributions payable Investment adviser fees payable 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	086666656	51,800 11,554 33,895 16,571 98 31,663 459	1,118 32,729 19,828 4 24,564 871	75,890 30,227 21,638 10,174 46,289 5,101	1,444,002 246,984 1,009,760 1,143 197,489 69,294	41,300 30,386 13,400 17,591 1,492 447,700	859,688 144,707 146,265 44,339 124,310 55,194	2,014 21,280 11,840 19 16,902	1,417,265 335,026 271,458 110,632 161,729 106,548	612,234 140,703 126,559 29,387 69,021 38,934	948,167 192,295 101,210 127,603 112,190 72,068
Professional fees payable Other liabilities	6	19,688 80,452	22,228 77,161	20,683 152,431	160,784 2,253,371	18,706 116,695	128,673 654,958	17,176 62,496	172,393 1.858.848	30,493 607,359	143,710 841.904
Total Liabilities	٠ -	265,775	178,756	507,324	21,837,221	741,513	7,785,760	151,822	20,393,222	18,513,457	7,928,460
Shareholders' Equity	_	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
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

⁽b) Refer to Note 3(i).

	Notes	US Small Cap CORE® Equity Portfolio ^(b) 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 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 — — — ——————————————————————————————
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 Market value of covered forward mortgage backed securities	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	21,770 	127 820,000 60,205 24,956	672 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
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	200,152 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	5 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

⁽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(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 — 430,017 467,159 3,457 11,364,801	375,547,733 35,593 62,701 382,679 370,923
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) 3(b)	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	1,656,525 142,272 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	5 6	2,707 47 — 2,053,541,233	21,861 2,166 59,100,394	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 — 419,345,440	6,374 6,374 198,148,159	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 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) 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 	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 —	1,6 <u>71</u> 45,3 <u>48</u>	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 Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable	36666654	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	85,41 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 64,263,618	31,497 82,215 9,045,404	40,183 166,799 194,648,122	157,218 382,408 19,165,344	64,406 114,653 5,841,716	25,229 120,850 17,541,851	19,936 75,629 380,215	30,894 111,027 13,627,491	31,667 99,824 41,955,179	32,343 112,777 455,655,947
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 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 Interest receivable in receivable Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	3(d) 33(d) 33(d) 33(d) 33(e) 3(f), 13 3(b) 33(b) 55 66	205,760,443 730,921 204,696 100,678 121,223 293,075 5,939,419 4,272,760 107,593 66,021 175,033,166 29,640 29,640 43	228,985,952 423,355 190,417 14,066 351,427 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 ————————————————————————————————————	126,860,074 2,970,202 34,766 1,410,638 2,176,025 1,902,089 5,967,796 598,619 36,157 1,843,820 — 833, 16,696	199,338,102 1,700,677 461,968 108,303 386,939 47,322,949 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 20,750,864 201,091 17,799,988 16,502,361 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 75,936 6,784,580 8,154,767 8,154,263 17,504,248 3,711,653 1,006,627 2,041,284 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 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(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	586,672 139,118 2,868	280,000 228,202 28,170	80,668 123,954	1,698,373 572,984	3,751 1,030,000 2,243,561 139,847	34 150,446 4,675,072	2,876 2,890,000 6,999,416	541 6,315,007 14,723,756	625 1,070,000 2,285,041	66,713
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 Payable for shares redeemed Payable of shares redeemed		20,920 16,078 — 1,701,718 8,051	14,877 ———————————————————————————————————	18,775 250,000 82,272	769,624 435,521	2,300,575 877,563 587,410 534,329	209,246 209,676 869,676 59,058	169,599 8,364,634 5,542,042 2,855,948 19,025,274 86,409,898 58,534	2,441,680 17,679,112 10,544,756 6,242,547 57,201,672 158,064,959 114,911	17,826 7,341,508 4,113,596 1,912,116 	3,125 1,148,714
Market valúe of written options Market value of covered forward mortgage backed securities Pavable for investments purchased	(d) (d) (d) (b) (b) (e) (e) (e) (e) (e) (e) (e) (e) (e) (e	20,920 16,078 — 1,701,718	14,877	18,775 250.000	147,129 769.624	2,300,575 877,563 587,410 534,329	12,924 209,246 25,640	8,364,634 5,542,042 2,855,948 19,025,274 86,409,898	17,679,112 10,544,756 6,242,547 57,201,672 158,064,959	17,826 7,341,508 4,113,596 1,912,116 —	3,125
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 Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Trans fer specific payable Transfer specific payable Transfer specific payable Transfer specific payable Transfer payable	33 6 8 8 6 6 6 6 6 6 5 5 5	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	14.877 ———————————————————————————————————	18,775 250,000 82,272 17,653 	147,129 769,624 435,521 — 2,438,556 472,890 109,316 55,617 17,021 88,729 98,108 132,697 194,413 7,230,978	2,300,575 877,563 587,410 534,329 6,645 — 10,619 45,738 89,018 83,26,882 2,036 31,980 102,020 8,032,057	12,924 209,246 869,676 59,058 — 26,499 60,220 108,868 1 36,097 14,149 58,293 34,045 153,009	8,364,634 5,542,042 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 41,233 229,206	17,679,112 10,544,756 6242,547 57,201,672 158,064,959 114,911 1,009,931 ————————————————————————————————————	17,826 7,341,508 4,113,596 1,912,116 16,866,448 319,913 483,898 57,771 20,470 2,952 70,015 4,100 34,127 145,278 34,980,142	3,125 1,148,714 1,148,714 1,559,665 44,403 96,009 32,017 29,911 24,776 179,385 3,184,718
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 Taxe d'abonnement payable Capital gains tax payable Professional fees payable Other liabilities Total Liabilities Shareholders' Equity	33 (b) 33 68 66 66 66 65 55 6	20,920 16,078 1,701,718 8,051 16,773 ———————————————————————————————————	14,877 ———————————————————————————————————	18,775 250,000 82,272 17,653 — 110,902 43,383 22,639 501 32,140 2,038 23,241 89,651	147,129 769,624 435,521 — 2,438,556 472,890 109,316 55,617 17,021 18,729 98,108 132,697 194,413	2,300,575 877,263 587,410 534,329 6,645 — 10,619 45,738 89,018 89,018 26,882 2,036 31,980 102,020	12,924 209,246 869,676 59,058 ————————————————————————————————————	8,364,632 5,542,042 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	17,679,112 10,544,756 6,242,547 57,201,672 158,064,959 114,911 1,009,931 ————————————————————————————————————	17,826 7,341,508 4,113,508 4,113,508 1,912,116 16,866,448 319,913 483,898 34,488 57,771 220,470 20,470 70,015 4,100 34,127 145,278	3,125 1,148,714
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 Capital gains tax payable Copital gains tax payable Professional fees payable Other liabilities Total Liabilities	33 6 8 8 6 6 6 6 6 6 5 5 5	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	14.877 ———————————————————————————————————	18,775 250,000 82,272 17,653 	147,129 769,624 435,521 — 2,438,556 472,890 109,316 55,617 17,021 88,729 98,108 132,697 194,413 7,230,978	2,300,575 877,563 587,410 534,329 6,645 — 10,619 45,738 89,018 83,26,882 2,036 31,980 102,020 8,032,057	12,924 209,246 869,676 59,058 — 26,499 60,220 108,868 1 36,097 14,149 58,293 34,045 153,009	8,364,634 5,542,042 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 41,233 229,206	17,679,112 10,544,756 6242,547 57,201,672 158,064,959 114,911 1,009,931 ————————————————————————————————————	17,826 7,341,508 4,113,596 1,912,116 16,866,448 319,913 483,898 57,771 20,470 2,952 70,015 4,100 34,127 145,278 34,980,142	3,125 1,148,714 1,148,714 1,559,665 44,403 96,009 32,017 29,911 24,776 179,385 3,184,718

	Notes	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2024 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 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 excluding swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable Interest tax reclaim receivable Interest receivable en securities lending Investment adviser fees waived receivable Other assets	3(d) 3(d) 3(d) 3(d) 3(f), (b) 3(f) 3(f) 3(f) 5(f) 5(f) 5(f)	1,011,537,001 2,323,058 2,726,444 1,019,992 2,219,371 97,163 5,478,539 1,108,001 301,869 443,277 520,647 16,234 205 3,241	358,519,313 11,215,236 36,44,562 35,354 35,354 3,595,510 25,020,676 45,238 43,191 194,504 419,700	48.671,329,290 142,919,761 12,235,559 72,731,305 98.066,294 17,639,977 724,476,263 298,004,405 556,074,428 114,860,255 85,412,833 162,039,336 7,450,879 13,740,117 820,039 454,172 332,409 3,733
Total Assets		1,080,017,814	419,488,822	50,981,254,322
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 Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable excluding 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 Distribution and servicing fees payable Transfer agent fees payable	3(f).00(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(d)(589,934 363,724 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	738,519 16,101,695 1,489,046 48,186 48,186 63,546	712 819 76,064 644 110,581,192 16,613,779 80,458,828 40,754,356 40,754,356 21,217,765 21,4528,010 1,052,750,804 73,458,400 4,9313 1,064 6,325,290 28,338,230 28,338,230 28,338,230 28,338,230 4,341 1,064 6,325,290 28,338,230 28,338,230 28,338,230 38,381,335 1,719,769 144,811,240 147,197,769 144,813,140 3,378,223 3,818,135
Shareholders' Equity		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

	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 Interest Income excluding 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
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b) 3(b)	-	=		=	=		=	- 1,250		200,102
Interest Income on securities lending Other income	6	_	=	15,178	55,352 298	=	=	1,957	11,627 57	_	9,262
Other moonie	-	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	3(b)	_	_	61	236	_	84	_	785	_	2,776
Interest Expense excluding swap contracts Interest Expense on swap contracts	3(b) 3(b)	\equiv	Ξ			Ξ	=	=	7,032	=	2,770
Fees charged on securities lending	5(b) 6	<u></u>	124.242	1,518 3,640,210	5,535 13,431,547	22.015	1,920,154	196	1,163 5.033,204	801.622	926
Investment Adviser fees Depositary fees	6	32,132 27,891	27,165 19,023	286,059 96,938	874 269	19,764 28,048	69,818 93,263	196 251,322 7,209 20,026	85,620	15,960 36,603	926 1,564,637 216,555 171,895
Administration fees Distribution and servicing fees	6	37.832	_	712	214 <u>,7</u> 89 238,621	28	211.677	6.701	154,234 31,415	12.642	11.021
Transfer Agent fees Taxe d'abonnement	6 5	23,277 15,478	13,312 4,219	29,364 54,245	168,862 303,946	14,233 369	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
	_	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	_	_	_
Total expenses Withholding tax on dividends and other investment income	5 _	711,710 93,876	182,417 11,648	4,282,817 1,063,948	15,991,870 3,812,979	35,243 8,579	2,576,979 813,952	345,645 136,620	5,891,929 2,167,444	1,019,460 142,971	2,440,843 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		(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	184,667,08 <u>4</u>	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 class specific forward currency contracts		(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 hedging		(1,020)	(209)	(1,139)	(130,071)	(393)	(3,407)	(1,000)	(243,344)	(216)	(05,014)
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 ^{(a)(b)} JPY	Japan Equity Portfolio ^{(a)(b)} 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	3(b) 3(b)	1,477	459,004		.,02.,020	61,290	464	48,181	318	39,079	491
Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b) 3(b)	1,477	433,004	=	=	01,230	-	40,101	<u> </u>	33,073	
Interest Income on securities lending Other income	6	114,693 155	Ξ	27,890	35,174	Ξ	Ξ	Ξ	=	Ξ	Ξ
_		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 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)	7,436	Ξ	11,330 193	3,888 77 —	23,542	Ξ	Ξ	Ξ	Ξ	=
Fees charged on securities lending Investment Adviser fees Depositary fees	666	11,471 7,461,716 127,695 145,738	19,486,993 743,086 818,340	2,627 1,843,077 34,985 34,097	3,458 657,605 21,562 17,821	5,611,305 40,146	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
Administrátion fees Distribution and servicing fees	6 6	537.114	934.863	_	48.002	101,214 36,213	1.790	1.072	512	32	14,391 27,045 37,534
Transfer Agent fees Taxe d'abonnement	6	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	9,626 56,488
outsi opolaung sipolises		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	8,972,079 1,008,245	23,419,832 1,956,769	2,051,503 542,028	827,159 248,797	6,301,835 1,650,853	624,968 155,708	584,019 342,750	39,260 12,090	229,294 947,229	224,196 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)
Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	12,348,249	84,313	(89,505)	_	_	_	_	_	_
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		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)		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	388,854,9 <u>59</u>	41,918,3 <u>56</u>	13,715,638	78,406,4 <u>38</u>	16,124,743	61,754,322	1,263,703	55,794,1 <u>69</u>	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		Ξ	(2,790,978)	=	Ξ	Ξ	=	=	=	=	Ξ
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)		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

⁽a) Expressed in '000.

⁽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 [®] Equity Portfolio ⁽⁵⁾ USD	Emerging Markets Ex-China CORE [®] Equity Portfolio USD	Europe CORE® Equity Portfolio EUR	Eurozone CORE® Equity Portfolio EUR	Global CORE® Equity Portfolio ^(b) USD	Global Small Cap CORE [®] Equity Portfolio ^(b) USD	US CORE [®] Equity Portfolio ^(b) 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	3(b) 3(b)	=			=	=					=
Interest Income on securities lending Other income	6′		=	18,152	98,614	=	125,922 1,927	15	142,048 2,229	122,320 222	=
		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
Expenses Bank overdraft interest expense Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	Ξ	=	Ξ	8,076	=	=	=	6,178	94	Ξ
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees	6 6	73 117	764	1,817	10,104 7 807 252	210 370	12,544	11 079	14,241 7,780,180	12,231	5 460 972
Depositary fees Administration fees	6	73,117 15,204 25,040	764 12,147 24,581	441,260 16,337 21,804	7,897,252 808,382 186,497	219,370 20,867 23,986	4,456,153 108,490 132,200	11,079 10,211 15,699	7,780,180 204,168 253,446	3,188,545 99,376 109,118	5,460,972 78,371 145,051
Distribution and servicing fees Transfer Agent fees	6	629 16.879	26 11 387	55,701 25,007	7,077 102,135	3 483	250,390 64,209	95 9,220	622,769 84,091	145,419 36.691	681,030 57,593
Taxe d'abonnement Professional fees	5	2,103 9,527	2,947 8,949	15,049 9,895	224,890 47,463	4,234 8,645	159,852 36,222	274 9.028	321,823 49,967	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	9,757,425	2	5,514,975	81,864	9,623,637	3,914,730	7,013,912
Total expenses Withholding tax on dividends and other investment income	5	99,559 53,026	104,689 190,713	629,866 306,055	9,757,425 6,056,546	316,268 196,557	5,514,879 3,031,889	16,215 6,949	9,823,816 6,663,951	3,914,726 2,057,189	7,013,912 3,381,575
Net investment income/(expense) for the Period	5	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		(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 swap contracts and swap contracts on duration hedging share classes 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
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		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
hedging share classes		=	=	=	(25,068)	(26,821)	(1,064,688)	75	189,164	(21,148)	(903,425)
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		69			(422,022)	(11.457)	200 404			70.226	(2.420.227)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging			(3,139)	(724)	(432,082)	(11,457)	206,191	_	(482,925)	78,336	(2,428,327)
share classes 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

⁽b) Refer to Note 3(i).

	Notes	US Small Cap CORE [®] Equity Portfolio ^(b) 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 Interest Income on securities lending Other Income	3(b) 3(b) 3(b) 3(b) 6	26,013	6,084,901 198,921 2,831	5,270,407 569,836	35,183 42,238 1,046 316	4,956,487	6,564,852 458,001 1,562	66,850 1,526	-,185,007 621,748 7,683 471	877,345 26,934 160	31,597 19,465
Other meeting		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 Investment Adviser fees Depositary fees	3(b) 6 6	2,602 212,232 20,480	19,894 1,568,444 39,603	283,103 57,370 10,607,421 153,603	102 136,669 66,316	426,445 	1,161,171 46,146 7,564,314 224,573	152 64,538 6,849	768 314,342 35,757	2,693 392,856 16,578	75,160 11,592 29,051 2,253
Administrátion fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Professional fees	6 6 5	29,247 23,075 21,474 15,745 10,013	79,784 6,485 38,503 54,791 35,295	208,738 41,229 80,440 272,035 49,955	22,032 1,765 14,646 2,221 11,822	116,138 11,352 47,125 49,233 16,551	236,913 282,968 115,571 252,926 49,687	29,051 1,522 20,025 4,386 9,358	36,008 4,856 15,095 30,646 15,587	32,209 2,287 17,792 13,507 12,018	29,051 2,253 20,455 3,032 14,292
Professional fees Other operating expenses	6	10,013 63,582	35,295 135,232	49,955 470,496	11,822 75,811	16,551 169,248	49,687 528,161	9,358 59,345	15,587 80,904	12,018 71,992	14,292 57,941
		398,450	1,978,076	12,224,390	332,815	3,729,662	10,473,521	195,226	533,963	564,255	213,776
Less: Investment Adviser fee waived	6	28,558	53	_	152,143	_	_	109,225	81,530	19,760	107,623
Total expenses Withholding tax on dividends and other investment income	5	369,892 183,966	1,978,023 10,165	12,224,390 15,130	180,672 8,336	3,729,662 381,611	10,473,521 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	4,8 <u>24</u>	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	416,8 <u>51</u>	3,136,1 <u>34</u>	4,693,0 <u>57</u>	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

⁽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 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) 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 Fees charged on securities lending	3(b) 3(b) 3(b)	1.640	Ξ	98 	702 63.749	=	3,253	300	_ _ 16	Ξ	Ξ
rees charged on securities lenging Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees	99999	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	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	395,914 34,959 58,362	298,688 53,024 33,768 2,168	322,234 30,386 46,100 2,791
Transfer Agent fees Taxe d'abonnement Professional fees Other operating expenses	6 5	50,167 161,479 23,479 250,673	15,640 6,236 15,055 63,252	35,555 75,175 17,541 160,860	103,895 153,357 47,370 326,175	26,586 28,541 12,819 83,753	27,757 20,188 12,492 76,772	7,633 1,857 9,862 46,340	14,166 48,977 16,035 91,008	18,980 19,379 16,098 70,544	20,749 19,143 16,262 80,171
		3,759,372	265,352	1,652,839	4,981,159	753,844	705,766	142,315	659,437	512,649	537,836
Less: Investment Adviser fee waived	6	48	125,720	_	525	29,326	61,554	94,636	45,352	44,362	9,565
Total expenses Withholding tax on dividends and other investment income	5	3,759,324	139,632	1,652,839	4,980,634 317,323	724,518 —	644,212 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)	(1,809,720)	(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 swap 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)	(491,7 <u>02)</u>	(111,0 <u>96)</u>	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)	1,109,693	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 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 Net (amortisation)/ Net accretion	3(b) 3(b) 3(b)	1,420,106 52,003 159,963	37,033	42,000	876,369	3,335,461 21,028 396,962	2,900,052 140,778 1,190,566	· · · —	20,493,348 71,378 (4,530,559)	1,246,012	30,000
Interest Income on securities lending Other income	6	159,965	<u>—</u> 96	73	10	396,962 4,959	1,190,500	326,774 294	(4,530,559) 7,887 70	1,240,012	<u></u>
Other income		3,252,229	6,270,963	2,415,699	10,310,343	4,013,134	5,663,666	9,586,853	16,161,977	1,899,407	3,966,236
Expenses Bank overdraft interest expense	3(b)				190		345	3,492	3,823	747	84
Interest Expense excluding swap contracts Interest Expense on swap contracts	3(b) 3(b)	Ξ	2.349	2,331	190	=	- -	518,572	3,023	57.019	1,057
Fees charged on securities lending Investment Adviser fees	3(b) 6	801.026	807.800	639.803	2.699.855	496 64.187	168,781	822.533	788 926.094	186.441	1.616.185
Depositary fees Administration fees	6	56,754 39,113	18,625 41,962	16,587 32,527	42,654 83,321	83,565 32,280	85,481 47,602	141,341 83,480	186,947 117,820	131,251 56,393	41,721 64,441
Distribution and servicing fees	6	17.362	32 976	3 054	97.255	513	5	41,263 56,580	3.618	18.248	_
Transfer Agent fees Taxe d'abonnement	5	20,371 25,629	18,724 5,545	17,062 6,658	50,093 113,873	14,341 7,186	19,099 12,623	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	10,07 <u>5</u> 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
		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 Total expenses	6 .	7,669 1.054.816	1.024.785	800.734	118 3.310.511	84,103 207.776	28,258 426.626	111,531 1.763.364	1,521,556	174,681 448.127	2.005.467
Withholding tax on dividends and other investment income	5	172,532			480,000	16,735	107,372	10,305	995		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	_
forward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes		2,248,092 75,449	410,631 57 194	252,942 54,924	1,122,704	2,368,310 (404,606)	2,331,752 733,853 (2,061,180)	(3,274,574) 5,699,331	(13,323,169) 11,614,996	588,776 4 367 157	(634,457)
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		75,449 (400,466)	57,194 (303,005)	54,924 (299,766)	(5,708,661)	(404,606) 1,063,161		5,699,331′ 3,553,493	`11,614,996′ 6,615,284	4,367,157 1,030,121	
Net realised gain/(loss)		8,797,479 9,269,325	3,562,242 6,583,219	6,341,993 10,563,827	6,440,685 14,406,151	(347,647) 6.437.604	4,162,442 3,935,388	6,342,697	(7,551,723)	5,001,477 (422,828)	33,014,453 30,924,926
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		9,269,325	0,563,219	10,563,627	14,406,151	0,437,004	3,935,366	3,408,891 409,050	25,544,182 587,869	(422,020)	30,924,926
hedging share classes		(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 non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share			— (55.055)		(4.005.4:0)	(0.710.515)	(0.000.00				
class specific forward currency confracts 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

	Notes	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2024 USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	3,468,032	826.007	314,534,022
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b) 3(b) 3(b) 6	8.724.424	2.154.047	29 371 101 123
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b)	8.091.719	956,940 7,041,946	6,337,337 47,338,687
Interest Income on securities lending Other income	6	10,366 2,086	=	6,337,337 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(3) (6) (6) (6) (6) (6) (6) (6) (6) (6) (6	1.304.338	=	36 649
Fees charged on securities lending Investment Adviser fees	6	1.036	_	3,755,328 314,487
Depositary fees Administration fees	6	3,387,999 144,848	720,955 37,320	154,201,741 6,863,192
Administration fees 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		20.338	14,321	1.338.036
Other operating expenses	6	197,864	86,368	10,648,995
Less: Investment Adviser fee waived	6	5,306,557 23,526	961,668	195,572,442 1,983,902
Total expenses	O	5.283.031	961.636	193.588.540
Withholding tax on dividends and other investment income	5	547,260		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		(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		· · ·	`		` _		` _		_	` _
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)

	Global Millennials Equity Portfolio	India Equity Portfolio	Japan Equity Partners Portfolio ^{(a)(b)}	Japan Equity Portfolio ^{(a)(b)}	US Equity ESG Portfolio	US Small Cap Equity Portfolio	US Technology Opportunities Equity Portfolio	Global Clean Energy Infrastructure Equity Portfolio	Global Future Economic Security Equity Portfolio	Global Infrastructure Equity Portfolio
Notes	USD	USD	JPY	JPY	USD	USD	USD	USD	USD	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

⁽a) Expressed in '000.

⁽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)

⁽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 [®] Equity Portfolio ^(b) USD	Emerging Markets Ex-China CORE [®] Equity Portfolio USD	Europe CORE [®] Equity Portfolio EUR	Eurozone CORE [®] Equity Portfolio EUR	Global CORE [®] Equity Portfolio ^(b) USD	Global Small Cap CORE® Equity Portfolio ^(b) USD	US CORE [®] Equity Portfolio ^(b) 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)

⁽b) Refer to Note 3(i).

Notes	US Small Cap CORE [®] Equity Portfolio ^(b) 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

	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
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

Not	ESG-Enhanced Global Multi-Asset Balanced Portfolio	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() —	_	_	_	_	_	_	_	_	_
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 1	<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()	_	_	_	_	_	_	_	_	_
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		-	(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

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Asia Equity Portfolio	USD	31-May-24	31-May-24	30-1104-23	30-1404-22	93,551,380	110,545,162	151,227,768
Base Accumulation Share Class	USD	286,985	21.94	20.48	21.33	33,331,300	110,343,102	131,227,700
Base Currency Share Class	USD	130,623	28.41	26.52	27.62			
"A" Accumulation Share Class	USD	15,029	14.01	13.11	13.72			
"A" Share Class	USD	45,469	33.16	31.03	32.48			
"E" Accumulation Share Class	EUR	283,526	28.17	26.31	29.00			
"I" Accumulation Share Class	USD	2,587,132	12.45	11.58	11.96			
"I" Share Class	GBP	792	16.23	15.35	16.74			
"I" Share Class	USD	225,789	42.32	39.61	41.07			
"P" Accumulation Share Class	USD	1,034,336	18.36	17.12	17.78			
"P" Share Class	USD	110,582	17.96	16.76	17.41			
"R" Accumulation Share Class	EUR	15,392	19.58	18.15	19.71			
'R" Accumulation Share Class	USD	444,008	16.33	15.19	15.70			
'R" Share Class	GBP	29,467	16.22	15.33	16.72			
'R" Share Class	USD	139,802	15.70	14.69	15.23			
All China Equity Portfolio	USD					28,554,932	37,665,040	37,759,948
Base Accumulation Share Class	USD	55,694	13.51	13.21	15.42			
Base Currency Share Class	USD	9,834	13.21	12.92	15.08			
Other Currency Accumulation Share								
Class	SGD	1,364	5.68	5.50	6.56			
I" Accumulation Share Class	USD	422,380	15.25	14.86	17.21			
" Share Class	USD	556,243	13.87	13.61	15.76			
P" Accumulation Share Class	USD	689,271	13.67	13.32	15.46			
P" Share Class	USD	129,292	12.75	12.50	14.49			
R" Accumulation Share Class	USD	58,437	13.40	13.05	15.12			
R" Share Class	GBP	26,636	15.13	14.99	18.27			
R" Share Class	USD	91,654	12.45	12.21	14.14			
Emerging Markets Equity ESG								
Portfolio	USD					852,189,876	790,196,790	986,241,05
Base Accumulation Share Class	USD	4,844,638	11.19	10.36	10.35	, , ,	, ,	,,,,
Base Currency Share Class	USD	17,051	11.19	10.36	10.34			
E" Accumulation Share Class	EUR	22,822	10.74	9.93	10.47			
I" (Dis) (Quarterly) Share Class	USD	2,856,285	11.48	10.61	10.59			
I" Accumulation Share Class	EUR	21,859,581	11.09	10.18	10.57			
I" Accumulation Share Class	GBP	1,964,942	9.20	8.57	8.91			
I" Accumulation Share Class	USD	35,898,683	11.83	10.90	10.78			
I" Share Class	USD	2,619,527	11.49	10.70	10.66			
IO" Accumulation Share Class	EUR	513,474	14.37	13.15	13.54			
IO" Share Class	USD	518,439	6.88	6.43	6.42			
P" Accumulation Share Class	USD	178,761	10.29	9.51	9.44			
R" Accumulation Share Class	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			
Emerging Markets Equity Portfolio	USD	01,770	11.44	10.04	10.01	2,941,268,080	3,024,170,773	3,238,817,01
Base Accumulation Share Class	USD	8,776,977	21.45	19.97	19.68	2,041,200,000	0,024,110,110	0,200,011,01
Base Currency Share Class	USD	1,309,611	40.43	37.64	37.08			
Other Currency Accumulation Share	005	1,000,011	10.10	01.01	07.00			
Class	CHF	45,157	12.08	10.91	11.67			
Other Currency Accumulation Share		.,						
Class Other Currency Accumulation Share	EUR	6,872,791	16.99	15.76	16.32			
class Other Currency Accumulation Share	HKD	3,013	97.60	90.77	89.25			
Class	SGD	33,909	9.51	8.77	8.83			
Other 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			
B" 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			
I" Accumulation Share Class	EUR	12,564,744	17.48	16.14	16.54			
I" Accumulation Share Class	GBP	15,708	10.61	9.93	-			
I" Accumulation Share Class	SEK	649	127.33	117.88	115.37			
I" Accumulation Share Class	USD	62,884,866	21.38	19.81	19.33			
I' Share Class	EUR	3,834,731	10.82	10.08	10.41			
l" Share Class	GBP	6,277,056	16.22	15.33	15.86			
l" Share Class	USD	1,741,026	50.16	46.91	46.13			
I Share Class IO" Accumulation Share Class	GBP	429,194	30.16	28.23	28.74			
IO" Accumulation Share Class	SEK	429,194 880	92.00	84.76	82.22			
IO" Accumulation Share Class	USD	18,179,837	15.90	14.67	02.22 14.19			
IO" Accumulation Share Class IS" Accumulation Share Class	EUR	18,179,837	10.68	9.86	14.19			
IS" Accumulation Share Class	GBP	198	10.00	10.00	_			
		2,230,755			_			
IS" Accumulation Share Class	USD		10.56	9.78	_			
IS" Share Class	USD	527,589	10.55	9.78	- 45			
IX" (Dis) (Cap Monthly) Share Class	USD	328,179	6.54	6.24	6.45			
P" Accumulation Share Class	USD	984,650	17.42	16.18	15.85			
P" Share Class	USD	364,145	16.77	15.65	15.38			
R" Accumulation Share Class	CHF	127,342	12.93	11.64	12.33			
R" Accumulation Share Class	EUR	1,609,000	14.51	13.40	13.74			
R" Accumulation Share Class	GBP	3,387	10.67	9.99	_			
'R" Accumulation Share Class	USD	6,536,797	15.29	14.18	13.84			

		Outstanding Shares	Net As	sset Value per	Share		(e),	
	Currency	as at 31-May-24	31-May-24	as at ^(a) 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at ^(a) 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	10.70	9.95	9.63			
"R" Accumulation Share Class	GBP	1,000	10.76	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	000	4,505	10.00	11.70	12.02			
	EUR	3,124	9.64	8.30	9.33			
Class	EUR	3,124	9.04	0.30	9.33			
Other Currency Accumulation Share	000	0.050	0.00	0.04	7.40			
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			
"I" 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	USD	11,578	13.87	12.00	12.79			
"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		1,417,422		12.32				
	GBP		14.06		13.82			
"R" Share Class	USD	109,296	13.80	11.97	12.76		4	
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			
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	EUR	70,967	19.27	17.60	17.23			
"I" Accumulation Share Class	USD		20.36	18.51	16.97			
		566,181						
"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		19.91	18.59			
		31,459	21.48	19.91	10.59	4 200 000 000	4 200 400	4 400 000
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	1							
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		, I I	20.00	20.00	10.00			
Dase Currency Share Class (USD	LICE	4 000	20.40	47.00	45.00			
Hedged Class)	USD	1,000	20.10	17.96	15.99			
Other Currency (Dis) (Stable Monthly)	000	4 40 4	40.45	0.47	0.00			
Share Class	SGD	1,484	10.15	9.17	8.62			
Other Currency Accumulation Share			_					
Class	EUR	637,946	31.06	27.80	25.96			
Other Currency Accumulation Share	1							
Class	GBP	522,581	39.55	35.90	33.58			
Other Currency Accumulation Share	1	,		-				
	1			45.40	44.00			
Class (EUR Hedged Class)	EUR	15,077	17.10	15.40	14.09			

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	Currency	as at 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global Equity Partners ESG			-			-		
Portfolio (Continued)								
Other Currency Share Class (EUR Hedged 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	922	121.58	108.75	96.25			
"I" Accumulation Share Class	USD	16,196,171	23.12	20.68	18.24			
"I" Accumulation Share Class (EUR Hedged Class)	EUR	2,520,795	16.53	14.82	13.43			
'I" Accumulation Share Class (USD Hedged Class)	USD	1,066	22.23	19.78	17.47			
T' Share Class	GBP	25,291	27.98	25.42	23.67			
I" 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								
Hedged 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 ledged Class)	USD	139,878	21.35	19.06	16.93			
P″ Share Class	EUR	69,897	10.47	9.35	8.71			
P" Share Class	USD	712,959	39.74	35.65	31.60			
P" Share Class (USD Hedged Class)	USD	1,066	21.36	19.06	16.93			
'R" Accumulation Share Class	EUR	2,353,646	22.34	19.92	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		,						
Hedged Class)	EUR	2,107,222	19.56	17.55	15.94			
R" Accumulation Share Class (USD								
Hedged 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 USD	10,380	19.14 22.49	17.25 20.11	15.72 17.83			
R" Share Class (USD Hedged Class) Global Future Health Care Equity	030	87,866	22.49	20.11	17.03			
Portfolio	USD					173,511,671	164,889,196	229,681,80
Base Accumulation Share Class	USD	579,364	10.55	9.38	10.07	170,011,011	104,000,100	220,001,00
Base Currency Share Class	USD	22,571	10.54	9.37	10.06			
Other Currency Accumulation Share		,,						
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 R" Share Class	USD	2,686,031	10.84 10.91	9.60 9.76	10.23 10.95			
R' Share Class	GBP USD	127,810 330,788	10.91	9.76	10.95			
Global Future Technology Leaders	030	330,766	10.04	3.01	10.23			
Equity Portfolio	USD					2,124,530,217	2,372,950,637	2,592,871,53
Base Accumulation Share Class	USD	162,014	13.62	12.47	10.40	_,,,	_,0,000,00.	_,00_,01 1,00
Base Currency Share Class	USD	73,955	13.62	12.47	10.40			
Other Currency Accumulation Share		,						
Class	EUR	117,842	13.58	12.39	10.86			
Other Currency Accumulation Share								
Class	HKD	98,688	72.48	66.31	55.23			
Other Currency Accumulation Share	CCD	1 201	7.04	0.50	5.59			
Class E" Accumulation Share Class	SGD EUR	1,364 213,298	7.24 13.14	6.56 12.04	10.63			
I" Accumulation Share Class	USD	13,666,598	14.12	12.04	10.65			
'I' Share Class	GBP	800	8.79	8.10	7.05			
l" 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			
P" Accumulation Share Class	USD	4,391,944	18.96	17.34	14.42			
'P" Share Class	USD	356,924	18.97	17.34	14.42			
'R" Accumulation Share Class	GBP	61,347	14.28	13.16	11.46			
R" Accumulation Share Class	USD	412,960	8.51	7.77	6.43			
R" Share Class	EUR	535,848	12.21	11.10	9.65			
'R" Share Class	GBP	1,000	14.32	13.19	11.49			
'R" Share Class	USD	1,712,046	11.84	10.80	8.94			
Global Millennials Equity Portfolio	USD	,,		. 5.00	2.0.	1,616,157,155	1,516,825,984	1,557,419,15
Base Accumulation Share Class	USD	6,714,377	26.84	22.48	20.22	, -,, ,	, -,,	, , ,

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
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)	200	1 115	0.40	7.60	7.04			
Share Class Other Currency Accumulation Share	SGD	1,415	9.18	7.69	7.21			
Class	EUR	1,100,124	13.89	11.59	10.96			
Other Currency Accumulation Share								
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	USD	2,853	12.63	10.60	_			
E" Accumulation Share Class	EUR	3,103,991	17.39	14.57	13.87			
E" Share Class	EUR	3,248,370	21.99	18.42	17.54			
I" Accumulation Share Class I" Accumulation Share Class	EUR GBP	14,203,673 64,170	19.20 28.30	15.96 23.85	14.96 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	1,728 119.557	12.37	10.28	9.64			
R" Accumulation Share Class	GBP USD	2,100,335	28.19 29.38	23.77 24.52	22.33 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	2,103,375,432
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 Class	EUR	81,045	10.60					
Other Currency Accumulation Share	LUIX	01,043	10.00	_	_			
Class	HKD	51,993	110.84	_	_			
Other Currency Accumulation Share	0514	1 110 100	000.40	007.44	040.04			
Class	SEK	1,113,139	269.18	237.14	210.84			
Other Currency Accumulation Share Class	SGD	1,248,139	19.51	17.06	15.47			
Other Currency Share Class	GBP	80,818	38.31	34.16	35.08			
A" Accumulation Share Class	USD	737,155	23.29	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 I" Accumulation Share Class	EUR USD	4,708,378	27.04 44.40	23.65 38.99	21.82 34.22			
l' Share Class	GBP	24,660,491 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	_			
P" Accumulation Share Class	EUR	18,243	25.95	22.76	21.09			
P" Accumulation Share Class	USD	2,955,818	50.12	44.11	38.89			
P" Share Class R" Accumulation Share Class	USD EUR	138,246 3,230,778	49.46 25.33	43.53 22.17	38.38 20.46			
R" Accumulation Share Class	USD	7,287,971	25.33 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	285,107,185
Base Accumulation Snap Share Class	JPY	558,322	23,911.26	20,973.05	17,895.40			
Other Currency Accumulation Snap	ELID	00 200	11 10	10.60	10.11			
Share Class Other Currency Accumulation Snap	EUR	99,308	11.48	10.60	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 Share Class (EUR Hedged Class)	EUR	79,446	23.34	20.09	16.70			
Other Currency Accumulation Snap	LUIN	13,440	20.04	20.03	10.70			
Share Class (HKD Hedged Class)	HKD	14,966	157.85	135.32	111.02			
Other Currency Accumulation Snap								
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			
I" Accumulation Snap Share Class	EUR	7,764,685	15.03	13.81	13.07			
		6,147,891	24.38	22.73	21.54			
I" Accumulation Snap Share Class	GBP	0,177,001						
I" Accumulation Snap Share Class I" Accumulation Snap Share Class	JPY	12,740,881	25,739.51	22,484.87	19,027.34			

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N	et Assets as at ^(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
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	GBF	31,940	20.07	22.00	10.57			
(USD Hedged Class)	USD	8,985,000	33.34	28.39	22.85			
"I" Snap Share Class	GBP	490,922	15.08	14.10	13.40			
"IO" Accumulation Snap Share Class	GBP	4,486,248	10.08	_	_			
"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 "P" Accumulation Snap Share Class	JPY	744,021	27,649.49	24,220.03	20,608.71			
(USD Hedged Class)	USD	2,549,965	31.92	27.25	22.06			
"P" Snap Share Class (GBP Hedged		_,,						
Class)	GBP	100,676	29.05	24.81	20.25			
"P" Snap Share Class (USD Hedged	LICD	62.046	22.14	10.00	45.04			
Class)	USD GBP	63,016	22.14	18.90 9.82	15.31			
"R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	JPY	819,970 570,153	10.51 25,590.49	22,362.67	18,937.37			
"R" Accumulation Snap Share Class	JF 1	370,133	25,550.45	22,302.07	10,937.37			
(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	JPY	25,875	14,574.38	12,758.21	10,836.71			
"R" Snap Share Class (GBP Hedged			,	,	,			
Class)	GBP	1,140,457	26.78	22.85	18.61			
Japan Equity Portfolio	JPY					184,811,287	145,670,525	165,302,011
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	005	0.,.00	20	10.00				
Share Class (ÉUR 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 Share Class (SEK Hedged Class)	SEK	46,516	290.38	242.38	200.18			
Other Currency Accumulation Snap	OLIK	40,510	230.30	242.50	200.10			
Other Currency Accumulation Snap Share Class (SGD Hedged Class)	SGD	160,740	12.75	10.65	_			
Other Currency Accumulation Snap								
Share Class (ÚSD Hedged Class)	USD	440,313	31.92	26.43	21.29			
Other Currency Share Class	USD GBP	183,178	28.43 25.21	25.54 22.88	23.05 21.72			
Other Currency Snap Share Class "A" Share Class	USD	5,116 229,824	19.81	22.00 17.84	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	Lor	2,000,002	10.00	14.00	14.10			
(EUR Hedged Class)	EUR	1,831,672	23.05	19.31	16.07			
"I" Accumulation Close Share Class	JPY	7,527,485	2,496.90	2,109.02	1,776.29			
"I" Accumulation Share Class	JPY	1,705,604	26,941.65	22,809.60	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	LOIX	3,033,043	33.34	21.10	22.00			
(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)	GBP	1,129,024	27.47	22.82	18.54			
"IS" Accumulation Snap Share Class	EUR	6,687,333	11.29	10.05	9.43			
"IS" Accumulation Snap Share Class "IS" Accumulation Snap Share Class	JPY	21,784	15,729.38	13,308.34	11,170.51			
(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	146,852	4,503.56	3,838.23	3,253.46			
"R" Snap Share Class "B" Snap Share Class (GRP Hodgod	USD	55,913	12.68	11.41	10.29			
"R" Snap Share Class (GBP Hedged Class)	GBP	71,360	27.46	22.78	18.52			
"RS" Accumulation Snap Share Class		7 1,500	27.40	22.10	10.02			
(EUR Hedged Class)	EUR	250,218	15.32	12.73	10.41			
US Equity ESG Portfolio	USD					800,792,237	727,468,292	697,593,710
Base Accumulation Share Class	USD	13,862,950	40.29	35.34	32.00			
Base Currency Share Class	USD	188,563	40.36	35.40	32.06			
Other Currency Accumulation Share	1							

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N	let Assets as at ^(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
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	44,016	36.72	32.17	29.05			
"R" Accumulation Share Class	EUR	336,300	40.67	35.41	33.44			
"R" Accumulation Share Class	USD	69,526	33.98	29.70	26.69			
"R" Accumulation Share Class (EUR 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	07,441	33.00	25.72	20.40	128,444,981	93,189,897	82,428,16
Base Accumulation Share Class	USD	116	15.34	13.05	12.55	0, . 11,001	55, .50,001	02,720,10
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								
Hedged Class)	EUR	33,030	13.88	11.88	11.68			
"R" Share Class	GBP	765	17.22	14.76	14.85			
"R" Share Class	USD	991,747	15.95	13.52	12.94			
US Technology Opportunities Equity Portfolio	USD					452 607 642	204 206 555	323,645,48
Base Accumulation Share Class	USD	143,967	14.37	12.38	8.72	452,607,613	391,306,555	323,043,40
Base Currency Share Class	USD	17,729	14.34	12.35	8.71			
Other Currency Accumulation Share	030	17,729	14.54	12.55	0.71			
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								
Equity Portfolio	USD					4,654,553	7,956,430	14,188,11
Base Accumulation Share Class	USD	7,835	7.92	7.38	9.26			
Base Currency (Dis) (Gross Monthly)	USD	1.050	7 11	7.04	9.05			
Share Class	USD	1,058 1,010	7.44 7.84	7.04 7.36	9.05 9.26			
Base Currency Share Class Other Currency (Dis) (Gross Monthly)	USD	1,010	7.04	7.30	9.20			
Share Class	HKD	1,058	74.87	70.70	90.78			
Other Currency Accumulation Share		1,000	7-1.07	70.70	50.70			
Class	EUR	1,000	8.48	7.89	10.40			
Other Currency Accumulation Share		•						
Class	HKD	1,000	79.60	74.17	92.90			
"E" Accumulation Share Class	EUR	14,115	8.32	7.76	10.31			
'I SD" Accumulation Share Class	GBP	1,052	8.27	7.75				
"I SD" Share Class	USD	1,034	7.87	7.45	9.37			
"I" Accumulation Share Class	EUR	1,000	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	7.42	9.29			
"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 "R" Share Class	GBP USD	12,848	8.52 7.86	8.13	10.75 9.34			
	עפט	1,027	7.80	7.42	9.34			
Global Future Economic Security Equity Portfolio	USD					550,890,092	406,373,306	

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N	et Assets as at ^(a)	
	Currency	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	EUR	27,834	12.22	10.24	_			
E" Accumulation Share Class	EUR	1,973	12.16	10.21	_			
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	1,000 913	12.30 12.21	10.27 10.34	_			
'R" Accumulation Share Class 'R" Accumulation Share Class	GBP USD	12,000	12.21	10.34	_			
'R" Share Class	EUR	1,000	12.39	10.36	_			
R" Share Class	GBP	1,002	12.19	10.27	_			
R" Share Class	USD	160,618	12.37	10.34	_			
Global Infrastructure Equity Portfolio	USD		.2.01	. 5.55		21,091,124	29,199,106	47,643,48
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								
Class	EUR	88,814	13.38	12.62	14.50			
Other Currency Share Class	EUR	85	12.62	12.07	13.97			
E" (Dis) (Gross Quarterly) Share Class	EUR	16,077	9.91	9.53	11.38			
E" Accumulation Share Class	EUR	694,411	12.07	11.43	13.22			
E" Share Class	EUR	39,321	11.98	11.37	13.16			
I" Accumulation Share Class	GBP	81	13.54	12.91	14.70			
" Accumulation Share Class	USD	163,136	14.47	13.66	14.81			
I" Share Class I" Share Class	GBP USD	91 84	12.03 12.97	11.71 12.45	13.58 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	EUR	321,867	9.54	9.17	9.50			
Class E" (Dis) (Gross Quarterly) Share Class	EUR	7,528	6.51	6.37	6.86			
E" Accumulation Share Class	EUR	7,481	8.70	8.39	8.75			
E" Share Class	EUR	3,456	7.95	7.71	8.16			
I" (Dis) (Gross Quarterly) Share Class	USD	485,832	7.77	7.57	7.65			
I" Accumulation Share Class	USD	48,944	10.34	9.94	9.72			
I" 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						F0 000 115	F0 040 00T	00 000 -
nfrastructure Equity Portfolio	USD	4.000	44.47	40.00	10.00	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	10.10			
" Accumulation Share Class	GBP	936	9.48	9.25	9.73			
I" Accumulation Share Class	USD	1,068	11.32	10.93	10.93			
" Share Class	GBP	953	9.31	9.23	9.73			
I" Share Class	USD	1,087	11.12	10.91	10.93			
O" 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			
R" Share Class	USD	1,086	11.12	10.91	10.93			
North America Energy & Energy	l .							
nfrastructure Equity Portfolio	USD					67,544,950	77,424,337	124,342,7
Base Accumulation Share Class	USD	1,297,739	11.01	9.97	9.98			
Base Currency Share Class	USD	129,098	9.57	8.78	8.90			

		Outstanding Shares as at	Net As	set Value per as at ^(a)	Share		Net Assets as at ^(a)	
	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								
Share Class	EUR	3,625,418	13.54	12.13	12.18			
Other Currency Accumulation Close								
Share Class (Long Emerging Markets	CHF	4,148	8.70	8.00	8.01			
CCY vs. USD) Other Currency Accumulation Close	One	4,140	0.70	0.00	0.01			
Share Class (Long Emerging Markets								
CCY vs. USD)	EUR	30,153	9.13	8.29	8.13			
"A" Accumulation Snap Share Class								
(Long Emerging Markets CCY vs. USD)	PLN	35,124	11.10	9.98	9.44			
"A" Snap Share Class	USD	1,051	8.33	7.57	7.48			
"E" Accumulation Close Share Class	EUR	125,150	11.79	10.60	10.72			
"I" Accumulation Close Share Class	EUR	24,521,124	11.66	10.41	10.37			
"I" Accumulation Close Share Class	USD	62,111,250	22.00	19.72	18.70			
'I" Accumulation Snap 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 11.30	10.76	10.19			
"IO" Snap Share Class "P" Accumulation Close Share Class	USD	2,091,168 1,775,376	16.62	10.37 14.91	10.27 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	000	2,070,007	10.21	14.55	10.75			
(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	EUR	1,000	11.46	10.11	_			
"P" Accumulation Close Share Class	GBP	1,000	11.39	10.20	_			
"P" Accumulation Close Share Class	USD	45,728	11.25	9.97	_			
"R" Accumulation Close Share Class	EUR	24,518	11.47	10.12	_			
"R" Accumulation Close Share Class	GBP	2,406	11.41	10.20	_			
"R" Accumulation Close Share Class	USD	72,701	11.27	9.98	_	4 504 570 700	4 404 400 500	4 570 045 0
Europe CORE® Equity Portfolio	EUR	4.540.004	00.00	04.47	00.40	1,591,579,782	1,194,498,582	1,576,345,07
Base Accumulation Share Class Base Currency Share Class	EUR	4,542,001	28.66	24.47	22.43			
Other Currency Accumulation Share	EUR	1,407,045	22.99	19.91	18.63			
Class	USD	32,576	15.79	13.53	11.81			
Other Currency Accumulation Share		02,010	10.70	10.00	11.01			
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		•						
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	CHF	60,590	13.19	10.92	10.26			
"I" Accumulation Share Class	EUR	30,873,954	28.37	24.12	21.93			
"I" Accumulation Share Class	USD	2,769,456	16.46	14.05	12.15			
"I" Accumulation Share Class (CHF	CHF	2,185						
Hedged Class)			15.31	13.14	12.18			

		Outstanding Shares	Net As	sset Value per	Share		Net Assets as at ^(a)	
	Currency	as at 31-May-24	31-May-24	as at ^(a) 30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Europe CORE® Equity		•				<u>-</u>		
Portfolio (Continued)								
"I" Accumulation Share Class (EUR	FUE	0.400.070	45.00	40.00	44.00			
Hedged Class) "I" Accumulation Share Class (USD	EUR	9,102,279	15.08	12.82	11.68			
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	EUR	493,402	15.42	13.11	11.90			
"P" Accumulation Share Class	EUR	3,031,325	21.64	18.45	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 'R" Accumulation Share Class	USD EUR	246,433 2,538,466	13.94 29.90	12.14 25.43	10.81 23.14			
R" Share Class	EUR	871,954	23.33	20.27	18.97			
'R" Share Class	GBP	127,727	24.49	21.58	20.22			
R" Share Class	USD	136,278	14.09	12.30	10.95			
Eurozone CORE® Equity Portfolio	EUR					5,194,433	4,398,365	3,833,23
Base Accumulation Share Class	EUR	1,000	12.64	10.76	9.49			
Base Currency Share Class	EUR	1,031	12.26	10.59	9.49			
Other Currency Accumulation Share	LICD	1 000	11.00	0.02	0.24			
Class E" Accumulation Share Class	USD EUR	1,000 3,615	11.62 12.45	9.93 10.63	8.34 9.42			
" Accumulation Share Class	EUR	294,140	12.45	10.03	9.42			
I" Share Class	EUR	104,668	12.33	10.69	9.58			
R" Accumulation Share Class	EUR	1,000	12.89	10.09	9.58			
R" Share Class	EUR	1,046	12.33	10.69	9.57			
Blobal 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)	LICD	000	44.04	40.70	44.55			
Close Share Class (Sase Currency Close Share Class	USD	969 410.469	14.94 29.33	12.78 25.00	11.55 22.31			
Base Currency Snap Share Class	USD	543,590	38.96	33.23	29.18			
Other Currency Accumulation Close	000	040,000	00.00	00.20	20.10			
hare 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 Chare Class (AUD Hedged Class)	AUD	141,181	16.09	13.68	12.43			
	AOD	141,101	10.03	13.00	12.40			
Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD	202,161	16.57	14.12	12.70			
Other Currency Accumulation Snap		0.000.405	40.00	45.50	44.00			
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	02.1	002,120	100.20					
Share Class (EUR Hedged Class)	EUR	331,464	15.43	13.15	11.77			
Other Currency Accumulation Snap								
Share Class (SEK Hedged Class)	SEK USD	204,755	125.05	106.65	96.16			
A" Snap Share Class E" Accumulation Close Share Class	EUR	345,045 2,813,509	29.22 33.10	24.91 28.09	21.90 26.37			
E" Accumulation Snap Share Class	EUR	3,269,951	39.51	33.56	31.00			
E" Accumulation Snap Share Class	Loix	3,203,331	33.31	33.30	31.00			
EUR Hedged Class)	EUR	773,871	14.91	12.74	11.46			
" 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	4,994	15.74	13.48	12.41			
CHF Hedged Class) I" Accumulation Close Share Class	CHF	4,994	15.74	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			
I" Accumulation Snap Share Class	USD	2,319,390	17.32	14.67	12.73			
" Accumulation Snap Share Class	FUE	971.658	40.00	40.75	40.04			
EUR Hedged Class) I" Close Share Class	EUR GBP	. ,	16.20 18.09	13.75	12.21 15.55			
I" Close Share Class	USD	4,372 4,414,878	29.72	16.55 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	140.94	118.89	102.92			
IO" Accumulation Snap Share Class	USD	44,694,131	24.01	20.30	17.52			
O" Snap Share Class	USD	9,042,909	22.34	19.17	16.84			
IS" Accumulation Snap Share Class	EUR	858	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	EUD	4 750	40.04	4474	10.40			
EUR Hedged Class) P" Accumulation Snap Share Class	EUR USD	1,750 2,395,527	13.84 28.18	11.74 23.93	10.42 20.88			
P" Snap Share Class	USD	252,578	45.92	39.22	34.45			
R" Accumulation Close Share Class		202,010	70.02	55.22	54.45			
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 ^(a)	Share		Net Assets as at ^(a)	
	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 460 700
Portfolio	USD USD	980,444	31.27	26.81	25.60	995,913,704	704,520,861	507,469,708
Base Currency Close Share Class 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	25.34	21.67 20.65	20.70 19.35			
"E" Accumulation Close Share Class	EUR	68,678 543,775	24.19 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	25.17			
"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	GBP	8,051	64.95	55.60	54.82			
IO" Accumulation Close Share Class	USD	1,253,394	37.54	31.80	29.81			
IO" Accumulation Snap Share Class	USD	513,996	21.46	18.14	16.69			
"IO" Snap Share Class	USD	2,309,670	19.68	16.94	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	4 0 4 7 4 4 0 4 4 0	4 500 500 405	4 450 045 00
US CORE® Equity Portfolio	USD	4 4 4 4 6 4 4	10.10	07.40	00.00	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 Other Currency Accumulation Close	050	748,837	75.55	64.81	56.64			
Share Class	HKD	889	180.15	153.81	137.95			
Other Currency Accumulation Close	"""	000	100.10	100.01	101.00			
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 27.31	24.69 23.35	22.05 20.29			
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	USD	9,510,112	27.31	23.33	20.29			
(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	GBP	57,567	49.93	43.33	39.81			
'R" Snap Share Class	USD	991,225	39.72	34.12	29.79			
'U" Close Share Class	USD	141,225	48.57	41.51	37.29			
US Small Cap CORE® Equity								
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	USD	669,767	31.46	26.37	25.32			
"R" Accumulation Snap Share Class "R" Snap Share Class	USD	271,202	31.13	26.07	24.98			
"R" Snap Snare Class "R" Snap Share Class	GBP USD	39,169	38.03 30.00	32.37 25.28	32.76			
Asia High Yield Bond Portfolio		12,997	30.00	25.26	24.31	E77 022 042	404 070 709	262 402 00
Base Accumulation Share Class	USD USD	131,863	90.86	81.66	77.69	577,822,843	404,070,798	363,193,09
Base Currency (Dis) (Gross Monthly)	030	131,003	90.00	01.00	77.09			
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 as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Asia High Yield Bond								
Portfolio (Continued)								
Other Currency (Dis) (Stable Monthly)	ALID	22.010	65.66	62.07	65.25			
Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly)	AUD	22,018	65.66	62.07	65.35			
Share Class (RMB Hedged Class)	CNH	521	837.32	796.33	851.97			
Other Currency (Dis) (Stable Monthly)	FUD	0.047	00.00	00.45	04.07			
Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly)	EUR	3,017	63.80	60.45	64.07			
Share Class (GBP Hedged Class)	GBP	1,535	66.79	62.89	65.68			
Other Currency (Dis) (Stable Monthly)	000	00.005	22.25	00.70	05.04			
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	USD	16,509	64.63	60.88	64.49			
"I" Accumulation Share Class	USD	1,671,817	93.35	83.60	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) "IS" Share Class	GBP USD	246	65.72	66.00	68.88			
	USD	237 47,193	70.38 63.86	70.76 60.27	73.24 64.16			
"P" (Dis) (Gross Monthly) Share Class "P" Accumulation Share Class	USD	57,122	92.13	82.65	78.34			
"P" Share Class	USD	7,471	70.27	70.43	72.88			
"R" Accumulation Share Class	USD	562	107.11	95.94	90.65			
"R" Accumulation Share Class (EUR	005	002	107.111	00.04	00.00			
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	0.000.040	400.00	454.05	444.07	2,781,689,226	2,729,755,502	2,946,842,937
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)	LIOD	004 445	04.00	70.40	70.55			
Share Class	USD	861,145	81.39	79.40	78.55			
Base Currency Share Class Other Currency (Dis) (Gross Monthly)	USD	105,130	99.43	98.80	96.40			
Share Class	HKD	212,151	84.38	82.47	82.00			
Other Currency (Dis) (Gross Monthly)								
Share Class (AUD Hedged Class)	AUD	46,126	80.62	79.33	80.22			
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	SGD	257,036	83.87	82.15	81.66			
Other Currency (Dis) (Stable Monthly)	OOD	257,050	05.07	02.10	01.00			
Share Class (AUD Hedged Class)	AUD	21,892	76.93	75.49	75.83			
Other Currency (Dis) (Stable Monthly)	E.I.D	10.010	75.70	74.50	75.40			
Share Class (EUR Hedged Class)	EUR	13,940	75.78	74.52	75.40			
Other Currency (Dis) (Stable Monthly) 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	Orn	330	00.74	05.55	03.30			
Class (EUR Hedged Class)	EUR	64,282	136.95	131.02	125.55			
Other Currency Share Class (EUR	E.I.D	07.470	00.00	20.00	00.00			
Hedged Class)	EUR	37,172	82.99	83.20	83.08			
Other Currency Share Class (GBP 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	FUD	E4 C44	128.28	122.04	110.50			
Hedged Class) "I" (Dis) (Stable Monthly) Share Class	EUR USD	51,611 98,367	84.42	123.04 82.11	118.50 80.73			
"I" Accumulation Share Class	USD	6,411,284	175.68	166.23	154.82			
"I" Accumulation Share Class (BRL	030	0,411,204	175.00	100.23	134.02			
Hedged Class)	USD	_	_	119.95	98.09			
"I" Accumulation Share Class (CHF	Q1:-				c			
Hedged Class) "I" Accumulation Share Class (EUR	CHF	32,395	91.14	87.98	85.43			
Hedged Class)	EUR	2,565,574	148.24	141.38	134.66			
"I" Accumulation Share Class (GBP								
Hedged Class)	GBP	5,124	129.77	122.99	115.34			
"I" Share Class	USD	339,290	99.72	99.42	97.03			
"I" Share Class (EUR Hedged Class)	EUR	1,745,759	83.17	83.64	83.54			
"I" Share Class (GBP Hedged Class)	GBP	779,528	88.17	88.00	86.59			
"IO" Accumulation Share Class "IO" Accumulation Share Class	JPY USD	174,647 420,000	20,345.66 144.99	18,168.76 136.74	15,798.73 126.46			

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	ı	Net Assets as at ^(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 Corporate Bond		•	<u> </u>			•		
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	87.38			
"R" Accumulation Share Class	USD	665,012	147.96	140.04	130.52			
"R" Accumulation Share Class (CHF 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)	GBP	4,383	83.95	83.75	82.43			
Emerging Markets Debt Blend								
Portfolio Base Accumulation Share Class	USD USD	1,232	106.76	103.29	91.50	36,601,081	47,448,002	187,820,114
Base Currency Share Class	USD	5,307	67.15	68.68	63.46			
Other Currency Accumulation Share								
Class (EUR Partially Hedged Class)	EUR	2,813	106.79	103.52	95.47			
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,938	66.49	68.17	65.59			
"E" Accumulation Share Class (EUR		1,000	00.10	00.17	00.00			
Partially Hedged Class)	EUR	6,931	101.29	98.43	91.24			
"I" Accumulation Share Class	EUR USD	204,377	119.25 116.11	114.52 111.92	105.82 98.38			
"I" Accumulation Share Class "I" Accumulation Share Class (EUR	050	100	110.11	111.92	90.30			
Partially Hedged Class)	EUR	57,096	110.33	106.55	97.54			
"I" Share Class	USD	172	67.36	69.14	63.93			
"I" Share Class (GBP Partially Hedged 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) Emerging Markets Debt Local	GBP	2,624	70.65	72.94	69.51			
Portfolio	USD					833,434,644	887,076,858	861,750,741
Base Accumulation Share Class	USD	161,898	10.58	10.58	9.71	333, 13 1,5 1 1	331,013,000	001,700,711
Base Currency (Dis) (Monthly) Share								
Class Base Currency Share Class	USD USD	1,684 117,098	4.64 4.81	4.76 5.06	4.60 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	USD	449,000	4.95	5.19	4.97			
"E" (Dis) (Quarterly) Share Class	EUR	177,497	6.20	6.33	6.42			
"E" Accumulation Share Class "E" Share Class	EUR EUR	162,976 234,585	12.51 6.18	12.48 6.46	12.07 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	GBP	6,433	11.75	11.82	11.32			
"I" Accumulation Share Class "I" Accumulation Share Class (Long	USD	21,007,463	12.31	12.25	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	USD	6,887,246	7.64	7.83	7.58			
"IO" Accumulation Share Class "IO" Accumulation Share Class	JPY USD	2,859,993	1,688.83 13.88	1,585.86 13.76	1,346.94 12.43			
"IO" Share Class	USD	2,985,201 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	USD	20,066,095	1.56	1.63	1.64			
"P" Accumulation Share Class	USD	968,717	11.87	11.85	10.85			
"P" Share Class "R" Accumulation Share Class	USD EUR	105,891 27,769	5.85 10.09	6.16 10.01	5.89 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	GBP	11,894	5.85	6.25	6.29			
"R" Share Class	USD	241,299	4.62	4.88	4.67	0.005.000.040	0.740.500.700	2 254 422 524
Emerging Markets Debt Portfolio Base Accumulation Share Class	USD USD	4,438,844	21.94	20.70	19.32	2,605,396,916	2,719,538,729	3,051,189,624
Base Accumulation Share Class	030	4,430,044	21.54	20.70	19.32			
(Duration Hedged Class)	USD	66,226	13.82	12.86	11.39			
Base Accumulation Share Class (EUR	EUD	2 220 000	44.00	4445	40.50			
Hedged Class) Base Currency (Dis) (Gross Monthly)	EUR	2,236,880	14.88	14.15	13.52			
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) 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	1100		7.00		7			
Hedged Class) Other Currency (Dis) (Monthly) Share	USD	92,963	7.92	7.72	7.14			
	1							

		Outstanding Shares as at	Net As	set Value per as at ^(a)	Share	Net Assets as at ^(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 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	0.33	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	030	1,200,100	12.90	12.76	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)	CHF	141,900	5.90	5.81	5.96		
"I" Accumulation Share Class "I" Accumulation Share Class (CHF	USD	18,229,236	16.10	15.15	14.06		
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	Loix	20,932,044	10.17	17.24	10.57		
Hedged Class) (Duration Hedged	EUR	F 120	10.98	10.25	9.22		
Class) "I" Accumulation Share Class (JPY	EUR	5,120	10.96	10.25	9.22		
Hedged Class)	JPY	19,482	860.11	833.58	817.79		
"I" Share Class "I" Share Class (Duration Hedged	USD	915,932	13.64	13.55	13.23		
Class)	USD	195,635	8.72	8.52	7.88		
"I" Share Class (EUR Hedged Class)	EUR	6,150,861	6.48	6.49	6.49		
"I" Share Class (EUR Hedged Class) (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	USD	7,765,156	7.86	7.59	7.45		
"IO" Accumulation Share Class "IO" Accumulation Share Class	GBP JPY	44,061,353 1,729,177	11.25 1,720.33	10.65 1,526.32	10.31 1,321.26		
"IO" Accumulation Share Class	USD	2,131,173	23.37	21.91	20.17		
"IO" Accumulation Share Class (EUR	FUD	0.750.074	10.00	0.50	0.07		
Hedged Class) "IO" Accumulation Share Class (GBP	EUR	2,752,871	10.08	9.52	8.97		
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							
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 EUR	1,505	7.49	7.42 14.06	7.25 13.71		
"R" Accumulation Share Class "R" Accumulation Share Class	USD	125,508 2,614,485	14.99 12.55	14.06	13.71		
"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		

Emerging Markets Debt Portfolio (Continued)		Outstanding Shares	Net As	set Value per	Share		lot Aposta ar - (a)	
	Currency	as at 31-May-24	31-May-24	as at ^{(a)*} 30-Nov-23	30-Nov-22	31-May-24	let Assets as at ^(a) 30-Nov-23	30-Nov-2
ortiono (ooritinaca)			-			-		
'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	265,232	7.28	7.30	7.30			
'RS" Share Class (GBP Hedged Class)	GBP	249,402	7.67	7.63	7.52			
Emerging Markets Short Duration								
Bond Portfolio Base Accumulation Share Class	USD USD	4,526	116.75	111.70	104.53	23,483,608	21,904,559	26,627,2
Base Currency Share Class	USD	119	97.95	97.83	94.74			
Other Currency Accumulation Share	005		07.00	07.00	· · · · ·			
Class (EUR Hedged Class)	EUR	1,000	105.75	101.93	97.43			
Other Currency Share Class (EUR Hedged Class)	EUR	1,290	88.55	89.15	88.22			
E" Accumulation Share Class (EUR	LOK	1,290	00.00	09.10	00.22			
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	ELIE	0.046	100 00	104.60	00.54			
Hedged Class) I" Accumulation Share Class (GBP	EUR	8,046	108.89	104.68	99.51			
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)	EUR	4,027	88.77	89.61	88.70			
P" Accumulation Share Class	USD	6,926	109.44	104.54	97.52			
P" Share Class	USD	48,332	95.44	95.47	92.45			
'P" Share Class (EUR Hedged Class)	EUR GBP	1,119 121	88.41	89.14	88.22			
P" Share Class (GBP Hedged Class) R" Accumulation Share Class	USD	23,523	92.60 112.96	92.67 107.80	90.40 100.37			
R" Accumulation Share Class (EUR	000	25,525	112.50	107.00	100.57			
Hedged Class)	EUR	50,103	108.63	104.45	99.34			
R" Accumulation Share Class (GBP	000	4 000	444.00	100.00	400.00			
Hedged Class)	GBP	1,000	114.83	109.68	102.82			
'R" Share Class 'R" Share Class (EUR Hedged Class)	USD EUR	7,129 1,224	95.54 88.76	95.66 89.58	92.64 88.66			
'R" Share Class (GBP Hedged Class)	GBP	1,221	94.05	94.21	91.90			
Euro Short Duration Bond Plus	05.	.,	01.00	0	01.00			
Portfolio	EUR					194,783,083	280,863,370	358,847,
Base Accumulation Share Class	EUR	2,006,047	10.18	10.02	9.75			
Base Currency Share Class	EUR	58,015	9.90	9.88	9.63			
E" Accumulation Share Class I" Accumulation Share Class	EUR EUR	409,790 7,809,304	9.93 10.53	9.78 10.35	9.54 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	10.700	100.07	100.00	445.04	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 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		•						
Class (SEK Hedged Class)	SEK	3,668	1,136.24	1,089.92	1,014.90			
'A" Accumulation Share Class (PLN Hedged Class)	PLN	17,293	148.65	141.26	125.88			
E" Accumulation Share Class	EUR	4,553	121.45	116.81	109.61			
T' Accumulation Share Class	EUR	514,998	136.24	130.28	120.86			
I" Accumulation Share Class (USD								
Hedged Class)	USD	95,928	111.55	105.86	96.12			
	EUR	144	94.81	94.96	91.61			
'I" Share Class	USD	10,203	109.40	106.58	101.49			
P" (Dis) (Monthly) Share Class (USD	EUR	13,576	132.93	127.26	118.35			
	LOIN							
P" (Dis) (Monthly) Share Class (USD Hedged Class) P" Accumulation Share Class P" Accumulation Share Class (USD		_		149.30	135.88			
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class P" Accumulation Share Class (USD ledged Class)	USD	3,421	157.14					
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class P" Accumulation Share Class (USD ledged Class) P" Share Class	USD EUR	3,164	94.76	94.78	91.44			
P" (Dis) (Monthly) Share Class (USD dedged Class) P" Accumulation Share Class P" Accumulation Share Class (USD dedged Class) P" Share Class R" Accumulation Share Class	USD EUR EUR	3,164 53,299	94.76 135.48	94.78 129.59	91.44 120.27			
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Share Class R" Accumulation Share Class R" Share Class	USD EUR EUR EUR	3,164 53,299 39,211	94.76 135.48 95.10	94.78 129.59 95.22	91.44 120.27 91.87			
P" (Dis) (Monthly) Share Class (USD dedged Class) P" Accumulation Share Class P" Accumulation Share Class (USD dedged Class) P" Share Class R" Accumulation Share Class	USD EUR EUR	3,164 53,299	94.76 135.48	94.78 129.59	91.44 120.27	27,645,413	25,166,988	27,511.
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Share Class (USD ledged Class) P" Share Class R" Accumulation Share Class R" Apare Class R" Share Class (GBP Hedged Class)	USD EUR EUR EUR GBP	3,164 53,299 39,211	94.76 135.48 95.10	94.78 129.59 95.22	91.44 120.27 91.87	27,645,413	25,166,988	27,511,:
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Share Class (USD ledged Class) P" Share Class R" Accumulation Share Class R" Accumulation Share Class R" Share Class R" Share Class (GBP Hedged Class) Global Income Bond Portfolio Base Accumulation Share Class Base Accumulation Share Class	USD EUR EUR EUR GBP USD USD	3,164 53,299 39,211 3,517	94.76 135.48 95.10 104.04 104.15	94.78 129.59 95.22 103.43 99.02	91.44 120.27 91.87 98.26 91.62	27,645,413	25,166,988	27,511,
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Share Class (USD ledged 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	USD EUR EUR EUR GBP USD	3,164 53,299 39,211 3,517	94.76 135.48 95.10 104.04	94.78 129.59 95.22 103.43	91.44 120.27 91.87 98.26	27,645,413	25,166,988	27,511,;
P" (Dis) (Monthly) Share Class (USD dedged Class) P" Accumulation Share Class (USD dedged Class) P" Share Class (USD dedged Class) P" 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	USD EUR EUR EUR GBP USD USD	3,164 53,299 39,211 3,517 318	94.76 135.48 95.10 104.04 104.15 86.85	94.78 129.59 95.22 103.43 99.02 85.03	91.44 120.27 91.87 98.26 91.62 83.41	27,645,413	25,166,988	27,511,;
P" (Dis) (Monthly) Share Class (USD ledged Class) P" Accumulation Share Class (USD ledged Class) P" Share Class (USD ledged Class) P" Share Class (USD ledged Class) P" Share Class (USD ledged Class) R" Share Class (GBP Hedged Class) Global Income Bond Portfolio Gase Accumulation Share Class Sase Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD EUR EUR EUR GBP USD USD	3,164 53,299 39,211 3,517	94.76 135.48 95.10 104.04 104.15	94.78 129.59 95.22 103.43 99.02	91.44 120.27 91.87 98.26 91.62	27,645,413	25,166,988	27,511,;
P" (Dis) (Monthly) Share Class (USD dedged Class) P" Accumulation Share Class (USD dedged Class) P" Share Class (USD dedged Class) P" 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	USD EUR EUR EUR GBP USD USD	3,164 53,299 39,211 3,517 318	94.76 135.48 95.10 104.04 104.15 86.85	94.78 129.59 95.22 103.43 99.02 85.03	91.44 120.27 91.87 98.26 91.62 83.41	27,645,413	25,166,988	27,511, <i>1</i>

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	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	LOIX	3,013	00.77	75.05	00.55			
Hedged Class)	EUR	1,109	96.16	92.38	87.94			
"I" (Dis) (Monthly) Share Class	USD	116	91.01	88.50	85.80			
"I" Accumulation Share Class "I" Accumulation Share Class (EUR	USD	190,659	106.25	100.75	92.70			
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	USD	23,524	105.32	99.99	92.23			
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP	USD	116	90.99	88.48	85.79			
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	CDD	22.472	104.00	00.00	04.72			
Hedged Class) Global Credit Portfolio (Hedged)	GBP USD	22,473	104.08	98.88	91.73	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	1,303,211,013	1,400,711,133	1,003,303,313
Base Currency (Dis) (Gross Monthly)		_,_,_,						
Share Class	USD	15,786	10.18	10.08	_			
Base Currency (Dis) (Stable Monthly) 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) Share Class (AUD Hedged Class)	AUD	15,110	9.99	_	_			
Other Currency (Dis) (Stable Monthly)	7.02	10,110	0.00					
Share Class (SGD Hedged Class)	SGD	158,391	9.88	9.83	_			
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	19,378	10.46	10.20	_			
Other Currency Accumulation Share	LOIT	10,070	10.40	10.20				
Class (SEK Hedged Class)	SEK	74,765	106.32	103.75	101.01			
"A" Share Class	USD	163,072	10.80	10.77	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 "I" Accumulation Share Class (CHF	USD	34,713,535	15.07	14.53	13.73			
Hedged Class)	CHF	4,707,349	12.79	12.59	12.41			
"I" Accumulation Share Class (EUR	E	00 100 007	45.00	44.05	4400			
Hedged Class) "I" Share Class (EUR Hedged Class)	EUR EUR	26,490,287 521	15.28 10.01	14.85	14.36			
"I" Share Class (GBP Hedged Class)	GBP	39,684	9.55	9.59	9.41			
"IO" Accumulation Share Class	USD	33,016,371	14.88	14.32	13.48			
"IO" Accumulation Share Class (SEK								
Hedged Class) "IO" Share Class	SEK USD	300,318 11,884,502	88.77 10.18	86.33 10.22	83.29 9.94			
"IXO" (Dis) (Cap Monthly) Share Class	USD	552,415	5.70	5.82	6.16			
"P" Accumulation Share Class	USD	5,426,268	17.96	17.33	16.41			
"P" Accumulation Share Class								
(Duration Hedged Class)	USD	1,805,515	14.28	13.60	12.34			
"P" Accumulation Share Class (EUR Hedged Class)	EUR	582,398	17.19	16.72	16.19			
"P" Accumulation Share Class (EUR		,						
Hedged Class) (Duration Hedged	EUR	21 121	11.05	11 46	10.63			
Class) "P" Share Class	USD	31,421 863,791	11.95 11.67	11.46 11.69	11.36			
"P" Share Class (EUR Hedged Class)	EUR	219,814	8.51	8.60	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 (Duration Hedged Class)	USD	234,127	14.22	13.54	12.27			
"R" Accumulation Share Class (EUR		207,127	17.22	10.04	12.21			
Hedged Class)	EUR	2,210,295	11.74	11.41	11.05			
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged								
Class) (Duration Hedged	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			
1. Share Siass (ESIX Heager Siass)	GBP	573,158	9.63	9.66	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 ^(a) 30-Nov-23	30-Nov-22	31-May-24	Net Assets as at ^(a)	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	USD	470,006	11.48	11.65	11.56			
'IO" Accumulation Share Class '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	002	.20,20	0.02	0.10	0.01			
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)	OF!	272 740	105.00	100 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	Loix	12,511,500	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			
TO" 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)	USD	4,021,771	10.53	10.52	10.32			
IXO" (Dis) (Cap Monthly) Share Class 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		,,.						
ledged Class)	CHF	496,811	10.26	10.17	10.20			
P" Accumulation Share Class (USD	USD	1 000	9.38	9.10	8.76			
Hedged Class) 'P" Share Class	EUR	1,000 267,939	10.42	10.47	10.51			
'P" Share Class (GBP Hedged Class)	GBP	60,692	10.42	10.47	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	8.46 10.07	8.60 10.05	8.80 9.93			
'R" Share Class (GBP Hedged Class) 'R" Share Class (USD Hedged Class)	USD	1,935,865 569,442	10.07	10.05	9.93 10.48			
Global High Yield Portfolio	USD	J08,44Z	10.72	10.09	10.40	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	1,-02,222,073	1,00-,00-,0-0	1,120,100,7
Base Accumulation Share Class								
Duration Hedged Class)	USD	1,079,767	16.02	15.09	13.62			
Base Accumulation Share Class (SEK	0511	750 00-	440.00	440.05	405.40			
Hedged Class)	SEK	750,227	148.68	143.05	135.46			
Base Currency (Dis) (Gross Monthly) Share Class	USD	2,049	7.86	7.76	7.68			
Base Currency (Dis) (Monthly) Share		2,0.0		5				
Class	USD	559,938	8.28	8.13	7.94			
Base Currency (Dis) (Monthly) Share	LICE	474 450	0.00	0.44	7 70			
Class (Duration Hedged Class)	USD	474,452	8.36	8.11	7.72			
Base Currency Share Class Base Currency Share Class (Duration	USD	2,987,099	6.89	6.93	6.76			
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	0.04	0.05	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 ^(a)	Share	N	let Assets as at ^(a)	
	Currency	31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
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	OUE	40.000	0.50	0.00	0.75			
Hedged Class) Other Currency Share Class (GBP	CHF	49,630	6.50	6.62	6.75			
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	- FUE	000.075	7.44	0.00	0.70			
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 Class)	EUR	67,755	12.71	12.09	11.21			
"E" Share Class (EUR Hedged Class)	EUR	4,924,976	4.91	4.98	4.97			
"I" (Dis) (Monthly) Share Class	USD	23,060,580	7.96	7.81	7.63			
"I" (Dis) (Monthly) Share Class (EUR		.,,						
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	34,548	18.59	17.47	15.68			
"I" Accumulation Share Class (EUR		01,010	10.00		10.00			
Hedged Class)	EUR	1,205,120	18.81	18.04	17.00			
"I" Accumulation Share Class (GBP	CDD	476	24.47	22.22	24.64			
Hedged Class) "I" Share Class	GBP EUR	476 14,070	24.47 10.21	23.32 10.26	21.64 10.60			
"I" Share Class	USD	1,168,201	8.80	8.87	8.65			
"I" Share Class (EUR Hedged Class)	EUR	13,983,409	8.68	8.83	8.82			
"I" Share Class (GBP Hedged Class)	GBP	132,618	7.54	7.61	7.49			
"I" Share Class (GBP Hedged Class)	000		7.07	7.00	7.40			
(Duration Hedged Class)	GBP	54	7.87	7.82	7.49			
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	AUD	19,403	8.33	8.21	8.15			
"IO" Accumulation Share Class	USD	1,235,159	24.96	23.68	21.68			
"IO" Accumulation Share Class (EUR								
Hedged Class)	EUR	1,549,744	21.10	20.18	18.90			
"IO" Accumulation Share Class (GBP 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 13.29	7.16 12.22			
"IS" Accumulation Share Class "IS" Accumulation Share Class (CHF	030	_	_	13.29	12.22			
Hedged Class)	CHF	980	11.05	10.63	10.23			
"IS" Accumulation Share Class (EUR								
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)	GBP	508	7.58	7.66	7.54			
"P" Accumulation Share Class	USD	3,546,784	12.19	11.62	10.74			
"P" Share Class "R" (Dis) (Monthly) Share Class (AUD	USD	509,217	8.70	8.75	8.54			
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								
Hedged Class)	CHF	7,376	11.33	10.92	10.53			
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged								
Class)	CHF	17,954	12.05	11.48	10.77			
"R" Accumulation Share Class								
(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		.,,550		.23				
Hedged Class) (Duration Hedged					4			
Class)	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	1100	050.450	0.50	0.40	0.04			
Class) "R" Share Class (EUR Hedged Class)	USD EUR	259,152 383,514	8.53 7.05	8.48 7.17	8.04 7.16			
"R" Share Class (GBP Hedged Class)	GBP	725,115	7.05	7.17	7.76			

		Outstanding Shares	Net As	sset Value per	Share		let Assets as at ^(a)	
	Currency	as at 31-May-24	31-May-24	as at ^(a) 30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
Global Securitised Income Bond								
Portfolio	USD	04.500	100.05	101.50	100.05	146,120,826	140,592,282	165,472,75
Base Accumulation Share Class 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	300	1,970	103.24	102.02	101.00			
Class (SGD Hedged Class)	SGD	7,484	140.15	137.57	135.45			
E" Accumulation Share Class (EUR								
Hedged Class)	EUR	5,310	154.96	147.37	139.37			
'I" (Dis) (Monthly) Share Class 'I" Accumulation Share Class	USD USD	24,256 62,648	138.24 218.28	134.58 204.91	130.97 187.35			
'I" Accumulation Share Class (EUR	OOD	02,040	210.20	204.51	107.55			
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	USD	127,653	209.51	196.96	180.62			
'P" Accumulation Share Class (EUR	EUR	91	109.26	103.50				
Hedged Class) '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								
Hedged Class)	GBP	3,356	110.25	107.47	105.39			
R" Accumulation Share Class	USD	78,334	208.84	196.08	179.37			
R" Share Class	USD	47,326	151.30	151.04	141.81			
Short Duration Opportunistic	Heb					440 247 520	444 020 EEC	402 040 07
Corporate Bond Portfolio Base Accumulation Share Class	USD USD	10,193	145.68	139.78	129.64	112,317,530	114,020,556	123,949,97
Base Currency (Dis) (Quarterly) Share	USD	10,193	145.00	139.70	129.04			
Class	USD	145	99.44	97.48	94.53			
Base Currency Share Class	USD	11,477	99.69	99.87	96.32			
Other Currency (Dis) (Quarterly) Share	EUD	4 007	20.40	04.00	04.40			
Class (EUR Hedged Class)	EUR	1,627	83.16	81.89	81.16			
Other Currency Accumulation Share 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								
Hedged 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 ledged Class)	EUR	8,668	115.66	112.12	106.85			
I" (Dis) (Quarterly) Share Class (GBP	LOIX	0,000	115.00	112.12	100.05			
Hedged Class)	GBP	89	92.26	90.51	88.36			
I" Accumulation Share Class	EUR	185	121.59	115.73	111.81			
I" Accumulation Share Class	USD	140,294	161.58	154.39	141.99			
I" Accumulation Share Class (EUR	EUD	70.000	400.00	404.07	400.44			
Hedged Class) I" Share Class	EUR USD	78,309 25,336	136.32 100.12	131.27 100.69	123.44 97.13			
P" (Dis) (Quarterly) Share Class	USD	48,830	97.01	95.09	97.13			
P" Accumulation Share Class	USD	310,840	154.91	148.26	136.82			
P" Accumulation Share Class (EUR	000	010,040	104.01	140.20	100.02			
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 R" Accumulation Share Class	USD USD	9,995 30,033	94.82 150.92	92.94 144.23	90.13 132.69			
R" Accumulation Share Class R" Accumulation Share Class (EUR	JOD	30,033	150.92	144.23	132.09			
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	40 507	100.74	107.66	107.00	13,809,457	13,668,354	16,639,28
Base Currency Share Class I" Share Class	GBP GBP	13,537 65,103	128.74 124.59	127.66 123.81	127.90 124.09			
P" Share Class	GBP	1,676	124.59	123.61	128.04			
R" Accumulation Share Class	GBP	2,495	132.69	127.74	124.59			
'R" Share Class	GBP	35,004	97.39	96.76	96.98			
JS Dollar Short Duration Bond	- **	,						
Portfolio	USD					405,717,949	337,642,119	410,712,61
Base Accumulation Share Class	USD	100	103.80	101.85	_			
Base Currency (Dis) (Gross Monthly)	Hen	101	00.54	00.60				
Share Class Base Currency (Dis) (Monthly) Share	USD	104	99.51	99.69	_			
Dase Guitericy (Dis) (Monthly) Shafe	USD	103	100.10	100.02	_			
Class				.00.02				
Class Base Currency (Dis) (Stable Monthly)								
Base Currency (Dis) (Stable Monthly) Share Class	USD	103	100.89	100.24	_			
Base Currency (Dis) (Stable Monthly) Share Class					_			
Class Base Currency (Dis) (Stable Monthly) Share Class Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) 1" Accumulation Share Class	USD SGD USD	103 1,333 1,561,287	100.89 99.09 111.97	100.24 99.25 109.75	— — 105.41			

		Outstanding Shares	Net As	sset Value per	Share		let Assets as at ^(a)	
	Currency	as at 31-May-24	31-May-24	as at ^(a) 30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-22
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 US Fixed Income Portfolio	USD	157,007	97.96	98.79	96.34	456 402 000	420 670 724	204 452 702
Base Accumulation Share Class	USD USD	70 704	14.02	14.05	11.10	156,192,980	139,679,724	201,452,702
Base Currency (Dis) (Monthly) Share	050	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	11.22	11.00			
"R" Share Class	USD	58,897	8.96	9.07	9.09			
US Mortgage Backed Securities								
Portfolio	USD					235,016,132	235,469,521	250,080,064
Base Accumulation Share Class	USD	70,595	15.29	14.95	14.91			
Base Currency Share Class	USD	358,063	1.87	1.89	1.92			
"A" Accumulation Share Class (PLN	DIN	200 640	10.00	0.00	0.60			
Hedged Class)	PLN	208,610	10.08	9.86	9.62			
"A" Share Class "E" Accumulation Share Class (EUR	USD	128,189	6.19	6.23	6.34			
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
	USD	76,780	143.15	131.90	124.60	213,022,231	212,190,313	111,229,90
Base Accumulation Share Class Base Currency Share Class	USD	6,071	137.44	126.72	124.60			
Other Currency Accumulation Share	030	0,071	137.44	120.72	115.72			
Class (EUR Partially Hedged Class)	EUR	30,892	120.99	112.08	109.17			
Other Currency Share Class (EUR		55,552	5.55	00				
Partially Hedged Class)	EUR	18,016	131.43	121.80	118.64			
Other Currency Share Class (GBP								
Partially Hedged Class)	GBP	25,308	143.43	132.76	127.85			
"E" Accumulation Share Class (EUR		:		4				
Partially Hedged Class)	EUR	49,474	129.84	120.59	118.04			
"I" Accumulation Share Class	USD	123,956	154.07	141.42	132.62			
"I" Accumulation Share Class (EUR	EUD	2.002	122.00	11/ 40	110.00			
Partially Hedged Class)	EUR	2,903	123.98	114.42	110.63			
"I" Accumulation Share Class (GBP 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	000	2,140	101.00	120.40	121.00			
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			4		400			
Class (EUR Partially Hedged Class)	EUR	32,146	107.80	102.29	100.56			
Other Currency Share Class (EUR	EUD	477	10F 00	104.00	100.42			
Partially Hedged Class) Other Currency Share Class (GBP	EUR	177	105.20	101.22	100.13			
Partially Hedged Class)	GBP	5,171	115.76	111.00	108.35			
"E" Accumulation Share Class (EUR	J SBF	3,171	113.70	111.00	100.55			
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								
Partially Hedged Class)	EUR	47,998	110.26	104.26	101.81			

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		let Assets as at ^(a)	
	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 Multi-Asset Conservative						-		
Portfolio (Continued) "I" Accumulation Share Class (GBP								
Partially Hedged Class)	GBP	95	109.54	103.17	=			
"I" Share Class	USD	4,253	115.78	111.08	106.97			
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	100	110.13	104.09	101.67			
"R" Share Class (GBP Partially Hedged	000	400.000	110.05	444.05	100.01			
Class) Global Multi-Asset Growth Portfolio	GBP USD	139,893	116.05	111.65	109.01	169,795,826	158,074,113	163,690,47
Base Accumulation Share Class	USD	18,439	160.58	144.06	133.78	100,100,020	100,074,110	100,000,41
Base Currency Share Class	USD	1,627	157.19	141.02	130.96			
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,324	133.93	120.69	115.83			
Other Currency Share Class (EUR								
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	793,200	174.04	155.51	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	000	444.050	470.00	450.50	440.00			
Class) Global Multi-Asset Income Portfolio	GBP USD	114,058	172.82	156.56	148.03	476,831,783	420,271,899	451,916,85
Base Accumulation Share Class	USD	31,801	150.24	141.27	132.38	470,031,703	420,27 1,033	431,310,00
Base Currency (Dis) (Cap Monthly)								
Share Class Base Currency (Dis) (Gross Monthly)	USD	854,392	91.88	89.48	89.78			
Share Class	USD	1,412,451	89.54	86.79	86.59			
Base Currency (Dis) (Stable Monthly)	LICD	457.004	90.64	00.00	06.00			
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)	005	02,070	100.42	107.02	107.00			
Share Class	HKD	6,924,118	91.48	88.59	88.25			
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	497,349	85.60	83.59	84.76			
Other Currency (Dis) (Gross Monthly)		•						
Share Class (CAD Hedged Class) Other Currency (Dis) (Gross Monthly)	CAD	5,213	100.11	_	_			
Share Class (EUR Hedged Class)	EUR	106	100.16	97.89	_			
Other Currency (Dis) (Gross Monthly)	CNIL	77,639	907.73	900.29	909.92			
Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly)	CNH	11,039	907.73	890.28	909.92			
Share Class (GBP Hedged Class)	GBP	1,277	99.99	_	_			
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	143	100.32	98.14	_			
Other Currency (Dis) (Stable Monthly)								
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	USD	17,474	101.87	98.00	96.31			
"E" (Dis) (Gross Quarterly) Share Class (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)	EUR	46,189	78.93	77.38	79.20			
"E" Accumulation Share Class (EUR			100 50					
Hedged Class) "I" Accumulation Share Class	EUR USD	28,553 13,822	130.52 161.35	124.18 151.17	119.88 140.65			
"I" Accumulation Share Class (EUR	035	13,022	101.55	131.17	140.03			
Hedged Class)	EUR	7,191	141.20	133.46	127.15			
"I" Share Class	USD	385	109.57	109.86	107.53			
"IO" Share Class (EUR Hedged Class) "P" Accumulation Share Class	EUR USD	203,910 699	100.18 154.29	144.88	135.39			
"P" Share Class	USD	140	109.96	108.56	106.67			
"R" (Dis) (Gross Monthly) Share Class								
(GBP Hedged Class) "R" Accumulation Share Class (EUR	GBP	53,062	98.37	95.20	95.26			
Hedged Class)	EUR	79	148.51	140.38	133.79			
"R" Share Class (EUR Hedged Class)	EUR	47,095	94.37	93.68	94.25			
"R" Share Class (GBP Hedged Class) Emerging Markets Total Return	GBP	1,982	113.98	112.78	111.56			
Bond Portfolio	USD					136,333,347	127,668,714	125,500,67
Base Accumulation Share Class	USD	349	109.63	105.57	100.95	,	,,	,,,,,,,,
Base Currency Share Class	USD	125	87.78	88.20	87.29			

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N.	et Assets as at ^(a)	
	Currency	สร สเ 31-May-24	31-May-24	30-Nov-23	30-Nov-22	31-May-24	30-Nov-23	30-Nov-2
Emerging Markets Total Return								
Bond Portfolio (Continued) Other Currency Accumulation Share								
Class (EUR Hedged Class)	EUR	200	95.90	93.04	90.91			
Other Currency Share Class (EUR		050	70.40	77.47	70.40			
Hedged Class) 'E" Accumulation Share Class (EUR	EUR	252	76.18	77.17	78.12			
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	FUE	400	404.70	00.00	05.54			
Hedged Class) I" Share Class	EUR USD	106 116	101.76 87.96	98.39 88.65	95.51 87.78			
'IO" Accumulation Share Class (AUD	005	110	07.00	00.00	07.70			
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	GBF	023,330	110.24	105.00	100.47			
Hedged Class)	EUR	200	99.35	96.10	93.34			
R" Accumulation Share Class (GBP	GBP	500	106.35	102.20	07.05			
Hedged Class) 'R" Share Class (EUR Hedged Class)	EUR	260	76.34	77.56	97.85 78.54			
R" Share Class (GBP Hedged Class)	GBP	649	81.87	82.56	82.39			
Global Absolute Return Portfolio	USD					226,899,466	253,570,901	290,518,7
Base Accumulation Share Class	USD	13	104.94	100.98	97.20			
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	Lork	004	00.14	05.54	04.54			
Class (SEK Hedged Class)	SEK	8,171	88.41	85.84	84.68			
E" Accumulation Share Class (EUR	FUD	24	04.70	00.07	04.50			
Hedged Class) I" Accumulation Share Class	EUR USD	21 65,362	84.79 111.61	82.37 107.03	81.50 102.39			
'I" Accumulation Share Class (EUR	030	05,502	111.01	107.03	102.39			
Hedged Class)	EUR	106,287	93.88	90.81	88.92			
I" Accumulation Share Class (JPY	IDV	500.004	0.000.04	0.400.00	0.000.00			
Hedged Class) 'I" Share Class	JPY USD	538,961 105	9,228.64 103.90	9,133.33 102.18	9,239.22 98.83			
T Share Class (EUR Hedged Class)	EUR	80	87.72	87.07	86.21			
T 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 'R" Accumulation Share Class (EUR	USD	26	82.69	81.53	78.90			
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					302,211,061	350,024,408	435,508,2
Base Accumulation Share Class	USD	116,578	131.85	126.21	116.75			
Base Currency (Dis) (Monthly) Share 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 Class (EUR Hedged Class)	EUR	37,592	111.30	107.38	101.61			
Other Currency Accumulation Share	LOIX	37,392	111.50	107.30	101.01			
Class (SEK Hedged Class)	SEK	3,423	99.68	96.04	90.73			
Other Currency Share Class (CHF	01:5	4.00-	70.70	70.56	70.00			
Hedged Class) Other Currency Share Class (EUR	CHF	1,368	72.76	73.59	72.99			
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	USD	12,793	95.32	93.10	89.30			
'A" Share Class 'E" (Dis) (Quarterly) Share Class (EUR	USD	38,328	97.19	96.26	91.58			
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 JPY Hedged Class)	JPY	61,641	7,252.25	7,216.51	7.308.34			
'I" Accumulation Share Class	JPY	01,041	1,202.20 —	13,634.28	11,781.64			
T' Accumulation Share Class	USD	173,023	144.27	137.67	126.54			
I" Accumulation Share Class (CHF								
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	19,009	122.13	117.43	110.43			
Hedged Class)	JPY	460,730	9,936.14	9,756.13	9,467.59			
I' Accumulation Share Class (SEK	OF!	0.500	100.51	00.50	00.54			
Hedged Class)	SEK	2,503	103.51	99.59	93.51			
I" Share Class I" Share Class	EUR USD	3,377 13,500	111.33 97.52	110.32 97.00	110.34 92.33			
I' Share Class I' Share Class (AUD Hedged Class)	AUD	1,708	97.52 86.66	86.80	83.91			

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N	let Assets as at ^(a)		
	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				
II' 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	CHE	704	07.05	05.27	04.45				
Hedged Class) 'R" Accumulation Share Class (EUR	CHF	781	97.95	95.37	91.45				
Hedged Class)	EUR	28,051	111.03	106.80	100.46				
'R" Share Class	USD	25,873	93.12	92.59	88.12				
'R" Share Class (EUR Hedged Class)	EUR	25,012	78.80	78.99	76.92				
'R" Share Class (GBP Hedged Class)	GBP	22,697	87.46	87.03	83.43				
Global Fixed Income Plus Portfolio									
Hedged)	EUR	400.007	40.00	40.07	40.04	1,002,604,563	996,340,297	1,573,723,277	
Base Accumulation Share Class Base Accumulation Share Class (USD	EUR	128,207	13.63	13.37	13.24				
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									
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	OLIK	3,300	00.50	00.00	03.22				
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 Hedged Class)	GBP	8,300	17.50	16.96	16.37				
'IO" Accumulation Share Class (SEK	ODI	0,500	17.50	10.50	10.57				
Hedged Class)	SEK	7,489	88.32	86.22	84.41				
IO" Accumulation Share Class (USD									
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 'P" Accumulation Share Class (USD	EUR	26,973	14.16	13.87	13.72				
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	HCD	070.000	40.07	40.40	40.00				
Hedged Class) R" Share Class	USD EUR	279,608 132,794	12.87 8.87	12.49 8.93	12.03 8.96				
R' Share Class (R' Share Class (GBP Hedged Class)	GBP	195,161	9.88	6.93 9.87	9.76				
'R" Share Class (USD Hedged Class)	USD	20,760	9.69	9.67	9.48				
Global Strategic Macro Bond	OOD	20,700	0.00	0.07	0.40				
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)	EUR	22,158	98.17	96.71	92.88				
Other Currency Accumulation Share	LUK	22,100	90.17	90.71	32.00				
Class (GBP Hedged Class)	GBP	_	_	103.32	97.69				
Other Currency Accumulation Share									
Class (SEK Hedged Class) Other Currency Share Class (EUR	SEK	189,838	99.47	98.03	94.05				
	EUR	620	79.31	79.59	77.19				
Hedged Class)				10.00	77.10				
Hedged Class)	LOIX	020							
A" Accumulation Share Class (PLN Hedged Class)	PLN	15,285	115.67	112.94	103.60				
Hedged Class) 'A" Accumulation Share Class (PLN				112.94 92.64	103.60 89.42				

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	N.	et Assets as at ^(a)	
	Currency	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								
Hedged Class)	EUR	208,430	103.26	101.45	96.91			
"I" Accumulation Share Class (Flat) (EUR Hedged Class)	EUR	577	97.60	96.06	92.07			
"I" Accumulation Share Class (GBP	Loix	311	37.00	30.00	32.07			
Hedged Class)	GBP	1,279	113.96	111.26	104.63			
"I" Accumulation Share Class (SEK	SEK			103.00	98.21			
Hedged Class) "I" Share Class	USD	109	103.48	103.00	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	OUE.	400	00.05	00.50	00.00			
Hedged Class) "P" Accumulation Share Class (EUR	CHF	100	90.95	90.56	88.38			
Hedged Class)	EUR	_	_	98.93	94.78			
"P" Accumulation Share Class (GBP								
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 Hedged Class)	CHF	2,283	92.75	92.25	89.84			
'R" Accumulation Share Class (EUR	0111	2,200	02.70	02.20	00.04			
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 'RS" Accumulation Share Class (CHF	USD	1,493	113.56	110.63	103.25			
Hedged Class)	CHF	6,414	101.23	100.61	97.83			
'RS" Accumulation Share Class (EUR	0	0,	101.20		07.00			
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					447,222,214	417,971,536	457,222,53
Base Accumulation Share Class	USD	1,116,082	34.14	29.59	25.01	441,222,214	417,971,550	457,222,55
Base Currency Share Class	USD	1,900,051	39.43	34.19	28.89			
Other Currency Accumulation Share		.,,						
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 'R" Accumulation Share Class	EUR USD	532,319 728,907	38.34 31.59	33.01 27.29	29.13 22.92			
'R" Accumulation Share Class (EUR	030	120,901	31.39	21.25	22.92			
Hedged Class)	EUR	22,514	15.35	13.39	11.53			
"R" Accumulation Share Class (GBP								
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 0 47 7 47 400	007 405 054	000 700 4
Absolute Return Tracker Portfolio Base Accumulation Share Class	USD USD	170,357	12.25	11.59	10.97	1,047,747,466	887,185,854	928,703,14
Other Currency Accumulation Share	030	170,337	12.25	11.59	10.97			
Class (CHF Hedged Class)	CHF	248,111	10.33	9.97	9.83			
Other Currency Accumulation Share								
Class (EUR Hédged 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	000	102,100	11.00	11.04	10.70			
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	ALID	400	40.04	40.54	44.04			
Hedged 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		.,,						
Hedged Class)	EUR	16,910,571	12.80	12.16	11.69			
"I" Accumulation Share Class (GBP	GBP	A 70E 247	10.60	10.06	10 10			
Hedged Class) 'I" Accumulation Share Class (JPY	GBP	4,705,347	13.63	12.86	12.18			
"I" Accumulation Share Class (JPY 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	114.05	108.37	104.27			
"IS" Accumulation Share Class	USD	1,030	10.12	_	_			
"IS" Accumulation Share Class (EUR	EUR	1 000	10.12					
Hedged Class) "P" Accumulation Share Class	USD	1,000 832,595	10.12	11.99	11.31			
. ,aumananan onare olass	1 335	002,000	12.10	11.00	11.01			
"P" Accumulation Share Class (EUR								

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	Net Assets as at		(a)	
	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 "IO" Accumulation Share Class (JPY	USD	11,175,611	14.31	13.64	13.36				
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				

⁽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 Portfolio	Fixed Income Portfolios
Emerging Markets Short Duration Bond Portfolio	Fixed Income Portfolios
Euro Short Duration Bond Plus Portfolio	Fixed Income Portfolios
Europe High Yield Bond Portfolio	Fixed Income Portfolios
Global Income Bond Portfolio	Fixed Income Portfolios
Global Credit Portfolio (Hedged)	Fixed Income Portfolios
Global Fixed Income Portfolio	Fixed Income Portfolios Fixed Income Portfolios
Global Fixed Income Portfolio (Hedged)	Fixed Income Portfolios
, ,	Fixed Income Portfolios Fixed Income Portfolios
Global High Yield Portfolio	
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%)

^{*} 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
L	-

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

^{*} 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 C	ommissions	
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 C			
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

^{*} 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.

^{**} All portfolio futures transactions disclosed in this table were effected through Goldman Sachs.

^{***} Expressed in '000.

^{****} 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	0	Market Value of Securities Lent as at	% of Shareholders'	% of Total Lendable	Market Value of Collateral Received as at	Collateral as a Percentage of the Market Value of Securities Lent as at	Gross Income Earned for the Period Ended	Fees Charged for the Period Ended	Net Income Earned for the Period Ended
	Currency	31-May-2024	Equity	Assets*	31-May-2024	31-May-2024	31-May-2024	31-May-2024	31-May-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

^{*} 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.

^{**} Expressed in '000.

^{***} 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.

Portfolios	Currency	Retained Sales 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

^{*} 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.

^{**} 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	HOD	045 000	00.444	0.404	000 005
Base Accumulation Share Class Base Currency Share Class	USD USD	215,302 147,427	80,114 3,087	8,431 19,891	286,985 130,623
"A" Accumulation Share Class	USD	10,478	5,173	622	15,029
"A" Share Class	USD	42,188	3,854	573	45,469
"E" Accumulation Share Class	EUR	326,957	11,910	55,341	283,526
"I" Accumulation Share Class	USD	4,042,875	10,328	1,466,071	2,587,132
"I" Share Class	GBP	787	5	4 425	792
"I" Share Class "P" Accumulation Share Class	USD USD	224,506 1,232,174	2,718 23,200	1,435 221,038	225,789 1,034,336
"P" Share Class	USD	110,577	23,200	221,030	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	GBP	29,880	3,007	3,420	29,467
"R" Share Class	USD	342,774	9,480	212,452	139,802
Asia Equity Portfolio Total		7,192,947	181,659	2,025,674	5,348,932
All China Equity Portfolio	HOD	40.000	0.075	044	FF 00.4
Base Accumulation Share Class	USD	49,933	6,675	914	55,694
Base Currency Share Class Other Currency Accumulation Share Class	USD SGD	15,733 1,364	363	6,262	9,834 1,364
"I" Accumulation Share Class	USD	548,487		126,107	422,380
"I" Share Class	USD	556,238	5	.20,.07	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		16,734	58,437
"R" Share Class "R" Share Class	GBP USD	26,752	1,030	1,146	26,636
All China Equity Portfolio Total	USD	95,848 2,760,815	320 13,118	4,514 733,128	91,654 2,040,805
Emerging Markets Equity ESG Portfolio		2,700,013	13,110	733,120	2,040,803
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	_	_	2,856,285
"I" Accumulation Share Class	EUR	22,997,156	1,859,259	2,996,834	21,859,581
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	2,197,221	121,230 4,383,603	353,509 2,009,166	1,964,942 35,898,683
"I" Share Class	USD	33,524,246 3,636,645	121,747	1,138,865	2,619,527
"IO" Accumulation Share Class	EUR	513,474	-		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 Base Accumulation Share Class	USD	9,975,942	383,455	1,582,420	8,776,977
Base Currency Share Class	USD	583,375	845,448	119,212	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 "A" Accumulation Share Class	GBP USD	56,995 262,526	5,824 35,950	10,017 32,409	52,802 266,067
				216,950	329,282
	USD	173 273			
"A" Accumulation Share Class "A" Share Class "B" Share Class	USD USD	173,273 1,107	372,959 —	_	1,107
"A" Share Class		173,273 1,107 2,375,619	65,206	 248,145	1,107 2,192,680
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class	USD EUR USD	1,107 2,375,619 27,158	65,206 481	_	2,192,680 27,639
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class	USD EUR USD EUR	1,107 2,375,619 27,158 12,567,203		936,669	2,192,680 27,639 12,564,744
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD EUR USD EUR GBP	1,107 2,375,619 27,158 12,567,203 704	65,206 481 934,210 15,060	936,669 56	2,192,680 27,639 12,564,744 15,708
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD EUR USD EUR GBP SEK	1,107 2,375,619 27,158 12,567,203 704 11,670,398	65,206 481 934,210 15,060 12,768	936,669 56 11,682,517	2,192,680 27,639 12,564,744 15,708 649
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class	USD EUR USD EUR GBP SEK USD	1,107 2,375,619 27,158 12,567,203 704 11,670,398 64,712,633	65,206 481 934,210 15,060	936,669 56	2,192,680 27,639 12,564,744 15,708 649 62,884,866
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD EUR USD EUR GBP SEK	1,107 2,375,619 27,158 12,567,203 704 11,670,398	65,206 481 934,210 15,060 12,768 9,156,530	936,669 56 11,682,517	2,192,680 27,639 12,564,744 15,708 649 62,884,866 3,834,731
"A" Share Class "B" Share Class "E" Accumulation Share Class "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	USD EUR USD EUR GBP SEK USD EUR GBP USD	1,107 2,375,619 27,158 12,567,203 704 11,670,398 64,712,633 3,834,728	65,206 481 934,210 15,060 12,768 9,156,530 3	936,669 56 11,682,517 10,984,297 — 2,035,205 442,541	2,192,680 27,639 12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Class "I" Class "I" Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP	1,107 2,375,619 27,158 12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985	936,669 56 11,682,517 10,984,297 — 2,035,205	2,192,680 27,639 12,564,744 15,708 64,884,866 3,834,731 6,277,056 1,741,026 429,194
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Chacumulation Share Class "I" Share Class "I" Share Class "I" Share Class "I" Chacumulation Share Class "I" Accumulation Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP SEK	1,107 2,375,619 27,158 12,567,203 704 11,670,398 64,712,633 3,834,728 7,022,276 2,157,274 503,492 880	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985 26,293	936,669 56 11,682,517 10,984,297 2,035,205 442,541 74,298	2,192,680 27,639 12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026 429,194
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP SEK USD	1,107 2,375,619 27,158 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	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985	936,669 56 11,682,517 10,984,297 — 2,035,205 442,541	2,192,680 27,639 12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026 429,194 880 18,179,837
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation 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 "IS" Accumulation Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR	1,107 2,375,619 27,158 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	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985 26,293	936,669 56 11,682,517 10,984,297 2,035,205 442,541 74,298	2,192,680 27,639 12,564,744 15,708 64,986,884,866 3,834,731 6,277,056 1,741,026 429,194 880 18,179,837 499
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" 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 "IS" Accumulation Share Class "IS" Accumulation Share Class "IS" Accumulation Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR GBP	1,107 2,375,619 27,158 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	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — — 134,693	936,669 56 11,682,517 10,984,297 — 2,035,205 442,541 74,298 — 929,699	2,192,680 27,639 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
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IS" Accumulation Share Class	USD EUR USD EUR GBP SEK USD EUR GBP USD GBP SEK USD EUR	1,107 2,375,619 27,158 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	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985 26,293	936,669 11,682,517 10,984,297 — 2,035,205 442,541 74,298 — 929,699	2,192,680 27,639 12,564,744 15,708 649 62,884,866 3,834,731 6,277,056 1,741,026 429,194 880 18,179,837 499 198 2,230,755
"A" Share Class "B" Share Class "E" Accumulation Share Class "G" 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 "IS" Accumulation Share Class	USD EUR USD EUR GBP SEK USD GBP USD EUR GBP USD EUR GBP USD EUR USD USD EUR USD USD USD USD USD USD USD USD USD USD	1,107 2,375,619 27,158 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	65,206 481 934,210 15,060 12,768 9,156,530 3 1,289,985 26,293 — 134,693 — 328,781	936,669 56 11,682,517 10,984,297 — 2,035,205 442,541 74,298 — 929,699	2,192,680

7 Share Capital (Continued)

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Emerging Markets Equity Portfolio (Continued)	1100	000 770	4.075		004.445
"P" Share Class "R" Accumulation Share Class	USD CHF	362,770 96,193	1,375 34,796	3,647	364,145 127,342
"R" Accumulation Share Class	EUR	1,548,108	151,722	90,830	1,609,000
"R" Accumulation Share Class	GBP	498	2,889	_	3,387
"R" Accumulation Share Class	USD	8,199,665	574,452	2,237,320	6,536,797
"R" Share Class	GBP	5,519,385	840,009	1,151,940	5,207,454
"R" Share Class	USD	942,499	169,872	163,484	948,887
Emerging Markets Equity Portfolio Total		165,327,340	16,243,663	36,862,395	144,708,608
Emerging Markets Ex-China Equity Portfolio Base Accumulation Share Class	USD	22,230			22,230
Base Currency Share Class	USD	1,000	_	_	1,000
Other Currency Accumulation Share Class	EUR	1,000	_	_	1,000
Other Currency Accumulation Share Class	GBP	1,000	_	_	1,000
"E" Accumulation Share Class	EUR	1,000	_	_	1,000
"I SD" Accumulation Share Class	EUR	1,000	_	_	1,000
"I SD" Accumulation Share Class	GBP	1,000	_	_	1,000
"I SD" Accumulation Share Class	USD	181,326		_	181,326
"I SD" Share Class	USD	1,001	12	_	1,013
"I" Accumulation Share Class	EUR	1,000	_	_	1,000
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	1,000 300,000	_	_	1,000 300,000
"I" Share Class	USD	1,000	9	_	1,009
"P" Accumulation Share Class	USD	1,000	_	_	1,000
"R" Accumulation Share Class	EUR	1,000	_	_	1,000
"R" Accumulation Share Class	GBP	1,000	_	_	1,000
"R" Accumulation Share Class	USD	1,000	_	_	1,000
"R" Share Class	GBP	990	8	_	998
"R" Share Class	USD	1,000	8		1,008
Emerging Markets Ex-China Equity Portfolio Total		519,547	37	_	519,584
Global Environmental Impact Equity Portfolio	1100	744.000	40.050	07.407	070 044
Base Accumulation Share Class Base Currency Share Class	USD	714,969	48,952	87,107	676,814
Other Currency Accumulation Share Class	USD EUR	9,389 3,124	_	4,800	4,589 3,124
Other Currency Accumulation Share Class	SGD	3,322	12,343	12,812	2,853
"E" Accumulation Share Class	EUR	4,793,082	92,546	1,057,512	3,828,116
"I" Accumulation Share Class	EUR	1,532,443	39,791	659,010	913,224
"I" Accumulation Share Class	GBP	588,855	73,075	155,113	506,817
"I" Accumulation Share Class	USD	12,290,047	79,077	2,341,439	10,027,685
"I" Share Class	AUD	2,765,773	45,291	317,285	2,493,779
"I" Share Class	GBP	11,576	2,058		13,634
"I" Share Class	USD	667,947	866	657,235	11,578
"IO" Share Class "P" Accumulation Share Class	USD GBP	40,041,200	625,615	12,859,601 46,599	27,807,214
"P" Accumulation Share Class	USD	338,605 5,420,523	3,376	981,993	292,006 4,441,906
"P" Share Class	GBP	1,000	2		1,002
"P" Share Class	USD	100	_	_	100
"R" Accumulation Share Class	GBP	439,154	86,624	168,398	357,380
"R" Accumulation Share Class	USD	3,335,769	16,268	1,011,546	2,340,491
"R" Share Class	GBP	1,864,746	52,047	499,371	1,417,422
"R" Share Class	USD	132,974	1	23,679	109,296
Global Environmental Impact Equity Portfolio Total		74,954,598	1,177,932	20,883,500	55,249,030
Global Equity Income Portfolio Base Accumulation Share Class	USD	965	_	_	965
Base Currency Share Class	USD	223,858	5,544	5,573	223,829
"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" Accumulation Share Class	USD	171,968	_	25,709	146,259
"R" Share Class "R" Share Class	GBP USD	1,102 40,234	21 2,481	11,256	1,123 31,459
Global Equity Income Portfolio Total	000	1,856,585	279,753	439,360	1,696,978
Global Equity Partners ESG Portfolio		1,000,000	213,133	400,000	1,030,370
Base Accumulation Share Class	USD	210,202	1,889	11,625	200.466
Base Accumulation Share Class (USD Hedged Class)	USD	10,202	1,009	- 11,025	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	637,946
Other Currency Accumulation Share Class	GBP	520,017	3,417	853	522,581
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	15,077	_	_	15,077

		Balance at	0.1	5.1	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)	USD	225,739	_	85,861	139,878
"P" Share Class "P" Share Class	EUR USD	69,897 797,905	_	84,946	69,897 712,959
"P" Share Class (USD Hedged Class)	USD	1,066	_	J-7,J-10 —	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					
Base Accumulation Share Class	USD	663,271	37,833	121,740	579,364
Base Currency Share Class Other Currency Accumulation Share Class	USD SGD	23,981 31,507	3,938	1,410 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	USD	359,154	485,833	33,835	811,152
"IO" Accumulation Share Class "P" Accumulation Share Class	USD USD	900 3,882,673	212,771	1,157,557	900 2,937,887
"P" Share Class	USD	767,027	212,771	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	GBP	127,810	_	40.047	127,810
"R" Share Class	USD	378,805		48,017	330,788
Global Future Health Care Equity Portfolio Total		17,138,919	1,668,353	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
Other Currency Accumulation Share Class	SGD	1,364			1,364
"E" Accumulation Share Class "I" Accumulation Share Class	EUR USD	194,904 16,451,611	31,531 289,867	13,137 3,074,880	213,298 13,666,598
"I" Share Class	GBP	800	209,007	3,074,000	800
			5	340,773	49,107
"I" Share Class	USD	389,875			
"IO" Accumulation Share Class	USD	153,389,302	1,071,866	30,889,720	
"IO" Accumulation Share Class "P" Accumulation Share Class	USD USD	153,389,302 4,559,206	1,071,866 185,780	353,042	4,391,944
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	USD USD USD	153,389,302 4,559,206 399,138	1,071,866 185,780 35	353,042 42,249	4,391,944 356,924
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class	USD USD USD GBP	153,389,302 4,559,206 399,138 53,559	1,071,866 185,780 35 23,733	353,042 42,249 15,945	4,391,944 356,924 61,347
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	USD USD USD	153,389,302 4,559,206 399,138	1,071,866 185,780 35	353,042 42,249	4,391,944 356,924
"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	USD USD USD GBP USD EUR GBP	153,389,302 4,559,206 399,138 53,559 551,816	1,071,866 185,780 35 23,733 1,086	353,042 42,249 15,945 139,942 48,408	4,391,944 356,924 61,347 412,960
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	USD USD USD GBP USD EUR	153,389,302 4,559,206 399,138 53,559 551,816 584,256	1,071,866 185,780 35 23,733	353,042 42,249 15,945 139,942	4,391,944 356,924 61,347 412,960 535,848
"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	USD USD USD GBP USD EUR GBP	153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000	1,071,866 185,780 35 23,733 1,086	353,042 42,249 15,945 139,942 48,408	4,391,944 356,924 61,347 412,960 535,848 1,000
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Bare Cla	USD USD USD GBP USD EUR GBP USD	153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	1,071,866 185,780 35 23,733 1,086 — — 73,335	353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122	4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 145,427,183
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Bare Class "Bare Class "Bare Class "Bare Class "Bare Class "Bare Class	USD USD USD GBP USD EUR GBP USD	153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402	353,042 42,249 15,945 139,942 48,408 — 190,905	4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 145,427,183
"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 "R" Share Class "Global Future Technology Leaders Equity Portfolio Total Global Millennials Equity Portfolio Base Accumulation Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD USD USD GBP USD EUR GBP USD USD	153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402 512,507 11	353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122 1,425,529	4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 145,427,183 6,714,377 1,030
"IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Buse Accumulation Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class Base Currency Share Class	USD USD USD GBP USD EUR GBP USD USD	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	1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402 512,507 11 3,688	353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122	4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 145,427,183 6,714,377 1,030 522,923
"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 "R" Share Class "Global Future Technology Leaders Equity Portfolio Total Global Millennials Equity Portfolio Base Accumulation Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD USD USD GBP USD EUR GBP USD USD	153,389,302 4,559,206 399,138 53,559 551,816 584,256 1,000 1,829,616 178,870,903	1,071,866 185,780 35 23,733 1,086 — 73,335 1,820,402 512,507 11	353,042 42,249 15,945 139,942 48,408 — 190,905 35,264,122 1,425,529	4,391,944 356,924 61,347 412,960 535,848 1,000 1,712,046 145,427,183

Global Millennials Equity Portfolio (Continued) Other Currency Accumulation Share Class Other Currency Share Class "A" Accumulation Share Class		Polonee et			Polones o
Other Currency Accumulation Share Class Other Currency Share Class "A" Accumulation Share Class	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance a 31-May-2024
Other Currency Accumulation Share Class Other Currency Share Class "A" Accumulation Share Class					
"A" Accumulation Share Class	SGD	6,542,340	106,146	736,329	5,912,157
	EUR	10,954	695	1,549	10,100
	USD	653	2,200		2,853
"E" Accumulation Share Class "E" Share Class	EUR	3,623,833	140,224	660,066	3,103,991
"I" Accumulation Share Class	EUR EUR	4,193,990 18,891,863	56,247 1,048,390	1,001,867 5,736,580	3,248,370 14,203,673
"I" Accumulation Share Class	GBP	92,085	14,536	42,451	64,170
"I" Accumulation Share Class	USD	17,783,250	3,752,526	3,139,414	18,396,362
"I" Share Class	GBP	136,724	1		136,725
"I" Share Class	USD	5,242,920	39	253,710	4,989,249
"IO" Share Class	USD	4,354,502	30,099	826,503	3,558,098
"P" Accumulation Share Class	USD	2,677,427	52,552	338,179	2,391,800
"P" Share Class "R" Accumulation Share Class	USD EUR	791,249	13,934	88,993	716,19
"R" Accumulation Share Class	GBP	58,616 198,539	330 1,435	57,218 80,417	1,728 119,55
"R" Accumulation Share Class	USD	2,523,296	15,055	438,016	2,100,33
"R" Share Class	GBP	852,688	5,738	96,094	762,33
"R" Share Class	USD	1,876,855	12,373	260,202	1,629,020
Global Millennials Equity Portfolio Total		80,331,166	5,947,425	15,841,480	70,437,11
		80,331,100	3,947,423	13,041,400	70,437,11
India Equity Portfolio Base Accumulation Share Class	USD	16,888,098	8,085,025	2,878,351	22,094,772
Base Currency Share Class	USD	2,236,456	691,635	191,849	2,736,242
Other Currency Accumulation Share Class	EUR	_,	82.928	1,883	81.04
Other Currency Accumulation Share Class	HKD	_	72,742	20,749	51,99
Other Currency Accumulation Share Class	SEK	1,045,123	193,324	125,308	1,113,13
Other Currency Accumulation Share Class	SGD	405,993	1,172,138	329,992	1,248,13
Other Currency Share Class	GBP	62,836	21,058	3,076	80,81
"A" Accumulation Share Class	USD	277,216	554,996	95,057	737,15
"A" Share Class	USD	1,006,640	807,700	111,288	1,703,05
"E" Accumulation Share Class	EUR	6,340,375	2,109,922	3,450,670	4,999,62
"I" Accumulation Share Class "I" Accumulation Share Class	EUR USD	3,599,950 22,770,481	1,442,693 6,925,521	334,265 5,035,511	4,708,37 24,660,49
"I" Share Class	GBP	3,889,374	1,109,989	718,399	4,280,96
"I" Share Class	USD	780,380	329,131	102,722	1,006,78
"IO" Accumulation Share Class	USD	4,557,587	1,681,913	4,557,587	1,681,91
"IS" Accumulation Share Class	EUR	1,000	13,724	_	14,72
"IS" Accumulation Share Class	USD	1,021	347,054	15,505	332,57
"P" Accumulation Share Class	EUR	580	17,857	194	18,24
"P" Accumulation Share Class	USD	1,688,569	1,447,556	180,307	2,955,81
"P" Share Class	USD	119,421	49,244	30,419	138,24
"R" Accumulation Share Class	EUR	1,899,951	1,508,549	177,722	3,230,77
"R" Accumulation Share Class "R" Share Class	USD GBP	4,625,309	3,517,266	854,604	7,287,97
"R" Share Class	USD	2,893,009 1,109,908	913,675 960,823	541,750 105,816	3,264,934 1,964,91
India Equity Portfolio Total		76,199,277	34,056,463	19,863,024	90,392,71
Japan Equity Partners Portfolio		,,	- 1,111,111	,,	,,-
Base Accumulation Snap Share Class	JPY	394,205	224,368	60,251	558,32
Other Currency Accumulation Snap Share Class	EUR	51,055	49,534	1,281	99,30
Other Currency Accumulation Snap Share Class	USD	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 (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) "I" Accumulation Close Share Class	USD JPY	158,712 522,221	968,802 6,458	43,464 87,042	1,084,05 441,63
"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	USD		1,278		1,27
	EUR	1,473,545	782,660	661,737	1,594,46
"I" Accumulation Snap Share Class (EUR Hedged Class)	GBP	44,336	17,380	9,768	51,94
"I" Accumulation Snap Share Class (EUR Hedged Class) "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 (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class)		2,110,954	84,433	1,704,465	490,92
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class	GBP	2, ,			4 400 0 4
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class	GBP	_	4,486,248	61 412	
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	GBP JPY	 1,515,604	4,486,248 4,388	61,412 1 102	1,458,58
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class	GBP JPY USD	1,515,604 10,798,442	4,486,248 4,388 328,467	1,102	1,458,58 11,125,80
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class	GBP JPY USD JPY	1,515,604 10,798,442 649,497	4,486,248 4,388 328,467 194,472	1,102 99,948	1,458,58 11,125,80 744,02
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class	GBP JPY USD JPY USD	1,515,604 10,798,442 649,497 2,230,683	4,486,248 4,388 328,467 194,472 591,011	1,102	1,458,58 11,125,80 744,02 2,549,96
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class	GBP JPY USD JPY	1,515,604 10,798,442 649,497	4,486,248 4,388 328,467 194,472	1,102 99,948	1,458,58 11,125,80 744,02 2,549,96 100,67
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class) "P" Snap Share Class (USD Hedged Class) "R" Accumulation Snap Share Class	GBP JPY USD JPY USD GBP USD GBP	1,515,604 10,798,442 649,497 2,230,683 82,932	4,486,248 4,388 328,467 194,472 591,011 17,744	1,102 99,948 271,729	1,458,58 11,125,80 744,02 2,549,96 100,67 63,01
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class) "P" Counties (USD Hedged Class) "P" Counties (USD Hedged Class) "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	GBP JPY USD JPY USD GBP USD GBP JPY	1,515,604 10,798,442 649,497 2,230,683 82,932 47,908 961 551,907	4,486,248 4,388 328,467 194,472 591,011 17,744 23,094 957,433 67,722	1,102 99,948 271,729 — 7,986 138,424 49,476	1,458,58 11,125,80 744,02 2,549,96 100,67 63,01 819,97 570,15
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class (USD Hedged Class) "P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class) "R" Accumulation Snap Share Class	GBP JPY USD JPY USD GBP USD GBP JPY EUR	1,515,604 10,798,442 649,497 2,230,683 82,932 47,908 961 551,907 886,104	4,486,248 4,388 328,467 194,472 591,011 17,744 23,094 957,433 67,722 163,043	1,102 99,948 271,729 — 7,986 138,424 49,476 417,076	1,458,58 11,125,80 744,02 2,549,96 100,67 63,01 819,97 570,15 632,07
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class) "R" Accumulation Snap Share Class (EUR Hedged Class) "R" Accumulation Snap Share Class (EUR Hedged Class) "R" Accumulation Snap Share Class (GBP Hedged Class)	GBP JPY USD JPY USD GBP USD GBP JPY EUR GBP	1,515,604 10,798,442 649,497 2,230,683 82,932 47,908 961 551,907 886,104 769,853	4,486,248 4,388 328,467 194,472 591,011 17,744 23,094 957,433 67,722 163,043 418,730	1,102 99,948 271,729 — 7,986 138,424 49,476 417,076 296,385	4,486,24 1,458,58 11,125,80 744,02 2,549,96 100,67 63,01 819,97 570,15 632,07 892,19
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class (GBP Hedged Class) "I" Accumulation Snap Share Class (USD Hedged Class) "I" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "P" Snap Share Class (GBP Hedged Class) "P" Snap Share Class (USD Hedged Class) "R" Accumulation Snap Share Class	GBP JPY USD JPY USD GBP USD GBP JPY EUR	1,515,604 10,798,442 649,497 2,230,683 82,932 47,908 961 551,907 886,104	4,486,248 4,388 328,467 194,472 591,011 17,744 23,094 957,433 67,722 163,043	1,102 99,948 271,729 — 7,986 138,424 49,476 417,076	1,458,58 11,125,80 744,02 2,549,96 100,67 63,01 819,97 570,15 632,07

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Japan Equity Partners Portfolio (Continued)	Currency	50-1404-2025	Cubscriptions	recuemptions	51-May-2024
"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) Other Currency Accumulation Snap Share Class (SEK Hedged Class)	HKD SEK	7,500 32,730	24 21,034	7,248	7,524 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 "B" Snap Share Class	USD USD	216,430 25,625	50,505	37,111 20,101	229,824 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 "I" Accumulation Snap Share Class (EUR Hedged Class)	EUR EUR	14,179,641 1,679,103	1,811,509 1,944,204	3,609,839 528,262	12,381,311 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 "IS" Accumulation Snap Share Class (EUR Hedged Class)	JPY EUR	23,646 4,693	2,261 26,736	4,123 1,163	21,784 30.266
"P" Accumulation Snap Share Class	JPY	18,177	3,893	1,105	22,070
"P" Accumulation Snap Share Class (USD Hedged Class)	USD	339,503	60,608	5,624	394,487
"R" Accumulation Snap Share Class	EUR	392,712	452,764	25,640	819,836
"R" Accumulation Snap Share Class	JPY	365,001	106,682	58,034	413,649
"R" Accumulation Snap Share Class "R" Snap Share Class	USD GBP	519,071 341,190	85,800 41.519	137,710 76,595	467,161 306.114
"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	USD	14 221 742	661 702	1 120 406	12 062 050
Base Accumulation Share Class Base Currency Share Class	USD	14,321,743 189,030	661,703 775	1,120,496 1,242	13,862,950 188,563
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			1,000
"A" Share Class "E" Accumulation Share Class	USD EUR	124,092 160,070	924 12,316	6,889 17,110	118,127 155,276
"E" Accumulation Share Class (EUR Hedged Class)	EUR	11,869	1,413	3,297	9,985
"I" Accumulation Share Class	EUR	7,779	_	2,762	5,017
"I" Accumulation Share Class	USD	12,792		_	12,792
"I" Share Class	GBP	31,450	478	2,149	29,779
"I" Share Class "IS" Share Class	USD GBP	69,089 487,815	133 202	275 44,920	68,947 443,097
"P" Accumulation Share Class	USD	166,141		18,280	147,861
"P" Share Class	USD	44,016	_	_	44,016
"R" Accumulation Share Class	EUR	322,273	42,510	28,483	336,300
"R" Accumulation Share Class "P" Accumulation Share Class (FUR Hodgod Class)	USD	78,905	5,997	15,376	69,526
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR GBP	547,325 54,675	26,006 23,949	30,602 1,617	542,729 77,007
"R" Share Class	USD	88,557	1,476	2,592	87,441
US Equity ESG Portfolio Total		20,780,611	900,111	1,583,646	20,097,076
US Small Cap Equity Portfolio			,		,
Base Accumulation Share Class	USD	116	_	_	116
Base Currency Share Class	USD	116			116
"E" Accumulation Share Class	EUR	28,582	23,270	4,921	46,931
"I" Accumulation Share Class "I" Share Class	USD USD	2,138,648 122,694	705,864 372,025	517,166 122,594	2,327,346 372,125
"P" Accumulation Share Class	USD	643,510	880,121	173,399	1,350,232
"P" Accumulation Share Class (EUR Hedged Class)	EUR	24,022		_	24,022
"P" Share Class	USD	117	14,140		14,257
"R" Accumulation Share Class	USD	2,713,770	791,053	583,654	2,921,169
"R" Accumulation Share Class (EUR Hedged Class)	EUR	33,030	_	_	33,030

		Balance at			Balance a
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-202
US Small Cap Equity Portfolio (Continued) "R" Share Class	GBP	705	5	F	70
"R" Share Class	USD	765 1,193,178	57,156	5 258,587	765 991,747
US Small Cap Equity Portfolio Total		6,898,548	2.843.634	1,660,326	8,081,850
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	EUR	22,961	87,212	5,002	105,17
"A" Accumulation Share Class "E" Accumulation Share Class	USD EUR	1,000 12,572	10,086 16,956	3,805	11,086 25,72
"I" Accumulation Share Class	GBP	2,300	10,930	3,003	2,30
"I" Accumulation Share Class	USD	3,468,261	348,914	699,187	3,117,98
"I" Share Class	USD	147,922	15,385	72,968	90,33
"IO" Accumulation Share Class	USD	25,368,898	416,485	1,918,871	23,866,51
"P" Accumulation Share Class "R" Accumulation Share Class	USD GBP	819,978	1,551,311 2,000	290,158	2,081,13 22,05
"R" Accumulation Share Class	USD	20,050 364,514	7,438	21,146	350,80
"R" Share Class	USD	1,000	178,075		179,07
US Technology Opportunities Equity Portfolio Total		30,296,858	2,747,652	3,030,633	30,013,87
Global Clean Energy Infrastructure Equity Portfolio		, ,	, , ,	.,,	
Base Accumulation Share Class	USD	8,212	168	545	7,83
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,047	11		1,05
Base Currency Share Class Other Currency (Dic) (Cross Monthly) Share Class	USD	2,003	7 11	1,000	1,01
Other Currency (Dis) (Gross Monthly) Share Class Other Currency Accumulation Share Class	HKD EUR	1,047 2,005	11	1,005	1,05 1,00
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	HKD	1,000	_	1,003	1,00
"E" Accumulation Share Class	EUR	20,433	1,449	7,767	14,11
"I SD" Accumulation Share Class	GBP	1,052	_	_	1,05
"I SD" Share Class	USD	1,014	20		1,03
"I" Accumulation Share Class "I" Accumulation Share Class	EUR USD	354,284 478,509	21,159	374,443	1,00 478,50
"I" Share Class	GBP	2,057	17	_	2,07
"I" Share Class	USD	1,011	17	_	1,02
"P" Accumulation Share Class	USD	103,598	_	64,696	38,90
"P" Share Class	USD	1,005	11	_	1,01
"R" Accumulation Share Class	EUR	1,000	_	44.550	1,00
"R" Accumulation Share Class "R" Share Class	USD EUR	12,558 1,010	17	11,558	1,00 1,02
"R" Share Class	GBP	3,000	9,998	150	12,84
"R" Share Class	USD	1,010	17	_	1,02
Global Clean Energy Infrastructure Equity Portfolio Total		996,855	32,902	461,164	568,59
Global Future Economic Security Equity Portfolio	HOD	4.000	00.040		04.04
Base Accumulation Share Class	USD USD	1,000 1,000	20,916	_	21,91 1,00
Base Currency Share Class Other Currency Accumulation Share Class	EUR	1,000	41,194	14,360	27,83
"E" Accumulation Share Class	EUR	1,000	973		1,97
"I" Accumulation Share Class	GBP	1,000	_	_	1,00
"I" Accumulation Share Class	USD	235,293	40,000	1,000	274,29
"I" Share Class "I" Share Class	GBP				
		1,000	2	_	
	USD	1,000	2		1,00
"IO" Accumulation Share Class	USD USD		2 6,316,089	 1,481,864 	1,00 43,585,26
	USD	1,000	2	1,481,864 —	1,00 43,585,26 1,14
"IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class	USD USD EUR USD USD	1,000 38,751,043 — 1,000 1,000	2 6,316,089 1,146	1,481,864 ————————————————————————————————————	1,00 43,585,26 1,14 41,42 1,00
"IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class	USD USD EUR USD USD EUR	1,000 38,751,043 — 1,000 1,000 1,000	2 6,316,089 1,146	1,481,864 — — — — —	1,00 43,585,26 1,14 41,42 1,00 1,00
"IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD EUR USD USD EUR GBP	1,000 38,751,043 — 1,000 1,000 1,000 913	6,316,089 1,146 40,420 —		1,00 43,585,26 1,14 41,42 1,00 1,00 91
"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	USD USD EUR USD USD EUR GBP USD	1,000 38,751,043 — 1,000 1,000 1,000 913 1,000	2 6,316,089 1,146 40,420 — — — 11,000	=	1,00 43,585,26 1,14 41,42 1,00 1,00 91 12,00
"IO" Accumulation Share Class "IS" Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD EUR USD USD EUR GBP	1,000 38,751,043 — 1,000 1,000 1,000 913	6,316,089 1,146 40,420 —		1,00 43,585,26 1,14 41,42 1,00 1,00 91 12,00 1,00
"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" Share Class "R" Share Class	USD USD EUR USD USD EUR GBP USD EUR	1,000 38,751,043 — 1,000 1,000 1,000 913 1,000 1,000	2 6,316,089 1,146 40,420 — — 11,000 2	=	1,00 43,585,26 1,14 41,42 1,00 1,00 91 12,00 1,00 1,00
"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	USD USD EUR USD USD EUR GBP USD EUR GBP	1,000 38,751,043 — 1,000 1,000 1,000 913 1,000 1,000 1,000	2 6,316,089 1,146 40,420 — — 11,000 2 2		1,00 43,585,26 1,14 41,42 1,00 1,00 91 12,00 1,00 1,00 160,61
"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	USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR	1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000 1,000 1,000 39,001,249	2 6,316,089 1,146 40,420 — — 11,000 2 2 159,618 6,631,364	1,497,224	1,00 43,585,26 1,14 41,42 1,00 1,00 12,00 1,00 1,00 160,61 44,135,38
"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 Global Future Economic Security Equity Portfolio Base Accumulation Share Class	USD USD EUR USD USD EUR GBP USD EUR GBP USD	1,000 38,751,043 1,000 1,000 1,000 913 1,000 1,000 1,000 1,000 39,001,249	2 6,316,089 1,146 40,420 — 11,000 2 2 159,618	1,497,224	1,00 43,585,26 1,14 41,42 1,00 1,00 1,00 1,00 1,00 160,61 44,135,38
"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	USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR	1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000 1,000 1,000 39,001,249	2 6,316,089 1,146 40,420 — — 11,000 2 2 159,618 6,631,364	1,497,224	1,00 43,585,26 1,14 41,42 1,00 1,00 1,00 1,00 160,61 44,135,38
"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 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	USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	1,000 38,751,043 1,000 1,000 913 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84	2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364 2,147 — 1	1,497,224 15,693 1,961 14,116	1,00 43,585,26 1,114 41,42 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,0
"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 "Bhare Class "Bh	USD USD USD USD USD EUR GBP USD EUR GBP USD EUR GBP USD	1,000 38,751,043 — 1,000 1,000 913 1,000 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996	2 6,316,089 1,146 40,420 — — — — 11,000 2 2 159,618 6,631,364 — — — — — — — — — — — — — — — — — — —	1,497,224 15,693 1,961 14,116 1,924	1,000 43,585,26 1,14 41,42 1,000 1,000 91 12,000 1,000 1,000 1,000 1,000 1,000 44,135,38 84,29 2,26 88,81 86,16,07
"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 "CHE Class "R" Share Class "CHE 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" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class "E" Accumulation Share Class	USD USD USD USD EUR GBP USD EUR GBP USD EUR GBP USD EUR GBP USD	1,000 38,751,043 1,000 1,000 913 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133	2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364 2,147 1 1 5 5 15,855	1,497,224 15,693 1,961 14,116 — 1,924 105,577	1,00 43,585,26 1,144 41,42 1,00 1,00 91 12,00 1,00 1,00 1,00 44,135,38 84,29 2,266 88,81 8 16,07 694,41
"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 "CHE CLASS "Base Curson Common	USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	1,000 38,751,043 1,000 1,000 913 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133 45,357	2 6,316,089 1,146 40,420 — — — — 11,000 2 2 159,618 6,631,364 — — — — — — — — — — — — — — — — — — —	1,497,224 15,693 1,961 14,116 1,924	1,00 43,585,26 1,14 41,42 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,0
"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 "Chare Class "R" Share Class "R" Share Class "Chare Class "Bese Accumulation Share Class 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" Accumulation Share Class	USD USD USD USD EUR GBP USD EUR GBP USD EUR GBP USD EUR	1,000 38,751,043 1,000 1,000 913 1,000 1,000 1,000 39,001,249 97,836 4,222 102,930 84 17,996 784,133	2 6,316,089 1,146 40,420 — 11,000 2 2 159,618 6,631,364 2,147 1 1 5 5 15,855	1,497,224 15,693 1,961 14,116 - 1,924 105,577 9,195	1,00 43,585,26 1,144 41,42 1,00 1,000 1,000 1,000 1,000 1,000 160,61 44,135,38 84,29 2,26 88,81 8 16,07 694,41 39,32
"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 "Cobal 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	USD USD EUR USD USD EUR GBP USD EUR GBP USD EUR GBP USD	1,000 38,751,043 — 1,000 1,000 913 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 6,316,089 1,146 40,420 — — 11,000 2 2 159,618 6,631,364 2,147 — 1 5 15,855 3,159	1,497,224 15,693 1,961 14,116 — 1,924 105,577	1,00 43,585,26 1,144 41,42 1,00 1,00 91 12,00 1,00 1,00 160,61 44,135,38 84,29 2,26 88,81 8 16,07 694,41 39,32 8 163,13
"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 "Buture Economic Security Equity Portfolio Total Global Infrastructure Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Share Class Other Currency Accumulation Share Class "E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class "E" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class	USD USD USD USD USD EUR GBP USD USD EUR GBP USD USD EUR	1,000 38,751,043	2 6,316,089 1,146 40,420 ————————————————————————————————————	1,497,224 15,693 1,961 14,116 1,924 105,577 9,195 127,380 180,536	1,00 43,585,26 1,144 41,42 1,00 1,000 1,000 1,000 1,000 160,61 44,135,38 84,29 2,26 88,81 8,16,07 694,41 39,32 8163,13
"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 "Cobal 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	USD USD EUR USD EUR GBP USD EUR GBP USD EUR EUR GBP USD USD USD USD USD USD EUR	1,000 38,751,043 1,000 1,000 913 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 6,316,089 1,146 40,420 ————————————————————————————————————	1,497,224 15,693 1,961 14,116 1,924 105,577 9,195 — 127,380	1,00 1,00 43,585,26 1,14 41,42 1,00 91 12,00 1,00 1,00 160,61 44,135,38 84,29 2,26 88,81 8,81 8,91 8,91 8,91 8,11 8,13 8,13 8,13 8,13 8,13 8,13 8,1

		Ralanco of			Balance at
	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global Infrastructure Equity Portfolio (Continued)			· · · · · · · · · · · · · · · · · · ·		
"P" Share Class	USD	29,372	375	6,333	23,414
"R" Accumulation Share Class "R" Accumulation Share Class	GBP	174	40.000		174
"R" Share Class	USD GBP	95,978 296	19,228	34,699	80,507 296
"R" Share Class	USD	82	2	_	84
Global Infrastructure Equity Portfolio Total		2,586,767	55,527	968,746	1,673,548
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	4.074	7,528
"E" Accumulation Share Class "E" Share Class	EUR EUR	9,052 3,451	100 5	1,671	7,481 3,456
"I" (Dis) (Gross Quarterly) Share Class	USD	485,832			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	500	1,823
"R" Accumulation Share Class	USD	1,359	146	_	1,50
"R" Share Class	USD	1,189	24		1,213
Global Real Estate Equity Portfolio Total		1,702,119	192,332	562,451	1,332,000
Global Future Real Estate And Infrastructure Equity Portfolio	1/05	4 00-			4.0
Base Accumulation Share Class	USD	1,068	_	_	1,068
Base Currency Share Class Other Currency Assumulation Share Class	USD	1,069	8	_	1,077
Other Currency Accumulation Share Class "E" Accumulation Share Class	EUR EUR	1,000 1,000	_	_	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	USD	1,070	17	_	1,087
"IO" Accumulation Share Class	USD	5,356,136	173,563	572,296	4,957,403
"D" A					1 000
"R" Accumulation Share Class	EUR	1,000	_	_	
"R" Accumulation Share Class	GBP	936	_	_	936
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	936 1,068	_	_	936 1,068
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	GBP USD EUR	936 1,068 1,002	 15	_	936 1,068 1,017
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	GBP USD EUR GBP	936 1,068 1,002 938	— 15 14	=	1,000 936 1,068 1,017 952 1,086
"R" Accumulation Share Class "R" Accumulation Share Class "R" Rerre Class "R" Share Class "R" Share Class	GBP USD EUR	936 1,068 1,002 938 1,070	— 15 14 16	=	936 1,068 1,017 952 1,086
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total	GBP USD EUR GBP	936 1,068 1,002 938	— 15 14		936 1,068 1,017 952 1,086
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "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	GBP USD EUR GBP	936 1,068 1,002 938 1,070 5,370,299	15 14 16 173,648	572,296	936 1,068 1,017 952 1,086 4,971,65 1
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Real Estate And Infrastructure Equity Portfolio Total	GBP USD EUR GBP USD	936 1,068 1,002 938 1,070	— 15 14 16	=	936 1,068 1,017 952 1,086 4,971,65 1
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "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	GBP USD EUR GBP USD	936 1,068 1,002 938 1,070 5,370,299	15 14 16 173,648 88,197	572,296 442,206	936 1,068 1,017 952 1,086 4,971,65 1 1,297,738 129,098
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "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	GBP USD EUR GBP USD USD USD USD USD EUR	936 1,068 1,002 938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432	15 14 16 173,648 88,197 8,577 39,958 296,869	572,296 442,206 16,741 20,061 487,465	936 1,068 1,017 952 1,086 4,971,65 1 1,297,739 129,098 58,269 1,066,836
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare 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	GBP USD EUR GBP USD USD USD USD USD USD USD USD	936 1,068 1,002 938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466	15 14 16 173,648 88,197 8,577 39,958 296,869 6,155	572,296 442,206 16,741 20,061	936 1,068 1,017 952 1,086 4,971,65 1 1,297,738 129,098 58,268 1,066,836 586,874
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare 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 "I" Share Class	USD USD USD USD USD USD USD USD	936 1,062 938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450	88,197 8,577 39,958 296,869 6,155	572,296 442,206 16,741 20,061 487,465 437,747	936 1,066 1,017 952 1,086 4,971,65 1 1,297,738 129,098 58,266 1,066,836 586,874 2,632
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare 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	USD	936 1,068 938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,481,685	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	936 1,066 1,017 952 1,086 4,971,651 1,297,738 129,098 58,268 1,066,836 586,874 2,632 2,057,514
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare 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" Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class	GBP USD EUR GBP USD USD USD USD USD USD USD USD USD USD	936 1,062 938 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	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	936 1,086 1,017 952 1,086 4,971,651 1,297,735 129,096 58,265 1,066,836 586,874 2,632 2,057,514 420,524
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare 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 "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD USD USD USD USD USD USD USD USD	936 1,068 938 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	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 7,447	936 1,068 1,017 952 1,086 4,971,651 1,297,739 129,098 58,268 1,066,336 586,874 2,632 2,057,514 420,524 54,248
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare 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" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class	GBP USD EUR GBP USD USD USD USD USD USD USD USD USD USD	936 1,062 938 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	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	936 1,068 1,017 952 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
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare 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 "F" 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 "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class	GBP USD EUR GBP USD	936 1,068 938 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	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 7,447	936 1,068 1,017
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare Class "Bhare 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 "F" 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	GBP USD EUR GBP USD	936 1,062 938 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	936 1,066 1,017 1,017 952 1,086 4,971,651 1,297,738 129,096 58,268 1,066,836 586,877 2,632 2,057,514 420,524 54,244 156,341 12,302
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Base 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 Base Currency Share Class "A" Share Class "F" 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" Accumulation Share Class "R" Share Class	GBP USD EUR GBP USD	936 1,062 938 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	936 1,056 1,017 952 1,086 4,971,651 1,297,735 129,098 58,266 1,066,835 586,874 2,632 2,057,512 420,525 54,244 156,341 12,302
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare 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" Share Class "R" Accumulation Share Class "R" Share Class	GBP USD EUR GBP USD	936 1,068 938 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	88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 2,046 — 698,704	572,296 442,206 16,741 20,061 487,465 437,747 ——————————————————————————————————	936 1,066 1,017 952 1,086 4,971,651 1,297,738 129,096 58,268 1,066,836 586,877 2,632 2,057,514 420,524 54,244 156,341 12,302 5,842,377
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "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 "A" Share Class "I" 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 "R" Accumulation Share Class "R" Share Class Bose Accumulation Share Share Class Base Accumulation Shap Share Class Base Accumulation Shap Share Class Base Currency Snap Share Class Base Currency Snap Share Class	GBP USD EUR GBP USD	936 1,068 1,002 938 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		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	936 1,066 1,017 952 1,086 4,971,651 1,297,735 129,096 58,266 1,066,835 586,874 2,632 2,057,511 420,524 54,246 156,347 12,302 5,842,377 6,805,782 180,695 37,437
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Blobal 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	GBP USD EUR GBP USD	936 1,068 938 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	88,197 8,577 39,958 296,869 6,155 182 223,130 15,795 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	936 1,066 1,017 952 1,086 4,971,651 1,297,735 129,096 58,266 1,066,835 586,874 2,632 2,057,511 420,524 54,246 156,347 12,302 5,842,377 6,805,782 180,695 37,437
"R" Accumulation Share Class "R" Accumulation 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 "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.	GBP USD EUR GBP USD	936 1,068 1,002 938 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		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	936 1,066 1,017 952 1,086 4,971,651 1,297,738 129,096 58,268 1,066,838 1,066,838 2,037,511 420,524 54,246 156,341 12,302 5,842,377
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Blobal 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	GBP USD EUR GBP USD	936 1,068 1,002 938 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		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	936 1,066 1,017 952 1,087 1,297,733 129,096 58,266 1,066,833 1,066,834 1,297,512 420,522 54,244 12,302 5,842,377 6,805,782 180,696 37,433 3,625,418
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare Class "Bhare Class "Bhare 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 "Be Accumulation Share Class "I" Accumulation Share Class "I" 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 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 (Long Emerging Markets CCY vs. USD)	GBP USD EUR GBP USD USD USD EUR USD	936 1,068 1,002 938 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		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	936 1,066 1,017 1,017 1,297,736 129,096 58,266 1,066,836 586,877 2,632 2,057,514 420,522 54,246 156,34* 12,302 5,842,377 6,805,782 180,696 3,7437 3,625,418
"R" Accumulation Share Class "R" Accumulation 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 "R" Class North America Energy & Energy Infrastructure Equity Portfolio Total Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Other Currency Accumulation Close Share Class Other Currency 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 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)	USD	936 1,068 1,002 938 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	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	936 1,066 1,017 952 1,086 4,971,651 1,297,735 129,098 58,266 1,066,835 586,874 2,632 2,057,512 420,52 54,244 156,341 12,302 5,842,377 6,805,782 180,692 37,437 3,625,418
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Blobal 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 "R" Share Class "R" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "Chart Class "R" Share Class "Chart Class "Chart Class "Base Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Cher 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" Snap Share Class	USD	936 1,068 938 1,070 5,370,299 1,651,748 137,262 38,372 1,257,432 1,018,466 2,450 2,450 2,45,20 243,630 7,404,464 7,551,685 189,095 31,015 3,788,262 4,148 30,153 35,124 1,037		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 — —	936 1,066 1,017 1,017 952 1,086 4,971,65* 1,297,738 129,090 58,266 1,066,836 586,877 2,632 2,057,514 420,522 54,246 156,34* 12,302 5,842,377 180,690 37,437 3,625,418 4,146 30,153 35,124 1,055
"R" Accumulation Share Class "R" Accumulation 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 "B" Share Class ""E" Accumulation Share Class "I" Share Class "I" Accumulation Share Class "I" Share Class "P" 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 Ghase Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Shap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Shap Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class	USD	936 1,068 1,002 938 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		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	936 1,061 1,011 95; 1,081 4,971,65; 1,297,73; 129,096 58,26; 1,066,83; 2,63; 2,057,51; 420,52- 54,24; 12,30; 5,842,37; 6,805,78; 180,696 37,43; 3,625,41; 4,146 30,15; 35,12; 1,05;
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Bhare 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 "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation 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 Share Class Base Accumulation Close Share Class Other Currency 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 Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "" Accumulation Close Share Class "E" Accumulation Close Share Class "" Accumulation Close Share Class	USD	1,065 1,068 1,070 938 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		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	936 1,066 1,017 952 1,086 4,971,65* 1,297,733 129,098 58,266 1,066,834 258,267 2,632 2,057,514 420,522 54,244 156,34* 12,302 5,842,377 6,805,782 180,693 37,433 3,625,418 4,144 30,153 35,152 1,057 125,150 24,521,152
"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "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 "I" 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 Cother Currency Accumulation Close Share Class Other Currency 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" Snap Share Class "E" Accumulation Close Share Class "I" Accumulation Close Share Class	USD	936 1,068 1,002 938 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		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	936 1,066 1,017 1,017 1,297,738 129,096 58,266 1,066,836 586,877 2,632 2,057,514 420,522 4,248 156,34* 12,302 5,842,37; 6,805,782 180,696 37,437 3,625,418 4,148 30,155 35,122 1,057 225,152 24,521,122 62,111,256 62,111,256
"R" Accumulation Share Class "R" Accumulation 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 "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 Close Share Class Gher Currency Accumulation Close Share Class Other Currency 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 "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class	USD	936 1,068 1,070 938 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 23,730,473 58,921,919 7,585,067		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	936 1,066 1,017 952 1,087 4,971,65* 1,297,733 129,096 58,266 1,066,835 586,87 2,633 2,057,511 420,52 54,244 12,302 5,842,377 6,805,782 180,696 37,437 3,625,418 4,148 30,153 35,122 1,055 125,112,26 24,521,122 62,111,250 9,461,107
"R" Accumulation Share Class "R" Accumulation 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 Total Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Shap Share Class Gother Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) "A" Accumulation Shap Share Class (Long Emerging Markets CCY vs. USD) "A" Shap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class	USD	1,065 1,068 1,002 938 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 7,585,667 5,294,587	173,648 88,197 8,577 39,958 296,869 6,155 17,795 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 12,311,413 924,759 2,128,599	936 1,066 1,017 952 1,086 4,971,65* 1,297,733 129,096 58,266 1,066,833 586,874 2,633 2,057,511 420,524 54,244 156,34* 12,300 5,842,377 180,609 37,437 3,625,416 4,146 30,155 35,124 1,057 125,125 125 125 125 125 125 125 125 125 125
"R" Accumulation Share Class "R" Accumulation 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 "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Cother 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 "E" Accumulation Close Share Class "I" Accumulation Close Share Class	USD	936 1,068 1,002 938 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		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 2,623	936 1,066 1,017 952 1,086 4,971,651 1,297,733 129,096 58,266 1,066,836 586,877 2,632 2,057,514 420,522 54,246 156,341 12,302 5,842,377 6,805,782 180,696 37,433 3,625,418 4,146 30,152 1,051 1,0
"R" Accumulation Share Class "R" Accumulation 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 "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation 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 "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 Close Share Class Other Currency Accumulation Close Share Class 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 Snap Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class	USD	1,065 1,068 1,002 938 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 7,585,667 5,294,587	173,648 88,197 8,577 39,958 296,869 6,155 17,795 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 12,311,413 924,759 2,128,599	936 1,068 1,017 952 1,086 4,971,651 1,297,738 129,098 58,268 1,066,833 586,874 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	Redemntions	Balance at 31-May-2024
Emerging Markets CORE® Equity Portfolio (Continued)	Junioney	30	- 4000/1940/13		Jy-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) "R" Close Share Class	EUR GBP	79,894	451,265	47,299	483,860
"R" Close Share Class	USD	11,155,761 575,423	1,662,774 453	3,485,824 65,629	9,332,711 510,247
	OOD				
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		4 000	5 700		0.700
Base Accumulation Close Share Class "I SD" Accumulation Close Share Class	USD	1,000	5,799	4.006	6,799
"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	-,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 "R" Accumulation Close Share Class	GBP USD	1,000	1,481	75	2,406
	050	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		E 04		4.05 * ***	
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 USD	34,494 10,887	140.718	1,918 2,272	32,576 149,333
Other Currency Accumulation Share Class (USD Hedged Class) Other Currency Share Class	GBP	9,436	140,716	4,710	4,726
Other Currency Share Class	USD	51,995	751	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 "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	2,921,983 2,185	165,219	317,746	2,769,456 2,185
"I" Accumulation Share Class (CITI Fledged Class)	EUR	6,896,515	2,230,701	24,937	9,102,279
"I" Accumulation Share Class (USD Hedged Class)	USD	10,000	25,437	24,007	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 "R" Share Class	EUR GBP	873,259 115,613	107,981 20,167	109,286	871,954 127,727
"R" Share Class	USD	154,876	22,023	8,053 40,621	136,278
	005		*		•
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	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
		179,016	40,501	17,356	202,161
Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD				

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global CORE® Equity Portfolio (Continued) Other Currency Accumulation Snap Share Class	EUR	2,465,377	549,488	331,380	2,683,485
Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class	SEK	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) "I" Accumulation Close Share Class	EUR EUR	777,521 18,150,487	170,935 3,430,341	174,585 3,796,960	773,871 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) "I" Close Share Class	EUR GBP	1,164,795	336,059 94	529,196	971,658 4,372
"I" Close Share Class	USD	4,278 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 USD	1,750 2,420,209	44,126	60 000	1,750
"P" Accumulation Snap Share Class "P" Snap Share Class	USD	2,420,209	978	68,808	2,395,527 252,578
"R" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,670	970	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 "A" Snap Share Class	USD USD	20,923 43,048	108,113 37,261	2,956 11,631	126,080 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	831	3,316,866
"I" Accumulation Close Share Class	GBP	1,195	96,953	_	98,148
"I" Accumulation Snap Share Class	EUR	2,574,718	1,791,827	521,295	3,845,250
"I" Accumulation Snap Share Class	SEK	7,939,705		483,819	7,455,886
"I" Accumulation Snap Share Class "I" Close Share Class	USD	5,685,474	5,175,105	2,590,269	8,270,310
"IO" Accumulation Close Share Class	GBP GBP	1,469,533	262,902 980	131,623 1,116	1,600,812
"IO" Accumulation Close Share Class	USD	8,187 1,270,226	339,792	356,624	8,051 1,253,394
"IO" Accumulation Snap Share Class	USD	837,921	12.086	336,011	513,996
"IO" Snap Share Class	USD	3,546,514	64,593	1,301,437	2,309,670
"P" Accumulation Snap Share Class	USD	139,887	35,583	20,573	154,897
"R" Accumulation Snap Share Class	USD	1,020,660	776,312	197,484	1,599,488
"R" Snap Share Class	GBP	64,766	98,365	27,230	135,901
"R" Snap Share Class	USD	62,757	28,367	5,838	85,286
Global Small Cap CORE® Equity Portfolio Total		33,687,801	13,716,652	6,623,934	40,780,519
US CORE® Equity Portfolio					
Base Accumulation Close Share Class	USD	986,605	245,124	89,818	1,141,911
Base Accumulation Snap Share Class	USD	2,474,230	277,509	442,100	2,309,639
Base Currency Close Share Class Base Currency Snap Share Class	USD USD	126,628 845,086	17,657 12,622	3,389 108,871	140,896 748,837
Other Currency Accumulation Close Share Class	HKD	889	12,022		889
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	SGD	8,547	557	13	9,091
"A" Snap Share Class	USD	1,196,727	329,670	97,124	1,429,273
"E" Accumulation Snap Share Class	EUR	4,631,502	1,102,809	525,690	5,208,621
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	2,085,101	374,132	317,699	2,141,534
"I" Accumulation Close Share Class	HKD	788	_	_	788
"I" Accumulation Close Share Class	USD	9,215,897	1,112,890	1,847,967	8,480,820
"I" Accumulation Snap Share Class	USD	15,538,998	3,584,966	9,613,852	9,510,112
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Snap Share Class	EUR	7,483,084	1,363,837	3,077,302	5,769,619
"P" Accumulation Snap Share Class	USD USD	6,199,021 1,262,083	125,005 3,769	1,206,346 86,827	5,117,680 1,179,025
"P" Snap Share Class	USD	635,423	3,709		635,423
"R" Accumulation Snap Share Class	USD	2,129,931	312,574	127,636	2,314,869
				,	_,,

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
US CORE® Equity Portfolio (Continued)	0.00	54.005	0.450	0.700	o-
"R" Snap Share Class "R" Snap Share Class	GBP USD	54,205 796,932	6,158 265,048	2,796 70,755	57,567 991,225
"U" Close Share Class	USD	141,225	200,040	70,755	141,225
US CORE® Equity Portfolio Total		55,812,902	9,134,327	17,618,185	47,329,044
US Small Cap CORE® Equity Portfolio		00,012,002	0,104,021	17,010,100	41,020,044
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	USD	157,719	15,532	13,885	159,366
"E" Accumulation Close Share Class "E" Accumulation Snap Share Class	EUR EUR	28,111 57,365	63,312 20,793	6,506 3,252	84,917 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	USD	4,100,203	108,132	639,134	3,569,201
"P" Accumulation Snap Share Class	USD	674,570	84,383	89,186	669,767
"R" Accumulation Snap Share Class "R" Snap Share Class	USD GBP	158,917	150,139	37,854 12,463	271,202 39,169
"R" Snap Share Class	USD	41,734 39,075	9,898 1,330	27,408	12,997
US Small Cap CORE® Equity Portfolio Total		5,772,405	486,071	1,173,764	5,084,712
		3,112,403	400,071	1,173,704	3,004,712
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	USD	176,557	103,020	60,630	218,947
Base Currency (Dis) (Stable Monthly) Share Class	USD	703,688	42,705	37,800	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) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	AUD CNH	78,248 12,088	57,767 12,161	20,619 4,555	115,396 19,694
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	21,959	12,161	4,555	22,018
Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class)	CNH	498	23	_	521
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	2,414	603	_	3,017
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	82,331 141	63,079	98,965
"E" Accumulation Share Class (EUR Hedged Class) "E" Share Class (EUR Hedged Class)	EUR EUR	769 36,615	141	_	910 36,615
"I SD" Accumulation Share Class	USD	636,454	18,279	6,942	647,791
"I SD" Share Class	GBP	150,504	919	147,642	3,781
"I" (Dis) (Gross Monthly) Share Class	USD	10,924	5,585		16,509
"I" Accumulation Share Class "I" Share Class	USD	926,409	904,627	159,219	1,671,817
"I" Share Class	GBP USD	8,211 462,337	1,512 4,390	480 29,387	9,243 437,340
"I" Share Class (EUR Hedged Class)	EUR	1,261,842	997,110	36,593	2,222,359
"I" Share Class (GBP Hedged Class)	GBP	226	20	_	246
"IS" Share Class	USD	211	26	_	237
"P" (Dis) (Gross Monthly) Share Class "P" Accumulation Share Class	USD USD	38,279	8,914	1 040	47,193
"P" Share Class	USD	55,823 7,471	3,147	1,848	57,122 7,471
"R" Accumulation Share Class	USD	87	475	_	562
"R" Accumulation Share Class (EUR Hedged Class)	EUR	410,296	183,400	9,200	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 Base Gurranov (Dio) (Cross Monthly) Share Class	USD 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	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	46,600	4	478	46,126
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	SGD AUD	149,687 21,796	116,886 233	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)	CHF	356	- 400	2 464	356
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR EUR	64,277 39,771	3,466 2,018	3,461 4,617	64,282 37,172
Other Currency Share Class (CBP 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)	EUR	59,273	4,146	11,808	51,611
"I" (Dis) (Stable Monthly) Share Class "I" Accumulation Share Class	USD	94,911	43,437 1,197,009	39,981	98,367
"I" Accumulation Share Class "I" Accumulation Share Class (BRL Hedged Class)	USD USD	6,571,596 3,466	1,197,009	1,357,321 3,483	6,411,284
"I" Accumulation Share Class (CHF Hedged Class)	CHF	6,215	26,549	369	32,395
					2,565,574
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class)	EUR GBP	2,723,120	63,936	221,482 730	2,303,374

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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 Hadged Class)	USD CHF	675,131	90,951	101,070	665,012
"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
	ODI				
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	1,232	_	_	1,232
Base Currency Share Class	USD	5,277	 56	26	5,307
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	2,749	231	167	2,813
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,850	88	107	1,938
	EUR			752	
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR	4,950 210,127	2,733 72	5,822	6,931 204,377
"I" Accumulation Share Class	USD	123,395	- 12	123,295	100
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	38,063	22,941	3,908	57,096
"I" Share Class	USD	162	22,941	3,906	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		.02,0	,	.00,.0.	201,201
Base Accumulation Share Class	USD	451,459	15	289,576	161,898
Base Currency (Dis) (Monthly) Share Class	USD	1,643	41		1,684
Base Currency Share Class	USD	126,995	2,076	11.973	117,098
Other Currency Share Class	GBP	22,941	5		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	21,007,463
"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		4.000.40=	001.0==	00100	4 400 0 : :
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	454.401		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
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	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Emerging Markets Debt Portfolio (Continued)	ountiley	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
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	2,409,034	343.837	341,309	2,131,173 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		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
"I" Share Class	USD	117	5	_	122
"I" Share Class (EUR Hedged Class)	EUR	3,198	829	_	4,027
	USD	1,082	5,844 11,785	_	6,926 48,332
"P" Accumulation Share Class	LICE		11 /85	_	48,332
"P" Accumulation Share Class "P" Share Class	USD	36,547			4 4 4 4
"P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class)	EUR	1,113	6	_	
"P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	1,113 115		Ξ	121
"P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (BP Hedged Class) "R" Accumulation Share Class	EUR GBP USD	1,113 115 23,523	6 6 —	_	1,119 121 23,523
"P" Accumulation Share Class "P" Share Class "P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	1,113 115	6		121

		Currency	Balance at 30-Nov-2023	Subscriptions	Redemntions	Balance at 31-May-2024
R' Sinar Class (EUR Hedged Class)	Emerging Markets Short Duration Bond Portfolio (Continued)	Juliency	30-1404-2023	Cubacilpuoils	. reachipuons	51-may-2024
Emerging Markets Short Duration Board Portfolio Total Euro Short Duration Board Plas Portfolio Euro Short Duration Board Class Euro Short Duration Share Class Euro Sh	"R" Share Class (EUR Hedged Class)				_	
		GBP			45 226	
Base Accumulation Share Class			201,315	25,729	15,236	211,808
EF Accumulation Share Class		EUR	1,863,493	509,257	366,703	2,006,047
The Communitation Share Class EUR 0.501.652 290.440 30.82.788 780.93.077 78.75.678 20.82.078 780.92.078 780.92.078 780.92.079				26,648	1,831	58,015
T Share Class						
PP Accumulation Share Class						
Pr Share Class						
RT R Sharo Class						
Europ High Yield Bond Portfolio Total 10,765,711 10	"R" Accumulation Share Class	EUR	5,264,479	994,000	1,147,862	5,110,617
Europe High Yield Bond Portfolio Base Accumulation Share Class (USD Hedged Class)		EUK				
Basis Accumulation Sharre Class (USD Hedged Class)			21,021,001	2,010,022	11,000,012	10,7 00,0 1.7
Base Accumulation Share Class (USD Hedged Class)		EUR	10.844	1.186	1.262	10.768
Other Currency Accumulation Share Class (SEK Hedged Class)						
17-7 17-7 2-					_	
Fir Accumulation Share Class						
Tr Accumulation Share Class (USD Hedged Class)						
T						
TS Nare Class LUR					143,207	
FP Accumulation Share Class (USD Hedged Class)				6	_	
PP Accumulation Share Class (USD Hedged Class)	"P" (Dis) (Monthly) Share Class (USD Hedged Class)				_	
FP Share Class				_		
Fix Cacumulation Share Class						
Fix Share Class (GBP Hedged Class)				136		
Fire Face Class (GBP Hedged Class)				32 513		
Base Accumulation Share Class USD 328						
Base Currency (Dis) (Gross Monthly) Share Class USD 116 3	Europe High Yield Bond Portfolio Total		1,218,131	40,776	477,496	781,411
Base Currency (Dis) (Gross Monthly) Share Class USD 1116 3						
Base Currency (Dis) (Monthly) Share Class USD 111 724 — 8155 Base Currency (Dis) (Gross Monthly) Share Class USD 112 3 — 1115 Other Currency (Dis) (Gross Monthly) Share Class HKD 896 26 — 922 Other Currency (Dis) (Gross Monthly) Share Class (CBUR Hedged Class) BUR 1,114 26 — 1,140 Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) SGD 1,522 35 — 1,557 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 1,100 — — 1,507 Te'' Accumulation Share Class (EUR Hedged Class) EUR 5,715 4,490 386 9,819 Te'' Accumulation Share Class USD 113 3 — 116 Te'' Accumulation Share Class USD 113 3 — 116 Te'' Accumulation Share Class USD 113 3 — 116 Te'' Closi (Monthly) Share Class USD 113 3 — 116 <tr< td=""><td></td><td></td><td></td><td>_</td><td>10</td><td></td></tr<>				_	10	
Base Currency (Dis) (Stable Monthly) Share Class USD 112 3 — 115 15 15 15 15 15 15					_	
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) HKD 866 26 — 922 Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) EUR 1,114 26 — 1,681 Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) SGD 1,522 35 — 1,575 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) USD 1113 3 — 1160 "I' Accumulation Share Class USD 113 3 — 116 2,023 "P' (Dis) (Monthly) Share Class USD 113 3 — 116 2,023 — 146 2,023 — 116 2,023 — 146 2,023 — 116 2,023 — 116 2,023 — 116 2,023 — 17 (Dis) (Monthly) Share Cl					_	
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) EUR 1,141 26 — 1,681 Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) EUR 1,100 — — 1,1557 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 1,000 — — 1,000 E"C (Dis) (Gross Quarterity) Share Class (EUR Hedged Class) EUR 5,715 4,490 386 9,819 "E" (Class) (Gross Quarterity) Share Class (EUR Hedged Class) EUR 5,715 4,490 386 9,819 "E" Accumulation Share Class (EUR Hedged Class) USD 110 3 — 1109 "F" Accumulation Share Class (EUR Hedged Class) USD 190,659 — — 100 69 "F" Accumulation Share Class (EUR Hedged Class) USD 113 2 — 116 "F" Accumulation Share Class (EUR Hedged Class) USD 113 2 — 116 "F" Accumulation Share Class (GBP Hedged Class) USD 113 2 — 116 "F" (Dis) (Monthly) Share Class (GBP					_	
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) SGD Loss 1,522 35 — 1,507 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 1,000 — 5,715 4,490 386 9,819 "E" Accumulation Share Class (EUR Hedged Class) EUR 1,141 — 32 1,109 "E" Accumulation Share Class (EUR Hedged Class) USD 113 3 — 166 2,089 "I" Accumulation Share Class (EUR Hedged Class) USD 190,659 — 4166 2,083 "P" Accumulation Share Class (EUR Hedged Class) EUR 2,229 — 416 2,083 "P" Accumulation Share Class (EUR Hedged Class) USD 1113 2 — 116 "P" Accumulation Share Class USD 1113 3 — 115 "P" Accumulation Share Class USD 1113 3 — 116 "R" (Dis) (Monthly) Share Class USD 1113 3 — 116 "R" (Dis) (Monthly) Share Class USD 113 3 — 116 "R" Accumulation Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) USD 1,265 708 — 22,473 <td></td> <td>AUD</td> <td>1,633</td> <td>48</td> <td>_</td> <td>1,681</td>		AUD	1,633	48	_	1,681
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 190,659 — — 190,659 "I" Accumulation Share Class USD 190,659 — — 190,659 "F" Accumulation Share Class USD 113 3 — 116 2,083 "P" (Dis) (Monthly) Share Class USD 1133 3 — 115 — — 115 — — 115 — — 115 — — — 116 2,083 — 116 2,083 — — 116 1 2,083 — 116 — — — 115 — — — 116 — — — 116 — —						
"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" Accumulation Share Class USD 113 3 — 116 "I" Accumulation Share Class (EUR Hedged Class) USD 113 2 — 146 2,083 "P" (Dis) (Monthly) Share Class USD 113 2 — 146 2,083 "P" (Dis) (Monthly) Share Class USD 113 2 — 115 "P" (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 (GBP Hedged Class) USD USD 21,765 708 — 100 Res Currency (Dis) (Sidale Monthly) Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 3					_	
"F" (Dis) (Monthly) Share Class (EUR Hedged Class) EUR (1,141) — 32 (1,109) "I" (Dis) (Monthly) Share Class USD (190,659) — 116 "I" Accumulation Share Class (EUR Hedged Class) EUR (2,229) — 146 2,083 "P" (Dis) (Monthly) Share Class USD (113) 2 — 115 — 115 "P" (Dis) (Monthly) Share Class USD (113) 2 — 115 — 116 "P" (Dis) (Monthly) Share Class USD (113) 3 — 116 — 116 "P" (Dis) (Monthly) Share Class (GBP Hedged Class) USD (100) — — 100 — 116 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) USD (100) — — — 100 — — 100 "R" Accumulation Share Class (GBP Hedged Class) USD (100) — — — 100 — — — 100 "R" Accumulation Share Class (GBP Hedged Class) USD (126,998) 525,509 133,317 2,519,190 Base Accumulation Share Class USD (1,269) 1,269 39,038 — — — 15,786 Base Currency (Dis) (Stable Monthly) Share Class (USD (1,269) 1,269 39,038 — — — — 15,786 Base Currency (Dis) (Stable Monthly) Share Class (USD (1,269) 1,269 39,038 — — — —					386	
"I" (Dis) (Monthly) Share Class USD 113 3 — 116 "I" Accumulation Share Class (EUR Hedged Class) USD 190,659 — — 190,659 "I" Accumulation Share Class (EUR Hedged Class) USD 113 2 — 116 2,083 "P" (Dis) (Monthly) Share Class USD 117,693 15,493 9,662 23,524 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 22,473 Global Income Bond Portfolio (Hedged) Base Accumulation Share Class USD 2,166,98 525,509 133,317 2,519,190 Base Accumulation Share Class USD 1,261 39,038 — 40,307 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 39,038 — 40,307 Base Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)				-,+50		
"I" Accumulation Share Class USD 190,659 — — 190,659 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,229 — 146 2,083 "P" (Dis) (Monthly) Share Class USD 113 2 — 115 "P" Accumulation Share Class USD 117,893 15,493 9,662 23,524 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) USD 1113 3 — 1116 "R" Accumulation Share Class (GBP Hedged Class) USD 100 — — 1,161 "R" Accumulation Share Class USD 100 — — 100 "R" Accumulation Share Class USD 21,765 708 — 22,473 Global Credit Portfolio (Hedged) ***				3	_	
"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 (GBP Hedged Class) USD 1113 3 — 116 "R" Accumulation Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 22,473 Global Income Bond Portfolio Total variation of the currency (Dis (Gross Monthly) Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Accumulation Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 39,038 — 15,786 Base Currency Share Class USD 1,269 39,038 — 15,786 Base Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) USD 75,665 18,823 4,172 90,316 Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Cl	"I" Accumulation Share Class	USD	190,659	_	_	190,659
"P" Accumulation Share Class USD 17,693 15,493 9,662 23,524 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) GBP 1,1765 708 — 100 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 22,473 Global Income Bond Portfolio Total 247,605 21,593 10,236 258,962 Global Credit Portfolio (Hedged) Base Currency (Dis) (Gross Monthly) Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 39,038 — 40,307 Base Currency (Dis) (Gross Monthly) Share Class (EUR Hedged 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)					146	
"R" (Dis) (Monthly) Share Class (GBP Hedged Class) USD 113 3 — 116 "R" (Dis) (Monthly) Share Class (GBP Hedged Class) GBP 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) GBP 1,100 — 20 — 1,100 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 22,473 Global Income Bond Portfolio (Hedged) Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Accumulation Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 39,038 — 40,307 Base Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) USD 75,665 18,823 4,172 90,316 Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) EUR 1,159 27 — 1,186 Other Currency (Dis) (Stable Monthly) Share Class (GD Hedged Class) SGD 13,258 145,133 — 15,110 — 15,110 Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) <td></td> <td></td> <td></td> <td></td> <td>_</td> <td></td>					_	
"R" (Dis) (Monthly) Share Class (GBP Hedged Class) GBP (USD) 1,132 29 — 1,161 "R" Accumulation Share Class (GBP Hedged Class) USD 100 — 20 100 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 100 Global Income Bond Portfolio (Hedged) 247,605 21,593 10,236 258,962 Global Credit Portfolio (Hedged) Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Currency (Dis) (Gross Monthly) Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Stable Monthly) 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) (Gross Monthly) Share Class (GDP Hedged Class) BGD 13,258 145,133 — 15,110 Other Currency (Dis) (Stable Monthly) Share Class (GDP Hedged Class) SGD 13,258 145,133 — 15,110 Other Currency (Dis) (Stable Monthly) Share Class (GDP Hedged Class)					9,662	
"R" Accumulation Share Class USD 100 — — 100 "R" Accumulation Share Class (GBP Hedged Class) GBP 21,765 708 — 22,473 Global Income Bond Portfolio Total 247,605 21,593 10,236 258,962 Global Credit Portfolio (Hedged) Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Currency (Dis) (Gross Monthly) Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Gross Monthly) Share Class USD 1,269 39,038 — 40,307 Base Currency (Dis) (Gross Monthly) Share Class (EUR Hedged 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 (SGD Hedged Class) SGD 13,258 145,133 — 155,110 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Curr					_	
Clobal Credit Portfolio (Hedged) Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190 Base Accumulation Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Gross Monthly) Share Class USD 1,261 14,535 — 15,786 Base Currency (Dis) (Stable Monthly) Share Class USD 1,269 39,038 — 40,307 Base Currency (Dis) (Stable Monthly) Share Class (EUR Hedged 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 (AUD Hedged Class) SGD 13,258 145,133 — 158,391 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 2,252,624 1,602,762 311,414 3,543,972 "E" Accumulation Share Class (EUR Hedged Class) USD 6,470 27 9,37 5,560 "I" Accumulation Share Class (Duration Hedged Class) USD 27,792,147 8,122,65 1,2177 3,4713,535 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,3247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR 2,524,624 5,544 6,544				_	_	
Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190	"R" Accumulation Share Class (GBP Hedged Class)	GBP	21,765	708		22,473
Base Accumulation Share Class USD 2,126,998 525,509 133,317 2,519,190			247,605	21,593	10,236	258,962
Base Currency (Dis) (Gross Monthly) Share Class USD 1,251 14,535 — 15,786 Base Currency (Dis) (Stable Monthly) 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) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (EUR Hedged Class) SEK 77,472 12,413 15,120 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" Accumulation Share Class (Duration Hedged Class) USD 27,792,147 8,122,665 1,201,277 34,713,535 <td></td> <td>USD</td> <td>2 126 998</td> <td>525 500</td> <td>133 317</td> <td>2 519 190</td>		USD	2 126 998	525 500	133 317	2 519 190
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 Accumulation Share Class (SGD Hedged Class) SGD 13,258 145,133 — 158,391 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (SEK Hedged Class) SEK 77,472 12,413 15,120 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" Accumulation Share Class (Duration Hedged Class) USD 27,792,147 8,122,665 1,201,277 34,713,535 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
Base Currency Share Class USD 75,665 18,823 4,172 90,316 Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) AUD — 15,110 — 1,186 Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class) AUD — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 OH — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 — 15,110 — 15,391 — 158,391 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 0.74 19,378 0.74 19,378 0.74 19,378 0.74 19,378 0.74 19,378 0.74 19,413 15,120 77,475 17,413 15,120 77,755 74 8,412 19,378 0.74 19,378 0.74 19,378 0.74 19,372 114,141 3,543,					_	
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) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (SEK Hedged Class) SEK 77,472 12,413 15,120 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" Ois) (Quarterly) Share Class (Duration Hedged Class) USD 27,792,147 8,122,665 1,201,277 34,713,535 "I" Accumulation Share Class (CHF Hedged Class) CHF 4,727,299 15,237 35,116 4,707,349 "I" Accumulation Share Class (EUR Hedged Class) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (GBP Hedged Class) EUR — 521 — 521 <	Base Currency Share Class	USD	75,665	18,823	4,172	90,316
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) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (SEK Hedged Class) SEK 77,472 12,413 15,120 79,378 "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 (CHF Hedged 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) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521			1,159		_	
Other Currency Accumulation Share Class (EUR Hedged Class) EUR 13,670 5,708 — 19,378 Other Currency Accumulation Share Class (SEK Hedged Class) SEK 77,472 12,413 15,120 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 (CHF Hedged Class) CHF 4,727,229 15,237 35,117 4,707,349 "I" Accumulation Share Class (EUR Hedged Class) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521 "I" Share Class (GBP Hedged Class) GBP 45,088 — 5,334 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371						
Other Currency Accumulation Share Class (SEK Hedged Class) SEK 77,472 12,413 15,120 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 (CHF Hedged Class) CHF 4,727,229 18,237 35,117 4,707,349 "I" Accumulation Share Class (EUR Hedged Class) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,334 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371					_	
"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) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR 521 521 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371					15 120	
"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 (CHF Hedged Class) CHF 4,727,229 15,237 35,117 4,707,349 "I" Accumulation Share Class (EUR Hedged Class) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521 "I" Share Class (GBP Hedged Class) GBP 45,08 — 5,384 39,884 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371						
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class) USD 6,470 27 937 5,560 "I" Accumulation Share Class (CHF Hedged 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) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371	"E" Accumulation Share Class (EUR Hedged Class)					
"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) EUR 23,247,627 8,594,329 5,351,669 26,490,287 "I" Share Class (EUR Hedged Class) EUR 521 521 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371	"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	6,470	27	937	5,560
"I" Accumulation Share Class (EUR Hedged Class) EUR 23,247,627 8,594,329 5,351,669 26,490,287 26,490,287 "I" Share Class (EUR Hedged Class) EUR — 521 — 521 — 521 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,884 — 5,384 39,884 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371						
"I" Share Class (EUR Hedged Class) EUR — 521 — 521 "I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371						
"I" Share Class (GBP Hedged Class) GBP 45,068 — 5,384 39,684 "IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371			23,247,627		5,357,669	
"IO" Accumulation Share Class USD 15,440,787 19,635,547 2,059,963 33,016,371			45.068	J21 —	5.384	
				19,635,547		
"IO" Accumulation Share Class (SEK Hedged Class) SEK 693,120 55,970 448,772 300,318	"IO" Accumulation Share Class (SEK Hedged Class)	SEK		55,970		300,318

		Balance at			Balance at
	Currency	30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global Credit Portfolio (Hedged) (Continued)	HOD	44.040.055	0.540.000	4.054.400	44 004 500
"IO" Share Class "IXO" (Dis) (Cap Monthly) Share Class	USD USD	11,019,055 1,403,541	2,519,869 116,214	1,654,422 967,340	11,884,502 552,415
"P" Accumulation Share Class	USD	3,766,816	2,207,060	547,608	5,426,268
"P" Accumulation Share Class (Duration Hedged Class)	USD	2,068,188		262,673	1,805,515
"P" Accumulation Share Class (EUR Hedged Class)	EUR	634,700	_	52,302	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) "P" Share Class (GBP Hedged Class)	EUR GBP	219,814	6.010	4 500	219,814
"R" Accumulation Share Class	USD	174,844 533,344	6,212 595,310	1,568 217,764	179,488 910,890
"R" Accumulation Share Class (Duration Hedged Class)	USD	298,410	- 000,010	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)	EUR	1,324,295	_	93,302	1,230,993
"R" Accumulation Share Class (GBP Hedged Class)	GBP	634,637	45,040	20,827	658,850
"R" Share Class	USD	715,774	10,561	4	726,331
"R" Share Class (EUR Hedged Class)	EUR	642,517	3,417	562,459	83,475
"R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP GBP	532,658 343,154	56,303 5,009	15,803 210,084	573,158 138,079
	GDF				
Global Credit Portfolio (Hedged) Total		102,657,964	46,021,423	14,452,479	134,226,908
Global Fixed Income Portfolio Base Accumulation Share Class	USD	414,427	11,040	17,792	407,675
Base Currency Share Class	USD	122,925	3,520	25,324	101,121
"A" Share Class	USD	107,865	346	9,568	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 "R" Accumulation Share Class	USD USD	255,497	6,079	1	261,576
"R" Share Class	USD	66,674 146,781	24,362 2,890	26,387	91,035 123,284
Global Fixed Income Portfolio Total	OOD	3,986,822	252,302	293,762	3,945,362
		0,000,022	202,002	200,702	0,040,002
Global Fixed Income Portfolio (Hedged) 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) "I" Accumulation Share Class (USD Hedged Class)	SEK USD	9,130 4,428,833	485,786	304,311	9,130 4,610,308
"I" Share Class	EUR	12,891,301	627,732	4,526,924	8,992,109
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	326,937	80,816	33,426	374,327
"IO" Accumulation Share Class (USD 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) "P" Share Class	USD EUR	296,921 259,939	8,000	295,921	1,000 267,939
"P" Share Class (GBP Hedged Class)	GBP	71,280	1,080	11,668	60,692
"P" Share Class (USD Hedged Class)	USD	208,412	1,096	- 1,550	209,508
"R" Accumulation Share Class	EUR	3,420,355	2,092,883	415,658	5,097,580
"R" Accumulation Share Class (USD Hedged Class)	USD	375,827	440	12,531	363,736
"R" Share Class	EUR	549,419	51,119		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) "R" Share Class (USD Hedged Class)	GBP USD	1,930,796 560,276	97,974 9,166	92,905	1,935,865 569,442
, , , , , , , , , , , , , , , , , , , ,	03D			-	
Global Fixed Income Portfolio (Hedged) Total		69,953,866	11,161,283	18,112,911	63,002,238
Global High Yield Portfolio Base Accumulation Share Class	USD	2,969,393	398,987	328,865	3.039.515
Base Accumulation Share Class (Duration Hedged Class)	USD	1,142,284		62,517	1,079,767
Base Accumulation Share Class (SEK Hedged Class)	SEK	711,425	150,253	111,451	750,227
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,980	69	_	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			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
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)	HKD AUD	1,069 410,117	37 740	_	1,106 410,857
Other Currency (Dis) (Monthly) Share Class (ADD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged		410,117	140	_	
Class)	CHF	1,000	_	_	1,000
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)	SGD	97,087	_	_	97,087
/		31,001			51,001

		Ralanco of			Balance at
	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	31-May-2024
Global High Yield Portfolio (Continued)			,	p	
Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged					
Class) Other Currency Assumulation Share Class (FLIB Hodged Class)	CHF	10,096	- 02 407	445.040	10,096
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	EUR	1,295,352	83,187	145,648	1,232,891
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 "B" Share Class	USD USD	1,599,985 3,817	15,262	90,763	1,524,484 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)	EUR	829,968	7,649	126,401	711,216
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	84,901	474.004	17,146	67,755
"E" Share Class (EUR Hedged Class) "I" (Dis) (Monthly) Share Class	EUR USD	5,096,686 24,947,222	174,091 9,335	345,801 1,895,977	4,924,976 23,060,580
"I" (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,383	43	- 1,055,577	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 "I" Share Class	EUR USD	15,450 1,313,990	88,278	1,380 234,067	14,070 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	_	_	54
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	AUD	18,781	622		19,403
"IO" Accumulation Share Class	USD	1,716,949	368,324	850,114	1,235,159
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	1,549,744	622.007	105 464	1,549,744
"IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (JPY Hedged Class)	GBP JPY	420,881 43,502,496	633,097 2,592,528	185,464 2,680,240	868,514 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	
"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	150	_	583
"IS" Share Class "IS" Share Class (GBP Hedged Class)	USD GBP	1,428 1,844	150	1,336	1,578 508
"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 CHF	7,376	_	4.010	7,376
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class) "R" Accumulation Share Class (Duration Hedged Class)	USD	22,864 18,611		4,910	17,954 18,611
"R" Accumulation Share Class (EUR Hedged Class)	EUR	1,649,983	66,727	499,202	1,217,508
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	175,118	_	23,042	152,076
"R" Accumulation Share Class (SEK Hedged Class)	SEK	9,092	_	_	9,092
"R" Share Class	USD	1,719,547	80,026	508,664	1,290,909
"R" Share Class (CHF Hedged Class) "R" Share Class (Duration Hedged Class)	CHF	237,347	7.505	13,548	223,799
"R" Share Class (Duration Hedged Class) "R" Share Class (EUR Hedged Class)	USD EUR	377,128 401,103	7,565 26,554	125,541 44,143	259,152 383,514
"R" Share Class (GBP Hedged Class)	GBP	829,483	59,049	163,417	725,115
Global High Yield Portfolio Total			10,751,584		133,744,523
-		140,923,756	10,731,364	11,530,01/	133,144,323
Global Securitised Income Bond Portfolio	USD	03 085	1,555	10.081	84 560
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	93,086 179	1,555	10,081	84,560 141
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
	USD	55,500 119,299	7,214 8,985	66 166	62,648 128,118
"I" Accumulation Share Class "I" Accumulation Share Class (FUR Hedged Class)	FIIR		0,000		164,174
"I" Accumulation Share Class (EUR Hedged Class)	EUR USD		193	2.995	
	EUR USD USD	166,976 135,156	193 13,337	2,995 20,840	
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class)	USD	166,976			
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "R" (Dis) (Monthly) Share Class	USD USD EUR GBP	166,976 135,156 91 295	13,337 — 11	20,840	127,653 91 306
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class	USD USD EUR GBP USD	166,976 135,156 91 295 4,397	13,337 — 11 161	20,840 — —	127,653 91 306 4,558
" " Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class	USD USD EUR GBP USD GBP	166,976 135,156 91 295 4,397 3,234	13,337 — 11 161 379	20,840 — — — — 257	127,653 91 306 4,558 3,356
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class ("R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class ("R" Accumulation Share Class (GBP Hedged Class) "R" Accumulation Share Class	USD USD EUR GBP USD GBP USD	166,976 135,156 91 295 4,397 3,234 87,996	13,337 — 11 161 379 5,683	20,840 — — — 257 15,345	127,653 91 306 4,558 3,356 78,334
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class "R" Share Class	USD USD EUR GBP USD GBP	166,976 135,156 91 295 4,397 3,234 87,996 37,886	13,337 — 11 161 379 5,683 10,165	20,840 — — 257 15,345 725	127,653 91 306 4,558 3,356 78,334 47,326
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "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 "R" Share Class "Global Securitised Income Bond Portfolio Total	USD USD EUR GBP USD GBP USD	166,976 135,156 91 295 4,397 3,234 87,996	13,337 — 11 161 379 5,683	20,840 — — — 257 15,345	127,653 91 306 4,558 3,356 78,334
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class) "R" Accumulation Share Class "R" Share Class	USD USD EUR GBP USD GBP USD	166,976 135,156 91 295 4,397 3,234 87,996 37,886	13,337 — 11 161 379 5,683 10,165	20,840 — — 257 15,345 725	127,653 91 306 4,558 3,356 78,334 47,326

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 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	40.000		1,411
"A" (Dis) (Quarterly) Share Class	USD	11,144	10,830	627	21,347
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class	EUR EUR	2,406 6,060	1,670	23	2,406 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	1,303	89
"I" Accumulation Share Class	EUR	100	85	_	185
"I" Accumulation Share Class	USD	148,316	2,514	10,536	140,294
"I" Accumulation Share Class (EUR Hedged Class)	EUR	80,394	12,558	14,643	78,309
"I" Share Class	USD	25,334	2	- 1,010	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)	EUR	6,114	_	4,633	1,481
"P" Share Class	USD	6,921	3,658		10,579
"P" Share Class (EUR Hedged Class)	EUR	31	1	_	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	2,20		24
"R" Share Class	USD	23,880	571	1,356	23,095
"R" Share Class (EUR Hedged Class)	EUR	650	2	1,000	652
"R" Share Class (GBP Hedged Class)	GBP	186	181	173	194
, , ,	GBF				
Short Duration Opportunistic Corporate Bond Portfolio Total		826,964	58,541	88,231	797,274
Sterling Credit Portfolio 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	2,104	3,390	1,676
"R" Accumulation Share Class	GBP	1,754	850	109	2,495
"R" Share Class	GBP	42,967	2,592	10,555	35,004
	ОВІ			14.060	
Sterling Credit Portfolio Total		119,470	12,405	14,060	117,815
US Dollar Short Duration Bond Portfolio Base Accumulation Share Class	USD	100			100
Base Currency (Dis) (Gross Monthly) Share Class	USD	100			100
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	USD	2,110,616	595,998	1,145,327	1,561,287
"I" Share Class	USD	23,577	5	6,148	17,434
"IO" Accumulation Share Class	USD	20,077	1,137,423	304,505	832,918
"P" Accumulation Share Class	USD	508,233	493,371	108,798	892,806
"P" Share Class	USD	99,028	8,592	2,582	105,038
"R" Accumulation Share Class	USD	235,939	45,866	93,469	188,336
"R" Share Class	USD	131,569	25,783	345	157,007
US Dollar Short Duration Bond Portfolio Total	005		20,700		
		3.110.683	2.307.060		
US Fixed Income Portfolio		3,110,683	2,307,060	1,661,174	3,756,569
US Fixed Income Portfolio Base Accumulation Share Class	USD		2,307,060	1,661,174	3,756,569
Base Accumulation Share Class	USD	70,964			3,756,569 70,784
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class	USD	70,964 1,199		1,661,174 180 —	3,756,569 70,784 1,219
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD USD	70,964 1,199 132,939		1,661,174 180 — 12,638	3,756,569 70,784 1,219 122,492
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class Base Currency Share Class "A" (Dis) (Monthly) Share Class	USD USD USD	70,964 1,199 132,939 43,956		1,661,174 180 —	70,784 1,219 122,492 43,595
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	70,964 1,199 132,939 43,956 39,910	20 2,191 600 559	1,661,174 180 — 12,638 961	70,784 1,219 122,492 43,595 39,988
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	USD USD USD USD USD	70,964 1,199 132,939 43,956 39,910 1,023	20 2,191 600 559 17	1,661,174 180 — 12,638 961 481 —	70,784 1,219 122,492 43,595 39,988 1,040
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	70,964 1,199 132,939 43,956 39,910 1,023 68,016	20 2,191 600 559	1,661,174 180 — 12,638 961	3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001
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	USD USD USD USD USD EUR USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063	20 2,191 600 559 17 620	1,661,174 180 — 12,638 961 481 — 5,635 398,262	3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685
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" Share Class	USD USD USD USD USD EUR USD USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016	20 2,191 600 559 17 620 1,356,884 28,523	1,661,174 180 12,638 961 481 — 5,633 398,262 307	3,756,569 70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982
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" Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class	USD USD USD USD USD EUR USD USD USD USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464	20 2,191 600 559 17 620 1,356,884 28,523 25	1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847	70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642
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 "I" Accumulation Share Class "I" Accumulation Share Class "I" Glass "I" Olio) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD USD USD USD USD EUR USD USD USD USD USD USD USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678	1,661,174 180 12,638 961 481 — 5,633 398,262 307	70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950
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" Accumulation Share Class "I" Accumulation Share Class "I" 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" Share Class	USD USD USD USD USD EUR USD USD USD USD USD USD USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678	1,661,174 180 — 12,638 12,638 961 481 — 5,635 398,262 307 51,847 783,658	70,784 1,219 122,492 43,595 39,988 1,040 63,001 6,221,685 335,982 260,642 2,925,950
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" Share Class "P" (Dis) (Monthly) Share Class "P" Class "P" Accumulation Share Class	USD USD USD USD USD EUR USD USD USD USD USD USD USD USD USD	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959	1,661,174 180 — 12,638 961 481 — 5,635 398,262 307 51,847	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
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 "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	USD USD USD USD USD EUR USD USD USD USD USD USD USD	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	1,661,174 180 12,638 961 481 5,635 398,262 307 51,847 783,658 30,200	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 58,897
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" (Dis) (Monthly) 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" Share Class "R" Share Class "R" Share Class	USD USD USD USD USD EUR USD USD USD USD USD USD USD USD USD	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959	1,661,174 180 — 12,638 12,638 961 481 — 5,635 398,262 307 51,847 783,658	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
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 "I" Share Class "P" Accumulation Share Class "B" Share Class "B" Share Class "R" Share Class "B" Share Class	USD	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	1,661,174 180 —— 12,638 961 481 —— 5,635 398,262 307 51,847 783,658 —— 30,200 —— 1,284,169	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
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" Phace Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "B" Share Class	USD	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	1,661,174 180	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
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 "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" (Dis) (Monthly) 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" 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	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	20 2,191 600 559 17 620 1,356,884 28,523 25 708,678 27 27,959 1,039	1,661,174 180 12,638 961 481 - 5,635 398,262 307 51,847 783,658 30,200 - 1,284,169	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 58,897 10,265,634
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" Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Share Class "P" (Dis) (Monthly) Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "By Share Class "R" Share Class "R" Share Class "By Share Class "By Share Class "By Share Class "A" Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class)	USD	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	20 2,191 600 559 17 620 1,356,884 28,523 708,678 27 27,959 1,039 2,127,142	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	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
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 "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "B" Share Class "B" Share Class "CHACCUMULATION SHARE CLASS "CHACCUMULATION SHARE CLASS "A" Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class "A" Share Class	USD	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		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	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
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" Accumulation Share Class "P" (Dis) (Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "B" Accumulation Share Class "R" Accumulation 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 (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD	70,964 1,199 132,939 43,956 39,910 1,023 68,016 5,263,063 307,766 312,464 3,000,930 57,858 9,422,661 73,993 403,722 228,015 140,632 98,500		1,661,174 180 1,638 961 481 - 5,635 398,262 307 51,847 783,658 30,200 - 1,284,169 3,398 46,856 19,405 25,643 31,889	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 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384
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" Share Class "P" Accumulation 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 "R" Share Class "A" Accumulation Share Class Base Accumulation Share Class Base Currency 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 "E" Accumulation Share Class	USD	70,964 1,199 132,939 43,956 39,910 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		1,661,174 180 —— 12,638 961 481 —— 5,635 398,262 307 51,847 783,658 —— 1,284,169 3,398 46,856 19,405 25,643 31,889 521,689	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
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" Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "B" Fixed Income Portfolio Total US Mortgage Backed Securities Portfolio Base Accumulation Share Class Base Currency Share Class Base Currency Share Class (PLN Hedged Class) "A" 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)	USD	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 85,882		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 8,079	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 58,897 10,265,634 70,595 358,063 208,610 128,189 74,384 14,905,220 80,623
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" Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" (Dis) (Monthly) Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "A" Accumulation Share Class Base 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	USD	70,964 1,199 132,939 43,956 39,910 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		1,661,174 180 —— 12,638 961 481 —— 5,635 398,262 307 51,847 783,658 —— 1,284,169 3,398 46,856 19,405 25,643 31,889 521,689	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

		Polones et			Balance a
	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	USD	56,363	339	24,033	32,669
"R" Accumulation Share Class "R" Share Class	USD USD	184,098	_	77,840	106,258
	03D	106,649		4055000	106,649
US Mortgage Backed Securities Portfolio Total		24,769,532	1,265,424	1,855,966	24,178,990
ESG-Enhanced Global Multi-Asset Balanced Portfolio 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	25,30
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	47,845	11,115	9,486	49,47
"I" Accumulation Share Class	USD	123,904	52	_	123,950
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	3,994	130	1,221	2,90
"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	1,399,45
Global Multi-Asset Conservative Portfolio	1105	74.000	0.404	40 570	70.00
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 32,146
Other Currency Share Class (EUR Partially Hedged Class)	EUR	177	47	5,295	177
Other Currency Share Class (GBP Partially Hedged Class)	GBP	6,087	176	1,092	5,17
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	118,323	2,165	14,437	106,05
"I" Accumulation Share Class	USD	1,461,321	25,974	140,220	1,347,07
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	419	50,653	3,074	47,99
"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)	EUR	1,068	_	968	100
"R" Share Class (GBP Partially Hedged Class)	GBP	163,331	14,738	38,176	139,893
Global Multi-Asset Conservative Portfolio Total		1,874,512	102,653	219,587	1,757,578
Global Multi-Asset Growth Portfolio					
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	_	608	1,324
Other Currency Share Class (EUR Partially Hedged Class) Other Currency Share Class (GBP Partially Hedged Class)	EUR GBP	1,659 6,198	_	240	1,05° 5,958
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	8,902	1,293	2,790	7,40
"I" Accumulation Share Class	USD	845,013	24,452	74,205	795,26
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	100	24,402	7-1,200	100,20
"I" Share Class	USD	733	9	_	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	USD	909,462	37,623	92,693	854,392
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,552,122	254,094	393,765	1,412,45
Base Currency (Dis) (Stable Monthly) Share Class	USD	78,343	117,766	38,228	157,88
Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share Class	USD HKD	34,215 7,922,723	762 1,758,558	2,602 2,757,163	32,379 6,924,118
Other Currency (Dis) (Gross Monthly) Share Class 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 (AOD Redged Class) Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)	CAD	454,775	5,213	1-10,302	5,21
Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)	EUR	103	3,213	_	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)	GBP	_	1,277	_	1,27
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	139	4	_	14
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	6,286	20,381	2,467	24,20
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	230,442	766,907	172,916	824,43
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	351		_	35
Other Currency Share Class (EUR Hedged Class)	EUR	11,583	51	1	11,63
"A" (Dis) (Monthly) Share Class	USD	17,425	1,466	1,417	17,47
		107,593	38,022	4,692	140,92
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR		0.001		
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	118,086	6,684	9,026	
"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)	EUR EUR	118,086 43,549	3,984	1,344	46,18
"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)	EUR EUR EUR	118,086 43,549 30,452			46,189 28,555
"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	EUR EUR EUR USD	118,086 43,549 30,452 13,822	3,984 2,198 —	1,344 4,097 —	115,74- 46,189 28,559 13,820 7 19
"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)	EUR EUR EUR	118,086 43,549 30,452	3,984	1,344	46,189 28,555

		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	62 007	46 721	1,350
"R" Accumulation Share Class (EUR Hedged Class)	EUR	200	63,997	46,721	823,338 200
"R" Accumulation Share Class (EBP 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		991,765	64,355	51,517	1,004,603
Global Absolute Return Portfolio		001,100	0.,000	0.,0	1,001,000
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) "I" Share Class	JPY USD	582,344 102	3	43,383	538,961 105
"I" Share Class (EUR Hedged Class)	EUR	78	2	_	80
"I" Share Class (GBP Hedged Class)	GBP	94	3	_	97
"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	HOD	444 400	7.000	5.047	440 570
Base Accumulation Share Class	USD	114,433	7,992	5,847 889	116,578
Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD USD	2,165 89,104	6,305 293	8,561	7,581
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	18,664	293	3,650	80,836 15,014
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	37,757	1,912	2,077	37,592
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	50,979	277	47,833	3,423
Other Currency Share Class (CHF Hedged Class)	CHF	1,321	47		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	E00 665	61,641
"I" Accumulation Share Class "I" Accumulation Share Class	JPY USD	599,665 190,919	681	599,665 18,577	173,023
"I" Accumulation Share Class (CHF Hedged Class)	CHF	27,270	20	200	27,090
"I" Accumulation Share Class (EUR Hedged Class)	EUR	78,354	3,896	2,411	79,839
"I" Accumulation Share Class (JPY Hedged Class)	JPY	460,730	_		460,730
		2,503	_	_	2,503
"I" Accumulation Share Class (SEK Hedged Class)	SEK				
"I" Share Class	EUR	3,553	_	176	3,377
"I" Share Class "I" Share Class	EUR USD	3,553 13,500	_		13,500
"I" Share Class "I" Share Class "I" Share Class (AUD Hedged Class)	EUR USD AUD	3,553 13,500 1,635		_	13,500 1,708
"I" Share Class "I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class)	EUR USD AUD EUR	3,553 13,500 1,635 2,975	_	_ _ 100	13,500 1,708 3,081
"I" Share Class "I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	EUR USD AUD EUR GBP	3,553 13,500 1,635 2,975 1,930	73 206 —	 100 74	13,500 1,708 3,081 1,856
"I" Share Class "I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (BP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class)	EUR USD AUD EUR GBP GBP	3,553 13,500 1,635 2,975 1,930 497,528	73 206 — 68,947	100 74	13,500 1,708 3,081 1,856 566,475
"I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	EUR USD AUD EUR GBP GBP USD	3,553 13,500 1,635 2,975 1,930 497,528 184	73 206 — 68,947 8	 100 74	13,500 1,708 3,081 1,856 566,475 192
"I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class (GBP Hedged Class)	EUR USD AUD EUR GBP GBP USD GBP	3,553 13,500 1,635 2,975 1,930 497,528 184 137	73 206 — 68,947 8 6	100 74 —	13,500 1,708 3,081 1,856 566,475 192 143
"I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class	EUR USD AUD EUR GBP GBP USD GBP	3,553 13,500 1,635 2,975 1,930 497,528 184 137 1,771,071	73 206 — 68,947 8 6 161,838	100 74	13,500 1,708 3,081 1,856 566,475 192 143 1,758,355
"I" Share Class "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	EUR USD AUD EUR GBP GBP USD GBP	3,553 13,500 1,635 2,975 1,930 497,528 184 137	73 206 — 68,947 8 6	100 74 —	13,500 1,708 3,081 1,856 566,475 192 143

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 31-May-2024
Global Dynamic Bond Plus Portfolio (Continued)	Ouriency	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
			.,	,	.02,.0.
"R" Share Class (GBP Hedged Class)	GBP	204,287	4,892	14,018	195,161
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)		204,287 20,701	4,892 59	14,018	195,161 20,760
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) Global Fixed Income Plus Portfolio (Hedged) Total	GBP	204,287	4,892	14,018	195,161
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) Global Fixed Income Plus Portfolio (Hedged) Total Global Strategic Macro Bond Portfolio	GBP USD	204,287 20,701 103,122,145	4,892 59 3,298,952	14,018 — 3,979,325	195,161 20,760 102,441,772
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) Global Fixed Income Plus Portfolio (Hedged) Total Global Strategic Macro Bond Portfolio Base Accumulation Share Class	GBP USD	204,287 20,701 103,122,145 32,947	4,892 59	14,018 — 3,979,325 5,074	195,161 20,760 102,441,772 28,426
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) Global Fixed Income Plus Portfolio (Hedged) Total Global Strategic Macro Bond Portfolio	GBP USD	204,287 20,701 103,122,145	4,892 59 3,298,952	14,018 — 3,979,325	195,161 20,760 102,441,772
"R" Share Class (GBP Hedged Class) "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 20,701 103,122,145 32,947 1,185	4,892 59 3,298,952	14,018 — 3,979,325 5,074	195,161 20,760 102,441,772 28,426 785
"R" Share Class (GBP Hedged Class) "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)	USD CHF USD EUR GBP	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954	4,892 59 3,298,952 553 — 297 38	14,018 — 3,979,325 5,074 400 — 3,687 992	195,161 20,760 102,441,772 28,426 785 6,944 22,158
"R" Share Class (GBP Hedged Class) "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 (GBK 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	4,892 59 3,298,952 553 — 297 38 1,662	14,018 — 3,979,325 5,074 400 — 3,687	195,161 20,760 102,441,772 28,426 785 6,944 22,158 — 189,838
"R" Share Class (GBP Hedged Class) "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)	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	4,892 59 3,298,952 553 —————————————————————————————————	14,018 — 3,979,325 5,074 400 — 3,687 992	195,161 20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620
"R" Share Class (GBP Hedged Class) "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 (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) TA" 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	4,892 59 3,298,952 553 — 297 38 1,662 12	14,018 	195,161 20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285
"R" Share Class (GBP Hedged Class) "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 (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) "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	4,892 59 3,298,952 553 — — 297 38 1,662 12 — 1,736	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549	195,161 20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 620 15,285 65,439
"R" Share Class (GBP Hedged Class) "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) 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 (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	4,892 59 3,298,952 553 — 297 38 1,662 12	14,018 	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781
"R" Share Class (GBP Hedged Class) "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) "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 "I" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408	14,018 3,979,325 5,074 400 3,687 992 42,084 8,549 8,372	195,161 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 (GBP Hedged Class) "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 (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 (CHF 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 (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 25,548 930,260 608 15,285 72,252 63,745	4,892 59 3,298,952 553 — — 297 38 1,662 12 — 1,736	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781
"R" Share Class (GBP Hedged Class) "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) "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 "I" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF	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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408	14,018 3,979,325 5,074 400 3,687 992 42,084 8,549 8,372	195,161 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 (GBP Hedged Class) "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 Cother 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 (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 (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBF Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 —	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396	195,161 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 (GBP Hedged Class) "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 (EUR Hedged Class) Base Currency Share 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" Accumulation Share Class (GBP Hedged Class)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR GBP SEK EUR	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	4,892 59 3,298,952 553 —————————————————————————————————	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 — 41,396 — 249 626	195,161 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 (GBP Hedged Class) "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 Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SEK 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 (EBP Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class)	USD USD CHF USD EUR GBP SEK EUR USD CHF EUR USD CHF EUR EUR EUR EUR GBP SEK 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — — —	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530	195,161 20,760 102,441,772 28,426 785 6,944 22,158 — 189,838 65,439 78,781 2,255 208,430 577 1,279 — 109 367
"R" Share Class (GBP Hedged Class) "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 Other 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 (FLN 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 (Flat) (EUR Hedged Class) "I" Share Class U" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class)	USD USD USD USD USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR EUR EUR EUR EUR EUR EUR 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — 3 3 367 21,713	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	195,161 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 (GBP Hedged Class) "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 (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 (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)	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD 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 1,528 626 106 530 475,804 475,804	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — 3 367 21,713 82,739	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530	195,161 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
"R" Share Class (GBP Hedged Class) "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 Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR 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" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "IO" Share Class "I" Share Class	USD USD USD USD EUR GBP SEK EUR USD CHF EUR USD CHF EUR 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — 3 3 367 21,713	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 109 367 461,932 461,932 4,922
"R" Share Class (GBP Hedged Class) "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 Cher Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (GBR 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 (Flat) (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class "IO" Share Class "IO" Share Class "P" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR USD CHF EUR GBP SEK USD USD USD USD	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 608 15,285 72,252 63,745 2,255 223,997 577 1,528 626 106 530 475,804 579,943 2,834	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — 3 367 21,713 82,739	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585 136,159	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 109 367 461,932 461,932 4,922
"R" Share Class (GBP Hedged Class) "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 Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EWR Hedged Class) Other Currency Accumulation Share Class (SEK 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 (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class	USD USD USD USD EUR GBP SEK EUR USD CHF EUR USD CHF EUR 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — 3 367 21,713 82,739	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 41,396 — 249 626 — 530 35,585	195,161 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 (GBP Hedged Class) "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 (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 (EUR 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 "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD CHF USD EUR GBP SEK EUR PLN EUR USD CHF EUR USD CHF EUR GBP SEK USD CHF EUR CHP	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	4,892 59 3,298,952 553 —————————————————————————————————	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 8,549 8,372 249 41,396 — 249,3666 — 530 35,585 136,159 — 3,615	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 109 367 461,932 526,523 4,922 100 58
"R" Share Class (GBP Hedged Class) "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 Base Accumulation Share Class (CHF Hedged Class) Base Currency Share Class Other Currency Accumulation Share Class (EUR 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" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class "IO" Share Class "IO" Share Class "IO" Share Class "I" Accumulation Share Class "IP" Accumulation Share Class (EUR Hedged Class) "IP" Share Class "IP" Accumulation Share Class (EUR Hedged Class) "IP" Share Class (EUR Hedged Class) "IP" Share Class (EUR Hedged Class) "IP" Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR USD CHF EUR USD USD CHF EUR GBP SEK USD USD CHF EUR	204,287 20,701 103,122,145 32,947 1,185 6,944 25,548 954 230,260 608 15,285 72,255 23,997 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58	4,892 59 3,298,952 553 —————————————————————————————————	14,018 — 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	195,161 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
"R" Share Class (GBP Hedged Class) "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 Cother Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR 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) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "I" Accumulation Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR USD CHF EUR USD USD CHF EUR GBP SEK USD USD USD CHF EUR USD USD CHF	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	4,892 59 3,298,952 553 — 297 38 1,662 1,736 23,408 — 25,829 — 3 367 21,713 82,739 2,088 — 39 20 40	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 41,396 — 249 626 — 530 35,585 136,159 — 3,615 39 — 500	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 367 461,932 526,523 4,922 100 58 114 9,791 2,283
"R" Share Class (GBP Hedged Class) "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 Other 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) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class "I" Share Class "I" Share Class "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class	GBP USD USD CHF USD EUR GBP SEK EUR EUR EUR EUR EUR GBP SEK USD USD USD USD USD USD USD 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 1,528 626 106 530 475,804 579,943 2,834 100 3,615 58 112 9,791 2,743 14,381	4,892 59 3,298,952 553 	14,018 — 3,979,325 5,074 400 — 3,687 992 42,084 — 41,396 — 41,396 — 530 35,585 136,159 — 3,615 39 —	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 577 1,279 461,932 526,523 4,922 4,922 100 58 114 9,791 2,283 13,906
"R" Share Class (GBP Hedged Class) "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 Cher 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 (GBP 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" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	GBP USD USD CHF USD EUR GBP SEK EUR EUR EUR USD USD USD USD USD USD USD USD USD 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	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — 25,829 — 21,713 82,739 2,088 — — 40 370 5	14,018 — 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	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 1,279 109 367 461,932 526,523 4,922 100 58 114 9,791 2,285 58 149 22 100 57 57 401,932 526,523 4,922 100 57 58 58 51 51 51 51 51 51 51 51 51 51 51 51 51
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) "By 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 Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR USD CHF EUR USD USD CHF EUR USD USD USD CHF EUR USD USD USD CHF 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	4,892 59 3,298,952 553 	14,018 — 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 — 500 845 —	195,161 20,760 102,441,772 28,426 785 6,944 22,158 65,439 78,781 2,255 208,430 367 461,932 526,523 4,922 100 —————————————————————————————————
"R" Share Class (GBP Hedged Class) "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) "A" Accumulation Share Class (EUR Hedged Class) "I" Share 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" Accumulation Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR EUR USD CHF EUR USD CHF EUR GBP SEK USD USD USD USD USD CHF EUR GBP 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 2,834 100 3,615 58 112 9,791 2,743 14,381 25,225 2,380 8,836	4,892 59 3,298,952 553 — 297 38 1,662 12 — 1,736 23,408 — 25,829 — — 25,829 — 21,713 82,739 2,088 — — 40 370 5	14,018 — 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	195,161 20,760 102,441,772 28,426 785 6,944 22,158 65,439 78,781 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 (GBP Hedged Class) "R" Share Class (USD Hedged Class) "By 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 Base Currency Share Class Cother Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class)	GBP USD USD CHF USD EUR GBP SEK EUR USD CHF EUR USD USD CHF EUR USD USD USD CHF EUR USD USD USD CHF 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	4,892 59 3,298,952 553 	14,018 — 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 — 500 845 —	195,161 20,760 102,441,772 28,426 785 6,944 22,158 620 15,285 65,439 78,781 2,255 208,430 367 461,932 526,523 4,922 100 58 114 9,791 2,283 13,906 25,230 2,380

7 Share Capital (Continued)

	Currency	Balance at 30-Nov-2023	Subscriptions	Redemptions	Balance at 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			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		1,000		1,000
"P" Accumulation Share Class	USD	1,022,256	76,644	266,305	832,595
"P" Accumulation Share Class (EUR Hedged Class)	EUR	177,213	344,681	6,612	515,282
"P" Share Class (AUD Hedged Class)	AUD	1,365	13		1,378
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5,400,594	141,445	1,919,590	3,622,449
"R" Share Class	USD	6,245,153	677,996	1,543,538	5,379,611
"R" Share Class (GBP Hedged Class)	GBP	1,706,996	505,306	447,811	1,764,491
Absolute Return Tracker Portfolio Total		73,855,994	40,121,642	31,761,125	82,216,511
Alternative Trend Portfolio	0511	4.077			4.077
Other Currency Accumulation Share Class	SEK	1,677		405.001	1,677
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	418,462	51,494	195,024	274,932
"I" Accumulation Share 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 (GBP Hedged Class)	GBP	209,971	492,538	7,494	695,015
"I" Accumulation Share Class (JPY Hedged Class)	JPY	5,000,000	272.044	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 "R" Share Class (GBP Hedged Class)	USD GBP	1,772,388 29,350	187,106 80,796	663,345 18,612	1,296,149 91,534
, -	GDF		•		
Alternative Trend Portfolio Total		32,836,278	7,608,405	8,579,037	31,865,646

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	_
Global Equity Partners ESG Portfolio	USD	Due from	OTC Derivatives	_
Global Equity Partners ESG Portiolio	020	Due to	OTC Derivatives	570,000
India Fauity Poytfalia	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
Lanca Cavita Danta and Dantfalla*	IDV	Due from	OTC Derivatives	74,114
Japan Equity Partners Portfolio*	JPY	Due to	OTC Derivatives	1,126,000
F " D " " *	IDV	Due from	OTC Derivatives	_
Japan Equity Portfolio*	JPY	Due to	OTC Derivatives	1,438,720
110 E	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 Portfolio	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	EUR	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	EUR	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	2,862,499
Clabal CORE® Fauity Paytfalia	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	020	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	020	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	USD	Due to	Exchange Traded Derivatives	_
Asia High Yield Bond Portfolio	020	Due from	OTC Derivatives	_
		Due to	OTC Derivatives	820,000
		Due from	Exchange Traded Derivatives	10,936,670
Emousing Mayketa Cornerate Rand Daylfelia	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
Empaging Maylota Dahill and David-Un	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
5		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 Dontfelia	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	EUK	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 Portfolio	080	Due from	OTC Derivatives	26,702
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	13,201,035
Clabal Cradit Dartfalia (Hadrad)	Heb	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 Firad Iraansa Dantfalia	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 Partfolio (Hadged)	EUR	Due from	OTC Derivatives	9,655,870
Global Fixed Income Portfolio (Hedged)	EUK	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
Global High Yield Portfolio	USD	Due to	Exchange Traded Derivatives	_
Global riight field Foltiolio	030	Due from	OTC Derivatives	690,000
		Due to	OTC Derivatives	4,690,914
		Due from	Exchange Traded Derivatives	53,921
Clabal Consultional Income Danid Doutfalia	Heb	Due to	Exchange Traded Derivatives	_
Global Securitised Income Bond Portfolio	USD	Due from	OTC Derivatives	680,000
		Due to	OTC Derivatives	_
Chart Duration Opposituaistic Comparete Band Boutfalia	HCD	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	CPD	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 Mantage Bashad Consulting Bantfalia	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 1 101 1 1 M 1 1 A 1 B 1 1 B 1 K 1 1	LIOD	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
		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
		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
Olahai Madii Aasad Isaassa Dantfalia	LICE	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
- · · · · · · · · · · · · · · · · · · ·	LIOD	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 Ahaakita Datum Da (5.1)	1105	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	_
Olahal Duransia Band Blue S. (6.1)	1105	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	USD	Due to	Exchange Traded Derivatives	_
Global Strategic Macro Bond Portfolio		Due from	OTC Derivatives	3,476,979
		Due to	OTC Derivatives	1,070,000
		Due from	Exchange Traded Derivatives	12,183,538
About the Detum Tooling Double	USD	Due to	Exchange Traded Derivatives	1
Absolute Return Tracker Portfolio	080	Due from	OTC Derivatives	38,570,001
		Due to	OTC Derivatives	363,723
		Due from	Exchange Traded Derivatives	19,830,676
Alternative Trans Doutfalls	LICE	Due to	Exchange Traded Derivatives	32
Alternative Trend Portfolio	USD	Due from	OTC Derivatives	5,190,000
		Due to	OTC Derivatives	738,487

^{*} 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	change listing	
Common Stock	s – 100.28%		
China			
	China Feihe Ltd. (a)	693,818	0.74
1,258,500	China Merchants Bank Co. Ltd.		
00.400	Class H	5,641,434	6.03
20,120	Contemporary Amperex Technology Co. Ltd. Class A	547,541	0.59
207 506	Full Truck Alliance Co. Ltd. ADR	1,892,455	2.02
	Kweichow Moutai Co. Ltd. Class A	5,812,179	6.21
297,500	Meituan Class B ^(a)	4,029,300	4.31
432,000	Ping An Insurance Group Co. of		
00.070	China Ltd. Class H	2,199,543	2.35
88,873	Qingdao Haier Biomedical Co. Ltd. Class A	466,126	0.50
407.800	Shenzhou International Group	400,120	0.30
,	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) Yunnan Aluminium Co. Ltd. Class A	310,392	0.33
404,200	fullian Aluminium Co. Etc. Class A	922,973	0.99
		36,522,736	39.04
Germany			
1,086,000	EuroEyes International Eye Clinic	700 440	0.76
	Ltd.	708,442	0.76
Hong Kong			
	AIA Group Ltd.	761,530	0.81
15,701	Hong Kong Exchanges & Clearing Ltd.	530,956	0.57
137.000	Techtronic Industries Co. Ltd.	1,685,876	1.80
•		2,978,362	3.18
India		2,370,302	3.10
	Coforge Ltd.	574,360	0.61
	Five-Star Business Finance Ltd.	557,451	0.60
	HDFC Bank Ltd.	2,437,970	2.61
233,340	ICICI Bank Ltd.	3,127,804	3.34
	Infosys Ltd.	872,174	0.93
	Jio Financial Services Ltd.	3,816,387	4.08
	Maruti Suzuki India Ltd. Navin Fluorine International Ltd.	3,594,385 540,452	3.84 0.58
	PVR Inox Ltd.	498,030	0.58
	Suven Pharmaceuticals Ltd.	685,387	0.73
6,127	TeamLease Services Ltd.	213,961	0.23
451,565	Zomato Ltd.	968,497	1.04
		17,886,858	19.12
	Bank Central Asia Tbk PT	1,518,904	1.62
	BFI Finance Indonesia Tbk PT	701,993	0.75
12,963,900	Map Aktif Adiperkasa PT	618,278	0.66
	Nusantara Sejahtera Raya Tbk PT ^(a)	223,201	0.24
	Pakuwon Jati Tbk PT	299,031	0.32
526,722	Semen Indonesia Persero Tbk PT	113,183	0.12
		3,474,590	3.71
Philippines			_
404,700		29,675	0.03
	Jollibee Foods Corp. Monde Nissin Corp. (a)	399,105 1,637,129	0.43 1.75
0,004,000	worde Nissin Outp.		
		2,065,909	2.21
Singapore	DBC Croup Holdings 144	407 440	0.50
18,650 1,014,824	DBS Group Holdings Ltd. Nanofilm Technologies International	497,140	0.53
1,014,024	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			
	9,855	F&F Co. Ltd.	478,252	0.51
	1,398	HD Hyundai Marine Solution Co.		
		Ltd.	132,272	0.14
		JYP Entertainment Corp.	554,556	0.59
		KB Financial Group, Inc.	872,437	0.93
		LG Electronics, Inc.	754,524	0.81
		NCSoft Corp.	1,538,053	1.64
		Samsung E&A Co. Ltd.	464,317	0.50
	150,064	Samsung Electronics Co. Ltd.	7,990,212	8.54
			12,784,623	13.66
Taiwan				
		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
	359,639	Taiwan Semiconductor	0.004.740	0.00
	005 000	Manufacturing Co. Ltd.	9,221,743	9.86
	295,000	United Microelectronics Corp.	502,412	0.54
			12,479,518	13.34
Thailan				
	916,400	Bangkok Dusit Medical Services PCL Class F	672,867	0.72
United S	States			
	624,600	Samsonite International SA ^(a)	1,990,648	2.13
		STOCKS		400.00
(cost U	SD 100,64	.0,003)	93,817,636	100.28
		ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
	SD 100,64		93,817,636	100.28
MARKE	T VALUE	OF INVESTMENTS		
(cost U	SD 100,64	0,003)	93,817,636	100.28
OTHER	ASSETS	AND LIABILITIES	(266,256)	(0.28)
SHARE	HOLDERS	S' EQUITY	93,551,380	100.00
				% of
TOTAL	INVESTM	ENTS	Market Value USD	Shareholders Equity
Total Inve	estments (co	ost USD 100,640,003)	93,817,636	100.28
	sets and Lia		(266,256)	(0.28)
_		quity	93,551,380	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.

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	,		
Common Stocks	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
117,000	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 ^(a)	70,254	0.25
	Services Ltd. (a)	77,690	0.27	246,800	Xiaomi Corp. Class B ^(a)	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 ^(a)	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 cayman, 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			045 400	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			
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 ^(a)	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) ^(b)	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 (cost USD 30,309	OF INVESTMENTS	28,623,236	100.24
572,800	Postal Savings Bank of China Co.	200.000	4.00	(555. 555 55,556	,		
22 277	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

⁽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 Shareholders'
Allocation of Portfolio as at 31 May 2024	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	
Brazil			
834,213	Caixa Seguridade Participacoes SA	2,390,793	0.28
	Itau Unibanco Holding		
	SA—Preferred	7,677,062	0.90
570,033	NU Holdings Ltd. Class A	6,900,249	0.81
638,700	Raia Drogasil SA	3,082,891	0.36
1,005,900	Rumo SA	3,783,601	0.44
1,230,900		3,710,985	0.44
	Vivara Participacoes SA	779,678	0.09
		28,325,259	3.32
China			
2,603,753	Alibaba Group Holding Ltd.	25,359,827	2.98
	ANTA Sports Products Ltd.	9,003,634	1.06
302,000	BYD Co. Ltd. Class H	8,494,931	1.00
3,818,500	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 ^(a)	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
4,334,000	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
1,286,100	Tencent Holdings Ltd. Tencent Music Entertainment Group	59,413,517	6.97
	ADR	4,271,161	0.50
3,276,000	Weichai Power Co. Ltd. Class H	5,865,737	0.69
	Will Semiconductor Co. Ltd. Shanghai Class A	5,785,348	0.68
A 812 337	Yunnan Aluminium Co. Ltd. Class A	9,568,409	1.12
	Zhongji Innolight Co. Ltd. Class A	5,032,010	0.59
	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
C			
Greece	ILIMBO SA	6 /15 000	0.75
	JUMBO SA	6,415,829	0.75
	Mytilineos SA	3,606,696	0.43
	National Bank of Greece SA	12,332,152	1.45
074,049	Piraeus Financial Holdings SA	3,426,507	0.40
		25,781,184	3.03
Hong Kong			
124,289	Hong Kong Exchanges & Clearing		
	Ltd.	4,203,043	0.49
India			
139,581	Apollo Hospitals Enterprise Ltd.	0 764 062	1.15
		9,764,063	
847,493		11,793,387	1.38
105,649		8,472,987	0.99
246,451		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
2,116,294		8,728,266	1.02
575,177	SBI Life Insurance Co. Ltd. (a)	9,550,495	1.12

1,499,000 Monde Nissin Corp. (a) 1,237,5291 1,45	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
709,989 Sona Blw Precision Forgings Ltd.	Common Stock	s – (Continued)		
1,575,628 Tata Consumer Products Ltd. 9,434,996 1.11 1,575,628 Tata Consumer Products Ltd. 20,009,350 2.36 9,849,623 Zomato Ltd. 20,009,350 2.36 1,45,544,081 18.13 1,515,300 Bank Central Asia Tbk PT 18,141,927 2.13 1,515,300 Bank Central Asia Tbk PT 18,141,927 2.13 1,515,000 Alsea SAB de CV 8,082,353 0.95 6,624,400 America Movil SAB de CV 5,641,927 0.66 CV—Series B 6,206,659 0.75 558,899 Arca Continental SAB de CV 5,641,927 0.66 6,216,000 Banco del Bajio SA ⁽⁶⁾ 2,748,540 0.33 1,569,864 Wal-Mart de Mexico SAB de CV 5,842,815 0.66 28,522,294 3.35			5 504 570	0.05
1,575,628 Tata Consumer Products Ltd. 20,009,350 2,36 9,849,623 Zomato Ltd. 154,544,081 18.13				
1,499,000 Monde Nissin Corp. (a) 1,237,291 1,45				2.35
Indonesia 31,851,300 Bank Central Asia Tbk PT 18,141,927 2,13				2.48
Mexico			154,544,081	18.13
1,999,000 Alsea SAB de CV 6,624,400 America Movil SAB de CV—Series B 6,206,659 0.73 585,899 Arca Continental SAB de CV 5,641,927 0.66 611,500 Banco del Bajio SA (a) 2,748,540 0.32 0.66 28,522,294 3.35 28,522,295 3.35 28,522,295 3.35 38,522,295	Indonesia 31,851,300	Bank Central Asia Tbk PT	18,141,927	2.13
6,624,400	Mexico			
CV-Series B			8,082,353	0.95
S85,899 Arca Continental SAB de CV 811,500 Banco del Bajio SA(a) 2,748,540 0.33 1,569,864 Wal-Mart de Mexico SAB de CV 2,842,815 0.66 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 28,522,294 3.36 3,197,796 0.37 358,800 Jollibee Foods Corp. 1,327,390 0.16 41,016,800 Monde Nissin Corp.(a) 7,850,105 0.92 41,016,800 Monde Nissin Corp.(a) 7,850,105 0.92 41,016,800 Monde Nissin Corp.(a) 2,952,012 0.36 Romania 149,187 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidrocentrale Hidrocentrale Hidrocentrale 149,187 140,187 140,187 429,515 Renaissance Insurance Group 0 0.00 429,515 Renaissance Insurance Group 0 0.00 429,515 Renaissance Insurance Group 0 0.00 53audi Arabia 700,806 Alinma Bank 5,710,551 0.67 177,040 Co for Cooperative Insurance 6,202,324 0.73 20,708 Dr. Soliman Abdel Kader Fakeeh Hospital Co.(b) 317,464 0.34 48,989 Saudi National Bank 3,151,764 0.37 50,4341 1.83 50uth Africa 1,360,4341 1.83 50uth Korea 40,959 Hyundai Motor Co. 7,503,903 0.88 40,959 Hyundai Motor Co. 7,503,903 0.88 1,307,260 Samsung Electronics, Inc. 8,659,363 1.00 1,037,260 Samsung Electronics Co. Ltd. 5,229,285 6,48 21,465 Samsung Electronics Co. Ltd. 5,229,285 6,48 21,465 Samsung SDI Co. Ltd. 6,510,654 2,77 487,000 Media Tek, Inc. 8,501,429 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61,421 1.12 50,61	0,024,400		6.206.659	0.73
Record R	585,899			0.66
Peru 36,133 Credicorp Ltd. 5,895,822 0.68		4.3		0.32
Peru 36,133 Credicorp Ltd. 5,895,822 0.68				0.69
Philippines			28,522,294	3.35
Philippines	Peru			
1,439,500 BDO Unibank, Inc. 3,197,796 0.37 358,800 Jollibee Foods Corp. 1,327,390 0.16 1,327,390 0.16 1,327,390 0.16 1,327,390 0.16 1,375,291 1.45 1,3	36,133	Credicorp Ltd.	5,895,822	0.69
358,800 Jollibee Foods Corp. 1,327,390 0.16	Philippines 1.439.500	BDO Unibank, Inc	3.197 796	0.37
A1,016,800 Monde Nissin Corp. (a) 7,850,105 0.92				
Poland 310,813 Allegro.eu SA ^(a) 2,952,012 0.38				0.92
Romania			12,375,291	1.45
Romania	Poland			
149,187 Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	310,813	Allegro.eu SA ^(a)	2,952,012	0.35
Electrice in Hidrocentrale Hidroelectrica SA	Romania	Societatea De Producere A Energiei		
Russia	140,101	Electrice in Hidrocentrale	4.050.077	0.54
1,998,588 Detsky Mir PJSC(a)(b) 0 0.00		Hidroelectrica SA	4,356,277	0.51
PJSC(b) Renaissance Insurance Group JSC (b) Renaissance Insurance Group JSC (c) Renaissance Insurance Group JSC (c) Renaissance Insurance Group JSC (c) Renaissance Insurance 0 0.00 0 0.00 Saudi Arabia 700,806 Alinma Bank 700,806 Co for Cooperative Insurance Por Soliman Abdel Kader Fakeeh Hospital Co. (c) Hospital Co. (c) Hospital Co. (c) 317,464 0.04 348,989 Saudi National Bank 3,151,764 0.37 15,382,103 1.81 South Africa 730,311 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 40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.03 18,689 NCSoft Corp. 2,577,998 0.30 1,037,260 Samsung Electronics Co. Ltd. 5,835,623 0.66 21,465 Samsung SDI Co. Ltd. 5,835,623 0.66 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20		Detsky Mir PJSC ^{(a)(b)}	0	0.00
Saudi Arabia 700,806 Alinma Bank 5,710,551 0.67 177,040 Co for Cooperative Insurance 6,202,324 0.73 20,708 Dr. Soliman Abdel Kader Fakeeh Hospital Co. (b) 317,464 0.04 348,989 Saudi National Bank 3,151,764 0.37 15,382,103 1.81 South Africa 730,311 Clicks Group Ltd. 11,670,895 1.37 6,822,328 Old Mutual Ltd. 3,933,446 0.44 15,604,341 1.83 South Korea 40,959 Hyundai Motor Co. 7,503,903 0.88 139,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 113,997 LG Electronics Co. Ltd. 55,229,285 6.46 21,465 Samsung Electronics Co. Ltd. 5,835,623 0.66 39,008,622 10,44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 18,705,842 2.20 10,44 10,400 14,700 14,700 14,700,842 2.20 14,700 14,700 14,700 14,700,842 2.20 14,700 14,700 14,700,842 2.20 14,700 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700 14,700,842 2.20 14,700,842	26,800		0	0.00
Saudi Arabia 700,806 Alinma Bank 5,710,551 0.67 177,040 Co for Cooperative Insurance 6,202,324 0.73 20,708 Dr. Soliman Abdel Kader Fakeeh Hospital Co. (b) 317,464 0.04 348,989 Saudi National Bank 3,151,764 0.37 15,382,103 1.81	429,515		0	0.00
Saudi Arabia 700,806 Alinma Bank 700,806 Alinma Bank 700,806 Alinma Bank 700,806				
Toumbox Toum	Carrell Amelia		0	0.00
177,040 Co for Cooperative Insurance 6,202,324 0.73		Alinma Bank	5 710 551	0.67
20,708 Dr. Soliman Abdel Kader Fakeeh Hospital Co. (6) 317,464 0.04 348,989 Saudi National Bank 3,151,764 0.37 15,382,103 1.81 South Africa				0.73
South Africa 730,311 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 40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 113,997 LG Electronics Co. Ltd. 5,835,623 0.66 21,465 Samsung Electronics Co. Ltd. 5,835,623 0.66 89,008,622 10,44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20 10,700,000 1,700				
South Africa				0.04
South Africa 730,311 Clicks Group Ltd. 11,670,895 1.37 6,822,328 Old Mutual Ltd. 3,933,446 0.46 15,604,341 1.83	348,989	Saudi National Bank	3,151,764	0.37
730,311 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 40,959 Hyundai Motor Co. 7,503,903 0.86 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 1,037,260 Samsung Electronics Co. Ltd. 55,229,285 6.44 21,465 Samsung SDI Co. Ltd. 5,835,623 0.66 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20			15,382,103	1.81
6,822,328 Old Mutual Ltd. 3,933,446 15,604,341 1.83 South Korea 40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 113,997 LG Electronics, Inc. 8,659,363 1.02 18,689 NCSoft Corp. 2,577,998 0.30 1,037,260 Samsung Electronics Co. Ltd. 55,229,285 648 21,465 Samsung SDI Co. Ltd. 5,835,623 0.66 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20	South Africa	Clicke Group Ltd	11 670 905	1 27
South Korea 40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 18,689 NCSoft Corp. 2,577,998 0.30 1,037,260 Samsung Electronics Co. Ltd. 55,229,285 6.44 21,465 Samsung SDI Co. Ltd. 5,835,623 0.66 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20				0.46
40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 18,689 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 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20			15,604,341	1.83
40,959 Hyundai Motor Co. 7,503,903 0.88 159,802 KB Financial Group, Inc. 9,202,450 1.08 113,997 LG Electronics, Inc. 8,659,363 1.02 18,689 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 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20	South Korea			
113,997		Hyundai Motor Co.	7,503,903	0.88
18,689 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 0.66 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20				1.08
1,037,260 Samsung Electronics Co. Ltd. 55,229,285 6.48 5,835,623 0.68 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20				1.02
21,465 Samsung SDI Co. Ltd. 5,835,623 0.68 89,008,622 10.44 Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20		•		
Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20				
Taiwan 1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20	21,700	Cambung ODI Co. Ltu.		
1,383,862 Chailease Holding Co. Ltd. 6,510,654 0.76 941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20	Taiwar		09,000,022	10.44
941,000 Delta Electronics, Inc. 9,501,429 1.12 487,000 MediaTek, Inc. 18,705,842 2.20		Chailease Holding Co. Ltd.	6,510,654	0.76
				1.12
446,000 Nien Made Enterprise Co. Ltd. 4,840,661 0.57				2.20
	446,000	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

Security Holdings Description	Market Value USD	% of Shareholders' Equity
Common Stocks – (Continued)		
Taiwan – (Continued)		
3,257,000 Taiwan Semiconductor	00 544 004	0.00
Manufacturing Co. Ltd. 1,026,000 Unimicron Technology Corp.	83,514,901 5,811,410	9.80 0.68
4,524,000 United Microelectronics Corp.	7,704,794	0.90
1,02 1,000	136,589,691	16.03
	130,309,091	10.00
United Arab Emirates 796,069 Abu Dhabi Islamic Bank PJSC	2,431,738	0.29
9,017 MercadoLibre, Inc.	15,261,363	1.79
TOTAL COMMON STOCKS (cost USD 745,884,587)	806,479,104	94.64
Real Estate Investment Trusts – 0.68%		
1,476,128 Prologis Property Mexico SA de CV	5,817,985	0.68
TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 4,053,952)	5,817,985	0.68
Mutual Funds – 3.04%		
Ireland 148 Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) ^(c) 25,868,300 Goldman Sachs US\$ Treasury	148	0.00
Liquid Reserves Fund (X Distributio Class)(c)	n 25,868,300	3.04
	25,868,448	3.04
TOTAL MUTUAL FUNDS (cost USD 25,868,448)	25,868,448	3.04
TOTAL TRANSFERABLE SECURITIES ADMITTED		
TO AN OFFICIAL EXCHANGE LISTING (cost USD 775,806,987)	838,165,537	98.36
MARKET VALUE OF INVESTMENTS (cost USD 775,806,987)	838,165,537	98.36
OTHER ASSETS AND LIABILITIES	14,024,339	1.64
SHAREHOLDERS' EQUITY	852,189,876	100.00
	Market Value	% of Shareholders'
TOTAL INVESTMENTS	USD	Equity
Total Investments (cost USD 775,806,987) Other Assets and Liabilities	838,165,537 14,024,339	98.36 1.64

(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.

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

⁽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		3. 3.	
Brazil			
2,995,469	Caixa Seguridade Participacoes SA	8,584,792	0.29
3,339,521	Fleury SA	8,907,685	0.30
3,451,900	Itau Unibanco Holding		
	SA—Preferred	20,570,092	0.70
	NU Holdings Ltd. Class A	22,685,605	0.77
	Odontoprev SA	1,185,943	0.04
1,049,100		8,429,016	0.29
	Raia Drogasil SA	11,059,216	0.38
3,473,100	Sendas Distribuidora SA	13,063,747 14,680,852	0.44 0.50
3,573,500		10,773,583	0.37
	TOTVS SA	16,788,492	0.57
	Vivara Participacoes SA	2,625,706	0.09
,			
		139,354,729	4.74
China 8.773.936	Alibaba Group Holding Ltd.	85,455,687	2.91
	ANTA Sports Products Ltd.	23,861,236	0.81
	BYD Co. Ltd. Class H	26,005,179	0.88
	China Merchants Bank Co. Ltd.	.,,	
	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	13,104,373	0.51
	Co. Ltd. Class A	25,971,676	0.88
3,143,600	Fuyao Glass Industry Group Co. Ltd.		
	Class H ^(a)	17,776,705	0.60
	H World Group Ltd. ADR Hualan Biological Engineering, Inc.	10,722,310	0.36
4,019,700	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 ^(a)	54,872,969	1.87
1,938,300	Midea Group Co. Ltd. Class A	17,270,486	0.59
3,385,100	NARI Technology Co. Ltd. Class A	10,486,586	0.36
14,412,000	PICC Property & Casualty Co. Ltd. Class H	10 760 722	0.64
5,588,500	Ping An Insurance Group Co. of	18,760,722	0.64
	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.	44 004 405	0.40
2 022 400	Class A	11,631,495	0.40
1,019,033	Tencent Holdings Ltd. Tencent Music Entertainment Group	177,090,254	6.02
1,019,033	ADR	15,015,451	0.51
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	Zhongji Innolight Co. Ltd. Class A	13,157,076	0.45
	Zijin Mining Group Co. Ltd. Class H	16,340,981	0.56
766,843	ZTO Express Cayman, Inc. ADR	17,717,908	0.60
		847,066,789	28.80
Egypt	<u> </u>		
6,939,643	Commercial International Bank Egypt GDR	11,158,946	0.38
Granco	-0,1,00	,.50,0-10	0.00
Greece 571.136	JUMBO SA	16,449,591	0.56
313,992		12,503,849	0.43
	National Bank of Greece SA	40,403,884	1.37
	Piraeus Financial Holdings SA	12,279,712	0.42
	Ü		
		81,637,036	2.78

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
238,134	Amber Enterprises India Ltd.	10,269,800	0.35
291,200	Apollo Hospitals Enterprise Ltd.	20,370,216	0.69
2,678,657	Axis Bank Ltd.	37,275,161	1.27
293,794	Bajaj Finance Ltd.	23,562,104	0.80
	Cartrade Tech Ltd.	6,224,397	0.2
272,838	Coforge Ltd.	16,249,205	0.5
	Computer Age Management Services Ltd.	26,285,304	0.8
131.063	Craftsman Automation Ltd.	6,641,892	0.23
	Five-Star Business Finance Ltd.	10,187,486	0.3
	Godrej Properties Ltd.	31,707,561	1.08
	ICICI Bank Ltd.	70,993,261	2.4
	Info Edge India Ltd.	15,180,005	0.5
	Infosys Ltd.	30,183,734	1.03
	Jio Financial Services Ltd.	20,252,188	0.69
	Navin Fluorine International Ltd.	12,461,770	0.42
	Netweb Technologies India Ltd.	14,539,541	0.49
	SBI Life Insurance Co. Ltd. ^(a)	21,313,515	0.7
	Sona Blw Precision Forgings Ltd. (a)	18,479,266	0.6
	Sun Pharmaceutical Industries Ltd.	32,496,015	1.1
			1.10
	Tata Consumer Products Ltd. TeamLease Services Ltd.	34,028,485	
		9,971,588	0.34
24,905,139	Zomato Ltd.	53,587,035	1.83
Indonesia		522,259,529	17.70
	Bank Central Asia Tbk PT	42,767,120	1.4
	BFI Finance Indonesia Tbk PT	9,989,243	0.34
	Map Aktif Adiperkasa PT	12,444,187	0.4
	Nusantara Sejahtera Raya Tbk PT ^(a)	5,854,491	0.20
	Pakuwon Jati Tbk PT		0.20
313,000,000	PAKUWOII JALI IDK PI	7,612,984	2.67
Mexico		78,668,025	2.07
	Alsea SAB de CV	20,514,787	0.70
	America Movil SAB de CV—Series B	16,157,982	0.5
1 557 500	Arca Continental SAB de CV	14,998,932	0.5
	Banco del Bajio SA ^(a)	9,879,843	0.3
	GCC SAB de CV	9,029,601	0.3
	Gentera SAB de CV	16,370,368	0.5
	Wal-Mart de Mexico SAB de CV		0.30
3,007,330	vval-ivial t de iviexico SAB de Cv	13,649,389	3.4
Peru		100,600,902	3.42
	Credicorp Ltd.	21,336,762	0.72
Philippines	DDO II II II I	45.00= ====	
	BDO Unibank, Inc.	15,065,783	0.5
	Jollibee Foods Corp.	11,665,902	0.40
116,221,200	Monde Nissin Corp. (a)	22,243,292	0.7
		48,974,977	1.60
Poland	All OA(8)	7 444 74 :	
	Allegro.eu SA ^(a)	7,411,711	0.2
193,916	Dino Polska SA ^(a)	19,490,212	0.60
		26,901,923	0.9
Romania 540,355	Societatea De Producere A Energiei		
0.10,000	Electrice in Hidrocentrale Hidroelectrica SA	15 770 405	0.5
Russia	I IIUI OCICCUICA OA	15,778,425	0.54
12,186,652	Detsky Mir PJSC ^{(a)(b)}	0	0.00
3,030,992	Renaissance Insurance Group		
	JSC ^(b)	0	0.0
2,480,907	Sberbank of Russia PJSC ^(b)	0	0.00
		0	0.0

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 Stocks	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		
2 500 000	Hospital Co. ^(b)	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	Odda National Bank	66,533,131	2.26
		00,555,151	2.20
Singapore	Non-film Tooks aloning Intermedianal		
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
Clavania		0,110,010	
Slovenia 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.	24,162,509	0.82
	Jentech Precision Industrial Co. Ltd. MediaTek, Inc.	16,298,326 40,446,102	0.55 1.38
	Merida Industry Co. Ltd.	7,385,144	0.25
	Nien Made Enterprise Co. Ltd.	14,641,372	0.50
11,063,444	Taiwan Semiconductor	,,	
	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 Emira	ates Abu Dhabi Islamic Bank PJSC	8,807,895	0.30
	, as Shash Islamic Bank 1 000	0,007,000	0.30
United States 5,917,500	Samsonite International SA ^(a)	18,859,522	0.64
Uruguay 21,346	MercadoLibre, Inc.	36,128,318	1.23
TOTAL COMMON	I STOCKS 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 5		0.70
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
TO AN OFFICIAL	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 2,505,	082,362)	2,913,963,255	99.07
MARKET VALUE	OF INVESTMENTS		
(cost USD 2,505,	082,362)	2,913,963,255	99.07
OTHER ASSETS	AND LIABILITIES	27,304,825	0.93
SHAREHOLDERS	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	
			% of
Allocation of Portf	olio as at 31 May 2024		Shareholders' Equity
Common Stock	s		
Semiconductors	-		18.58
Internet			15.93
Banks			14.37

	% of Shareholders
Allocation of Portfolio as at 31 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	% o Shareholders Equit
Transferable s	securities admitted to an official ex	change listing	
Common Stoo	ks – 100.67%		
Brazil			
	O Caixa Seguridade Participacoes SA	28,659	0.5
	4 Fleury SA	22,497	0.3
7,10	Itau Unibanco Holding SA—Preferred	42,309	0.7
14 76	0 Marcopolo SA—Preferred	18,600	0.7
	7 NU Holdings Ltd. Class A	48,989	0.8
	8 Odontoprev SA	2,698	0.0
	0 PRIO SA	21,693	0.3
6,90	0 Raia Drogasil SA	33,305	0.5
	0 Rumo SA	28,963	0.5
	0 Sao Martinho SA	19,699	0.3
	0 Sendas Distribuidora SA	40,346	0.7
	0 TIM SA	30,450	0.5
	0 TOTVS SA 1 Vivara Participacoes SA	46,319 8,420	0.8 0.1
1,30	i vivara Farticipacoes SA		
		392,947	6.8
Egypt 20.77	2 Commercial International Bank		
	Egypt GDR	33,401	0.5
Greece			
1,63	1 Hellenic Telecommunications	64.645	
4.00	Organization SA	24,019	0.4
	5 JUMBO SA	39,314	0.6
	4 Mytilineos SA 6 National Bank of Greece SA	28,035 89,214	0.4 1.5
	6 Piraeus Financial Holdings SA	24,643	0.4
0,20	o i nacaci manolari folalligo cirt		
		205,225	3.5
India 63	6 Amber Enterprises India Ltd.	27,428	0.4
	7 Apollo Hospitals Enterprise Ltd.	55,053	0.9
	4 Axis Bank Ltd.	84,663	1.4
65	9 Bajaj Finance Ltd.	52,851	0.9
	7 Bharti Airtel Ltd.	76,575	1.3
	6 CMS Info Systems Ltd.	19,755	0.3
	0 Coforge Ltd.	40,498	0.7
90	0 Computer Age Management	27.407	0.6
42	Services Ltd. 5 Craftsman Automation Ltd.	37,497 21,538	0.6 0.3
	4 Five-Star Business Finance Ltd.	26,317	0.3
	7 Godrej Consumer Products Ltd.	59,322	1.0
	9 Godrej Properties Ltd.	55,902	0.9
	5 Gokaldas Exports Ltd.	32,864	0.5
	7 Hindalco Industries Ltd.	72,364	1.2
	0 Home First Finance Co. India Ltd. (a)	17,930	0.3
	6 ICICI Bank Ltd.	156,109	2.7
	6 Info Edge India Ltd.	29,078	0.5
	8 Infosys Ltd.	71,191	1.2
	2 Jio Financial Services Ltd.	39,643	0.6
	9 Kfin Technologies Ltd.	27,362	0.4
	Navin Fluorine International Ltd. Native Freehologies India Ltd.	30,924	0.5
	9 Netweb Technologies India Ltd.0 Reliance Industries Ltd.	36,123 48,976	0.6 0.8
	6 SBI Life Insurance Co. Ltd. (a)	36,463	0.6
	7 Sona Blw Precision Forgings Ltd. ^(a)	34,120	0.5
	8 Sun Pharmaceutical Industries Ltd.	73,754	1.2
	6 Suven Pharmaceuticals Ltd.	23,857	0.4
	0 Tata Consumer Products Ltd.	71,878	1.2
	6 TeamLease Services Ltd.	19,416	0.3
58,86	8 Zomato Ltd.	126,258	2.1
		1,505,709	26.1
Indonesia 254.80	Bank Central Asia Tbk PT	145,130	2.5
	BFI Finance Indonesia Tbk PT	20,331	0.3
	0 Map Aktif Adiperkasa PT	26,546	0.4

Holdings	i	Security Description	Market Value USD	% of Shareholders' Equity
Commo	n Stock	s – (Continued)		
Indones	ia – (Cont			
		Nusantara Sejahtera Raya Tbk PT ^(a) Pakuwon Jati Tbk PT	9,168 14,283	0.16 0.25
	366,300	PAKUWOII JAU I DK PI	215,458	3.74
Mexico			213,430	3.74
MEXICO	14.600	Alsea SAB de CV	59,031	1.03
		America Movil SAB de CV—Series B	43,849	0.76
	3,700	Arca Continental SAB de CV	35,629	0.62
	19,300	Bolsa Mexicana de Valores SAB de		
	0.404	CV	35,132	0.61
	-	GCC SAB de CV Grupo Financiero Banorte SAB de	23,631	0.41
	6,700	CV Class O	60,953	1.06
	10,900	Wal-Mart de Mexico SAB de CV	40,569	0.70
			298,794	5.19
Peru				
	320	Credicorp Ltd.	52,214	0.91
Philippir				
		BDO Unibank, Inc.	31,522	0.55
		Jollibee Foods Corp. Monde Nissin Corp. (a)	23,825 49,053	0.41 0.85
	230,300	Worlde Nissiii Corp.		
			104,400	1.81
Poland	1 626	Allegro.eu SA ^(a)	15,538	0.27
		Dino Polska SA ^(a)	44,425	0.27
			59,963	1.04
			39,903	1.04
Romania		Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	44 267	0.77
		Tildioelectrica SA	44,267	0.77
Saudi Aı		Aliana Dank	20 774	0.67
	-	Alinma Bank Co for Cooperative Insurance	38,771 42,320	0.67 0.74
		Saudi Arabian Oil Co. ^(a)	83,783	1.45
	3,889	Saudi National Bank	35,122	0.61
			199,996	3.47
Singapo	re			
٠.		Nanofilm Technologies International		
	4 007	Ltd.	9,249	0.16
	1,027	TDCX, Inc. ADR	7,271	0.13
			16,520	0.29
Slovenia		Never Lindsien else Bender del OBB	40.004	0.04
		Nova Ljubljanska Banka dd GDR	46,924	0.81
South A		Clicke Group Ltd	61,670	1.07
		Clicks Group Ltd. JSE Ltd.	18,850	0.33
		Old Mutual Ltd.	26,085	0.45
			106,605	1.85
South K	orea			
		F&F Co. Ltd.	18,878	0.33
	106	HD Hyundai Marine Solution Co.	40.000	0.10
	202	Ltd. Hyundai Motor Co.	10,029 53,496	0.18 0.93
		JYP Entertainment Corp.	24,891	0.43
		KB Financial Group, Inc.	61,733	1.07
		Kia Corp.	44,349	0.77
		LG Electronics, Inc.	55,528	0.96
		NCSoft Corp.	17,243	0.30
		Samsung Biologics Co. Ltd.	31,740	0.55
	1,503	Samsung E&A Co. Ltd.	25,495	0.44
	8,701	Samsung Electronics Co. Ltd.	463,288	8.04

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
Common Stock			
South Korea – (C	•	10.017	2.22
	Samsung SDI Co. Ltd.	46,217 229,936	0.80 3.99
1,077	SK Hynix, Inc.		
		1,082,823	18.79
Taiwan			
	Chailease Holding Co. Ltd.	44,869	0.78
	Chroma ATE, Inc.	35,376	0.61
	Delta Electronics, Inc. E Ink Holdings, Inc.	70,680 27,145	1.23 0.47
	Jentech Precision Industrial Co. Ltd.	32,147	0.47
	MediaTek, Inc.	115,231	2.00
	Merida Industry Co. Ltd.	21,262	0.37
	Nien Made Enterprise Co. Ltd.	43,414	0.75
	Taiwan Semiconductor		
	Manufacturing Co. Ltd.	571,809	9.93
10,000	Unimicron Technology Corp.	56,642	0.98
44,000	United Microelectronics Corp.	74,936	1.30
2,000	Yageo Corp.	41,011	0.71
		1,134,522	19.69
Thailand			
16,400	Airports of Thailand PCL	28,989	0.50
45,500	Bangkok Dusit Medical Services		
	PCL Class F	33,408	0.58
12,500	PTT Exploration & Production PCL	52,358	0.91
		114,755	1.99
United Arab Emir	ates		
9,625	Abu Dhabi Islamic Bank PJSC	29,401	0.51
44,899	ADNOC Drilling Co. PJSC	48,919	0.85
34,925	Emirates Central Cooling Systems Corp.	14,548	0.25
		92,868	1.61
Uruguay		32,000	1.01
55	MercadoLibre, Inc.	93,088	1.62
TOTAL COMMON (cost USD 5,127,		5,800,479	100.67
· · · · · ·	•	-,,	
Mexico	estment Trusts – 0.80%		
11,687	Prologis Property Mexico SA de CV	46,063	0.80
TOTAL REAL ES (cost USD 33,118	TATE INVESTMENT TRUSTS 3)	46,063	0.80
TO AN OFFICIAL	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 5,160,		5,846,542	101.47
(cost USD 5,160,	OF INVESTMENTS 528)	5,846,542	101.47
OTHER ASSETS	AND LIABILITIES	(84,911)	(1.47)
SHAREHOLDERS	S' EQUITY	5,761,631	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 5,160,528)	5,846,542 (84,911)	101.47 (1.47)
Shareholders' Ed		5,761,631	100.00
C.MICHOIGE E	·····	5,151,051	100.00

5,846,542	101.47
(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
	(84,911) 5,761,631 Market Value USD 5,846,542 (84,911)

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	
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	Security Description	Market Value USD	% of Shareholders' Equity
	curities admitted to an official exc	change listing	
Common Stock	s – 99.27%		
Belgium 266,977	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
000,000	Co. Ltd. Class A	17,988,028	2.88
8,760,976	Xinyi Solar Holdings Ltd.	5,791,444	0.92
		30,266,624	4.84
Denmark			
	Novonesis Class B	23,864,602	3.81
	Orsted AS ^(a) Vestas Wind Systems A/S	12,746,557 6,060,426	2.04 0.97
214,001	vestas vviilu Systems A/S		
		42,671,585	6.82
France	Deceault Systems CF	16 000 747	0.50
	Dassault Systemes SE Imerys SA	16,022,717 7,494,769	2.56 1.20
	Schneider Electric SE	27,028,076	4.32
		50,545,562	8.08
Gormany			
Germany 559,635	Infineon Technologies AG	22,538,311	3.60
Ireland			
	Aptiv PLC	9,619,195	1.54
	Carbon Revolution PLC	173,567	0.03
	Kingspan Group PLC	15,188,486	2.43
41,581	Trane Technologies PLC	13,548,753	2.16
		38,530,001	6.16
Israel	CalarEdua Tanhunlanian Inc	6 260 220	4.00
	SolarEdge Technologies, Inc.	6,360,239	1.02
3,346,658	Enel SpA	23,999,010	3.83
Japan		-,,-	
-	Horiba Ltd.	9,605,678	1.54
34,200	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
Netherlands		10.010.151	0.44
278,439	Aalberts NV	13,212,454	2.11
Norway	Akor Carban Cantura ASA	2 447 406	0.55
	Aker Carbon Capture ASA	3,447,406	0.55
Spain 1.951.330	Iberdrola SA	25,492,057	4.07
Sweden			
	Oatly Group AB ADR	1,893,463	0.30
	Re:NewCell AB ^(b)	0	0.00
		1,893,463	0.30
Switzerland		.,,	
	ABB Ltd.	13,927,183	2.22
	DSM-Firmenich AG	26,534,245	4.24
	SIG Group AG	5,965,998	0.95
43,919	Sika AG	13,373,108	2.14
		59,800,534	9.55
Taiwan			
	Delta Electronics, Inc.	12,066,109	1.93
			-

Security Holdings Description	Market Value USD	% of Shareholders' Equity
Common Stocks – (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 715,233,460)	621,209,478	99.27
TOTAL TRANSFERABLE SECURITIES ADMITTED		
TO AN OFFICIAL EXCHANGE LISTING	004 000 470	00.07
(cost USD 715,233,460)	621,209,478	99.27
MARKET VALUE OF INVESTMENTS		
(cost USD 715,233,460)	621,209,478	99.27
OTHER ASSETS AND LIABILITIES	4,595,491	0.73
SHAREHOLDERS' EQUITY	625,804,969	100.00
		% of
	Market Value	Shareholders'
TOTAL INVESTMENTS	USD	Equity
Total Investments (cost USD 715,233,460)	621,209,478	99.27
Other Assets and Liabilities	4,595,491	0.73
Shareholders' Equity	625,804,969	100.00
(a) 144A: This security is issued to qualified institutional	investors, pursua	ant to private
	A - 6 4b - 110 0	
placements, and is transferable as stated in rule 144 1933.	A of the US Sec	urities Act of

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
Transfe	rable se	curities admitted to an official ex	change listing	
		s – 94.90%		
Australia		Transcribes Crave	700 440	4.70
	91,701	Transurban Group	766,116	1.72
France	10.055	DUD D. II. OA	005.470	4.00
		BNP Paribas SA LVMH Moet Hennessy Louis Vuitton	885,170	1.98
	000	SE	638,807	1.43
	5,078	Sanofi SA	491,469	1.10
		Schneider Electric SE	749,595	1.68
		TotalEnergies SE	744,090	1.67
	8,069	Vinci SA	1,004,580	2.25
			4,513,711	10.11
Ireland				
	2,784	Accenture PLC Class A	789,180	1.77
Italy				
ituiy	52.163	Enel SpA	374,063	0.84
		UniCredit SpA	690,907	1.55
			1.064.070	2 20
			1,064,970	2.39
Japan	47.000	T	454.000	4.04
		Takeda Pharmaceutical Co. Ltd.	451,203	1.01
	2,200	Tokyo Electron Ltd.	473,158	1.06
			924,361	2.07
Netherla	nds			
	21,526	Koninklijke Ahold Delhaize NV	668,410	1.50
	201,825	Koninklijke KPN NV	759,183	1.70
			1,427,593	3.20
0			, , , ,	
Singapo	75,300	Singapore Exchange Ltd.	534,018	1.20
	70,000	Olingaporo Exoriarigo Eta.	004,010	1.20
Spain	64,391	Iberdrola SA	841,200	1.88
		iborarola o/ t	041,200	1.00
Switzerla		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	00.000	Tairres Organis and destant		
	32,000	Taiwan Semiconductor Manufacturing Co. Ltd.	820,533	1.84
			,	
United K	-	AstraZeneca PLC	1,288,029	2.88
	207,090		1,288,875	2.89
		DS Smith PLC	480,908	1.08
	146,036	HSBC Holdings PLC	1,290,724	2.89
		National Grid PLC	498,925	1.12
		Rio Tinto PLC	973,339	2.18
	47,034	Shell PLC	1,717,831	3.85
			7,538,631	16.89
United S	tates			
		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
	9,630	CVS Health Corp.	543,132	1.22
		Danaher Corp.	711,437	1.59
		Eaton Corp. PLC	690,176	1.55
	8,756	Fidelity National Information	054.400	4 47
		Services, Inc.	654,423	1.47

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
United States – (
	Honeywell International, Inc.	1,027,190	2.30
	Illinois Tool Works, Inc.	631,283	1.41
	Johnson & Johnson	875,107	1.96
	JPMorgan Chase & Co.	1,402,766	3.14
	KLA Corp.	433,765	0.97
	McDonald's Corp. Microsoft Corp.	588,471	1.32 3.48
	Northern Trust Corp.	1,553,475 550,009	1.23
	Procter & Gamble Co.	905,182	2.03
	Texas Instruments, Inc.	1,028,179	2.30
	United Parcel Service, Inc. Class B	733,183	1.64
	Walmart, Inc.	836,794	1.87
	Waste Management, Inc.	895,798	2.01
	Xcel Energy, Inc.	735,790	1.65
	<i>57</i> .	20,772,591	46.53
TOTAL COMMO	N STOCKS	20,112,001	10.00
(cost USD 37,44		42,360,039	94.90
Real Estate Inv	estment Trusts – 4.47%		
France	Gecina SA	390,366	0.88
	Gecina SA	390,300	0.00
United States	American Towar Com	700 440	1.77
	American Tower Corp.	789,440	0.77
	AvalonBay Communities, Inc. Prologis, Inc.	346,075 468,008	1.05
4,020	i rologia, ilic.		
		1,603,523	3.59
(cost USD 2,260	TATE INVESTMENT TRUSTS 792)	1,993,889	4.47
Rights - 0.07%			
United Kingdom			
12,950	National Grid PLC	32,257	0.07
TOTAL RIGHTS (cost USD nil)		32,257	0.07
Mutual Funds -	- 0.20%		
Ireland			
	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution	90.890	0.20
90,890	Liquid Reserves Fund (X Distribution Class) ^(a)	90,890	0.20
	Liquid Reserves Fund (X Distribution Class) ^(a) FUNDS	90,890	
90,890 TOTAL MUTUAL (cost USD 90,89)	Liquid Reserves Fund (X Distribution Class) ^(a) FUNDS D)	·	
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF	Liquid Reserves Fund (X Distribution Class) (a) FUNDS 0) ERABLE SECURITIES ADMITTED	·	
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF	Liquid Reserves Fund (X Distribution Class) ^(a) FUNDS D) ERABLE SECURITIES ADMITTED EXCHANGE LISTING	·	0.20
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS	90,890	0.20 99.64
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79)	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS 4,722)	90,890 44,477,075 44,477,075	99.64 99.64
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79)	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS	90,890	99.64 99.64
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79)	Liquid Reserves Fund (X Distribution Class) ^(a) FUNDS D) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) E OF INVESTMENTS 4,722) AND LIABILITIES	90,890 44,477,075 44,477,075	99.64 99.64 0.36
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSP TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79) OTHER ASSETS	Liquid Reserves Fund (X Distribution Class) ^(a) FUNDS D) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) E OF INVESTMENTS 4,722) AND LIABILITIES	90,890 44,477,075 44,477,075 161,300	99.64 99.64 0.36
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSP TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79) OTHER ASSETS	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS 4,722) AND LIABILITIES S' EQUITY	90,890 44,477,075 44,477,075 161,300	99.64 99.64 0.36 100.00 % o Shareholders
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79) OTHER ASSETS SHAREHOLDER	Liquid Reserves Fund (X Distribution Class)(a) FUNDS 0) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) E OF INVESTMENTS 4,722) AND LIABILITIES S' EQUITY	90,890 44,477,075 44,477,075 161,300 44,638,375 Market Value USD	99.64 99.64 0.36 100.00 % of Shareholders
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79) OTHER ASSETS SHAREHOLDER TOTAL INVESTM	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS 4,722) AND LIABILITIES S' EQUITY MENTS ost USD 39,794,722)	90,890 44,477,075 44,477,075 161,300 44,638,375 Market Value USD 44,477,075	99.64 99.64 0.36 100.00 Shareholders Equity
90,890 TOTAL MUTUAL (cost USD 90,89) TOTAL TRANSF TO AN OFFICIAL (cost USD 39,79) MARKET VALUE (cost USD 39,79) OTHER ASSETS SHAREHOLDER	Liquid Reserves Fund (X Distribution Class) (a) FUNDS (b) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 4,722) FOF INVESTMENTS 4,722) AND LIABILITIES S' EQUITY MENTS ost USD 39,794,722)	90,890 44,477,075 44,477,075 161,300 44,638,375 Market Value USD	0.20 99.64 99.64 0.36 100.00 Shareholders' Equity 99.64 0.36

⁽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	5	Security Description	Market Value USD	% o Shareholders Equit
Transf	erable se	curities admitted to an official ex	change listing	
		s – 93.80%		
Finland		Neste Oyj	22,304,404	1.60
	1,001,140	Treate Oyj	22,004,404	1.00
Ireland	133,165	Accenture PLC Class A	37,748,283	2.72
Japan				
оприи.	313,800	Hoya Corp.	38,218,878	2.7
	89,400	Keyence Corp.	40,375,406	2.90
			78,594,284	5.6
Spain			-,,	
	2,238,713	Banco Bilbao Vizcaya Argentaria SA	24,234,131	1.74
Sweden		, , ,		
		Hexagon AB Class B	44,193,261	3.18
Switzer				
SWILZEI		DSM-Firmenich AG	52,287,649	3.70
	-	Nestle SA	29,025,624	2.08
	891,251	UBS Group AG	28,056,896	2.02
			109,370,169	7.86
Taiwan				
Taiwaii	283,165	Taiwan Semiconductor		
		Manufacturing Co. Ltd. ADR	42,981,615	3.0
United I	Kingdom			
	347,528	AstraZeneca PLC	53,788,270	3.8
	978,631	Compass Group PLC	27,291,946	1.9
	-	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 S	States			
	448,938	Alphabet, Inc. Class A	76,992,867	5.5
	345,117	Amazon.com, Inc.	61,089,160	4.3
	588,862	Ball Corp.	40,425,376	2.9
		Boston Scientific Corp.	41,456,684	2.98
		Costco Wholesale Corp.	25,914,983	1.86
		Danaher Corp.	45,411,002	3.20
		Estee Lauder Cos., Inc. Class A	38,019,560	2.7
	-	Intuit, Inc.	36,828,326	2.6
		Marsh & McLennan Cos., Inc. Martin Marietta Materials, Inc.	27,933,840 31,132,260	2.0
		Microsoft Corp.	98,089,613	7.0
		NIKE, Inc. Class B	28,536,555	2.0
		Northern Trust Corp.	29,291,208	2.1
		NVIDIA Corp.	44,231,656	3.1
		Procter & Gamble Co.	53,221,513	3.8
	92,243	S&P Global, Inc.	38,950,529	2.8
	375,696	Walt Disney Co.	38,531,382	2.7
	207,656	Waste Management, Inc.	42,841,509	3.0
			798,898,023	57.44
	COMMON	N STOCKS 707.516)	1,304,574,082	93.80
		estment Trusts – 3.28%	.,,	33.0
United \$		American Tower Corp.	15 585 607	2.21
		· · · · · · · · · · · · · · · · · · ·	45,585,687	3.28
	REAL ES SD 50,891	TATE INVESTMENT TRUSTS ,143)	45,585,687	3.28

		Security			Market Value	% of Shareholders'
Holdings		Description			USD	Equity
Mutual Fund	s – 2	2.47%				
			achs US\$ Trea	,		
		Liquid Rese Class) ^(a)	rves Fund (X	Distribution	34,452,767	2.47
		0.000)		-	34,452,767	2.47
TOTAL MUTU	A1 F	TINDE			34,432,707	2.41
(cost USD 34,					34,452,767	2.47
TOTAL TRANS				MITTED		
TO AN OFFICE (cost USD 1,1			LISTING	1	,384,612,536	99.55
MARKET VAL			ACNTO EVOL		,00.,0.2,000	
DERIVATIVES		JF INVESTI	WEN IS EXCL	UDING		
(cost USD 1,1	72,0	51,426)		1	,384,612,536	99.55
Forward Cur	rend	y Contrac	ts – 0.04%			
					Unrealised	% of
Amo Currency Bou		Currency	Amount Sold	Maturity Date		Shareholders' Equity
EUR 78,528,	853	USD	84,727,478	30/07/2024	4 837,857	0.06
UNREALISED	GAI	N ON FORV	VARD CURR	ENCY		
CONTRACTS					837,857	0.06
					Unrealised	% of
Amo Currency Bou		Currency	Amount Sold	Maturity Date		Shareholders' Equity
USD 20,934,		GBP	16,583,818	02/07/2024	,	(0.02)
USD 10,470, USD 13,968,		JPY EUR	1,629,011,916 12,879,793	29/07/2024 30/07/2024	, , ,	(0.00)
USD 3,589,		CHF	3,231,675	19/08/2024	, , ,	(0.00)
UNREALISED	LOS	SS ON FOR	WARD CURR	ENCY		
CONTRACTS					(328,135)	(0.02)
MARKET VAL (cost USD 1,1			MENTS		1,385,122,258	99.59
OTHER ASSE			ITIES	'	5,709,980	0.41
SHAREHOLDI			IIILO		1,390,832,238	100.00
- CHARLIOLDI		Luciii		'	1,550,052,250	100.00
						% of
TOTAL INVES	ТМЕ	NTS			Market Value USD	Shareholders' Equity
Total Investments			ves (cost		4.004.015.55	
USD 1,172,05° Unrealised gain of			contracts		1,384,612,536 837,857	99.55 0.06
Unrealised loss of		,			(328,135)	(0.02)
Other Assets and					5,709,980	0.41
Shareholders	' Equ	uity		1	,390,832,238	100.00
The counterns	rtios	for forward	d currency co	ontracte were	Δuetralia and	New Zealand

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.

⁽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 securities admitted to an official exchange listing Common Stocks – 99.01%				
Australia 28,554	4 CSL Ltd.	5,337,622	3.08	
Canada				
21,293	3 Xenon Pharmaceuticals, Inc.	840,009	0.48	
Denmark 46 404	I Connob A/C ADD	1 214 076	0.76	
46,401 83,418	I Genmab A/S ADR B Novo Nordisk A/S Class B	1,314,076 11,303,519	0.76 6.51	
		12,617,595	7.27	
France		12,011,000		
	3 Sartorius Stedim Biotech	1,104,847	0.64	
Japan				
	Hoya Corp.	3,946,117	2.27	
93,100) Kyowa Kirin Co. Ltd.	1,577,695	0.91	
		5,523,812	3.18	
Netherlands				
5,935	5 Argenx SE ADR	2,180,875	1.26	
Switzerland				
	S Lonza Group AG I MoonLake Immunotherapeutics	3,642,058 810,621	2.10 0.46	
15,14	i woonLake inimunotherapeutics			
		4,452,679	2.56	
United Kingdom		14 207 400	6.46	
	2 AstraZeneca PLC	11,207,489	6.46	
United States	A Abb Co. Lon	0.000.007	2.00	
	AbbVie, Inc. Agilent Technologies, Inc.	6,906,237 3,328,629	3.98 1.92	
	I Align Technology, Inc.	1,995,064	1.15	
	6 Alnylam Pharmaceuticals, Inc.	1,186,843	0.68	
	I Amgen, Inc.	7,745,903	4.46	
	Biogen, Inc.	5,481,967	3.16	
	BioMarin Pharmaceutical, Inc.	4,872,745	2.81	
144,607	Boston Scientific Corp.	10,884,569	6.27	
32,984	CG oncology, Inc.	1,123,435	0.65	
65,555	Cooper Cos., Inc.	6,180,525	3.56	
	Danaher Corp.	6,514,490	3.75	
	Dexcom, Inc.	2,825,655	1.63	
	Edwards Lifesciences Corp.	2,007,724	1.16	
	Eli Lilly & Co.	17,054,340	9.83	
	Humana, Inc.	5,263,430	3.03	
	7 IDEXX Laboratories, Inc.	3,117,690	1.80	
	S Illumina, Inc.	725,078	0.42	
	Insulet Corp.	5,630,793	3.24 0.52	
	Intra-Cellular Therapies, Inc. Intuitive Surgical, Inc.	901,024 8,480,640	4.89	
8,204		730,484	0.42	
3,541		4,933,392	2.84	
9,411		1,033,610	0.60	
	Neurocrine Biosciences, Inc.	4,766,555	2.75	
	5 Roivant Sciences Ltd.	944,551	0.54	
9,147	(-)	3,064,245	1.77	
25,164		1,004,547	0.58	
16,480	-	1,177,661	0.68	
	Veeva Systems, Inc. Class A	1,988,577	1.15	

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stoc	ks – (Continued)		
United States – (,		
3,590	West Pharmaceutical Services, Inc.	1,185,903	0.68
48,047	7 Zimmer Biomet Holdings, Inc.	5,483,604	3.16
		128,539,910	74.08
TOTAL COMMO (cost USD 156,3		171,804,838	99.01
	FERABLE SECURITIES ADMITTED L EXCHANGE LISTING		
cost USD 156,3		171,804,838	99.01
MARKET VALUI	E OF INVESTMENTS		
(cost USD 156,3	329,775)	171,804,838	99.01
OTHER ASSETS	S AND LIABILITIES	1,706,833	0.99
SHAREHOLDER	RS' EQUITY	173,511,671	100.00
TOTAL INVESTI	MENTS	Market Value USD	% of Shareholders' Equity
	MENTS cost USD 156,329,775)		Shareholders'
	cost USD 156,329,775)	USD	Shareholders' Equity
Total Investments (continued on the Assets and Lossets and Lossets)	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01
Total Investments (continued on the Assets and Lossets and Lossets)	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00
Total Investments (continued on the Assets and Lossets and Lossets)	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t	cost USD 156,329,775) iabilities	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer.	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders'
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Itfolio as at 31 May 2024	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders'
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t Allocation of Port Common Stock	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders' Equity
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t Allocation of Port Common Stoc Healthcare Produ	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders' Equity 35.01
Total Investments (c Other Assets and L Shareholders' E (a) Valuation of t Allocation of Port Common Stoci Healthcare Produ	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks Lucts	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders' Equity 35.01 32.75
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t Allocation of Port Common Stoci Healthcare Produ Pharmaceuticals Biotechnology	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks Lucts	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 L Shareholders' E a) Valuation of t Allocation of Port Common Stoci Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks Lucts	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders' Equity 35.01 32.75 19.86 5.13
Total Investments (c Other Assets and L Shareholders' E a) Valuation of t Allocation of Port Common Stoci Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi Electronics	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks Lucts CCCCCCCCCCCCCCCCCCCCCCCCCCCCCCCCCCC	171,804,838 1,706,833 173,511,671	Shareholders' Equity 99.01 0.99 100.00 % of Shareholders' Equity 35.01 32.75 19.86 5.13 5.11
Total Investments (control of the Assets and Last Shareholders' Ea) Allocation of Port Common Stoci Healthcare Produ Pharmaceuticals Biotechnology Healthcare Servi Electronics Software	cost USD 156,329,775) iabilities Equity his security is determined by the Valuer. Ifolio as at 31 May 2024 ks ucts IN STOCKS	171,804,838 1,706,833 173,511,671	\$\frac{\text{Shareholders'}}{\text{Equity}}\$ 99.01 0.99 100.00 % of \$\text{Shareholders'} \text{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 se Common Stock	curities admitted to an official exc s – 98.48%	change listing	
Canada	Charify Inc. Class A	10 217 020	0.04
	Shopify, Inc. Class A	19,317,028	0.91
1 363 650	Baidu, Inc. Class A	16,510,437	0.78
	Kingdee International Software	10,510,451	0.70
	Group Co. Ltd.	21,423,280	1.01
	Sangfor Technologies, Inc. Class A	9,970,645	0.47
	Silergy Corp. Tencent Music Entertainment Group	39,414,722	1.85
1,001,000	ADR	23,451,710	1.10
	Trip.com Group Ltd.	30,239,364	1.42
7,183,567	Venustech Group, Inc. Class A	18,049,619	0.85
		159,059,777	7.48
Germany			
-	Infineon Technologies AG	31,753,230	1.49
Hong Kong			
	ASMPT Ltd.	12,915,758	0.61
India			
187,561	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
Israel			
741,964	Mobileye Global, Inc. Class A	19,135,252	0.90
161,783	Monday.com Ltd.	36,703,709	1.73
		55,838,961	2.63
Japan			
	Advantest Corp.	20,576,776	0.97
754,300	Capcom Co. Ltd.	13,976,423	0.66
	Daifuku Co. Ltd.	30,646,323	1.44
	Hamamatsu Photonics KK Horiba Ltd.	11,251,679	0.53 1.01
	Hoya Corp.	21,515,124 21,508,776	1.01
	Murata Manufacturing Co. Ltd.	27,063,354	1.28
	Tokyo Electron Ltd.	44,907,009	2.11
513,900	Tokyo Seimitsu Co. Ltd.	36,743,829	1.73
		228,189,293	10.74
Netherlands		., ., .	
	ASM International NV	42,712,719	2.01
Spain			
	Cellnex Telecom SA	33,931,389	1.60
Taiwan			
	Chroma ATE, Inc.	25,639,063	1.21
	Delta Electronics, Inc.	36,864,740	1.73
	E Ink Holdings, Inc.	19,870,246	0.94
	Jentech Precision Industrial Co. Ltd.	50,759,482	2.39
	MediaTek, Inc.	23,545,546	1.11
	Unimicron Technology Corp. United Microelectronics Corp.	24,514,407 52,962,796	1.15 2.49
,,			
		234,156,280	11.02
United States			
	Analog Devices, Inc.	50,267,187	2.37
	AppLovin Corp. Class A Arista Networks, Inc.	45,446,329 33,241,494	2.14 1.56
	Cadence Design Systems, Inc.	55,663,575	2.62
	CDW Corp.	16,477,859	0.78
136,288	Crowdstrike Holdings, Inc. Class A	43,474,509	2.05
	Datadog, Inc. Class A	46,960,774	2.21
	DoorDash, Inc. Class A	16,368,005	0.77
	Dynatrace, Inc. Enphase Energy, Inc.	41,717,947 19,535,238	1.96 0.92
170,012	Empirical Energy, IIIo.	10,000,200	0.32

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. Motorola Solutions, Inc.	22,520,683	1.06 2.62
	Procore Technologies, Inc.	55,607,044 19,543,889	0.92
	Samsara, Inc. Class A	27,394,059	1.29
	Snap, Inc. Class A	36,153,083	1.29
	Snowflake, Inc. Class A	26,884,697	1.70
	Trade Desk, Inc. Class A	38,058,669	1.79
	Tyler Technologies, Inc.	36,881,624	1.79
	Workday, Inc. Class A	44,621,963	2.10
	Zscaler, Inc.	43,029,857	2.03
201,010	2554151, 11151	1,168,909,026	55.02
		1,100,303,020	33.02
Uruguay 29,265	MercadoLibre, Inc.	49,531,305	2.33
TOTAL COMMON (cost USD 1,881,		2,092,349,009	98.48
	estment Trusts – 1.10%		
United States	004.0	00 000 400	4.40
119,688	SBA Communications Corp.	23,292,482	1.10
TOTAL REAL ES (cost USD 35,654	TATE INVESTMENT TRUSTS I,725)	23,292,482	1.10
	ERABLE SECURITIES ADMITTED		
(cost USD 1,917,	EXCHANGE LISTING 621,477)	2,115,641,491	99.58
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		2,124,530,217	100.00
		, ,,,,,	
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 1,917,621,477) abilities	2,115,641,491 8,888,726	99.58 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 Shareholders'
Allocation of Portfolio as at 31 May 2024	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
Trans	ferable se	curities admitted to an official ex	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 ^(a)	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			
		LVMH Moet Hennessy Louis Vuitton		
		SE	42,667,521	2.64
Germa	inv			
	-	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 I		Pudwaisar Prawing Co. ADAC Ltd (a)	0.066.295	0.63
	7,047,000	Budweiser Brewing Co. APAC Ltd. ^(a)	9,966,285	0.62
India	5 5 4 7 0 0 5		00.754.045	
	5,517,095	Jio Financial Services Ltd.	22,754,245	1.41
Ireland	d			
	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
Nether	dondo			
+		Basic-Fit NV ^(a)	5,266,313	0.33
		Baolo I II IV	0,200,010	0.00
Singar		Sea Ltd. ADR	10 154 000	0.75
	101,000	Sea Liu. ADR	12,154,238	0.75
Spain				
	1,245,178	EDP Renovaveis SA	20,015,632	1.24
Switze				
	280,300	DSM-Firmenich AG	32,353,205	2.00
Taiwar	n			
	3,494,000	Taiwan Semiconductor		
		Manufacturing Co. Ltd.	89,591,976	5.54
United	States			
	121,517	Advanced Micro Devices, Inc.	20,406,350	1.26
		Alphabet, Inc. Class C	125,560,842	7.77
		Amazon.com, Inc.	132,201,689	8.18
		Apple, Inc.	65,324,587	4.04
		Ball Corp. Cava Group, Inc.	29,412,543 9,988,150	1.82 0.62
		Chipotle Mexican Grill, Inc.	15,899,294	0.02
		Electronic Arts, Inc.	30,629,014	1.90
		elf Beauty, Inc.	8,149,693	0.51
		Foot Locker, Inc.	10,199,483	0.63
		Illumina, Inc.	11,652,478	0.72
		Live Nation Entertainment, Inc.	37,825,262	2.34
		Mastercard, Inc. Class A	60,898,312	3.77
		Meta Platforms, Inc. Class A	92,339,767	5.71
		NextEra Energy, Inc.	44,219,265 37 233 127	2.74 2.30
	J96,/2/	NIKE, Inc. Class B	37,233,127	2.31

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	cs – (Continued)		
United States – (Continued)		
	NVIDIA Corp.	116,664,134	7.22
	Samsonite International SA ^(a)	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 COMMO (cost USD 1,377		1,583,149,682	97.96
Real Estate Inv	estment Trusts – 1.65%		
	American Tower Corp.	26,754,180	1.65
TOTAL REAL ES	STATE INVESTMENT TRUSTS		
(cost USD 31,57	8,510)	26,754,180	1.65
Mutual Funds -	- 0.58%		
9,320,652	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribut Class) ^(b)	on 9,320,652	0.58
		9,320,652	0.58
TOTAL MUTUAL (cost USD 9,320		9,320,652	0.58
-	· ,		
	ERABLE SECURITIES ADMITTED		
(cost USD 1,418	_ EXCHANGE LISTING ,663,125)	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)
SHAREHOLDER	S' EQUITY	1,616,157,155	100.00
			% of
TOTAL INVESTM	MENTS	Market Value USD	Shareholders' Equity
Total Investments (c Other Assets and Li	ost USD 1,418,663,125)	1,619,224,514 (3,067,359)	100.19 (0.19)
		,	
Shareholders' E	quity	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.

⁽b) A related party to Goldman Sachs Funds.

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

Allocation of Portfolio as at 31 May 2024	% of Shareholders' 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. ^(a)	13,763,425	0.38
	Aether Industries Ltd.	13,116,669	0.36 0.61		Medplus Health Services Ltd.	10,817,183	0.30
	Amber Enterprises India Ltd. Angel One Ltd.	21,993,901 29,427,969	0.81	1,309,109		17,809,230	0.49
	APL Apollo Tubes Ltd.	40,641,189	1.13	435,935	Navin Fluorine International Ltd. Netweb Technologies India Ltd.	16,643,245 26,380,284	0.46 0.73
	Apollo Hospitals Enterprise Ltd.	45,793,464	1.27		Newgen Software Technologies Ltd.		1.36
	Archean Chemical Industries Ltd.	15,946,744	0.44	19,121,633		24,553,623	0.68
	ASK Automotive Ltd.	11,732,416	0.33		Oberoi Realty Ltd.	20,704,251	0.57
3,442,020	AU Small Finance Bank Ltd.	26,930,743	0.75		PB Fintech Ltd.	21,362,763	0.59
533,878	AurionPro Solutions Ltd.	14,024,384	0.39		Persistent Systems Ltd.	30,925,921	0.86
1,561,098	Awfis Space Solutions Ltd.	7,536,061	0.21	343,913	Pfizer Ltd.	18,977,988	0.53
8,278,035	Axis Bank Ltd.	115,193,952	3.20	5,497,553	PNC Infratech Ltd.	34,108,445	0.95
4,107,928	Bajaj Consumer Care Ltd.	11,317,103	0.31	2,879,213	Praj Industries Ltd.	17,989,885	0.50
	Bajaj Finance Ltd.	99,927,334	2.77	534,171	PRAVEG Ltd.	5,207,881	0.14
	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
	Bharti Airtel Ltd.	111,587,827	3.10		Rategain Travel Technologies Ltd.	21,045,388	0.58
	Bikaji Foods International Ltd.	15,898,188	0.44	8,201,385		52,796,467	1.46
	Brigade Enterprises Ltd.	30,256,986	0.84		Reliance Industries Ltd.	102,829,956	2.85
	Cartrade Tech Ltd. Cello World Ltd.	6,563,060 19,012,031	0.18 0.53	11,012,628		13,484,583	0.37
	Century Textiles & Industries Ltd.	22,438,162	0.62	19,706,673	Samvardhana Motherson International Ltd.	35,722,940	0.99
	Cholamandalam Investment and	22,430,102	0.02	3 105 102	SBI Life Insurance Co. Ltd. ^(a)	53,054,390	1.47
2,030,213	Finance Co. Ltd.	40,094,959	1.11	., , .	Shree Cement Ltd.	20,700,344	0.57
4.044.308	CMS Info Systems Ltd.	21,442,580	0.59		Siemens Ltd.	45,290,571	1.26
	Coforge Ltd.	50,956,258	1.41		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			1,452,416	0 0	13,155,728	0.36
	Services Ltd.	19,043,947	0.53		Sterling and Wilson Renewable	25,854,740	0.72
388,141	Craftsman Automation Ltd.	19,669,858	0.55	9,730,207	Sterlite Technologies Ltd.	14,751,848	0.41
	Devyani International Ltd.	13,337,718	0.37	3,012,838	Sula Vineyards Ltd.	18,830,805	0.52
	Dixon Technologies India Ltd.	38,580,248	1.07	4,206,448	Sun Pharmaceutical Industries Ltd.	73,551,808	2.04
	Doms Industries Ltd.	12,606,668	0.35	2,830,570	Suven Pharmaceuticals Ltd.	20,933,086	0.58
	Emami Ltd.	23,529,332	0.65	58,540,029	0,7	33,412,234	0.93
	Ethos Ltd.	9,061,704	0.25		Tata Consumer Products Ltd.	50,655,278	1.41
	Eureka Forbes Ltd. Five-Star Business Finance Ltd.	15,481,867 22,559,385	0.43 0.63		Tatva Chintan Pharma Chem Ltd.	6,671,923	0.19
	Ganesha Ecosphere Ltd.	9,534,799	0.03	•	Tbo Tek Ltd.	14,684,999	0.41
	Gland Pharma Ltd. ^(a)	21,835,941	0.61		TD Power Systems Ltd.	17,047,793	0.47
	Go Digit General Insurance Ltd.	17,933,890	0.50		TeamLease Services Ltd. Torrent Pharmaceuticals Ltd.	11,581,936	0.32 0.93
	Godrej Consumer Products Ltd.	53,194,349	1.48		Trent Ltd.	33,402,254 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
	Home First Finance Co. India Ltd. (a)	19,420,382	0.54				
	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		Corp. Class A	28,337,214	0.78
	Info Edge India Ltd.	27,469,003	0.76	TOTAL COMMON	LOTOCKO		
	Infosys Ltd.	130,060,519	3.61	TOTAL COMMON (cost USD 2,894,		2 500 640 642	99.58
	Infosys Ltd. ADR	18,128,029	0.50	(0051 030 2,094,	062,469)	3,589,619,643	99.50
	INOX India Ltd. ISGEC Heavy Engineering Ltd.	15,217,162	0.42 0.43	Mutual Funds –	2.48%		
	Jammu & Kashmir Bank Ltd.	15,526,829 9,527,443	0.43	Ireland			
	Jio Financial Services Ltd.	48,890,331	1.36		Goldman Sachs US\$ Treasury		
	JK Lakshmi Cement Ltd.	24,412,313	0.68	,	Liquid Reserves Fund (X Distributio	n	
	JNK India Ltd.	4,293,499	0.12		Class) ^(b)	89,275,962	2.48
	Jupiter Life Line Hospitals Ltd.	13,356,225	0.37	TOTAL MUTUAL	FUNDS		
	Kajaria Ceramics Ltd.	20,482,430	0.57	(cost USD 89,275		89,275,962	2.48
	Kalyan Jewellers India Ltd.	27,638,311	0.77	<u> </u>	•	00,210,002	2.40
	KEI Industries Ltd.	45,120,027	1.25		ERABLE SECURITIES ADMITTED		
	Kfin Technologies Ltd.	17,896,100	0.50		EXCHANGE LISTING		_
	Landmark Cars Ltd.	12,857,266	0.36	(cost USD 2,983,	338,451)	3,678,895,605	102.06
	Mahindra & Mahindra Ltd.	85,683,960	2.38				
2,008,604	Mahindra Lifespace Developers Ltd.	13,894,903	0.39				
536 371	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 INVESTMENTS EXCLUDING
DERIVATIVES
(cost USD 2 083 338 451)

(cost USD 2,9	83,338,451)	3,678,895,605	102.06	
Futures Con	tracts - (0.05%)			
	· · · · c	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	TRACTS	(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 2,983,338	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.

⁽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

⁽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	1		Market Value ('000) JPY	% of Shareholders Equity
Transferable se	curities ac	lmitted to an o	fficial exc	hange listing	
Common Stock	s – 97.50%	•			
Japan		_			
	Advantest			14,146,352	2.42
	Ajinomoto			10,002,692	1.71
	Asahi Inted Asics Corp			7,869,719 16,703,120	1.35 2.86
	Capcom C			24,686,046	4.22
	Daifuku Co			17,509,400	3.00
		nkyo Co. Ltd.		14,541,341	2.49
384,000	Disco Corp).		23,672,725	4.05
+ 2,648,200	DMG Mori	Co. Ltd.		11,837,802	2.03
	Fast Retail	-		18,925,967	3.24
	Fuji Electri			20,447,439	3.50
		u Photonics KK		5,455,951	0.93
	Hitachi Ltd			33,953,290	5.8
	Hoya Corp Keyence C			7,392,852 16,049,070	1.27 2.75
	Kyowa Kiri			10,191,004	1.74
	•	UFJ Financial G	roup, Inc.	26,069,037	4.46
	Mitsui Che		. 1.7	12,130,074	2.08
		ings Co. Ltd.		19,398,606	3.32
1,819,700	Nomura Re	esearch Institute	Ltd.	7,658,663	1.3
653,600	Obic Co. L	td.		13,320,440	2.28
	Olympus C			18,309,380	3.13
	ORIX Corp			18,396,892	3.15
	Otsuka Co	•	a Latter and	8,789,418	1.50
4,737,600	Corp.	International H	olaings	19,147,188	3.28
3 467 000		Idings Co. Ltd.		27,586,055	4.72
	Sanrio Co.	-		200,428	0.03
	SHIFT, Inc.			9,847,721	1.69
	Shimamura			6,381,675	1.09
4,695,000	Shin-Etsu	Chemical Co. Ltd	d.	27,522,432	4.7
	SMC Corp			9,142,966	1.56
	Sony Grou			30,823,322	5.27
	Terumo Co	•		7,842,313	1.34
		ne Holdings, Inc.		35,371,620 18,478,560	6.05
3,036,400	Unicharm	Corp.	_	16,476,300	3.16
				569,801,560	97.50
COSt ('000) JPY)		569,801,560	97.50
Mutual Funds –	0.44%				
	Goldman S	Sachs Yen Liquid	I		
. ,		Fund (X Accumu			
	Class) ^(a)			2,547,271	0.44
TOTAL MUTUAL (cost ('000) JPY 2				2,547,271	0.44
TOTAL TRANSFE		CURITIES ADM	IITTED	_,-,-,	
COSt ('000) JPY				572,348,831	97.94
MARKET VALUE DERIVATIVES	OF INVEST	MENTS EXCLU	JDING		
cost ('000) JPY 4	170,561,338)		572,348,831	97.94
Forward Curren	cy Contra	cts - 0.14%			
				Unrealised	
A mar		Amount	Maturit	Gain ('000)	% o Shareholders
Amount Currency Bought		Amount / Sold	Maturity Date		Equity
GBP 70,048,196	JPY	13,292,881,718	02/07/2024	4 649,657	0.1
2 020 640	IDV	000 000 004	05/07/202	1 10.070	0.0

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)

Curr	ency	Amount Bought	Currer	Amount ncy Sold	Maturity Date	Loss ('000) JPY	% of Shareholders' Equity
JPY	2,216	6,180,925	GBP	11,608,002	02/07/2024	(94,299)	(0.01)
JPY	38	8,281,430	SGD	339,860	05/07/2024	(1,028)	(0.00)
JPY	2,614	4,506,357	USD	17,041,141	29/07/2024	(33,458)	(0.01)
USD	419	9,046,791	JPY	65,197,814,437	29/07/2024	(83,586)	(0.02)
JPY	136	6,649,967	EUR	837,202	30/07/2024	(5,072)	(0.00)
HKD	2	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)
(cos	t ('00	VALUE (00) JPY 47	70,561,3	,		573,144,167 11,256,378	98.08
SHA	REH	OLDERS	EQUIT	Y		584,400,545	100.00
тот	AL IN	NVESTME	NTS		N	Market Value ('000) JPY	% of Shareholders' Equity
	Invest 0,561,		uding deri	vatives (cost ('000) J	PΥ	572,348,831	97.94

Unrealised

1,012,858 (217,522)

11,256,378

584,400,545

0.18

1.92

(0.04)

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 and State Street Bank & Trust.

Unrealised gain on forward currency contracts Unrealised loss on forward currency contracts

Other Assets and Liabilities

	% of Shareholders'
Allocation of Portfolio as at 31 May 2024	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

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

⁽a) A related party to Goldman Sachs Funds.

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
Tranef	arahla sa	curities admitted to an official exc	hanga lieting		Common Stock	` '		
		s – 96.59%	mange nothing		Japan – (Continu	•	2 704 622	2.01
Japan	ion otook	3 33.33 /1				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 L		0.5
	596,900	Central Japan Railway Co.	2,095,031	1.13	475,600	Sumitomo Mitsui Financial Gro		
	339,700	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	ent	
		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	0.30
		Disco Corp.	3,255,000	1.76		Taiheiyo Cement Corp.	2,302,121	1.25
+		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		Tokio Marine Holdings, Inc.	4,124,969	2.23
		Fast Retailing Co. Ltd.	1,915,535	1.04		Tokyo Electron Ltd.	1,715,256	0.93
		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	0.78
		GS Yuasa Corp.	1,062,952 1,009,385	0.57	3,050,100	Toyota Motor Corp. Tsumura & Co.	10,343,432 901,499	5.60 0.49
		Hamamatsu Photonics KK	805,598	0.44	651,400	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	0.48
		Honda Motor Co. Ltd.	2,106,573	1.14			178,502,271	96.59
		Horiba Ltd.	1,096,637	0.59		1.070.01/0		
		Hoya Corp.	1,711,768	0.93	TOTAL COMMON		470 500 074	06.50
		Inpex Corp.	1,924,389	1.04	(cost ('000) JPY '	143,691,991)	178,502,271	96.59
	-	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		
		Iwatani Corp.	1,136,873	0.61	2,0,000	Reserves Fund (X Accumulation	on	
		Kandenko Co. Ltd.	100,485	0.05		Class) ^(a)	2,705,967	1.46
	1,423,900	Kansai Electric Power Co., Inc.	4,040,747	2.19				
	63,700	Keyence Corp.	4,507,609	2.44	TOTAL MUTUAL		2 705 067	4.44
+	1,153,000	Kosaido Holdings Co. Ltd.	705,906	0.38	(cost ('000) JPY 2	2,705,970)	2,705,967	1.46
	788,000	Koshidaka Holdings Co. Ltd.	660,044	0.36	TOTAL TRANSFI	ERABLE SECURITIES ADMITT	ED	
	720,700	Kyowa Kirin Co. Ltd.	1,913,618	1.04	TO AN OFFICIAL	EXCHANGE LISTING		
	220,100	Mitsubishi Corp.	727,197	0.39	(cost ('000) JPY '	146,597,961)	181,208,238	98.0
		Mitsubishi UFJ Financial Group, Inc.	8,131,450	4.40		05 INVESTMENTS EVOLUE	10	
		Mitsui Chemicals, Inc.	1,496,179	0.81		OF INVESTMENTS EXCLUDI	NG	
		Miura Co. Ltd.	2,769,201	1.50	DERIVATIVES	140 507 004)	404 000 000	00.01
		Murata Manufacturing Co. Ltd.	1,959,746	1.06	(cost ('000) JPY '	146,597,961)	181,208,238	98.05
		Nifco, Inc.	902,025	0.49	Forward Curren	icy Contracts – 0.74%		
		Nippon Paint Holdings Co. Ltd.	1,183,641	0.64		•		
		Nippon Steel Corp.	626,074	0.34			Unrealised Gain	% o
	8,703,799	Nippon Telegraph & Telephone	1 242 247	0.73	Amount	Amount	Maturity ('000)	Shareholders
	494 500	Corp. Nishi-Nippon Financial Holdings, Inc.	1,342,247 1,078,699	0.73	Currency Bought		Date JPY	Equity
		Nissui Corp.	658.920	0.36	-			-
		Nitori Holdings Co. Ltd.	1,755,609	0.95	GBP 37,318,809		2/07/2024 350,467	0.19
		NOF Corp.	905,122	0.49	SGD 2,168,596		5/07/2024 6,936	0.00
		Nomura Research Institute Ltd.	344,697	0.19	SEK 13,911,190		4/07/2024 10,092	0.0
	. ,	Obic Co. Ltd.	1,253,377	0.68	EUR 197,873,803	JPY 32,423,889,787 3	0/07/2024 1,072,439	0.58
		Olympus Corp.	2,043,259	1.11	UNREALISED GA	AIN ON FORWARD CURRENC	Y	
		Open Up Group, Inc.	455,827	0.25	CONTRACTS		1,439,934	0.78
		ORIX Corp.	2,467,880	1.34			, ,	
+	778.200	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.	1,052,025	0.57	Currency Bought	Currency Sold	Date JPY	Equity
	802,400	Pan Pacific International Holdings	0.045.555		JPY 886,658,011	GBP 4,657,259 0	2/07/2024 (40,334)	(0.01
		Corp.	3,242,930	1.75	JPY 16,331,380		5/07/2024 (365)	(0.00
		Recruit Holdings Co. Ltd.	3,777,069	2.04	JPY 6,018,398		4/07/2024 (193)	(0.00
		Rorze Corp.	603,700	0.33	JPY 174,450,768		9/07/2024 (2,583)	(0.00
		Sanrio Co. Ltd.	579,472	0.31	USD 67,692,407		9/07/2024 (7,290)	(0.01
	61.000	SHIFT, Inc.	925,452	0.50	. , ,		(,)	,
		Chimamura Co. Ltd						
+	151,500	Shimamura Co. Ltd. Shin Nippon Biomedical	1,140,795	0.62				

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

Forward Currency Contracts – (Continued)

% of Shareholders' Equity	Unrealised Loss ('000) JPY	Maturity Date	Amount Sold	Currency	Amount Bought	ırrency	
(0.02)	(20,022)	30/07/2024	4,359,367	EUR	,936,888	Y 71	
(0.00)	(38)	31/07/2024	19,236,823	JPY	964,763	(D	
		NCY	ARD CURRE	S ON FORV	SED LOS	NREAL	
(0.04)	(70,825)				CTS	ONTRA	
98.79	82,577,347	1	ENTS	OF INVESTM 6,597,961)			
1.21	2,233,940		OTHER ASSETS AND LIABILITIES				
100.00	84,811,287	1	SHAREHOLDERS' EQUITY				
% of Shareholders' Equity	arket Value ('000) JPY	м		NTS	IVESTME	OTAL I	
98.05	181.208.238		es (cost ('000) JF	uding derivative		tal Inves	
0.78	1,439,934		contracts	vard currency	. ,	.,	
(0.04)	(70,825)		Unrealised loss on forward currency contracts				
1.21	2,233,940		Other Assets and Liabilities				
100.00	34,811,287	18		ity	ders' Equ	nareho	

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.

⁽a) A related party to Goldman Sachs Funds.

	% of
Allocation of Portfolio as at 31 May 2024	Shareholders' Equity
Anocation of Portiono as at 31 May 2024	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

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	s – 96.84%		
51,003	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
292,665	Alphabet, Inc. Class A	50,192,047	6.27
	Amazon.com, Inc.	35,237,381	4.40
	American Express Co.	20,213,159	2.52
	American Water Works Co., Inc.	11,313,466	1.41
	Apple, Inc.	41,400,413	5.17
	AT&T, Inc. BlackRock, Inc.	18,481,412 14,001,528	2.31 1.75
	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
67,936	Danaher Corp.	17,342,023	2.17
63,564	Dexcom, Inc.	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
	Humana, Inc.	7,733,912	0.97
	Intuitive Surgical, Inc. JPMorgan Chase & Co.	12,914,576 31,897,267	1.61 3.98
	Lowe's Cos., Inc.	15,296,548	1.91
	Marvell Technology, Inc.	6,523,635	0.82
	McDonald's Corp.	19,376,374	2.42
	Micron Technology, Inc.	7,939,258	0.99
	Microsoft Corp.	68,641,237	8.57
232,187	Morgan Stanley	22,605,726	2.82
297,328	NextEra Energy, Inc.	23,456,206	2.93
	NIKE, Inc. Class B	15,067,984	1.88
	NVIDIA Corp.	42,445,861	5.30
	Old Dominion Freight Line, Inc.	8,067,956	1.01
	Procter & Gamble Co. Rockwell Automation, Inc.	22,609,124	2.82
	Salesforce, Inc.	12,624,526 12,182,183	1.58 1.52
	Steel Dynamics, Inc.	16,478,874	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	9,564)	775,474,358	96.84
	estment Trusts – 2.10%		
United States 86,908	American Tower Corp.	16,832,341	2.10
	TATE INVESTMENT TRUSTS	-,,-	
(cost USD 23,042	.,003)	16,832,341	2.10
	ERABLE SECURITIES ADMITTED		
(cost USD 634,54	EXCHANGE LISTING 1,567)	792,306,699	98.94
MARKET VALUE	OF INVESTMENTS EXCLUDING		
DERIVATIVES (cost USD 634,54		792,306,699	98.94
		· · · · · · · · · · · · · · · · · · ·	

Forward C	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		SS ON FOR	WARD CURR	ENCY	(30,887)	(0.00)
	VALUE (D 634,541	OF INVESTI ,567)	MENTS		794,063,888	99.16
OTHER A	ASSETS A	ND LIABILI	TIES		6,728,349	0.84
SHAREH	IOLDERS	EQUITY			800,792,237	100.00
TOTAL I	NVESTME	ENTS		ı	Market Value USD	% of Shareholders' Equity
		uding derivativ	es (cost USD			
634,541	. ,				792,306,699	98.94
Unrealised gain on forward currency contracts					1,788,076	0.22
Unrealised loss on forward currency contracts					(30,887)	(0.00)
Other Assets and Liabilities					6,728,349	0.84
Shareho	lders' Equ	ıity			800,792,237	100.00
The cour	nternarties	for forward	currency co	ntracts were	Australia and	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 Comp.

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	cs – (Continued)
		curities admitted to an official ex	kcnange listing		United States – (Continued)
	on Stock	s – 96.41%				NMI Holdings, Inc. Class
France	71 560	Constellium SE	1,540,687	1.20		Noble Corp. PLC
	7 1,500	Constellium 3E	1,340,067	1.20		Ollie's Bargain Outlet H
Ireland						ONE Gas, Inc. Onto Innovation, Inc.
	30,841	Alkermes PLC	722,604	0.56		Pacific Premier Bancorp
Israel						Patterson-UTI Energy, I
	6,335	CyberArk Software Ltd.	1,443,493	1.13		PennyMac Financial Se
United S	States					Perella Weinberg Partne
omica c		Academy Sports & Outdoors, Inc.	453,679	0.35		Permian Resources Con
		Acadia Healthcare Co., Inc.	1,328,295	1.03		Pinnacle Financial Parti
	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 Entertainmer
		Arcosa, Inc.	1,911,851	1.49	13,153	Shake Shack, Inc. Class
		ASGN, Inc. Ashland, Inc.	1,260,862	0.98 1.03	26,240	Simply Good Foods Co.
		Astera Labs, Inc.	1,325,276 353,586	0.28	41,232	Skyward Specialty Insur
		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 C
	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. Clearwater Analytics Holdings, Inc.	1,673,998	1.30	64,382	Utz Brands, Inc.
	30,432	Class A	727,512	0.57		Vertex, Inc. Class A
	27,254	Cohu, Inc.	874,036	0.68	9,892	Watts Water Technologi
		Core & Main, Inc. Class A	2,562,530	2.00	6 200	Class A
	12,634	Crane Co.	1,869,832	1.46	6,309	Wingstop, Inc.
	14,703	Crocs, Inc.	2,292,345	1.78		
		DigitalOcean Holdings, Inc.	883,226	0.69	TOTAL COMMO	N STOCKS
		Dynavax Technologies Corp.	522,138	0.41	(cost USD 101,1	
		Evolent Health, Inc. Class A	446,975	0.35 2.36		
		Federal Signal Corp. First Merchants Corp.	3,035,718 930,771	0.72	Real Estate Inv	estment Trusts – 2.75
		FirstCash Holdings, Inc.	688,118	0.54	United States	
		Fortrea Holdings, Inc.	738,623	0.58		RLJ Lodging Trust
		Gates Industrial Corp. PLC	1,725,964	1.34		SITE Centers Corp.
	25,810	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	TOTAL DEAL ES	STATE INVESTMENT TR
		Hamilton Lane, Inc. Class A	1,058,598	0.82	(cost USD 3,958	
		Herc Holdings, Inc. ICF International, Inc.	1,313,741	1.02 1.17		,,
			1,505,947	0.44	Mutual Funds -	- 1.91%
		Immunovant, Inc. Impinj, Inc.	560,726 1,251,186	0.44	Ireland	
		Installed Building Products, Inc.	1,018,416	0.79	2,453,756	Goldman Sachs US\$ Tr
	55,399	Instructure Holdings, Inc.	1,231,520	0.96		Liquid Reserves Fund (2
	7,758		944,769	0.74		Class) ^(a)
	6,381	iRhythm Technologies, Inc.	568,164	0.44	TOTAL MUTUAL	FUNDS
	41,043	Kratos Defense & Security			(cost USD 2,453	,756)
		Solutions, Inc.	892,685	0.69	TOTAL TRANSE	ERABLE SECURITIES A
		Loar Holdings, Inc.	574,246	0.45		L EXCHANGE LISTING
		M/I Homes, Inc.	910,479	0.71	(cost USD 107,5	
	Z1,U/1	MACOM Technology Solutions Holdings, Inc.	2,125,010	1.65	·	-
	26.421	Matador Resources Co.	1,660,031	1.29		OF INVESTMENTS EXC
		Medpace Holdings, Inc.	1,607,585	1.25	DERIVATIVES	04 245)
		Merit Medical Systems, Inc.	1,542,694	1.20	(cost USD 107,5	01,315)
		Meritage Homes Corp.	2,791,172	2.17		
		Moog, Inc. Class A	2,414,258	1.88		
		Mr. Cooper Group, Inc.	1,581,482	1.23		
		MYR Group, Inc.	1,553,894	1.21		
		NeoGenomics, Inc.	871,091	0.68		
	5,876	Nexstar Media Group, Inc.	965,074	0.75		

- (Continued)		
,		
ontinued)	4 744 555	4.00
NMI Holdings, Inc. Class A	1,711,555	1.33 0.69
		0.59
		0.70
		2.25
		0.62
•	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
Pinnacle Financial Partners, Inc.	786,814	0.61
Piper Sandler Cos.	1,632,426	1.27
PJT Partners, Inc. Class A	973,641	0.76
RLI Corp.	895,107	0.70
Saia, Inc.	1,414,616	1.10
SeaWorld Entertainment, Inc.	1,421,827	1.11
Shake Shack, Inc. Class A	1,239,407	0.96
	997,120	0.78
Inc.		1.20
		1.61
		1.25
		2.53
		1.23
		0.62
		0.64
		1.15
		1.86
• •		0.85 0.92
		0.92
	921,392	0.72
	1 961 782	1.53
		1.89
· · · · · · · · · · · · · · · · · · ·		93.52
STOCKS	120,113,703	
3,808)	123,826,487	96.41
stment Trusts – 2.75%		
RLJ Lodaina Trust	990.632	0.77
		0.92
		1.06
		2.75
ATE INVESTMENT TRUSTS	3,330,033	2.70
51)	3,536,099	2.75
1.91%		
Goldman Sachs US\$ Treasury		
Class)(a)	2,453,756	1.91
UNDS	2 452 756	1.01
	2,455,756	1.91
EXCHANGE LISTING	129.816.342	101.07
OF INVESTMENTS EXCLUDING	-,,	
,315)	129,816,342	101.07
	Perella Weinberg Partners Permian Resources Corp. Permian Resources Corp. Pinnacle Financial Partners, Inc. Piper Sandler Cos. PJT Partners, Inc. Class A RLI Corp. Saia, Inc. SeaWorld Entertainment, Inc. Shake Shack, Inc. Class A Simply Good Foods Co. Skyward Specialty Insurance Group, Inc. SM Energy Co. SPS Commerce, Inc. SPX Technologies, Inc. Standex International Corp. Stifel Financial Corp. Surgery Partners, Inc. Tenable Holdings, Inc. Texas Roadhouse, Inc. TransMedics Group, Inc. Utz Brands, Inc. Vertex, Inc. Class A Wingstop, Inc. STOCKS ,808) stment Trusts – 2.75% RLJ Lodging Trust SITE Centers Corp. Terreno Realty Corp. ATE INVESTMENT TRUSTS 51) 1.91% Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) (a) UNDS 36) RABLE SECURITIES ADMITTED EXCHANGE LISTING ,315) DF INVESTMENTS EXCLUDING	Ollie's Bargain Outlet Holdings, Inc. ONE Gas, Inc. ONE Gas, Inc. ONE Gas, Inc. Onto Innovation, Inc. Pacific Premier Bancorp, Inc. Pacific Premier Bancorp, Inc. Pacific Premier Bancorp, Inc. Perella Weinberg Partners Perella Weinberg Partners Perella Weinberg Partners Permian Resources Corp. Pinnacle Financial Partners, Inc. Piper Sandler Cos. PJT Partners, Inc. Class A RILI Corp. Saia, Inc. SeaWorld Entertainment, Inc. Shake Shack, Inc. Class A Simply Good Foods Co. Skyward Specialty Insurance Group, Inc. SM Energy Co. SSPS Commerce, Inc. Standex International Corp. Stiffel Financial Corp. Sturgery Partners, Inc. Standex International Corp. Stiffel Financial Corp. Surgery Partners, Inc. Tensas Roadhouse, Inc. Tensas Roadhouse, Inc. Class A Watts Water Technologies, Inc. Class A Watts Water Technologies, Inc. Class A Wingstop, Inc. Class A Wingstop, Inc. Class A Wingstop, Inc. Class A STOCKS ,808) ATE INVESTMENT TRUSTS 51) 1.91% Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) Class) CRABLE SECURITIES ADMITTED EXCHANGE LISTING ,315) CRABLE SECURITIES ADMITTED EXCHANGE LISTING ,315) CRABLE SECURITIES ADMITTED EXCHANGE LISTING ,315) CP INVESTMENTS EXCLUDING

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	Unrealised Gain USD	% of Shareholders Equity
EUR	788,862	USD	850,748	30/07/2024	8,800	0.01
		N ON FORW	ARD CURRE	NCY		
CONTRA	CTS				8,800	0.01
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
USD	28,721	EUR	26,492	30/07/2024	(145)	(0.00
UNREAL		S ON FORW	ARD CURR	ENCY	(145)	(0.00)
	VALUE (D 107,581	OF INVESTMI ,315)	ENTS		129,824,997	101.08
OTHER A	ASSETS A	ND LIABILIT	IES		(1,380,016)	(1.08)
SHAREH	OLDERS	EQUITY			128,444,981	100.00
TOTAL II	NVESTME	ENTS		N	/larket Value USD	% of Shareholders Equity
Total Invest		uding derivative	s (cost USD		129,816,342	101.07
	,	ward currency o	ontracts		8.800	0.01
	•	ward currency c			(145)	(0.00)
	ts and Liab	,	o		(1,380,016)	(1.08)
Sharehol	ders' Equ	uity		1	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.

⁽a) A related party to Goldman Sachs Funds.

	% of
Allocation of Portfolio as at 31 May 2024	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
Computers	3.26
Others	41.50
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 so	ecurities admitted to an official exc 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
52,992	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
20,922	KLA Corp.	16,033,993	3.54
263,162	Marvell Technology, Inc.	18,323,970	4.05
	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. Oracle Corp.	44,203,736 9,512,660	9.77 2.10
	Salesforce, Inc.	11,273,192	2.10
	Snap, Inc. Class A	5,126,930	1.13
	Snowflake, Inc. Class A	4,698,702	1.04
	Texas Instruments, Inc.	15,310,395	3.38
	Visa, Inc. Class A	11,786,954	2.60
41,401	Workday, Inc. Class A	8,672,681	1.92
53,509	Zscaler, Inc.	9,138,802	2.02
		403,377,332	89.12
Uruguay 3,337	MercadoLibre, Inc.	5,647,906	1.25
TOTAL COMMO			
(cost USD 317,7	51,767)	428,373,085	94.65
Real Estate Inv United States	restment Trusts – 4.76%		
	American Tower Corp. Equinix, Inc.	8,815,926 12,728,204	1.95 2.81
10,000	Equility, IIIo.	21,544,130	4.76
TOTAL DEAL E	STATE INVESTMENT TRUSTS	21,544,130	4.76
(cost USD 23,12		21,544,130	4.76
Mutual Funds	- 0.09%		
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(a)	412,428	0.09
TOTAL MUTUAL	,		
(cost USD 412,4		412,428	0.09
	ERABLE SECURITIES ADMITTED L EXCHANGE LISTING 92,499)	450,329,643	99.50
MARKET VALUI (cost USD 341,2	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	
	1 Stock	s – 101.22%		
Austria	004	V 1 140	00.044	0.40
	284	Verbund AG	23,011	0.49
Canada				
		5N Plus, Inc.	61,570	1.32
		Boralex, Inc. Class A	156,216	3.36
		Brookfield Renewable Corp. Class A	68,537	1.47
		Hydro One Ltd.	57,289	1.23
		Innergex Renewable Energy, Inc.	49,161	1.06
	0,207	Northland Power, Inc.	142,146	3.05
			534,919	11.49
Denmark		(9)		
		Orsted AS ^(a)	194,733	4.18
	5,833	Vestas Wind Systems A/S	164,727	3.54
			359,460	7.72
France	4.007	Facilia OA	04.000	4.74
	4,837	Engie SA	81,222	1.74
Germany	1 666	Encavis AG	30,601	0.66
		RWE AG	297,948	6.40
			220 540	7.06
			328,549	7.00
Israel	577	SolarEdge Technologies, Inc.	28,706	0.62
Italy				
		Enel SpA	164,862	3.54
	10,919	Terna Rete Elettrica Nazionale SpA	90,928	1.96
			255,790	5.50
Portugal	10.466	EDD. Francisco de Destucal CA	200.456	4.20
	49,400	EDP - Energias de Portugal SA	200,156	4.30
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	-	Drax Group PLC	92.402	1.77
		National Grid PLC	82,492 107,098	2.30
		SSE PLC	261,994	5.63
	,			
			451,584	9.70
United St		AES Corp.	227,107	4.88
		Array Technologies, Inc.	14,340	0.31
		Clearway Energy, Inc. Class A	33,284	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	8.73
	987		55,242	1.19
		Ormat Technologies, Inc.	110,237	2.37
		Plug Power, Inc.	13,174	0.28
		PNM Resources, Inc.	44,095	0.95
		Portland General Electric Co. Shoals Technologies Group, Inc.	39,183	0.84
	3,312	Class A	42,921	0.92

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	ks – (Continued)		
United States - (Continued)		
	Sunrun, Inc.	12,841	0.28
1,145	Xcel Energy, Inc.	62,975	1.35
		1,993,910	42.84
TOTAL COMMO (cost USD 5,345		4,711,524	101.22
	restment Trusts – 0.91%		
United States	restillent Trusts – 0.31/6		
	Hannon Armstrong Sustainable		
1,200	Infrastructure Capital, Inc.	42,291	0.91
TOTAL REAL ES	STATE INVESTMENT TRUSTS		
(cost USD 47,62		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
TOTAL TRANSF	ERABLE SECURITIES ADMITTED		
	L EXCHANGE LISTING		
(cost USD 5,393	,549)	4,760,737	102.28
	OF INVESTMENTS		
(cost USD 5,393	,549)	4,760,737	102.28
OTHER ASSETS	S AND LIABILITIES	(106,184)	(2.28)
SHAREHOLDER	S' EQUITY	4,654,553	100.00
TOTAL INVEST	MENTS	Market Value USD	% of Shareholders' Equity
Total Investments (c	cost USD 5,393,549)	4,760,737	102.28
Other Assets and Li		(106,184)	(2.28)
Shareholders' E	quity	4,654,553	100.00
(a) 144A: This se placements, a 1933.	curity is issued to qualified institution and is transferable as stated in rule 14	al investors, pursua 14A of the US Sect	ant to private urities Act of
Allocation of Port	folio as at 31 May 2024		% of Shareholders' Equity
Common Stock	ks		
Electric			77.33
Energy Sources			17.39
Holding Compani	ies—Diversified		1.77
Agriculture			1.65
Mining			1.32
Electronics Construction & E	ngineering		1.19 0.57
TOTAL COMMO	N STOCKS		101.22
Real Estate Inve	stment Trusts		0.91

0.15

0.15

(2.28)

100.00

Rights

TOTAL RIGHTS

TOTAL

Other Assets and Liabilities

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

Holdings	S	Security Description	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official ex	change listing	
	on Stock	s – 98.87%		
France	106 864	Dassault Systemes SE	4,298,532	0.78
		Schneider Electric SE	7,842,579	1.42
		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
	23,700	Tokyo Electron Ltd.	5,097,204	0.93
			22,073,064	4.01
Netherla				
		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		
		Manufacturing Co. Ltd.	8,000,199	1.45
United S		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
	23,713	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. Cognex Corp.	5,834,339	1.06 0.99
		Crowdstrike Holdings, Inc. Class A	5,470,713 5,039,404	0.99
		Curtiss-Wright Corp.	15,369,516	2.79
		Diamondback Energy, Inc.	13,467,262	2.44
		Dominion Energy, Inc.	6,143,551	1.12
		DT Midstream LLC	16,175,720	2.94
		Eaton Corp. PLC Emerson Electric Co.	11,391,238 13,601,627	2.07 2.47
		EOG Resources, Inc.	10,055,891	1.83
		Fastenal Co.	10,170,101	1.85
	176,053	Freeport-McMoRan, Inc.	9,290,317	1.69
		Honeywell International, Inc.	15,263,021	2.77
		Hubbell, Inc.	7,104,196	1.29
		KBR, Inc. KLA Corp.	14,222,180 13,199,190	2.58 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
		Marvell Technology, Inc.	17,474,414	3.17
		Micron Technology, Inc. MKS Instruments, Inc.	7,331,979 5,812,434	1.33 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.	12,174,455 14 157 215	2.21 2.57
		ONEOK, Inc. Phillips 66	14,157,215 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 15,607,346	1.55
		Texas Instruments, Inc. United Rentals, Inc.	15,607,346 7,683,894	2.83 1.39
		Williams Cos., Inc.	16,160,225	2.93

Common Stocks – (Continued) United States – (Continued) 84,519 Xylem, Inc.		
84,519 Xylem, Inc.		
•		
	11,798,852	2.14
39,910 Zscaler, Inc.	6,816,229	1.24
	472,280,086	85.73
TOTAL COMMON STOCKS	E44 COC 007	00.07
(cost USD 473,781,842)	544,696,097	98.87
TOTAL TRANSFERABLE SECURITIES ADMITT	ED	
TO AN OFFICIAL EXCHANGE LISTING (cost USD 473,781,842)	544,696,097	98.87
MARKET VALUE OF INVESTMENTS		
(cost USD 473,781,842)	544,696,097	98.87
OTHER ASSETS AND LIABILITIES	6,193,995	1.13
SHAREHOLDERS' EQUITY	550,890,092	100.00
		% of
	Market Value	Shareholders'
TOTAL INVESTMENTS	USD	Equity
Total Investments (cost USD 473,781,842)	544,696,097	98.87
Other Assets and Liabilities	6,193,995	1.13
Shareholders' Equity	550,890,092	100.00
		% of
Allocation of Portfolio as at 31 May 2024		Shareholders' Equity
Common Stocks		
Semiconductors		20.11
Pipelines		9.99
Oil & Gas		8.50
Machinery—Diversified		7.53
Computers		6.55
Electrical Components & Equipment		5.96
Commercial Services		5.56
Electronics		4.94
Aerospace & Defence		4.02
Electric Others		3.57 22.14
TOTAL COMMON STOCKS		98.87
Other Assets and Liabilities		1.13
TOTAL		100.00

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

Holdings	.	Security Description	Market Value USD	% of Shareholders' Equity
Transferable securities admitted to an official exchange listing Common Stocks – 91.86%				
Australi	а			
	121,196	Transurban Group	1,012,532	4.80
Canada				
		Canadian National Railway Co.	204,717	0.97
		Enbridge, Inc.	770,069	3.65
		Hydro One Ltd. Northland Power, Inc.	214,328 137,486	1.01 0.65
		Pembina Pipeline Corp.	108,991	0.52
		TC Energy Corp.	92,262	0.44
	•	3, 3, 1	-	
			1,527,853	7.24
China	174,000	Jiangsu Expressway Co. Ltd.		
	174,000	Class H	181,279	0.86
France				
	12,399	Getlink SE	215,883	1.03
	6,633	Veolia Environnement SA	221,463	1.05
	2,089	Vinci SA	260,078	1.23
			697,424	3.31
Hong Ko	ong			
_		China Merchants Port Holdings Co.		
		Ltd.	130,857	0.62
		China Resources Gas Group Ltd.	185,686	0.88
		Hutchison Port Holdings Trust	82,845	0.39
	46,000	Power Assets Holdings Ltd.	255,402	1.21
			654,790	3.10
Ireland	255	Linde PLC	100 580	0.52
	255	Linde PLC	109,589	0.52
Italy	58 637	Enav SpA ^(a)	240,261	1.14
		Snam SpA	286,509	1.14
	00,000	Gham OpA		
			526,770	2.50
Japan	0.700	Control Josep Boilway Co	217 207	1.03
		Central Japan Railway Co. Osaka Gas Co. Ltd.	217,287 289,487	1.03
	40,100		209,407	1.57
	,	Inc.	240,806	1.14
			747,580	3.54
Mexico				
шохиоо	21,600	Grupo Aeroportuario del Pacifico		
		SAB de CV Class B	397,321	1.88
Spain	0.055	A ONAT O A (8)	740 04-	0
		Aena SME SA ^(a)	713,847	3.38
		Cellnex Telecom SA Ferrovial SE	410,234	1.95
		Iberdrola SA	247,355 157,407	1.17 0.75
	12,049	iberurola SA		
			1,528,843	7.25
Thailand		Airports of Thailand BCI	326 202	1 55
		Airports of Thailand PCL	326,303	1.55
United F	Cingdom 57 113	National Grid PLC	641,767	3.04
		Severn Trent PLC	281,403	1.34
	0,200	00.0		
			923,170	4.38
United S		AES Corp		1 10
United S	11,375	AES Corp.	249,454	1.18
United S	11,375 4,370	Ameren Corp.	249,454 316,606	1.50
United S	11,375 4,370 3,137	American Electric Power Co., Inc.	249,454 316,606 279,318	1.50 1.32
United S	11,375 4,370 3,137 1,117	Ameren Corp.	249,454 316,606	1.18 1.50 1.32 0.68 1.32

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
United States – (C	Continued) Cheniere Energy, Inc.	E1E E22	2.44
	CMS Energy Corp.	515,523 433,334	2.44
	CSX Corp.	386,299	1.83
	Dominion Energy, Inc.	454,508	2.16
	DT Midstream LLC	276,452	1.31
	Duke Energy Corp.	374,110	1.77
	Eversource Energy	366,151	1.74
	Exelon Corp. Kodiak Gas Services, Inc.	202,339	0.96 0.50
	NextEra Energy, Inc.	105,579 1,513,031	7.17
	NiSource, Inc.	253,823	1.20
	Norfolk Southern Corp.	329,296	1.56
2,496	ONE Gas, Inc.	150,035	0.71
	ONEOK, Inc.	126,216	0.60
	PG&E Corp.	409,895	1.94
	PPL Corp.	305,233	1.45
	Sempra Southern Co.	628,483 496,660	2.98 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 (cost USD 19,177		19,375,392	91.86
Real Estate Inve	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,	TATE INVESTMENT TRUSTS 063)	1,486,477	7.05
Rights – 0.20% United Kingdom			
16,657	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		
00,000	Liquid Reserves Fund (X Distribution		
	Class) ^(b)	83,566	0.40
TOTAL MUTUAL (cost USD 83,566		83,566	0.40
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED EXCHANGE LISTING	<u> </u>	
(cost USD 21,147		20,986,926	99.51
MARKET VALUE (cost USD 21,147	OF INVESTMENTS 7,082)	20,986,926	99.51
OTHER ASSETS	AND LIABILITIES	104,198	0.49
SHAREHOLDERS	S' EQUITY	21,091,124	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders Equity
Total Investments (co		20,986,926	99.51
Shareholders' Ed		21,091,124	100.00
C./GIOIIOIGGIS EC	17	21,001,124	100.00

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

⁽b) A related party to Goldman Sachs Funds.

	% of
	Shareholders'
Allocation of Portfolio as at 31 May 2024	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

⁽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	% o Shareholders Equity
	ecurities admitted to an official e	xchange listing	
Common Stock	s – 14.91%		
Germany	Instone Real Estate Group SE ^(a)	47,269	0.42
	Vonovia SE	227,542	2.0
1,511	VOIIOVIA GE	274,811	2.4
Hong Kong		274,011	2.4
12,500	CK Asset Holdings Ltd.	49,508	0.4
	Sino Land Co. Ltd.	144,039	1.2
16,500	Sun Hung Kai Properties Ltd.	159,532	1.4
Japan		353,079	3.1
27,400	Mitsui Fudosan Co. Ltd.	251,996	2.23
6,400	Sumitomo Realty & Development Co. Ltd.	200,349	1.78
		452,345	4.0
Netherlands			
3,898	CTP NV ^(a)	70,073	0.63
Singapore 149,900	Capitaland India Trust	117,686	1.04
Spain		,	
3,251	Cellnex Telecom SA	118,897	1.0
Sweden 9.821	Castellum AB	121.780	1.0
United States			
658	CBRE Group, Inc. Class A	57,141	0.5
321	3.,	63,279	0.5
375	Hyatt Hotels Corp. Class A	55,117	0.4
		175,537	1.5
TOTAL COMMOI (cost USD 1,535,		1,684,208	14.9
(cost USD 1,535,		1,684,208	14.9
(cost USD 1,535, Real Estate Inv Australia	680) estment Trusts – 84.77%		
(cost USD 1,535, Real Estate Inv Australia 21,774	680) estment Trusts – 84.77% Dexus	98,703	0.8
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098	estment Trusts – 84.77% Dexus Goodman Group	98,703 226,243	0.8 2.0
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620	estment Trusts – 84.77% Dexus Goodman Group Stockland	98,703 226,243 92,156	0.8 2.0 0.8
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620	estment Trusts – 84.77% Dexus Goodman Group	98,703 226,243 92,156 149,707	0.8 2.0 0.8 1.3
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808	estment Trusts – 84.77% Dexus Goodman Group Stockland	98,703 226,243 92,156	0.8 2.0 0.8 1.3
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd.	98,703 226,243 92,156 149,707 566,809	0.8 2.00 0.8 1.3
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties	98,703 226,243 92,156 149,707 566,809	0.8 2.00 0.8 1.3 5.0
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial	98,703 226,243 92,156 149,707 566,809	0.8 2.0 0.8 1.3 5.0
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties	98,703 226,243 92,156 149,707 566,809	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 161,075	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8 2.3
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 161,075	0.8 2.0 0.8 1.3 5.0 5.0 5.5 0.8 2.3 1.4 1.3 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 156,065 112,813 109,309	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.5 0.8 2.3 1.4
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 161,075	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.5 0.8 2.3 1.4
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,255 96,351 264,697 161,075	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.5 0.8 2.3 1.4
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 156,065 112,813 109,309 112,404 130,814	0.8 2.00 0.8: 1.3: 5.0: 0.3: 0.5: 0.5: 0.8: 2.3: 1.4:
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30 79 Singapore	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties Dream Industrial InterRent RioCan Gecina SA Invincible Investment Corp. Japan Metropolitan Fund Invest KDX Realty Investment Corp. Nippon Building Fund, Inc.	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 156,065 112,813 109,309 112,404 130,814	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.5 0.8 2.3 1.4
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30 79 Singapore 41,052 125,400	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties 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	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 161,075 156,065 112,813 109,309 112,404 130,814 621,405	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8 2.3 1.4 1.3 0.9 0.9 0.9 1.1 5.5
(cost USD 1,535, Real Estate Inv Australia 21,774 10,098 30,620 114,808 Canada 1,307 7,455 6,829 7,669 France 1,497 Japan 358 191 113 30 79 Singapore 41,052	estment Trusts – 84.77% Dexus Goodman Group Stockland Vicinity Ltd. Canadian Apartment Properties 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	98,703 226,243 92,156 149,707 566,809 42,169 66,925 59,252 96,351 264,697 156,065 112,813 109,309 112,404 130,814 621,405	0.8 2.0 0.8 1.3 5.0 0.3 0.5 0.5 0.8 2.3 1.4 1.3 1.0 0.9 0.9 1.1 5.5

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inve	estment Trusts – (Continued)		
•	Merlin Properties Socimi SA	89,794	0.80
United Kingdom			
-	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
0,770	UNITE Group PLC	104,347	0.92
United States		706,245	6.25
	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. Cousins Properties, Inc.	124,585	1.10 0.53
	Digital Realty Trust, Inc.	59,251 195,153	1.73
	EastGroup Properties, Inc.	145,926	1.29
	Equinix, Inc.	641,154	5.68
	Equity LifeStyle Properties, Inc.	200,779	1.78
1,759	Equity Residential	113,033	1.00
758	Essex Property Trust, Inc.	195,147	1.73
	Extra Space Storage, Inc.	287,789	2.55
	Federal Realty Investment Trust	167,918	1.49
	Invitation Homes, Inc.	272,412	2.41
	Kimco Realty Corp. Prologis, Inc.	160,501 878,016	1.42 7.77
	Public Storage	307,695	2.73
	Realty Income Corp.	166,338	1.47
	Regency Centers Corp.	192,344	1.70
1,132	Ryman Hospitality Properties, Inc.	117,807	1.04
869	SBA Communications Corp.	169,116	1.50
	Simon Property Group, Inc.	227,027	2.01
	Sun Communities, Inc.	76,930	0.68
	UDR, Inc.	175,162	1.55
	Ventas, Inc. VICI Properties, Inc.	240,789 306,459	2.13 2.71
	Welltower, Inc.	466,500	4.13
		6,932,870	61.38
	TATE INVESTMENT TRUSTS		
(cost USD 9,489,	•	9,574,755	84.77
Mutual Funds – Ireland	0.12%		
	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) ^(b)	13,868	0.12
TOTAL MUTUAL			
(cost USD 13,868	·	13,868	0.12
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 11,038	<u> </u>	11,272,831	99.80
MARKET VALUE (cost USD 11,038	OF INVESTMENTS 3,827)	11,272,831	99.80
OTHER ASSETS	AND LIABILITIES	22,721	0.20
SHAREHOLDERS	S' EQUITY	11,295,552	100.00
			% o
TOTAL INVESTM	ENTS	Market Value USD	Shareholders Equity
Total Investments (co	ost USD 11,038,827)	11,272,831	99.80
Other Assets and Lia		22,721	0.20
Shareholders' Ed	quity	11,295,552	100.00

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

⁽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

⁽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	s	Security Description	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official ex	change listing	
		s – 46.62%		
Australi		Transcription Course	1 000 700	2.27
	222,129	Transurban Group	1,860,789	3.27
Canada	111 000	Charterall Detirors and Decidences	1 000 645	1 77
	111,990	Chartwell Retirement Residences	1,008,645	1.77
France	E1 600	Engio SA	967 070	1.53
		Engie SA Veolia Environnement SA	867,970 883,581	1.55
	-	Vinci SA	998,355	1.75
			2,749,906	4.83
			2,749,900	4.03
German	-	Vonovia SE	1 062 927	1.87
	34,490	VOIIOVIA SE	1,063,837	1.07
Ireland	4 505	Linda DLC	CEE 204	1.15
	1,525	Linde PLC	655,384	1.15
Italy	070 470	- 0 (a)	4 400 000	101
	270,479	Enav SpA ^(a)	1,108,268	1.94
Netherla		(2)		
	31,687	CTP NV ^(a)	569,621	1.00
Spain				
	-	Cellnex Telecom SA	1,234,542	2.17
	25,484	Ferrovial SE	1,008,735	1.77
			2,243,277	3.94
United k	Kingdom			_
		National Grid PLC	1,638,089	2.87
	27,929	Severn Trent PLC	848,004	1.49
			2,486,093	4.36
United S	States		, ,	
Officed 3		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.	1,291,376	2.27
		CMS Energy Corp. 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
	20,005	Xcel Energy, Inc.	1,100,275	1.93
			12,817,033	22.49
TOTAL	COMMON	STOCKS		
(cost US	SD 26,067	7,283)	26,562,853	46.62
Real Fe	state Inv	estment Trusts – 51.66%		
Australi				
	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 b	Cinadom			
Jinteu P	72,941	Big Yellow Group PLC	1,152,014	2.02
	107,433	Segro PLC	1,252,158	2.20
	100,500	UNITE Group PLC	1,194,944	2.10
			3,599,116	6.32
Hait C	States		.,,	
United S		Alexandria Real Estate Equities, Inc.	1,287,275	2.26
		American Homes 4 Rent Class A	938,974	1.65
	9,166	American Tower Corp.	1,775,271	3.11
		Americold Realty Trust, Inc.	1,118,182	1.96
	8,389 9,959	AvalonBay Communities, Inc.	1,600,453 1,442,860	2.81 2.53
	5,505	Digital Realty Trust, Inc.	1,442,000	2.03

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
TOTAL REAL ES	TATE INVESTMENT TRUSTS		
(cost USD 28,638		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%		
1reland 733,823	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution		
	Class) ^(b)	733,823	1.29
TOTAL MUTUAL			
(cost USD 733,82	23)	733,823	1.29
	ERABLE SECURITIES ADMITTED		
	EXCHANGE LISTING		
(cost USD 55,439	9,899)	56,837,874	99.75
	OF INVESTMENTS		
(cost USD 55,439	9,899)	56,837,874	99.75
OTHER ASSETS	AND LIABILITIES	142,271	0.25
SHAREHOLDER	S' EQUITY	56,980,145	100.00
			% of
TOTAL INVESTS	IENTO	Market Value	Shareholders'
TOTAL INVESTM	IENIS	USD	Equity
Total Investments (co	ost USD 55,439,899)	56,837,874	99.75
Other Assets and Lia	abilities	142,271	0.25

⁽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.

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	e se	curities admitted to an official exc	hange listing	ı
Common St	ock	s – 93.28%		
Canada	400	Enhalder 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
2.,.			9,175,776	13.58
France			-,,	
	743	TotalEnergies SE ADR	342,587	0.5
Italy				
10,4	497	Eni SpA ADR	330,131	0.49
United Kingdo				
		BP PLC ADR	325,130	0.48
4,7	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
		Cheviere 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 ⁻ 1.1 ⁴
		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
148,6	673	Equitrans Midstream Corp.	2,139,405	3.17
6,4	445	Excelerate Energy, Inc. Class A	112,659	0.17
56,0	028	Exxon Mobil Corp.	6,430,053	9.52
4,6	656	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	0.52
		Marathan Datalaum Cara	837,992	1.24
		Marathon Petroleum Corp.	1,839,186	2.72 0.25
		NextDecade Corp.	168,127 1,076,726	1.59
		Occidental Petroleum Corp. ONEOK, Inc.	2,801,158	4.1
		Phillips 66	1,313,445	1.94
		Plains GP Holdings LP Class A	3,422,208	5.0
		Schlumberger NV	984,613	1.46
		Targa Resources Corp.	3,858,924	5.7
7,8	818	Valero Energy Corp.	1,194,121	1.77
71,7	710	Williams Cos., Inc.	2,928,636	4.33
			52,490,287	77.7′
TOTAL COM			00.05= 515	
(cost USD 49 Mutual Fund		• •	63,007,012	93.28
Ireland	332	Goldman Sachs US\$ Treasury		
210,0	JJZ	Liquid Reserves Fund (X Distribution		
		Class) ^(a)	276,332	0.4
United States		Aladas MI Diadas 57%	0.505.045	
		Alerian MLP Index ETN ClearBridge Energy Midstream	3,535,816	5.23
4,0	JU4	Opportunity Fund, Inc.	202,246	0.30

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	
Mutual Funds -	,			
United States – (
4,313	ClearBridge MLP & Midstream Fund, Inc.	199,347	0.30	
4.804	ClearBridge MLP & Midstream Total	155,547	0.50	
, , ,	Return Fund, Inc.	200,903	0.30	
		4,138,312	6.13	
TOTAL MUTUAL				
(cost USD 3,163,	181)	4,414,644	6.54	
	ERABLE SECURITIES ADMITTED			
	EXCHANGE LISTING	07 404 050	00.00	
(cost USD 53,15	7,845)	67,421,656	99.82	
	OF INVESTMENTS		00.82	
(cost USD 53,15	7,845)	67,421,656	99.82	
OTHER ASSETS	AND LIABILITIES	123,294		
SHAREHOLDER	S' EQUITY	67,544,950	100.00	
SHAREHOLDER	S' EQUITY	67,544,950		
SHAREHOLDER	S' EQUITY		% of	
SHAREHOLDER TOTAL INVESTM		67,544,950 Market Value USD	% of Shareholders'	
TOTAL INVESTM		Market Value	% of Shareholders' Equity	
TOTAL INVESTM	IENTS ost USD 53,157,845)	Market Value USD	% of Shareholders' Equity	
TOTAL INVESTM	DENTS Dest USD 53,157,845) abilities	Market Value USD 67,421,656	100.00 % of Shareholders' Equity 99.82 0.18	
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E	DENTS Dest USD 53,157,845) abilities	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	IENTS ost USD 53,157,845) abilities quity	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18 100.00	
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E (a) A related party	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'	
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E (a) A related party Allocation of Portf	nest USD 53,157,845) abilities quity to Goldman Sachs Funds.	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 party Allocation of Portf Common Stock	nest USD 53,157,845) abilities quity 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 party Allocation of Portf Common Stock Pipelines	nest USD 53,157,845) abilities quity 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 party Allocation of Portt Common Stock Pipelines Oil & Gas	DENTS Dest USD 53,157,845) abilities quity / to Goldman Sachs Funds. Dolio 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 party Allocation of Ports Common Stock Pipelines Oil & Gas Oil & Gas Service	nest USD 53,157,845) abilities quity y to Goldman Sachs Funds. olio 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 party Allocation of Portf Common Stock Pipelines Oil & Gas Oil & Gas Oil & Gas Service TOTAL COMMOI	nest USD 53,157,845) abilities quity y to Goldman Sachs Funds. olio 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 party Allocation of Portt Common Stock Pipelines Oil & Gas Oil & Gas Service TOTAL COMMOI Mutual Funds	DENTS Dest USD 53,157,845) abilities quity / to Goldman Sachs Funds. Dolio as at 31 May 2024 SS DISTOCKS	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 93.28	
TOTAL INVESTM Total Investments (c Other Assets and Li Shareholders' E (a) A related party Allocation of Portf Common Stock Pipelines Oil & Gas Oil & Gas Oil & Gas Service TOTAL COMMOI	DENTS Dest USD 53,157,845) abilities quity / to Goldman Sachs Funds. Dolio as at 31 May 2024 SS DISTOCKS	Market Value USD 67,421,656 123,294	% of Shareholders' Equity 99.82 0.18	

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 – 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		Industrial Bank Co. Ltd. Class A	423,518	0.13
	Companhia Energetica de Minas	0,011,020	0.22				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 ^(a)	3,396,096	0.13
	Itau Unibanco Holding	1,422,007	0.00			6,984,999	
1,042,100	SA—Preferred	47,331,055	1.79		Lenovo Group Ltd.	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. ^(a)	824,632	0.03
	Petroleo Brasileiro SA ADR	25,884,441	0.98		Meituan Class B ^(a)	29,962,145	1.13
			1.20		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	2 607 826	0.10		Technology Group, Inc.	3,839,844	0.14
000 500	Participacoes—Preferred	2,607,826	0.10		Nongfu Spring Co. Ltd. Class H ^(a)	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		
		138,470,784	5.23		China Ltd. Class H	10,197,386	0.38
		100,470,704	0.20	222,900	SDIC Power Holdings Co. Ltd.		
Chile					Class A	544,014	0.02
119,948,170	Banco de Chile	14,180,703	0.53	9,309,130	Shandong Nanshan Aluminum Co.	4 000 407	0.40
64,111	Banco de Credito e Inversiones SA	1,842,122	0.07		Ltd. Class A	4,936,437	0.19
61,794,841	Cia Sud Americana de Vapores SA	4,197,615	0.16	3,512,700	Shanghai Construction Group Co.		
9,294,882	Colbun SA	1,235,318	0.05		Ltd. Class A	1,126,873	0.04
34,282	Empresas Copec SA	279,573	0.01	1,503,161	Shanghai International Port Group	4 470 004	0.04
				0.004.000	Co. Ltd. Class A	1,178,024	0.04
		21,735,331	0.82		Shenergy Co. Ltd. Class A	3,886,864	0.15
China				5,009,857	Shenzhen Energy Group Co. Ltd.	5 004 404	0.40
	3SBio, Inc. ^(a)	806,589	0.03		Class A	5,024,421	0.19
	Alibaba Group Holding Ltd.	54,445,039	2.06	375,051	0,		
	Aluminum Corp. of China Ltd.	54,445,055	2.00		Ltd. Class A	3,193,665	0.12
654,000	Class H	639,757	0.02	98,700	Shenzhen SC New Energy		
104 200	BYD Co. Ltd. Class A	3,282,481	0.12		Technology Corp. Class A	878,434	0.03
	BYD Co. Ltd. Class A		0.12	1,194,000	Shenzhou International Group		
		1,350,188	0.05		Holdings Ltd.	12,026,381	0.45
	China BlueChemical Ltd. Class H	1,634,748	0.06	667,500	Sinopec Engineering Group Co. Ltd.		
13,056,000	China CITIC Bank Corp. Ltd.	7 000 001	0.20		Class H	449,098	0.02
0.500.000	Class H	7,980,281	0.30		Sinotruk Hong Kong Ltd.	12,348,565	0.47
8,588,000	China Communications Services	4 4 4 4 0 4 0	0.40		Tencent Holdings Ltd.	123,326,588	4.66
0.000.000	Corp. Ltd. Class H	4,141,310	0.16		Tongcheng Travel Holdings Ltd.	1,519,258	0.06
	China Feihe Ltd. (a)	1,105,447	0.04	3,352,000	Topsports International Holdings		
	China Hongqiao Group Ltd.	13,690,317	0.52		Ltd. ^(a)	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		Weichai Power Co. Ltd. Class A	14,826,073	0.56
1,918,400	China Pacific Insurance Group Co.				Weichai Power Co. Ltd. Class H	9,994,672	0.38
	Ltd. Class H	5,028,493	0.19		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 ^(a)	9,688,700	0.37
454,000	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		,		
	CMOC Group Ltd. Class H	10,905,369	0.41		Xtep International Holdings Ltd.	890,604	0.03
	Contemporary Amperex Technology	10,000,000	0		Yunnan Aluminium Co. Ltd. Class A	785,581	0.03
0.10,021	Co. Ltd. Class A	8,624,777	0.33	.,,	Yutong Bus Co. Ltd. Class A	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	500 400	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.	2,000,040	0.00	650,700	Zhuzhou CRRC Times Electric Co.		
002,000	Class H	289,069	0.01		Ltd. Class H	2,546,938	0.10
361 588	Eastroc Beverage Group Co. Ltd.	200,000	0.01			571 117 316	21 57
301,300	Class A	10,656,224	0.40			571,117,316	21.57
A 24A 442	Fangda Carbon New Material Co.	10,030,224	0.40	Czech Republic			
4,214,112	Ltd. Class A	2 814 460	0.11		CEZ AS	947,911	0.04
077 200		2,814,469	0.11		Komercni Banka AS	4,647,021	0.17
911,200	GD Power Development Co. Ltd. Class A	722,760	0.03	.55, 100		.,,	
2 004 404	Goldwind Science & Technology Co.	122,100	0.03			5,594,932	0.21
	Guidwilla Science & Technology Co.						

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Comm		s – (Continued)		
Greece		Star Bulk Carriers Corp.	698,269	0.03
Hong K	ong			
		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
,	3,300,000	Ltd.	6,410,761	0.24
	5,943,500	China Resources Land Ltd.	21,727,301	0.82
	1,400,000	China Resources Power Holdings Co. Ltd.	3,974,341	0.15
;	3,048,000	China Taiping Insurance Holdings		
4	c 500 000	Co. Ltd.	3,307,183	0.13
		Geely Automobile Holdings Ltd. Kunlun Energy Co. Ltd.	20,126,910 8,056,777	0.76 0.30
		Shougang Fushan Resources Group	0,030,777	0.30
	2,000,000	Ltd.	5,748,166	0.22
2	1,292,000	Sino Biopharmaceutical Ltd.	7,783,582	0.29
	422,000	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	0.01
		Adani Ports & Special Economic	,	
		Zone Ltd.	13,434,175	0.51
		Adani Power Ltd.	1,710,559	0.06
		Ajanta Pharma Ltd.	2,005,766	0.08
		Alkem Laboratories Ltd. Ashoka Buildcon Ltd.	786,970 1,092,351	0.03 0.04
		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.	2,411,587	0.09
		Cipla Ltd.	8,067,929	0.30
		Cochin Shipyard Ltd. (a)	1,870,836	0.07
		Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR	18,446,280 13,288,297	0.70 0.50
		Eicher Motors Ltd.	5,652,589	0.21
		Federal Bank Ltd.	541,539	0.02
	82,654	Finolex Cables Ltd.	1,420,582	0.05
	-	Force Motors Ltd. Garden Reach Shipbuilders &	1,469,624	0.06
		Engineers Ltd.	2,096,434	0.08
		General Insurance Corp. of India ^(a)	1,659,886	0.06
		Global Health Ltd.	158,129	0.01
		Godawari Power and Ispat Ltd.	3,078,504	0.12
		Great Eastern Shipping Co. Ltd. Gujarat Pipavav Port Ltd.	3,492,693 310,129	0.13 0.01
		Havells India Ltd.	11,622,053	0.44
		Hindalco Industries Ltd.	3,499,615	0.13
	1,322,204	Hindustan Zinc Ltd.	10,882,596	0.41
		ICICI Bank Ltd. ADR	29,594,545	1.12
	32,185	ICICI Lombard General Insurance	000.045	2.22
	1 084 064	Co. Ltd. IDBI Bank Ltd.	609,615 2,032,372	0.02 0.08
		IDFC Ltd.	282,747	0.00
		IndiaMart InterMesh Ltd. (a)	5,032,852	0.19
	-	Indian Bank	3,345,807	0.13
		IRB Infrastructure Developers Ltd.	165,636	0.01
		ITD Cementation India Ltd.	4,613,474	0.17
		Jaiprakash Power Ventures Ltd.	1,480,495	0.06
;		Jamna Auto Industries Ltd. Jindal Saw Ltd.	4,965,325	0.19
		JK Tyre & Industries Ltd.	3,138,298 940,648	0.12 0.04
		JM Financial Ltd.	102,541	0.04
		JSW Steel Ltd.	12,836,075	0.48
		KNR Constructions Ltd.	2,686,356	0.10
		Lupin Ltd.	10,956,848	0.41

Holdings	Security Description	Market Value USD	% « Shareholder Equi
Common Stock ndia – (Continue	s – (Continued)		
	Mahanagar Gas Ltd.	2,705,124	0.1
	Maharashtra Seamless Ltd.	339,948	0.0
	Mazagon Dock Shipbuilders Ltd.	4,168,847	0.1
	Narayana Hrudayalaya Ltd.	575,015	0.0
	Nava Ltd.	181,448	0.0
3,364,966		11,568,115	0.4
	Nippon Life India Asset	,,	
70,001	Management Ltd. (a)	523,467	0.0
2.731.100	NTPC Ltd.	11,738,974	0.4
	Petronet LNG Ltd.	12,282,957	0.4
	Piramal Enterprises Ltd.	393,720	0.0
	Polycab India Ltd.	651,550	0.0
	Power Finance Corp. Ltd.	9,793,010	0.3
	Power Grid Corp. of India Ltd.	4,196,960	0.1
	Praj Industries Ltd.	376,785	0.0
	PTC India Ltd.		0.0
	Shree Cement Ltd.	6,082,057	0.3
		6,894,794	
	SKF India Ltd.	1,429,205	0.0
	State Bank of India	53,134,181	2.0
	Supreme Industries Ltd.	1,372,534	0.0
	Tata Consultancy Services Ltd.	7,054,400	0.2
	Tata Motors Ltd.	7,986,774	0.3
	Tata Motors Ltd. Class A	14,267,086	0.9
	Torrent Pharmaceuticals Ltd.	7,306,455	0.2
70,793	Triveni Turbine Ltd.	497,503	0.0
36,403	UltraTech Cement Ltd.	4,322,172	0.
163,071	Varun Beverages Ltd.	2,787,602	0.
544,191	Welspun Corp. Ltd.	3,580,033	0.
	Zydus Lifesciences Ltd.	12,344,267	0.4
, , .	,		
		463,921,470	17.
ndonesia	Anaka Tambana Thk	2 446 400	0.4
	Aneka Tambang Tbk	2,416,400	0.0
	Bank Central Asia Tbk PT	27,753,794	1.
	Bank Mandiri Persero Tbk PT	24,226,179	0.9
6,371,400	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT Bank Pembangunan Daerah Jawa	750,035	0.0
	Timur Tbk PT	196,043	0.0
44,036,200	Bank Rakyat Indonesia Persero Tbk PT	11 704 004	0
26,000		11,794,004	0.4
20,000	Perusahaan Gas Negara Tbk PT	2,528	0.
		67,138,983	2.
reland 256,000	PDD Holdings, Inc.	38,446,080	1.4
Cuwait			
	Agility Public Warehousing Co. KSC	151 204	0
	Agility Public Warehousing Co. KSC	151,204 585.483	0.0
	Boubyan Bank KSCP	585,483	0.
	Kuwait Finance House KSCP	2,261,349	0.0
	National Bank of Kuwait SAKP	3,252,271	0.
302,061	National Investments Co. KSCP	244,129	0.
		6,494,436	0.:
Mexico			
847,556	Arca Continental SAB de CV	8,161,558	0.
296,897	Coca-Cola Femsa SAB de CV ADR	28,122,084	1.0
104,670	Gruma SAB de CV Class B	1,999,766	0.0
2,138,338	Grupo Financiero Banorte SAB de CV Class O	19,453,508	0.
575,903	Kimberly-Clark de Mexico SAB de CV Class A	1,214,069	0.0
19,577	Promotora y Operadora de Infraestructura SAB de CV	217,229	0.0
	iiiiaooti uotura OAD ue OV		
Peru		59,168,214	2.2

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		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	0.000	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	100,102	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 ^(b)	0	0.00	72,713	Innox Advanced Materials Co. Ltd.	1,736,122	0.07
16,268	Polyus PJSC GDR ^(b)	0	0.00	565,392	JB Financial Group Co. Ltd.	5,993,716	0.23
	Sberbank of Russia PJSC ^(b)	0	0.00	·	JW Pharmaceutical Corp.	672,893	0.03
1,136,300,000	VTB Bank PJSC ^(b)	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		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	12 100 601	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. ^(a)	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 Asiatism 144 (9)	007.445	2.24	 Taiwan		349,218,580	13.19
32,000	BOC Aviation Ltd. ^(a)	237,443	0.01		Accton Technology Corp.	1,254,306	0.05
South Africa					Advancetek Enterprise Co. Ltd.	1,029,820	0.04
	FirstRand Ltd.	30,945,977	1.17		Advantech Co. Ltd.	5,753,545	0.22
341,381	Investec Ltd.	2,243,419	0.08		Airtac International Group	1,645,060	0.06
	Naspers Ltd. Class N	16,237,017	0.61		AP Memory Technology Corp.	1,307,989	0.05
	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
		50,149,463	1.89	172,000	ASRock, Inc.	1,243,070	0.05
		50, 145,405	1.03	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			
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 Supalai PCL	2,527,748	0.10 0.03
	Chenbro Micom Co. Ltd.	1,933,309	0.07	1,720,400	Suparar 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	•	Aygaz AS	1,933,781	0.08
	Chicony Power Technology Co. Ltd.	286,797	0.01		KOC Holding AS	609,673	0.02
	Chong Hong Construction Co. Ltd.	2,861,959	0.11	3,224,415	ODAS Elektrik Uretim ve Sanayi		
	Compal Electronics, Inc.	16,678,281 35,862,628	0.63 1.35		Ticaret AS	873,980	0.03
	CTBC Financial Holding Co. Ltd. Da-Li Development Co. Ltd.	1,425,058	0.05	195,932	Selcuk Ecza Deposu Ticaret ve	201 207	0.04
	Darfon Electronics Corp.	978,302	0.04	1 202 100	Sanayi AS	291,027	0.0 0.4
	Delta Electronics, Inc.	7,441,609	0.28		Turk Hava Yollari AO Turkiye Is Bankasi AS	12,249,494 3,843,608	0.46
	Dynapack International Technology				Turkiye Petrol Rafinerileri AS	16,854,476	0.64
	Corp.	300,891	0.01	0,017,004	rankye i etter kamiemen 7.0		1.3
	Elan Microelectronics Corp.	797,430	0.03			36,656,039	
406,000	Elite Semiconductor	4 404 000	0.04	United Arab Emir	ates		
444.000	Microelectronics Technology, Inc.	1,161,688	0.04		Abu Dhabi Commercial Bank PJSC	247,794	0.01
414,000	Evergreen International Storage & Transport Corp.	429,542	0.02	117,143	Abu Dhabi Islamic Bank PJSC	357,835	0.01
612 000	FocalTech Systems Co. Ltd.	1.694.571	0.02	316,702	Agility Global PLC	108,641	0.00
	Foxsemicon Integrated Technology,	1,001,011	0.00	456,213	Air Arabia PJSC	286,915	0.01
	Inc.	967,880	0.04	223,969	Dubai Electricity & Water Authority		
622,000	Genesys Logic, Inc.	1,907,760	0.07		PJSC	139,636	0.01
565,000	Global Mixed Mode Technology, Inc.	5,330,553	0.20		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
	ITE Technology, Inc.	6,307,198	0.24	Heite d Kin adem			
	King Yuan Electronics Co. Ltd.	7,980,236	0.30 0.05	United Kingdom	Anglogold Ashanti PLC	4,158,670	0.16
	Largan Precision Co. Ltd. MediaTek, Inc.	1,268,129 49,203,662	1.86	170,030	Angiogold Ashanti FLC	4,130,070	0.10
	Micro-Star International Co. Ltd.	1,187,373	0.05	TOTAL COMMON			
	MPI Corp.	6,590,406	0.25	(cost USD 2,476,	681,150)	2,606,630,552	98.46
	Nichidenbo Corp.	404,895	0.02	TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
704,000	Orient Semiconductor Electronics			TO AN OFFICIAL	EXCHANGE LISTING		
	Ltd.	1,345,335	0.05	(cost USD 2,476,	681,150)	2,606,630,552	98.46
	Pegatron Corp.	6,351,540	0.24 0.09				0/ -/
	Pixart Imaging, Inc. Powertech Technology, Inc.	2,299,644 12,520,642	0.09		Security	Market Value	% of Shareholders
	Primax Electronics Ltd.	899,317	0.03	Holdings	Description	USD	Equity
	Quanta Computer, Inc.	26,798,362	1.01				
222,000	Radiant Opto-Electronics Corp.	1,349,209	0.05	Other Transfera	ble Securities		
391,000	Rechi Precision Co. Ltd.	349,867	0.01	Common Stock	s – 0.00%		
205,000	Rexon Industrial Corp. Ltd.	292,700	0.01	Russia			
	Run Long Construction Co. Ltd.	1,235,352	0.05	979	PhosAgro PJSC GDR ^(b)	0	0.00
	Sinbon Electronics Co. Ltd.	2,303,851	0.09	TOTAL COMMON	STOCKS		
	Sincere Navigation Corp.	445,166	0.02	(cost USD 22,150		0	0.00
	Sitronix Technology Corp. Sunplus Technology Co. Ltd.	522,660 1,148,121	0.02 0.04		DANIGEDADI E CECUDITIES		
	Syncmold Enterprise Corp.	1,815,050	0.04	(cost USD 22,150	RANSFERABLE SECURITIES	0	0.00
1,766,000	Taishin Financial Holding Co. Ltd.	1,004,987	0.04	(0051 03D 22,130	")		0.00
	Taiwan Semiconductor	.,,		MARKET VALUE	OF INVESTMENTS EXCLUDING		
	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		Commitment		
	Ultra Chip, Inc. U-Ming Marine Transport Corp.	657,353 4,723,023	0.02 0.18	Number of	Market Value		% of
	Visual Photonics Epitaxy Co. Ltd.	1,296,815	0.18	Number of Contracts Se	Value ecurity Description USD		Shareholders Equity
	Wistron Corp.	3,434,424	0.03				
	Wiwynn Corp.	12,728,036	0.48		SD		
	•	478,153,493	18.06	M	SCI Emerging Long 15,184,800 arkets Index Futures /06/2024	(25,068)	(0.00)
Thailand							
	Bumrungrad Hospital PCL	7,222,110	0.27	UNREALISED LO	SS ON FUTURES CONTRACTS	(25,068)	(0.00)
	Carabao Group PCL Class F	1,936,327	0.07				
	Com7 PCL Class F	992,028	0.04				
9,254,400	Krung Thai Bank PCL	4,328,416	0.16				

Forward Currency C	Contracts -	0.00%
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				•			
% of Shareholders Equity	Unrealised Gain USD	Maturity Date	Amount Sold	Currency	Amount Bought		
0.00	11,557	20/06/2024	5,740,331	USD	5,288,662	EUR 5	
0.00	789	20/06/2024	113,416	USD	448,110	PLN	
		NCY	ARD CURRE	N ON FORW	ISED GAI	UNREAL	
0.00	12,346				CTS	CONTRA	
% of Shareholders Equity	Unrealised Loss USD	Maturity Date	Amount Sold	Currency	Amount Bought	Currency	
(0.00)	(3,305)	03/06/2024	723,000	GBP	919,062	USD	
(0.00)	(1,270)	20/06/2024	40,200	USD	35,058	CHF	
(0.00)	(2,161)	20/06/2024	329,765	EUR	356,487	USD	
(0.00)	(350)	20/06/2024	46,374	PLN	11,468	USD	
		NCY	ARD CURRE	S ON FORW	ISED LOS	UNREAL	
(0.00)	(7,086)				CTS	CONTRA	
98.46	606,610,744	2,6	ENTS	OF INVESTM 03,300)	VALUE C D 2,476,70		
1.54	40,854,357		TIES	ND LIABILIT	SSETS A	OTHER A	
100.00	647,465,101	2.6		EQUITY	OI DEDS	CUADEU	

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

⁺ 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.

	i	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% 6 Shareholder Equi
Transfe	rable se	curities admitted to an official ex	change listing		Common Stock	· ·		
Commo	n Stock	s – 97.96%			,	JSW Energy Ltd.	60,594	0.0
Belgium						JSW Steel Ltd.	538,228	0.6
		Cenergy Holdings SA	91,382	0.12		Kirloskar Brothers Ltd.	30,307	0.0
	-,	3, 1, 3, 1	. ,			KNR Constructions Ltd.	363,426	0.4
Brazil						Lupin Ltd.	527,502	0.6
	5,400	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	0.4
	. ,	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	0.2
	00.400	Gerais	58,609	0.07		Power Finance Corp. Ltd.	589,692	0.7
		CPFL Energia SA	169,337	0.22		Power Grid Corp. of India Ltd.	110,647	0.1
		CSN Mineracao SA	161,288	0.21		PTC India Ltd.	387,463	0.4
		Embraer SA ADR	70,864	0.09	26,653		171,708	0.2
		Fras-Le SA	9,661	0.01	10,965	Reliance Industries Ltd.	375,802	0.4
		Gerdau SA—Preferred	33,010	0.04	1,640	Shree Cement Ltd.	484,912	0.6
		Itau Unibanco Holding SA	21,023	0.03	4,785		343,246	0.4
	252,300	Itau Unibanco Holding	4 400 FE2	1.00		Sun Pharmaceutical Industries Ltd.	43,232	0.0
	100 OGF	SA—Preferred Itausa SA—Preferred	1,489,553	1.90	19,292	Tata Consultancy Services Ltd.	848,435	1.0
	,	Petroleo Brasileiro SA ADR	756,920 765,060	0.97	19,878	Tata Motors Ltd.	219,805	0.:
		Petroleo Brasileiro SA ADR Petroleo Brasileiro SA—Preferred	765,060 1,073,103	0.98 1.37	114,442	Tata Motors Ltd. Class A	847,917	1.
				0.16	22,549	Torrent Pharmaceuticals Ltd.	728,313	0.9
		Santos Brasil Participacoes SA WEG SA	128,550 285,062	0.36		Trent Ltd.	16,003	0.0
	39,900	WEG SA	200,002	0.30		UltraTech Cement Ltd.	429,067	0.9
			5,488,801	7.01		Varun Beverages Ltd.	215,136	0.2
						Vedanta Ltd.	274,411	0.3
Chile						Zydus Lifesciences Ltd.	397,586	0.9
2	, ,	Banco de Chile	312,133	0.40		,		
		Banco Itau Chile SA	127,271	0.16			19,000,631	24.5
_		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	0.0
			628,763	0.80	143,400	'	81,628	0.0
			020,100			Bank CIMB Niaga Tbk PT	246,934	0.3
Greece						Bank Mandiri Persero Tbk PT	788,349	1.0
	10,993	Holding Co. ADMIE IPTO SA	26,314	0.03	142,900		10,377	0.0
	2,900	Star Bulk Carriers Corp.	78,532	0.10		Bank Rakyat Indonesia Persero Tbk	10,577	0.0
			104,846	0.13	020,700	PT PT	140,669	0.1
			104,040	0.13	109,100	Bank Syariah Indonesia Tbk PT	14,771	0.0
ndia					1,334,900	Mayora Indah Tbk PT	186,475	0.2
	12,843	ABB India Ltd.	1,279,811	1.64		Perusahaan Gas Negara Tbk PT	390,323	0.5
	28,767	Adani Ports & Special Economic			,,,,,,,,,			
		Zone Ltd.	495,376	0.63			1,871,144	2.3
	8,835	Adani Power Ltd.	79,998	0.10	Kuwait			
	8,948	Ajanta Pharma Ltd.	250,110	0.32	19,898	Boubyan Bank KSCP	37,534	0.0
	423	Alkem Laboratories Ltd.	24,378	0.03		Humansoft Holding Co KSC	11,398	0.0
	30,768	Axis Bank Ltd.	428,375	0.55	131.440	Kuwait Finance House KSCP	312,596	0.4
	1,120	Balkrishna Industries Ltd.	40,925	0.05		National Bank of Kuwait SAKP	25,510	0.0
	171,936	Bank of Baroda	545,647	0.70	9,137	National Dank of Nuwall SAKE	20,010	0.0
		Bharat Petroleum Corp. Ltd.	976,983	1.25			387,038	0.4
		Bharti Airtel Ltd.	38,319	0.05			,	
	2,330				Mexico			
		Canara Bank	12,553	0.02			390.254	0.5
	8,880	Canara Bank Cipla Ltd.	12,553 321,354	0.02 0.41		Arca Continental SAB de CV	390,234	
	8,880 18,535		321,354			Coca-Cola Femsa SAB de CV ADR	980,339	1.3
	8,880 18,535 25,770	Cipla Ltd.		0.41	10,467 6,145	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B		
	8,880 18,535 25,770 3,248	Cipla Ltd. Cummins India Ltd.	321,354 1,096,390	0.41 1.40	10,467 6,145	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de	980,339 118,659	0.
	8,880 18,535 25,770 3,248 5,928	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR	321,354 1,096,390 223,073	0.41 1.40 0.28	10,467 6,145 102,800	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O	980,339	0.
	8,880 18,535 25,770 3,248 5,928 4,055	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd.	321,354 1,096,390 223,073 96,610	0.41 1.40 0.28 0.12	10,467 6,145 102,800	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de	980,339 118,659 972,752	0.· 1.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd.	321,354 1,096,390 223,073 96,610 52,335	0.41 1.40 0.28 0.12 0.07	10,467 6,145 102,800 139,278	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A	980,339 118,659 972,752 290,668	0.: 1.: 0.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119	0.41 1.40 0.28 0.12 0.07 0.04 0.34	10,467 6,145 102,800 139,278	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de	980,339 118,659 972,752	0. 1.: 0.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70	10,467 6,145 102,800 139,278	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A	980,339 118,659 972,752 290,668 36,658	0. 1.: 0.: 0.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 35,945	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38	10,467 6,145 102,800 139,278	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A	980,339 118,659 972,752 290,668	0. 1. 0. 0.
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 35,945 53,960	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustran Zinc Ltd. ICICI Bank Ltd. ADR	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84	10,467 6,145 102,800 139,278	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A	980,339 118,659 972,752 290,668 36,658	0. 1.: 0.: 0.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 35,945 53,960 11,216	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84	10,467 6,145 102,800 139,278 9,800	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV	980,339 118,659 972,752 290,668 36,658	0. 1.: 0.: 0.0
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 35,945 53,960 11,216 5,432	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02	10,467 6,145 102,800 139,278 9,800 Peru 1,200	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A	980,339 118,659 972,752 290,668 36,658 2,789,330	0. 1.: 0.: 0.: 3.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 35,945 53,960 11,216 5,432 4,913	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank Indian Oil Corp. Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931 9,559	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02 0.05	10,467 6,145 102,800 139,278 9,800 Peru 1,200 Philippines	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV	980,339 118,659 972,752 290,668 36,658 2,789,330	0. 1.: 0. 0.: 3.:
	8,880 18,535 25,770 3,248 5,928 4,055 1,096 11,734 65,949 53,945 53,960 11,216 5,432 4,913 60,091	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank Indian Oil Corp. Ltd. ITD Cementation India Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931 9,559 289,076	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02 0.05 0.01	10,467 6,145 102,800 139,278 9,800 Peru 1,200 Philippines 532,400	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV Credicorp Ltd. Aboitiz Power Corp.	980,339 118,659 972,752 290,668 36,658 2,789,330 198,384	0. 1.: 0.: 0.: 3.:
	8,880 18,535 25,770 3,248 5,928 4,055 11,096 11,734 65,949 35,945 53,960 11,216 5,432 4,913 60,091 96,456	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank Indian Oil Corp. Ltd. ITD Cementation India Ltd. Jamna Auto Industries Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931 9,559	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02 0.05	10,467 6,145 102,800 139,278 9,800 Peru 1,200 Philippines 532,400 1,780	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV Credicorp Ltd. Aboitiz Power Corp. GT Capital Holdings, Inc.	980,339 118,659 972,752 290,668 36,658 2,789,330	0.1.2 0.3 0.0 3.5
	8,880 18,535 25,770 3,248 5,928 4,055 11,096 11,734 65,949 35,945 53,960 11,216 5,432 4,913 60,091 96,456	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank Indian Oil Corp. Ltd. ITD Cementation India Ltd. Jamna Auto Industries Ltd. JB Chemicals & Pharmaceuticals	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931 9,559 289,076 139,418	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02 0.05 0.01 0.37 0.18	10,467 6,145 102,800 139,278 9,800 Peru 1,200 Philippines 532,400	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O CV Class O Wal-Mart de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV Credicorp Ltd. Aboitiz Power Corp. GT Capital Holdings, Inc. International Container Terminal	980,339 118,659 972,752 290,668 36,658 2,789,330 198,384 310,233 18,311	0.1 1.2 0.3 0.0 3.5 0.2
	8,880 18,535 25,770 3,248 5,928 4,055 11,096 11,734 65,949 35,945 53,960 11,216 5,432 4,913 60,091 96,456	Cipla Ltd. Cummins India Ltd. Dr Reddy's Laboratories Ltd. ADR GE T&D INDIA Ltd. Great Eastern Shipping Co. Ltd. Grindwell Norton Ltd. Havells India Ltd. Hindalco Industries Ltd. Hindustan Zinc Ltd. ICICI Bank Ltd. ADR IDFC Ltd. Indian Bank Indian Oil Corp. Ltd. ITD Cementation India Ltd. Jamna Auto Industries Ltd.	321,354 1,096,390 223,073 96,610 52,335 33,650 268,119 544,642 295,949 1,442,890 15,231 36,931 9,559 289,076	0.41 1.40 0.28 0.12 0.07 0.04 0.34 0.70 0.38 1.84 0.02 0.05 0.01	10,467 6,145 102,800 139,278 9,800 Peru 1,200 Philippines 532,400 1,780	Coca-Cola Femsa SAB de CV ADR Gruma SAB de CV Class B Grupo Financiero Banorte SAB de CV Class O Kimberly-Clark de Mexico SAB de CV Class A Wal-Mart de Mexico SAB de CV Credicorp Ltd. Aboitiz Power Corp. GT Capital Holdings, Inc.	980,339 118,659 972,752 290,668 36,658 2,789,330 198,384	1.2 0.1 1.2 0.5 0.0 3.5 0.2

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)		
Poland	n otook	o (commuca)			South Korea – (C	•		
	12,049	Bank Polska Kasa Opieki SA	489,673	0.62		Samsung Fire & Marine Insurance		
		Grupa Kety SA	130,206	0.17		Co. Ltd.	565,081	0.72
		KGHM Polska Miedz SA	132,010	0.17		Samsung Life Insurance Co. Ltd.	79,335	0.10
	57,048	Powszechny Zaklad Ubezpieczen	704 544	0.02		Samsung Securities Co. Ltd.	267,644	0.34
		SA	724,511	0.93	6,485 5,775	Shinhan Financial Group Co. Ltd. SK Hynix, Inc.	220,843 789,159	0.28 1.0
			1,476,400	1.89		SOOP Co. Ltd.	70,035	0.09
Qatar						Worldex Industry & Trading Co. Ltd.	63,534	0.08
Quiui	10.349	Qatar Electricity & Water Co. QSC	42,436	0.06				
		Qatar Islamic Bank SAQ	111,633	0.14	-		12,795,297	16.3
	82,914	Qatar National Bank QPSC	307,426	0.39	Taiwan			
			461,495	0.59		Advantech Co. Ltd.	130,765	0.17
			461,495	0.59		AMPOC Far-East Co. Ltd.	338,211	0.43
Saudi Ar						ASE Technology Holding Co. Ltd.	305,334	0.39
		Al Hammadi Holding	138,304	0.18		Asustek Computer, Inc.	395,907	0.5
		Al Rajhi Bank	588,762	0.75		Chang Wah Technology Co. Ltd.	139,864	0.18 0.52
		Alinma Bank	557,575	0.71		Chicony Electronics Co. Ltd. Chicony Power Technology Co. Ltd.	403,007 28,616	0.04
		Almarai Co. JSC	60,155	0.08		Compal Electronics, Inc.	579,871	0.74
	,	Arab National Bank	309,983 174,550	0.40 0.22		CTBC Financial Holding Co. Ltd.	1,340,859	1.71
		Astra Industrial Group Bank AlBilad	174,550 39,253	0.22		Darfon Electronics Corp.	113,354	0.1
		Bupa Arabia for Cooperative	33,233	0.03		Delta Electronics, Inc.	571,865	0.73
	1,011	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		33,056	0.04	119,000	Fubon Financial Holding Co. Ltd.	269,636	0.34
	15,928	Kingdom Holding Co.	29,514	0.04	31,000	Global Mixed Mode Technology, Inc.	291,875	0.37
	1,980	National Medical Care Co.	97,345	0.12		Goldsun Building Materials Co. Ltd.	87,845	0.11
	52,621	Riyad Bank	342,323	0.44		Himax Technologies Inc. ADR	20,800	0.03
	35,460	_	436,786	0.56		Hon Hai Precision Industry Co. Ltd.	706,180	0.90
		Saudi Awwal Bank	568,889	0.73		ITE Technology, Inc.	189,078	0.24
	44,822	Saudi National Bank	404,518	0.52		King Yuan Electronics Co. Ltd. Kung Long Batteries Industrial Co.	68,068	0.09
			3,873,372	4.95	14,000	Ltd.	63,746	0.08
					1,000	Largan Precision Co. Ltd.	70,229	0.09
South A		Riducat Casus Ltd	15.051	0.00		MediaTek, Inc.	1,868,093	2.39
		Bidvest Group Ltd. FirstRand Ltd.	15,251 1,046,725	0.02 1.34	12,000	MPI Corp.	178,552	0.23
	30,139		196,962	0.25	98,000	Nak Sealing Technologies Corp.	387,232	0.49
		Naspers Ltd. Class N	1,105,776	1.41		Novatek Microelectronics Corp.	36,612	0.05
		Netcare Ltd.	160,957	0.21	94,000		307,588	0.39
		Pan African Resources PLC	299,370	0.38		Pixart Imaging, Inc.	95,897	0.12
	49,617	Reunert Ltd.	180,258	0.23	63,000		346,175	0.44 1.09
			2.005.000	0.04	101,000	Quanta Computer, Inc. Radiant Opto-Electronics Corp.	854,294 151,649	0.19
			3,005,299	3.84		Ruentex Development Co. Ltd.	140,433	0.18
South Ke	orea					Run Long Construction Co. Ltd.	171,760	0.22
	7,761	Daishin Securities Co. Ltd.	84,586	0.11		ShunSin Technology Holding Ltd.	63,330	0.08
		DB Insurance Co. Ltd.	651,028	0.83	5,000		45,379	0.06
		Hana Financial Group, Inc.	194,028	0.25	122,000	Taiwan FU Hsing Industrial Co. Ltd.	212,786	0.27
		Hankook Tire & Technology Co. Ltd.	253,051	0.32	289,000			
	5,802	Hyundai Engineering & Construction	120 126	0.10	_	Manufacturing Co. Ltd.	7,324,474	9.36
	1 /57	Co. Ltd. Hyundai Glovis Co. Ltd.	139,126 188,893	0.18 0.24		Topco Scientific Co. Ltd.	56,615	0.07
		Hyundai Marine & Fire Insurance	100,033	0.24		Uni-President Enterprises Corp.	111,132	0.14
	_,502	Co. Ltd.	61,168	0.08		Voltronic Power Technology Corp. Wistron Corp.	52,325	0.07
	15,305	JB Financial Group Co. Ltd.	161,611	0.21		Wiwynn Corp.	269,680 381,244	0.34 0.49
		KB Financial Group, Inc.	324,699	0.42	5,000	viwyiii Ooiβ.	301,244	0.48
	9,334	Kia Corp.	793,479	1.01			19,404,805	24.79
		Korea Investment Holdings Co. Ltd.	36,025	0.05	Thailand			
		Korea Zinc Co. Ltd.	463,226	0.59		Bumrungrad Hospital PCL	135,504	0.17
		KT Corp.	261,226	0.33		Krung Thai Bank PCL	43,105	0.06
		Kyung Dong Navien Co. Ltd.	57,832	0.08		PTT Exploration & Production PCL	264,550	0.34
		LG Chem Ltd.	234,325	0.30		PTT PCL	470,286	0.60
		LG Electronics, Inc.—Preferred LX Hausys Ltd.	13,903 24,877	0.02 0.03		SCB X PCL	113,232	0.15
		LX Holdings Corp.	9,614	0.03	216,700	SCG Packaging PCL	195,849	0.25
		Meritz Financial Group, Inc.	535,087	0.68	94,500	Supalai PCL	47,520	0.06
		NAVER Corp.	884,836	1.13	720,700	TMBThanachart Bank PCL	33,106	0.04
		Samsung Electronics Co. Ltd.	4,874,342	6.23			1,303,152	1.67
	11,313	Samsung Electronics Co.					,,	
		Ltd.—Preferred	492,704	0.63	Turkey	Entre Incontine Committé à C	200.044	0.00
					155,423	Enka Insaat ve Sanayi AS	200,641	0.2

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
	cks – (Continued)				
Turkey – (Cont				40.075	0.00
	47 Migros Ticaret AS49 Turkiye Is Bankas	19,875 104,609	0.03 0.13		
	74 Turkiye Petrol Ra	743,211	0.95		
	,	1,068,336	1.37		
United Arab E	mirates			,,,,,,,	
	27 Abu Dhabi Comn 86 Dubai Electricity	251,489	0.32		
040,5	PJSC	a vvater /	adiriority	404,617	0.52
226,1	15 Dubai Investment	s PJSC		131,739	0.17
8,5	32 Emaar Properties	PJSC		17,793	0.02
132,3	51 Emirates NBD Ba	ank PJSC		560,313	0.72
				1,365,951	1.75
United Kingdo					
	21 Anglogold Ashan	ti PLC		440,117	0.56
United States 1,1	11 Southern Copper	Corp.		131,798	0.17
TOTAL COMM (cost USD 71,				76,665,585	97.96
-	-				
Mutual Funds Ireland	s – 0.21% 34 Goldman Sachs I	IS\$ Troo	curv		
107,0	Liquid Reserves I			167,834	0.21
TOTAL MUTU				167,834	0.21
`	SFERABLE SECURIT	LIES VDI	MITTED	,	
	AL EXCHANGE LIST		MITTED	76,833,419	98.17
MARKET VAL	UE OF INVESTMENT	S EXCL	UDING		
(cost USD 71,				76,833,419	98.17
Futures Conf	tracts – (0.01%)				
		Cor	nmitment		
Normalis and			Market	Unrealised	% of
Number of Contracts	Security Description	1	Value USD	Gain USD	Shareholders' Equity
6	KRW KOSPI 200 Index	Long	390,072	1,571	0.00
	Futures 13/06/2024				
3	ZAR FTSE/JSE Top 40 Index Futures 20/ 06/2024	Long	113,697	6,870	0.01
UNREALISED	GAIN ON FUTURES	CONTRA	ACTS	8,441	0.01
Number of	Sagurity Description		mmitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description	•	USD	USD	Equity
7	FTSE Taiwan Index Futures 27/06/2024	Long	503,300	(5,250)	(0.01)
10	Nifty 50 Index Futures 27/06/2024	Long	453,760	(7,640)	(0.01)

957,060

UNREALISED LOSS ON FUTURES CONTRACTS

(12,890)

(12,890)

Forward	Currency	Contracts -	0.00%
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Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
USD	357,727	EUR	330,000	04/06/2024	1 (933)	(0.00)
UNREAL		S ON FORW	ARD CURRE	ENCY	(933)	(0.00)
	VALUE (D 71,202,8	OF INVESTM 369)	ENTS		76,828,037	98.16
OTHER A	SSETS A	ND LIABILIT	TIES		1,438,453	1.84
SHAREH	OLDERS'	EQUITY		78,266,490	100.00	
TOTAL IN	NVESTME	NTS			Market Value USD	% of Shareholders' Equity
Unrealised Unrealised	gain on futu loss on futu loss on for	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.

⁽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
Transferable se	curities admitted to an official ex-	change listing	
Common Stock Austria	s – 96.55%		
	BAWAG Group AG ^(a)	4,156,967	0.26
79,688	Raiffeisen Bank International AG	1,345,133	0.09
		5,502,100	0.35
Belgium	0 0 0 1 1 1 1 1 1 1 1	4 500 000	2.22
	Groupe Bruxelles Lambert NV KBC Group NV	1,509,998 9,701,316	0.09 0.61
144,000	NEO Cloup III	11,211,314	0.70
Bermuda		11,211,514	0.70
	Conduit Holdings Ltd.	725,458	0.04
Denmark			
	Genmab AS	18,130,408	1.14
	Novo Nordisk A/S Class B Pandora A/S	83,891,996 16,013,057	5.27 1.00
	Sydbank AS	763,076	0.05
, . 10	•	118,798,537	7.46
Finland			
	Cargotec Oyj Class B	652,605	0.04
	Kesko Oyj Class B	1,931,997	0.12
	Konecranes Oyj	808,146	0.05
	Nordea Bank Abp	11,721,954	0.74
13,0/1	Wartsila Oyj Abp	265,628	0.02
France		15,380,330	0.97
France 49,789	Air Liquide SA	8,982,931	0.56
	Compagnie de Saint-Gobain SA	2,626,445	0.17
70,458	Dassault Aviation SA	13,978,867	0.88
	Dassault Systemes SE	10,240,482	0.64
	Eiffage SA	15,405,100	0.97
	EssilorLuxottica SA Gaztransport Et Technigaz SA	4,083,507 2,756,444	0.26 0.17
	Hermes International SCA	6,038,496	0.38
	Ipsen SA	1,999,186	0.13
191,990	Legrand SA	19,091,486	1.20
5,862	LVMH Moet Hennessy Louis Vuitton SE	4,306,811	0.27
37,813	Nexans SA	4,216,150	0.26
	Rexel SA	10,893,187	0.68
	Safran SA	26,590,627	1.67
	Sanofi SA	23,451,941	1.47
	Schneider Electric SE Thales SA	32,324,312 16,879,925	2.03 1.06
21,101	TotalEnergies SE	1,404,061	0.09
	Valeo SE	10,751,430	0.68
87,060	Verallia SA ^(a)	3,280,421	0.21
		219,301,809	13.78
Germany	adidaa AC	04 407 000	4.05
	adidas AG Bechtle AG	21,437,326 153,428	1.35 0.01
	Beiersdorf AG	13,844,598	0.01
	Commerzbank AG	15,950,429	1.00
553,565	Deutsche Telekom AG	12,344,499	0.78
	GEA Group AG	7,757,743	0.49
	Hannover Rueck SE	18,175,902	1.14
	Henkel AG & Co. KGaA Henkel AG & Co. KGaA—Preferred	1,006,627 18,312,333	0.06 1.15
	Knorr-Bremse AG	5,948,856	0.37
	Merck KGaA	9,996,847	0.63
	MTU Aero Engines AG	1,458,451	0.09
56,799	Muenchener Rueckversicherungs-Gesellschaft		
	Rueckversicherungs-Gesellschaft		
	AG	26,099,140	1.64

Holdings	Security Description	Market Value EUR	% of Shareholders Equity
Common Stock	•		
Germany – (Conti			
211,411	Porsche Automobil Holding SE—Preferred	10,638,201	0.67
51,091	Puma SE	2,421,713	0.15
426,372	RWE AG	14,880,383	0.94
115,377	SAP SE	19,300,265	1.21
	Scout24 SE	2,215,386	0.14
	Siemens Energy AG	2,166,678	0.14
206,786	TeamViewer SE	2,398,718	0.15
L. I. d.		211,023,516	13.26
Ireland 258,068	CRH PLC	18,784,336	1.18
Israel			
156,720	Plus500 Ltd.	4,091,975	0.26
Italy 33 056	Banca Generali SpA	1,271,995	0.08
	Banca Mediolanum SpA	8,471,195	0.53
	Banco BPM SpA	17,641,204	1.11
	FinecoBank Banca Fineco SpA	5,585,701	0.35
281,820	Prysmian SpA	16,948,655	1.07
1,232,359	Unipol Gruppo SpA	11,664,278	0.73
		61,583,028	3.87
Luxembourg	Tonorio CA	1 465 060	0.00
	Tenaris SA	1,465,960	0.09
Netherlands + 889 758	ABN AMRO Bank NV ^(a)	13,853,532	0.87
,	Airbus SE	11,808,954	0.74
	ASM International NV	22,742,258	1.43
88,378	ASML Holding NV	78,930,392	4.96
128,316	BE Semiconductor Industries NV	17,502,303	1.10
19,797	Euronext NV ^(a)	1,766,882	0.11
	ING Groep NV	24,508,766	1.54
	Koninklijke Ahold Delhaize NV	6,547,616	0.41
	Koninklijke Vopak NV	2,788,749	0.18
	Prosus NV	6,972,426	0.44
	Signify NV ^(a) Van Lanschot Kempen NV ADR	2,924,629 673,831	0.18 0.04
10,041	van Lansonot Kempen IVV ADIX	191,020,338	12.00
Norway		191,020,336	12.00
•	Kongsberg Gruppen ASA	18,311,326	1.15
	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
Portugal	Oaks Francis 0000 04	0.004.000	0.44
	Galp Energia SGPS SA	2,224,890	0.14
Singapore 321,174	Hafnia Ltd.	2,587,790	0.16
South Africa	Investor DLC	1 204 507	0.00
Spain	Investec PLC	1,394,597	0.09
	Banco de Sabadell SA	16,202,181	1.02
	Bankinter SA	16,029,305	1.01
	CaixaBank SA	776,931	0.05
	Industria de Diseno Textil SA	22,960,716	1.44
5,714,953	Unicaja Banco SA ^(a)	7,686,612	0.48
		63,655,745	4.00
Sweden	AAK AB	187,394	0.01
7.330			
	Alfa Laval AB	10,836,534	0.68
254,744			0.68 0.86

Holdings	Security Description	Market Value EUR	% o Shareholders Equity
Common Stock	s – (Continued)		
Sweden – (Contin	ued)		
	Essity AB Class B	14,606,806	0.92
5,400	Evolution AB ^(a)	530,573	0.03
25,182	Hexpol AB	281,794	0.02
956,981	Investor AB Class B	23,783,161	1.49
15,327	Mycronic AB	552,492	0.04
		65,872,008	4.14
Switzerland			
	ABB Ltd.	28,632,143	1.80
	Coca-Cola HBC AG	2,622,199	0.16
	Glencore PLC	19,328,248	1.2
	Holcim AG	8,269,358	0.5
	Julius Baer Group Ltd.	306,002	0.02
	Logitech International SA	4,447,659	0.2
	Lonza Group AG	20,757,438	1.3
	Nestle SA	36,713,593	2.3
	Novartis AG	45,177,770	2.8
	Roche Holding AG	41,893,361	2.6
	Sika AG	21,830,273	1.3
	Sonova Holding AG	3,456,365	0.2: 1.9:
	UBS Group AG Zurich Insurance Group AG	30,661,397 1,770,593	0.1
		265,866,399	16.7
		200,000,000	
United Kingdom 150.703	Anglo American PLC	4,411,782	0.2
	AstraZeneca PLC ADR	22,349,499	1.4
	Auto Trader Group PLC ^(a)	841,771	0.0
	Aviva PLC	12,775,084	0.8
	B&M European Value Retail SA	1,639,486	0.1
	Bank of Georgia Group PLC	337,774	0.0
	Beazley PLC	13,391,112	0.8
	Bellway PLC	3,292,754	0.2
	BP PLC ADR	28,314,544	1.7
	Britvic PLC	414,667	0.0
	Centrica PLC	2,317,367	0.1
	Close Brothers Group PLC	622,808	0.0
	Compass Group PLC	7,705,737	0.4
	Diageo PLC	2,699,425	0.1
	Ferguson PLC	11,302,357	0.7
	Kingfisher PLC	855,368	0.0
	Lloyds Banking Group PLC	249,576	0.0
	M&G PLC	7,058,682	0.4
	Man Group PLC	3,480,104	0.2
	National Grid PLC	15,146,979	0.9
	NatWest Group PLC	7,762,576	0.4
	Next PLC	4,635,226	0.2
	Pearson PLC	5,598,907	0.2
	Redrow PLC	988,428	0.0
	Rio Tinto PLC ADR	22,066,163	1.3
	Rolls-Royce Holdings PLC	14,237,314	0.9
	Shell PLC	11,799,557	0.7
	Smiths Group PLC	4,576,258	0.2
	Spirax-Sarco Engineering PLC	1,087,662	0.0
	SSE PLC	4,979,151	0.3
	Standard Chartered PLC	800,894	0.0
	Taylor Wimpey PLC	8,019,018	0.5
	Tesco PLC	5,999,196	0.3
	Unilever PLC	17,666,464	1.1
21,432	Whitbread PLC	749,678	0.0
		250,173,368	15.7
TOTAL COMMON	STOCKS		

% o Shareholder Equit	Market Value EUR			Security Description	qs	Holdin
•					al Funds –	
						Ireland
				Goldman Sa Reserves Fu	1,136	
0.7	11,748,773			Class) ^(b)		
0.7	11,748,773				L MUTUAL EUR 11,738	
		MITTED		RABLE SEC		
97.2	548,450,090	1,	LISTING	EXCHANGE 213,120)	I OFFICIAL EUR 1,353,2	
		UDING	IENTS EXC	OF INVESTM	ET VALUE	
97.2	548,450,090	1,		213,120)	EUR 1,353,2	(cost l
				ets – (0.03%)	es Contrac	Futur
% (Unrealised	mmitment Market	Co			
Shareholders	Loss	Value				Numb
Equit	EUR	EUR	ption	curity Descri	acts Se	Contra
(0.02	(394,529)	21,904,380		JR ro STOXX 50 Ir tures 21/06/202		
(0.0	(139,980)	6,508,257	Long	BP SE 100 Index tures 21/06/202		
,			:4			
(0.03	(534,509)	RACTS	•	SS ON FUTU	ALISED LO	UNRE
(0.03	(534,509)	RACTS	RES CONTI			
(0.03 % o Shareholders Equit	(534,509) Unrealised Gain EUR	RACTS Maturity Date	RES CONTI	cy Contract		Forwa
% o	Unrealised Gain	Maturity	RES CONTI s – 0.01%	cy Contract	ard Curren	Forwa
% o Shareholders Equit 0.0	Unrealised Gain EUR 30 364,728	Maturity Date 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488	Currency USD CHF	Amount Bought 3,296 20,428,820	Forward Current CHF EUR
% o Shareholders Equit 0.0 0.0	Unrealised Gain EUR 30 364,728 51,420	Maturity Date 20/06/2024 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482	Currency USD CHF SEK	Amount 100 Bought 3,296 20,428,820 6,850,650	Curren CHF EUR EUR
% o Shareholders Equit 0.0 0.0 0.0	Unrealised Gain EUR 30 364,728 51,420 526	Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount sold 3,629 19,644,488 77,702,482 827,845	Currency USD CHF SEK EUR	Amount 3,296 20,428,820 6,850,650 706,270	Curren CHF EUR EUR GBP
% o Shareholders Equit 0.0 0.0	Unrealised Gain EUR 30 364,728 51,420	Maturity Date 20/06/2024 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount sold 3,629 19,644,488 77,702,482 827,845 13,865	Currency USD CHF SEK EUR USD	Amount 3,296 20,428,820 6,850,650 706,270 10,969	Curren CHF EUR EUR GBP GBP
% G Shareholder Equit 0.0 0.0 0.0 0.0	Unrealised Gain EUR 30 364,728 51,420 526 120	Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount sold 3,629 19,644,488 77,702,482 827,845	Currency USD CHF SEK EUR USD EUR	Amount 3,296 20,428,820 6,850,650 706,270	Curren CHF EUR EUR GBP GBP NOK
% 6 Shareholder Equit 0.0 0.0 0.0 0.0 0.0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240	Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697	Currency USD CHF SEK EUR USD EUR CHF EUR	Amount icy Bought 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438	Curren CHF EUR EUR GBP GBP NOK PLN
% 6 Shareholder Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165	Maturity Date 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	RES CONTI s - 0.01% Amount 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623	Currency USD CHF SEK EUR USD EUR CHF EUR GBP	Amount 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990	Curren CHF EUR GBP GBP NOK PLN PLN PLN
% 6 Shareholder: Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8	Maturity Date 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	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK	Amount 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307	Curren CHF EUR EUR GBP NOK PLN PLN PLN PLN
% 6 Shareholder: Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8	Maturity Date 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	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK	Amount Bought 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871	Curren CHF EUR EUR GBP NOK PLN PLN PLN PLN PLN
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% 6 Shareholder Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924	Maturity Date 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	RES CONTI s - 0.01% Amount 50ld 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF CHF	Amount 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005	Curren CHF EUR GBP GBP NOK PLN PLN PLN PLN PLN PLN PLN USD
% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924	Maturity Date 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	RES CONTI s - 0.01% Amount 50ld 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF CHF	Amount cy Bought 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005	Curren CHF EUR GBP GBP NOK PLN PLN PLN PLN PLN SEK USD
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% Shareholder Equit (0.0.0 % Shareholder Equit (0.0.0 % Shareholder Equit (0.0.0 % % % % % % % % % % % % % % % % %	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924 424,468 Unrealised Loss EUR (836) (5,331) (233) (9)	Maturity Date 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939 VARD CURR Amount Sold 324,708 634,744 6,185 3,470	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF USD EUR CHF EUR CHF EUR GBP NOK SEK USD EUR CHF	Amount 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005 ALISED GA RACTS Amount Bought 352,000 616,255 6,878 289	Curren CHF EUR GBP NOK PLN PLN PLN PLN PLN PLN CONT CURREN CONT CURREN CHF CHF CHF
% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924 424,468 Unrealised Loss EUR (836) (5,331) (233) (9) (10)	Maturity Date 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939 VARD CURR Amount Sold 324,708 634,744 6,185 3,470 17,832	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF LIN ON FORM Currency EUR EUR EUR SER SER USD EUR CHF LIN ON FORM Currency	Amount 3,296 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005 ALISED GA RACTS Amount Bought 352,000 616,255 6,878 289 1,518	Curren CHF EUR GBP GNOK PLN PLN PLN PLN PLN PLN CONT CURREN CONT CHF CHF CHF
% Shareholder Equit (0.0.0 % Shareholder Equit (0.0.0 % Shareholder Equit (0.0.0 % % % % % % % % % % % % % % % % %	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924 424,468 Unrealised Loss EUR (836) (5,331) (233) (9)	Maturity Date 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939 VARD CURR Amount Sold 324,708 634,744 6,185 3,470	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF USD EUR CHF EUR CHF EUR GBP NOK SEK USD EUR CHF	Amount 3,296 20,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005 ALISED GA RACTS Amount Bought 352,000 616,255 6,878 289	Current CHF EUR GBP GBP NOK PLN PLN PLN PLN PLN CONT CURRENT USD CHF CHF CHF CHF EUR
% (Shareholder Equit 0.0.0 0.0.0 0.0.0 0.0.0 0.0.0 0.0.0 0.0.0 0.0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924 424,468 Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873)	Maturity Date 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939 VARD CURR Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956	Currency USD CHF SEK EUR USD EUR CHF EUR GBP NOK SEK USD EUR CHF LIN ON FORM Currency EUR GBP NOK SEK USD EUR CHF	Amount 100 September 200,428,820 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005 ALISED GARACTS Amount 100 September 200,000 616,255 6,878 289 1,518 31,905,404	Curren CHF EUR EUR EUR GBP NOK PLN PLN PLN PLN PLN USD Curren USD CHF CHF
% 6 Shareholder: Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0	Unrealised Gain EUR 30 364,728 51,420 526 120 1,240 743 1,042 165 8 206 2 2,314 1,924 424,468 Unrealised Loss EUR (836) (5,331) (233) (9) (10) (233,873) (15,024)	Maturity Date 20/06/2024	RES CONTI s - 0.01% Amount Sold 3,629 19,644,488 77,702,482 827,845 13,865 42,697 18,628 82,246 27,623 14,066 72,277 405 257,004 397,939 /ARD CURR Amount Sold 324,708 634,744 6,185 3,470 17,832 27,401,956 14,743,361	Currency USD EUR CHF EUR GBP NOK SEK USD EUR CHF EUR GBP NOK SEK USD EUR CHF EUR CHF AND CHF AND CHF AND CHF AND	Amount 3,296 6,850,650 706,270 10,969 500,235 84,346 355,438 138,990 5,307 27,871 1,598 2,963,524 444,005 ALISED GA RACTS Amount by Bought 352,000 616,255 6,878 289 1,518 31,905,404 1,279,919	Curren USD CHF CHF EUR GBP GBP GBP NOK PLN

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)
	146,088	SEK	1,562,858	20/06/2024	(2,430)	(0.00)
CONTRA		S ON FORW	ARD CURRE	ENCY	(278,271)	(0.02)
	VALUE (R 1,353,2	OF INVESTM 13,120)	ENTS	1,	548,061,778	97.27
OTHER ASSETS AND LIABILITIES					43,518,004	2.73
SHAREH	OLDERS	EQUITY		1,	591,579,782	100.00
TOTAL II	NVESTME	:NTS		M	larket Value EUR	% of Shareholders' Equity
	tments excli	uding derivative	s (cost	1	,548,450,090	97.29
Unrealised	loss on futu	ires contracts			(534,509)	(0.03)
Unrealised gain on forward currency contracts				424,468	0.03	
Unrealised loss on forward currency contracts			ontracts		(278,271)	(0.02)
Other Asse	ets and Liab	ilities			43,518,004	2.73
Shareho	lders' Equ	ıity		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.

⁽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

⁺ 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.

Goldman Sachs Funds—Eurozone CORE® Equity Portfolio Schedule of Investments As at 31 May 2024

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	0.6
Austria	233	BAWAG Group AG ^(a)	14,015	0.27	4,152	Deutsche Telekom AG	92,590	1.7
		Erste Group Bank AG	2,759	0.27	683	E.ON SE	8,346	0.1
		-	22,366	0.43	700 965	Fresenius SE & Co. KGaA FUCHS SE	20,426 33,196	0.3
		Strabag SE	3,444	0.07	174		7,726	0.0
		Verbund AG	3,802	0.07	939	GEA Group AG	35,889	0.6
					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	0.0
	34	D'ieteren Group	6,820	0.13	355	Henkel AG & Co. KGaA	26,128	0.5
	676	KBC Ancora	30,961	0.60	642	Henkel AG & Co. KGaA—Preferred	53,376	1.0
			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
	1,007	Nokia Oyj	3,587	0.07	250	Muenchener		
		Nordea Bank Abp	87,946	1.69		Rueckversicherungs-Gesellschaft AG	114,875	2.2
		Puuilo Oyj	7,034	0.14	124	Nemetschek SE	10,397	0.20
		Sampo Oyj Class A	2,283	0.04		Porsche Automobil Holding	10,007	0.20
	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
			,		2,120	RWE AG	73,988	1.42
France					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	2,490	0.05	573		39,451	0.76
	10	BioMerieux	954	0.02 0.02	299	Siemens AG	52,690	1.01
	31 29	Bouygues SA Christian Dior SE	1,117 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	0.0
		Danone SA	74,685	1.44	123	TeamViewer SE	1,427	0.03
	195	Dassault Aviation SA	38,688	0.74	75	Uniper SE Vossloh AG	3,967	0.08
	1,931		71,466	1.37	62 10	Wacker Chemie AG	2,960 1,020	0.00
	129	-	669	0.01	10	Wacker Chemie 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			
	3,426	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	Hermes International SCA	49,887	0.96	9,707	Banco BPM SpA	64,163	1.24
	191	Ipsen SA JCDecaux SE	23,035	0.44 0.07	1,365	Cementir Holding NV	13,786	0.27
	161 779	Legrand SA	3,497 77,464	1.49	2,477	Credito Emiliano SpA	23,655	0.46
		L'Oreal SA	19,760	0.38	18		6,781	0.13
		LVMH Moet Hennessy Louis Vuitton	15,700	0.50	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
	42	Rexel SA	1,177	0.02			332,845	6.4
		Safran SA	125,520	2.42			,. 70	
	1,696	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 ^(a)	59,742	1.1
	-	Valeo SE	18,533	0.36		Adyen NV ^(a)	31,070	0.60
		Veolia Environnement SA Verallia SA ^(a)	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 ^(a)	744	0.03		BE Semiconductor Industries NV	47,877	0.92
	01					Euronext NV ^(a)	11,513	0.22
			1,770,176	34.08		ING Groep NV	108,617	2.09
Germany						Koninklijke Ahold Delhaize NV	65,454 77,576	1.26
Jermany	363	adidas AG	83,926	1.62		Prosus NV Stellantis NV	77,576	1.49
		Allianz SE	25,422	0.49	117	Otelialitis IVV	2,375	0.05
		Beiersdorf AG	61,696	1.19			1,031,729	19.86
		Brenntag SE	2,563	0.05				
		Commerzbank AG	70,501	1.36				

Goldman Sachs Funds—Eurozone CORE® Equity Portfolio Schedule of Investments As at 31 May 2024

Holdings	Security Description	Market Value EUR	% of Shareholders' Equity
Common Stock	ks – (Continued)		
Portugal 264	Galp Energia SGPS SA	5,075	0.10
	Semapa-Sociedade de Investimento e Gestao		0.30
		20,768	0.40
Spain		20,700	0.40
-	Acerinox SA	1,430	0.03
632	Banco Bilbao Vizcaya Argentaria SA	6,295	0.12
	Banco de Sabadell SA	52,926	1.02
, .	Bankinter SA	33,903	0.65
	CaixaBank SA Global Dominion Access SA ^(a)	64,465	1.24
	Iberdrola SA	846 17,549	0.02 0.34
	Industria de Diseno Textil SA	100,041	1.92
	Redeia Corp SA	921	0.02
	1.000.0 00.0 07.	278,376	5.36
TOTAL COMMO	N STOCKS	210,310	
(cost EUR 4,407		5,134,102	98.84
Real Estate Inv	restment Trusts – 0.24%		
128	Gecina SA	12,672	0.24
TOTAL REAL ES (cost EUR 12,64	STATE INVESTMENT TRUSTS 9)	12,672	0.24
Rights – 0.00%			
	Alstom SA	148	0.00
TOTAL RIGHTS (cost EUR nil)		148	0.00
Mutual Funds -	- 1.37%		
	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation	70.057	4.07
TOTAL MUTUAL	Class) ^(b)	70,957	1.37
(cost EUR 70,71		70,957	1.37
	ERABLE SECURITIES ADMITTED L EXCHANGE LISTING		
(cost EUR 4,491	,094)	5,217,879	100.45
MARKET VALUI DERIVATIVES	OF INVESTMENTS EXCLUDING		
(cost EUR 4,491	,094)	5,217,879	100.45
Futures Contra			
	Commitment Market		% of
Number of Contracts S	Value ecurity Description EUR	Gain	Shareholders'
1 E	UR uro STOXX 50 Index Long 50,010 utures 21/06/2024	1,127	0.02
UNREALISED G	AIN ON FUTURES CONTRACTS	1,127	0.02
MARKET VALUI (cost EUR 4,491	E OF INVESTMENTS ,094)	5,219,006	100.47
OTHER ASSETS	AND LIABILITIES	(24,573)	(0.47)
SHAREHOLDER	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
Shareholders'
Equity
14.61
10.55
7.31
5.77
5.49
5.45
4.75
4.36
3.11
2.95
34.49
98.84
1.37
0.24
0.00
0.00
0.02
(0.47)
100.00

Holdings	i	Security Description	Market Value USD	% o Shareholders Equity	
Transferable securities admitted to an official exchange listing Common Stocks – 95.57% Australia					
Australia		BHP Group Ltd.	4,852,128	0.12	
Austria	59.091	Raiffeisen Bank International AG	1,084,085	0.03	
Bermud					
Dermud		Arch Capital Group Ltd.	1,937,115	0.05	
		Axis Capital Holdings Ltd.	2,753,653	0.07	
			4,690,768	0.12	
Canada					
	195,000	AtkinsRealis Group, Inc.	7,681,580	0.19	
		Capital Power Corp.	1,689,803	0.04	
		Capstone Copper Corp.	6,780,916	0.1	
		Celestica, Inc.	7,545,205	0.19	
		Centerra Gold, Inc.	3,746,468	0.09	
		Colliers International Group, Inc. Definity Financial Corp.	1,179,339	0.03	
		Dollarama, Inc.	607,541 9,660,518	0.02	
		Fairfax Financial Holdings Ltd.	8,358,557	0.2	
		Fortuna Silver Mines, Inc.	4,498,900	0.1	
		Gibson Energy, Inc.	879,703	0.02	
		Hudbay Minerals, Inc.	3,533,568	0.09	
		Lundin Gold, Inc.	550,933	0.0	
	408,100	Manulife Financial Corp.	10,520,895	0.26	
		PrairieSky Royalty Ltd.	1,046,307	0.03	
	172,000	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	,024,100	Yangzijiang Shipbuilding Holdings Ltd.	8,493,153	0.2	
Denmarl	k				
Demman		AP Moller - Maersk AS Class A	5,761,163	0.15	
		Genmab AS	18,760,229	0.47	
		Novo Nordisk A/S Class B	65,549,379	1.64	
		Pandora A/S	5,235,673	0.13	
			95,306,444	2.39	
France					
	27,414	Dassault Systemes SE	1,102,710	0.03	
		Eiffage SA	12,669,385	0.32	
	384,862	Legrand SA	41,594,493	1.04	
	254,127	Rexel SA	7,741,829	0.19	
		Safran SA	21,071,830	0.53	
		Schneider Electric SE	22,150,130	0.50	
	130,167	Thales SA	23,675,344	0.5	
			130,005,721	3.2	
German					
		GEA Group AG	1,165,472	0.03	
		Henkel AG & Co. KGaA—Preferred	10,775,155	0.27	
		MTU Aero Engines AG Muenchener	4,460,788	0.1	
		Rueckversicherungs-Gesellschaft	26 540 050	0.00	
	232.566	AG TeamViewer SE	36,546,653 2,932,067	0.92	
	,000		55,880,135	1.40	
 Ireland			55,000,100	1.40	
c.a.IU		Aptiv PLC	1,370,092	0.03	
	40 700	ODILI DI O	4 500 044	0.0	
	19,760	CRH PLC	1,563,214 11,415,715	0.0	

Holdings	Security Description	Market Value USD	% of Shareholders Equity
	s – (Continued)		
Ireland – (Continu		4 000 400	0.44
	Medtronic PLC	4,200,109	0.11
13,816	Trane Technologies PLC	4,501,805	0.11
		23,050,935	0.58
1.038.439	Banco BPM SpA	7,460,228	0.18
	Prysmian SpA	3,893,488	0.10
420,199	Unipol Gruppo SpA	4,322,603	0.11
		15,676,319	0.39
Japan			
	Daiwa Securities Group, Inc.	1,003,651	0.03
	Honda Motor Co. Ltd.	21,807,917	0.55
	IHI Corp.	11,530,971	0.29
	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
1,113,400	Mazda Motor Corp.	11,725,591	0.29
	Mitsubishi Electric Corp.	1,462,343	0.04
4,128,800	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
13,200	NEC Corp.	980,969	0.02
352,700	NGK Insulators Ltd.	4,719,064	0.12
411,500	Nippon Yusen KK	13,089,914	0.33
549,800	Nomura Real Estate Holdings, Inc.	14,179,598	0.36
1,221,500	ORIX Corp.	26,669,442	0.67
62,900	Otsuka Holdings Co. Ltd.	2,598,184	0.06
1,211,900	Panasonic Holdings Corp.	10,708,390	0.27
87,800	SCSK Corp.	1,669,339	0.04
113,900	Sekisui House Ltd.	2,567,215	0.06
116,900	Sojitz Corp.	3,061,970	0.08
150,900	Sompo Holdings, Inc.	3,201,728	0.08
47,000	Sumitomo Corp.	1,224,422	0.03
255,300	Sumitomo Electric Industries Ltd.	4,147,994	0.10
859,900	Tokyu Fudosan Holdings Corp.	5,962,726	0.15
45,400	Toyo Tire Corp.	812,398	0.02
20,000	Toyota Tsusho Corp.	1,218,418	0.03
		204,476,389	5.13
Netherlands			
45,297	ASM International NV	31,950,954	0.80
86,737	ASML Holding NV	84,192,649	2.11
66,141	BE Semiconductor Industries NV	9,805,163	0.25
13,749	NXP Semiconductors NV	3,737,803	0.09
		129,686,569	3.25
Norway			
	Hoegh Autoliners ASA	3,027,742	0.08
67,080	Kongsberg Gruppen ASA	5,794,162	0.14
		8,821,904	0.22
Singapore			
790,135	Hafnia Ltd.	6,919,260	0.17
Spain	Banco de Sabadell SA	9 060 050	0.20
	Bankinter SA	8,069,059 654,535	0.02
	Industria de Diseno Textil SA	604,371	0.01
		9,327,965	0.23
Sweden		. ,	
	Alfa Laval AB	2,485,833	0.06
1,131,464	Investor AB Class B	30,561,643	0.77
	Saab AB Class B	15,760,241	0.39
534,248	SSAB AB Class A	3,106,057	0.08
		51,913,774	1.30
		01,010,774	1.50

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Common Stock			
Switzerland				United States – (0			
	ABB Ltd. Glencore PLC	45,218,565 9,151,445	1.13 0.23		Cullen / Frost Bankers, Inc. Darden Restaurants, Inc.	2,126,375 12,730,642	0.05 0.32
	Lonza Group AG	14,660,680	0.23		Deckers Outdoor Corp.	26,022,508	0.32
, ,	Roche Holding AG	8,758,713	0.22		Devon Energy Corp.	24,311,904	0.61
,					Dexcom, Inc.	401,506	0.01
		77,789,403	1.95	18,122	Dick's Sporting Goods, Inc.	4,042,656	0.10
United Kingdom					Discover Financial Services	5,740,756	0.14
62,252	AstraZeneca PLC ADR	4,823,907	0.12	54,591	-	2,959,378	0.07
236,124		1,639,924	0.04		DR Horton, Inc.	14,645,386	0.37
	Beazley PLC	1,481,972	0.04	26,576 24,264	DuPont de Nemours, Inc. Eaton Corp. PLC	2,173,917 8,066,688	0.05 0.20
	Bellway PLC BP PLC ADR	1,075,113	0.03 0.36		Ecolab, Inc.	3,482,946	0.09
	Centrica PLC	14,426,997 2,985,316	0.36		Edwards Lifesciences Corp.	416,034	0.01
	Ferguson PLC	11,293,656	0.28	20,023	-	10,636,218	0.27
	Ferguson PLC	4,521,430	0.11	14,595	Eli Lilly & Co.	11,989,793	0.30
	HSBC Holdings PLC	2,756,836	0.07	89,092	Encompass Health Corp.	7,648,548	0.19
157,244	IG Group Holdings PLC	1,608,844	0.04	11,820		1,298,309	0.03
1,094,670	M&G PLC	2,797,239	0.07		Equitable Holdings, Inc.	10,876,125	0.27
	National Grid PLC	3,994,323	0.10		Exxon Mobil Corp.	1,236,478	0.03
	Pearson PLC	3,295,738	0.08	10,172	First Citizens BancShares, Inc. Class A	17,549,040	0.44
	Rolls-Royce Holdings PLC	21,695,103	0.55	180.968	Fiserv, Inc.	26,792,312	0.44
148,091		3,249,545 2,867,402	0.08 0.07		Five Below, Inc.	2,011,001	0.05
1,532,748	Taylor Wimpey PLC TechnipFMC PLC	4,204,174	0.07	1,325,304	Ford Motor Co.	15,671,720	0.39
101,200	recimpi MO 1 LO			81,251	Freeport-McMoRan, Inc.	4,287,615	0.11
		88,717,519	2.23	21,844	FTI Consulting, Inc.	4,678,766	0.12
United States				19,177	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	Gilead Sciences, Inc.	16,381,373	0.41
74,360	AES Corp.	1,630,715	0.04		H&R Block, Inc. HCA Healthcare, Inc.	3,238,276	0.08 0.10
38,636	Air Products & Chemicals, Inc.	10,153,154	0.25		Hologic, Inc.	4,098,240 878,976	0.10
	Airbnb, Inc. Class A	7,437,340	0.19		Home Depot, Inc.	24,722,568	0.62
	Ally Financial, Inc.	4,761,380	0.12		Howmet Aerospace, Inc.	2,528,006	0.06
	Alnylam Pharmaceuticals, Inc.	1,946,266	0.05	2,070	Hubbell, Inc.	805,923	0.02
	Alphabet, Inc. Class A	51,052,634	1.28 2.09	9,395	HubSpot, Inc.	5,749,928	0.14
483,101 574,790	Alphabet, Inc. Class C Amazon.com, Inc.	83,518,501 101,743,578	2.55	36,989	Illinois Tool Works, Inc.	8,808,191	0.22
	American Express Co.	22,549,386	0.57		Incyte Corp.	518,999	0.01
	Ameriprise Financial, Inc.	11,424,225	0.29	209,073	Intel Corp.	6,304,596	0.16
	AMETEK, Inc.	35,106,606	0.88	71,545	International Business Machines Corp.	11,781,315	0.30
437,451	Antero Midstream Corp.	6,318,980	0.16	32 022	Intuit, Inc.	17,910,225	0.45
1,153,143	Apple, Inc.	221,265,079	5.55	67,057		14,780,033	0.37
50,069	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. Bank of America Corp.	6,397,974 13,266,596	0.16 0.33	18,911	Kinsale Capital Group, Inc.	7,341,818	0.18
	Berkshire Hathaway, Inc. Class B	73,035,051	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. LKQ Corp.	2,489,126 742 519	0.06 0.02
	Bruker Corp.	4,796,542	0.12		Lowe's Cos., Inc.	742,519 2,764,721	0.02
	Burlington Stores, Inc.	3,400,373	0.09		Macy's, Inc.	2,839,354	0.07
	Capital One Financial Corp.	1,154,211	0.03		Manhattan Associates, Inc.	845,699	0.02
	CarMax, Inc.	3,231,988	0.08		Maplebear, Inc.	11,085,566	0.28
	Carnival Corp.	8,768,499	0.22		MasTec, Inc.	1,974,459	0.05
	Carrier Global Corp. Cheniere Energy, Inc.	1,233,496 13,671,394	0.03 0.34		Mattel, Inc.	3,599,389	0.09
	Chipotle Mexican Grill, Inc.	27,991,010	0.34		Medpace Holdings, Inc.	19,328,885	0.48
	Cintas Corp.	28,537,682	0.72		Meta Platforms, Inc. Class A	60,674,006	1.52
	Cisco Systems, Inc.	2,448,677	0.06		MetLife, Inc. Mettler-Toledo International, Inc.	4,619,714	0.12
	Citigroup, Inc.	26,515,486	0.67		MGM Resorts International	21,617,202 2,106,618	0.54 0.05
5,650	Clean Harbors, Inc.	1,213,338	0.03		Microsoft Corp.	191,610,787	4.80
	CME Group, Inc.	41,017,171	1.03		Moderna, Inc.	2,692,390	0.07
3,928	Coinbase Global, Inc. Class A	934,157	0.02	· ·	Molina Healthcare, Inc.	1,123,413	0.03
	Columbia Sportswear Co.	1,157,932	0.03	6,302	Monolithic Power Systems, Inc.	4,689,255	0.12
	ConocoPhillips	29,996,493	0.75	671,633	Monster Beverage Corp.	34,501,787	0.87
	Corning, Inc. Costco Wholesale Corp.	1,516,168 61,870,622	0.04 1.55	136,471	•	13,286,817	0.33
	Crocs, Inc.	6,009,863	0.15	24,725		8,915,835	0.22
	Crowdstrike Holdings, Inc. Class A	23,411,633	0.59		Natera, Inc.	2,667,441	0.07
-,0	5.,	, ,,		70,802	Netflix, Inc.	45,692,071	1.15

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description		Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Common Stoc	ks – (Continued)			
United States - (C	Continued)			United States -	(Continued)			
	Neurocrine Biosciences, Inc.	5,032,683	0.13	15,19	O Zoom Video Communication	ons, Inc.		
	News Corp. Class A	10,823,982	0.27	40.00	Class A		922,793	0.02
	Northern Trust Corp.	8,879,022	0.22	43,33	4 Zscaler, Inc.		7,401,014	0.19
	NVIDIA Corp.	153,712,404	3.85				2,763,730,798	69.30
	Oracle Corp. Otis Worldwide Corp.	11,366,332 2,492,911	0.29 0.06					
	Ovintiv. Inc.	809,724	0.02	TOTAL COMMO (cost USD 3,150			3,811,434,753	95.57
.,	Paramount Global Class B	4,362,600	0.11	(0051 000 0,100	J,230,023)		3,611,434,733	33.31
	Parker-Hannifin Corp.	22,018,357	0.55	Real Estate In	vestment Trusts – 1.73%			
	PayPal Holdings, Inc.	3,554,352	0.09	Canada				
7,371	Penske Automotive Group, Inc.	1,116,485	0.03	51,90	0 Boardwalk		2,656,951	0.07
8,260	Penumbra, Inc.	1,552,632	0.04	42,30	O Canadian Apartment Prop	erties	1,364,757	0.03
	Pfizer, Inc.	39,968,630	1.00				4,021,708	0.10
	Pinterest, Inc. Class A	9,601,408	0.24				4,021,700	0.10
	Progressive Corp.	44,681,584	1.12	United States				
	Quest Diagnostics, Inc.	24,338,693	0.61	37,43	5 American Homes 4 Rent C	lass A	1,340,547	0.03
	Ralph Lauren Corp.	2,559,000	0.06		5 AvalonBay Communities, I	nc.	4,325,937	0.11
	Regeneron Pharmaceuticals, Inc.	9,258,523	0.23		0 Camden Property Trust		7,933,867	0.20
	Robinhood Markets, Inc. Class A	11,211,475	0.28		1 Equity Residential		1,438,203	0.04
	Roper Technologies, Inc. Ross Stores, Inc.	4,727,122 25,330,781	0.12 0.64		7 First Industrial Realty Trus		5,722,882	0.14
	RPM International, Inc.	18.599.337	0.64		7 Host Hotels & Resorts, Inc		26,931,160	0.68
,	Salesforce, Inc.	21,361,180	0.54		8 Invitation Homes, Inc.		759,012	0.02
	Samsara, Inc. Class A	1.705.130	0.04		8 Park Hotels & Resorts, Inc		13,000,856	0.33
. , .	Sarepta Therapeutics, Inc.	4,715,600	0.12	87,92	8 UDR, Inc.		3,360,608	0.08
	Schlumberger NV	3,168,906	0.08				64,813,072	1.63
	Seagate Technology Holdings PLC	6,178,557	0.16					
	Sempra	1,261,662	0.03		STATE INVESTMENT TRUS	TS	00 004 700	4.70
	ServiceNow, Inc.	8,182,085	0.21	(cost USD 66,93	33,651)		68,834,780	1.73
15,088	Sherwin-Williams Co.	4,573,625	0.12	TOTAL TRANS	FERABLE SECURITIES ADM	IITTED		
112,134	Skechers USA, Inc. Class A	7,951,422	0.20	TO AN OFFICIA	L EXCHANGE LISTING			
39,327	Skyworks Solutions, Inc.	3,593,308	0.09	(cost USD 3,21	7,171,674)		3,880,269,533	97.30
	Snap-on, Inc.	878,879	0.02					
	State Street Corp.	4,280,879	0.11		• "			% of
	Synchrony Financial	6,113,227	0.15	Holdings	Security Description		Market Value USD	Shareholders' Equity
	Target Corp.	37,934,970	0.95		Description			Equity
	TE Connectivity Ltd.	3,982,820	0.10	Other Transfe	rable Securities			
	Tenet Healthcare Corp. Tesla, Inc.	6,165,326 30,019,458	0.15 0.75	Warrants - 0.0				
	Texas Instruments, Inc.	23,943,888	0.60	Canada	70 70			
	Textron, Inc.	8,715,654	0.22		O Constellation Software, Inc	exn		
	Trade Desk, Inc. Class A	1,266,446	0.03	1,00	03/40 ^(a)	л, олр.	0	0.00
	Travelers Cos., Inc.	16,277,578	0.41		NTO.			
116.848	Uber Technologies, Inc.	7,472,430	0.19	TOTAL WARRA	INIS		0	0.00
	United Parcel Service, Inc. Class B	6,109,356	0.15	(cost USD nil)			0	0.00
46,277	UnitedHealth Group, Inc.	22,754,401	0.57	TOTAL OTHER	TRANSFERABLE SECURIT	IES		
10,046	Universal Display Corp.	1,758,050	0.04	(cost USD nil)			0	0.00
98,314	Universal Health Services, Inc.				- 05 INVESTMENTS EVAL			
	Class B	18,286,404	0.46		E OF INVESTMENTS EXCL	JDING		
	Veralto Corp.	5,873,902	0.15	DERIVATIVES	7 474 674)		2 000 200 500	07.00
	VeriSign, Inc.	15,421,492	0.39	(cost USD 3,21	7,171,674)		3,880,269,533	97.30
	Vertex Pharmaceuticals, Inc.	11,604,609	0.29					
	Visa, Inc. Class A	63,723,058	1.60	Futures Contr				
	Voya Financial, Inc.	6,261,655	0.16		Cor	nmitment Market	Unrealised	% of
	Vulcan Materials Co. W R Berkley Corp.	13,558,329	0.34 0.03	Number of		Value	Gain	Shareholders'
	Warner Bros Discovery, Inc.	1,025,119 1,829,320	0.05		Security Description	USD	USD	Equity
	WEC Energy Group, Inc.	1,565,745	0.04					
	Westinghouse Air Brake	.,500,170	0.04		EUR			_
02,011	Technologies Corp.	8,976,400	0.23		Euro STOXX 50 Index Long	8,968,307	1,706	0.00
16,024	Wingstop, Inc.	6,163,792	0.15		Futures 21/06/2024			
	Woodward, Inc.	7,055,609	0.18		GBP			
	Wynn Resorts Ltd.	5,532,445	0.14		FTSE 100 Index Long	3,272,814	122,549	0.00
	Xcel Energy, Inc.	3,778,005	0.10		Futures 21/06/2024	.,,	,0 10	3.00
24,120	Zimmer Biomet Holdings, Inc.	2,752,816	0.07					
60,311	Zoetis, Inc.	10,247,442	0.26		IPY	4 500 000	110 007	0.00
					FOPIX Index Futures Long 13/06/2024	4,599,802	113,827	0.00

Futures Contracts –	(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

% 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)2,708 CAD 4,191 20/06/2024 (0.00) CHF (67) CHF 332,327 340,107

365,888

Forward Currency Contracts - (Continued)

CHF 3,339 GBP 3,003 20106/2024 (123) (0.01 CHF 140 NOK 1,685 20106/2024 (5) (0.00 CHF 140 NOK 1,685 20106/2024 (5) (0.00 CHF 45 NZD 84 20106/2024 (2) (0.00 CHF 45 NZD 84 20106/2024 (2) (0.00 CHF 4273 SEK 51,402 20106/2024 (6) (0.00 CHF 4273 SEK 51,402 20106/2024 (2) (6) (6) (0.00 CHF 4273 SEK 51,402 20106/2024 (2) (6) (6) (0.00 CHF 4273 SEK 51,402 20106/2024 (2) (6) (6) (0.00 CHF 4273 SEK 51,402 20106/2024 (2) (6) (6) (0.00 CHF 4273 SEK 51,402 SEK 51,402 SEK 51,402 20106/2024 (2) (6) (0.00 CHF 4273 SEK 51,402 SEK 51,402 20106/2024 (1,589) (0.00 CHF 4273 SEK 51,402 20106/2024 (1,589) (0.00 CHF 4273 SEK 51,402 20106/2024 (1,785) (0.00 SEK 51,379 AUD 87,073 20106/2024 (1,785) (0.00 SEK 51,379 AUD 87,073 20106/2024 (1,785) (0.00 SEK 51,379 AUD 87,073 20106/2024 (2,183) (0.00 SEK 10,09,687 GBP 77,092 20106/2024 (2,270) (0.00 SEK 10,09,687 GBP 77,092 20106/2024 (2,270) (0.00 SEK 12,569 NZD 2,000 20106/2024 (2,270) (0.00 SEK 12,569 NZD 2,000 20106/2024 (1,28) (0.00 SEK 12,569 NZD 2,000 20106/2024 (1,705) (0.00 SEK 12,569 NZD 2,000 20106/20	Curre	Amount ncy Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
CHF 140 NOK 1,685 2006/2024 (5) (0.00 CHF 45 NZD 84 2006/2024 (2) (0.00 CHF 45 NZD 84 2006/2024 (2) (0.00 CHF 45 NZD 84 2006/2024 (2) (0.00 CHF 4273 SEK 51,402 2006/2024 (6) (0.00 CHF 267 SGD 407 2006/2024 (6) (0.00 CHF 267 SGD 407 2006/2024 (2,265) (0.00 CHF 65,782 USD 75,314 2006/2024 (20,485) (0.00 CHF 65,782 USD 75,314 2006/2024 (20,485) (0.00 CHF 65,782 USD 75,314 2006/2024 (20,485) (0.00 CHF 65,782 USD 75,362) 2006/2024 (20,485) (0.00 CHF 75,362) (0.00 CHF 7							
CHF 45 NZD 84 2006/2024 (2) (0.00 CHF 4,273 SEK 51,402 2006/2024 (147) (0.00 CHF 4,273 SEK 51,402 2006/2024 (147) (0.00 CHF 65,782 USD 75,314 2006/2024 (2,265) (0.00 CHF 65,782 USD 75,314 2006/2024 (22,65) (0.00 CHF 65,782 USD 75,314 2006/2024 (23,914) (0.00 CHF 65,782 USD 75,314 2006/2024 (23,914) (0.00 CHF 65,782 USD 75,314 2006/2024 (23,914) (0.00 CHF 20,00 CHF		.,				, ,	,
CHF 4,273 SEK 51,402 2006/2024 (6) (0.00 CHF 267 SGD 407 2006/2024 (6) (0.00 CHF 267 SGD 407 2006/2024 (2.265) (0.00 CHF 65,782 USD 75,314 2006/2024 (2.0485) (0.00 CHF 65,782 USD 75,314 2006/2024 (2.0485) (0.00 CHF 65,782 USD 75,3162 2006/2024 (2.0485) (0.00 CHF 67,312 USD 75,3620 2006/2024 (2.0485) (0.00 CHF 67,312 USD 75,3620 2006/2024 (2.0585) (0.00 CHF 67,312 USD 75,312 USD 75,3620 2006/2024 (2.0585) (0.00 CHF 67,312 USD 75,312						. ,	
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CONTRACTS	USD						(0.00
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Coost USD 3,217,171,674 3,880,338,412 97.3						(486,173)	(0.01)
Name				IENTS	3,	880,338,412	97.30
TOTAL INVESTMENTS Market Value USD Shareholder: Equit Total Investments excluding derivatives (cost USD 3,217,171,674) 3,880,269,533 97.3 Unrealised gain on futures contracts 272,432 0.0 Unrealised loss on futures contracts (83,268) (0.0 Unrealised gain on forward currency contracts 365,888 0.0 Unrealised loss on forward currency contracts (486,173) (0.0° Other Assets and Liabilities 107,709,489 2.7	ОТНЕ	ER ASSETS A	ND LIABILI	TIES		107,709,489	2.70
TOTAL INVESTMENTS Market Value USD Shareholder Equit Total Investments excluding derivatives (cost USD 3,217,171,674) 3,880,269,533 97.3 Unrealised gain on futures contracts 272,432 0.0 Unrealised loss on futures contracts (83,268) (0.0 Unrealised gain on forward currency contracts 365,888 0.0 Unrealised loss on forward currency contracts (486,173) (0.0 Other Assets and Liabilities 107,709,489 2.7	SHAF	REHOLDERS'	EQUITY		3,9	988,047,901	100.00
TOTAL INVESTMENTS Market Value USD Shareholder Equit Total Investments excluding derivatives (cost USD 3,217,171,674) 3,880,269,533 97.3 Unrealised gain on futures contracts 272,432 0.0 Unrealised loss on futures contracts (83,268) (0.0 Unrealised gain on forward currency contracts 365,888 0.0 Unrealised loss on forward currency contracts (486,173) (0.0 Other Assets and Liabilities 107,709,489 2.7							% o
TOTAL INVESTMENTS USD Equit Total Investments excluding derivatives (cost 3,880,269,533 97.3 USD 3,217,171,674) 3,880,269,533 97.3 Unrealised gain on futures contracts 272,432 0.0 Unrealised loss on futures contracts (83,268) (0.0 Unrealised gain on forward currency contracts 365,888 0.0 Unrealised loss on forward currency contracts (486,173) (0.0 Other Assets and Liabilities 107,709,489 2.7					N	larket Value	Shareholders
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Other Assets and Liabilities 107,709,489 2.7							
				001111111111111111111111111111111111111		,	2.70
					3.0		

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.

- A portion of these securities were on loan at 31 May 2024. See Note 6.
- $^{\rm (a)}$ Valuation of this security is determined by the Valuer. See Note 4.

0.01

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	% of Shareholders' Equity
Transferable se	curities admitted to an official e	xchange listing	
Common Stock	s – 90.37%		
Australia			
211,188	Deterra Royalties Ltd.	652,794	0.07
281,192	Emerald Resources NL	700,444	0.07
36,714	Helia Group Ltd.	100,975	0.01
353,008	Infomedia Ltd.	391,092	0.04
730,440	Metals X Ltd.	229,372	0.02
61,906	NRW Holdings Ltd.	127,357	0.01
588,610	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
216,442	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
	UNIQA Insurance Group AG	1,086,647	0.11
	·		
		1,739,324	0.17
Bahamas 8 539	OneSpaWorld Holdings Ltd.	131,928	0.01
	Oneopawona nolalinga Eta.	131,320	0.01
Belgium 1 519	Bekaert SA	71,155	0.01
	Exmar NV	115,880	0.01
	Fagron	594,431	0.06
	Gimv NV	772,034	0.00
	KBC Ancora	832,085	0.08
	X-Fab Silicon Foundries SE ^(a)	2,051,409	0.21
		4,436,994	0.45
Bermuda	Assured Custombul tid	400.650	0.04
	Assured Guaranty Ltd. Axis Capital Holdings Ltd.	400,659 534,914	0.04
	DHT Holdings, Inc.	6,014,427	0.60
	James River Group Holdings Ltd.	1,652,898	0.00
211,300	James River Group Holdings Etc.		
		8,602,898	0.86
Canada	Auto Miliato y Osan	400 000	0.04
	Aris Mining Corp.	106,380	0.01
	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
	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	0.31
	Total Energy Services, Inc.	712,980	0.07
	TransAlta Corp.	281,882	0.03
	Trisura Group Ltd. Westshore Terminals Investment	186,997	0.02
117,509	Corp.	1,980,681	0.20
		25,482,027	2.56
Cayman Islands		.,,	
1,991	Tecnoglass, Inc.	104,109	0.01
· · · · · · · · · · · · · · · · · · ·		<u> </u>	
Denmark			
	NKT A/S	360,617	0.04
	NKT A/S Pandora A/S	360,617 5,196,107	
31,781			0.04 0.52 0.19

Holdings	s	Security Description	Market Value USD	% of Shareholders' Equity
Commo	on Stock	s – (Continued)		
Denmar	k – (Conti	nued)		
		Spar Nord Bank AS	195,846	0.02
	22,065	Sydbank AS	1,184,517	0.12
			10,603,768	1.06
Finland				
	21,381	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 Coface SA	438,971 289,238	0.04
		Compagnie des Alpes	1,554,001	0.03 0.16
		Eiffage SA	5,639,794	0.10
		Eurazeo SE	240,612	0.02
		Jacquet Metals SACA	1,542,341	0.15
		Lectra	76,342	0.01
		Mersen SA	1,868,921	0.19
	1,311	Nexans SA	158,872	0.02
	59,289	Quadient SA	1,427,308	0.14
	131,281	Rexel SA	3,999,398	0.40
	14,061	SEB SA	1,742,171	0.18
		Valeo SE	1,178,105	0.12
	6,253	Vicat SACA	245,678	0.02
			20,572,829	2.07
German	-			
		2G Energy AG	220,819	0.02 0.25
		Atoss Software AG Bechtle AG	2,539,162 656,969	0.23
		Deutsche Beteiligungs AG	904,886	0.09
		Deutz AG	2,435,747	0.24
		Eckert & Ziegler SE	329,977	0.03
	3,778	Energiekontor AG	289,481	0.03
	30,545	FUCHS SE	1,142,006	0.11
		FUCHS SE—Preferred	366,795	0.04
		GEA Group AG	3,058,630	0.31
		HOCHTIEF AG	500,722	0.05
		Hornbach Holding AG & Co. KGaA	194,727	0.02
		Indus Holding AG JOST Werke SE ^(a)	411,427	0.04 0.08
		Kloeckner & Co. SE	757,736 15,672	0.00
	,	Nemetschek SE	2,283,140	0.23
		SAF-Holland SE	389,147	0.04
		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				
	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	44.400	Avia CaA	E7E 000	0.00
	44,432 95,118	Avio SpA Azimut Holding SpA	575,628 2,517,279	0.06 0.25
	33,110	Azimut Holding SPA	2,511,219	0.25

Holdings	:	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
		s – (Continued)			Common Stock	,		
Italy – (C	Continued	Banca Popolare di Sondrio SpA	208,502	0.02	Japan – (Continu	ed) Nippon Seisen Co. Ltd.	388,904	0.04
		Banco BPM SpA	4,401,980	0.44	·	Nippon Sheet Glass Co. Ltd.	171,025	0.04
		BFF Bank SpA ^(a)	2.066.075	0.44		Nishimoto Co. Ltd.	188.167	0.02
		Cementir Holding NV	,,.	0.21	·			0.02
		-	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			Noritake Co. Ltd. NPC, Inc.	163,485	
		Fila SpA	638,202	0.06			5,549,575	0.56
	259,400	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
			,,			Okamura Corp.	97,062	0.01
Japan						Okasan Securities Group, Inc. Oki Electric Industry Co. Ltd.	187,727	0.02 0.05
		Aichi Steel Corp.	983,779	0.10		•	510,261	
		•	1,606,046	0.16		Optorun Co. Ltd.	89,816	0.01
		Argo Graphics, Inc.	458,949	0.05		Oyo Corp.	263,647	0.03
+		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	·	Sakata INX Corp.	199,756	0.02
	59,300	Eagle Industry Co. Ltd.	713,094	0.07	13,300		180,520	0.02
	24,400	Feed One Co. Ltd.	141,127	0.01	·	Shibaura Mechatronics Corp.	476,785	0.05
	48,300	Foster Electric Co. Ltd.	540,245	0.05		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
	51,900	Fukuda Denshi Co. Ltd.	2,047,455	0.21	71,300	Shizuoka Gas Co. Ltd.	439,670	0.04
	10,400	Furukawa Co. Ltd.	131,612	0.01	68,400	Shofu, Inc.	1,665,936	0.17
	96,100	Futaba Industrial Co. Ltd.	551,252	0.05	34,100	Siix Corp.	293,489	0.03
	21,900	Godo Steel Ltd.	732,397	0.07	142,800	Sintokogio Ltd.	984,126	0.10
	12.200	GSI Creos Corp.	169,890	0.02	22,800	Sodick Co. Ltd.	105,093	0.01
		G-Tekt Corp.	529,682	0.05	61,700	SRA Holdings	1,590,918	0.16
		Hagihara Industries, Inc.	114,569	0.01	34,600	Sumida Corp.	257,597	0.03
		•	287,359	0.03	5,800	Sumitomo Densetsu Co. Ltd.	134,969	0.01
		-	606,983	0.06	870,200	Sumitomo Mitsui Construction Co.		
		I-Net Corp.	436,514	0.04		Ltd.	2,182,092	0.22
	266,600	-	2,606,317	0.26	50,600	Sun Frontier Fudousan Co. Ltd.	629,774	0.06
	53,800	IwaiCosmo Holdings, Inc.	766,277	0.08	11,900	Tadano Ltd.	84,254	0.01
	13,700	Japan Aviation Electronics Industry	. 00,2	0.00	13,600	Taiho Kogyo Co. Ltd.	71,907	0.01
	.0,.00	Ltd.	213,295	0.02	8,700	Takaoka Toko Co. Ltd.	116,561	0.01
	31,300	Japan Medical Dynamic Marketing,	,		83,000	Takara & Co. Ltd.	1,415,778	0.14
	01,000	Inc.	124,332	0.01	299,700	Tanseisha Co. Ltd.	1,568,508	0.16
	24,200		299,200	0.03	129,800	Toa Corp.	810,562	0.08
		JSP Corp.	581,606	0.06	22,000	Toho Co. Ltd.	428,431	0.04
		Keiyo Bank Ltd.	317,445	0.03	68,100		912,714	0.09
			309,599	0.03	341,300		1,246,421	0.12
		-	423,480	0.04	6,000	Tokyo Energy & Systems, Inc.	53,636	0.00
	91,300	-	273,895	0.03	72,200		2,369,883	0.24
			1,618,777	0.16	166,000	•	2,595,236	0.26
	188,200		1,748,268	0.18	14,600		352,883	0.04
	36,200	-	387,998	0.04	340,900		2,029,955	0.20
		Marusan Securities Co. Ltd.	2,084,683	0.04		Toyo Kanetsu KK	589,963	0.06
						Uchida Yoko Co. Ltd.	554,397	0.06
		Maxell Ltd. Meiwa Corp.	1,096,501 86,946	0.11 0.01		VT Holdings Co. Ltd.	157,006	0.02
		MIMAKI ENGINEERING Co. Ltd.	85,651	0.01		YAC Holdings Co. Ltd.	767,685	0.02
		Mimasu Semiconductor Industry Co.	00,001	0.01		Yamae Group Holdings Co. Ltd.	410,561	0.04
	58,400		4 070 567	0.14		Yondenko Corp.	714,872	0.04
	000 000	Ltd.	1,378,567	0.14	·	·		
		Mito Securities Co. Ltd.	994,447	0.10	14,000	Yurtec Corp.	153,289	0.01
		Mitsubishi Kakoki Kaisha Ltd.	1,268,056	0.13			81,747,828	8.21
		Mitsubishi Logisnext Co. Ltd.	285,024	0.03			- , ,- ,-	
		Mitsubishi Pencil Co. Ltd.	1,772,020	0.18	Jersey			
		Mitsubishi Research Institute, Inc.	377,245	0.04	51,285	Arcadium Lithium PLC	229,244	0.02
		Mitsubishi Shokuhin Co. Ltd.	1,130,164	0.11	Luxembourg			
		Miyaji Engineering Group, Inc.	261,674	0.03	•	d'Amica Internetica al Chianina CA	047 405	0.00
		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	Marshall Islands			
	8,700	Nagano Keiki Co. Ltd.	177,578	0.02		Ardmore Shipping Corp.	75,942	0.01
	146,800	Nakayama Steel Works Ltd.	897,020	0.09		ar U - P	-,	
	2,700	Nanto Bank Ltd.	61,550	0.01	Monaco			
	9,100	Nihon Parkerizing Co. Ltd.	72,458	0.01	101,992	Scorpio Tankers, Inc.	8,394,962	0.84
	41,400	Nippn Corp.	588,611	0.06	Nothorlanda			
	8,700		132,670	0.01	Netherlands	RE Somiconductor Industries NV	0 300 550	0.04
	75 600	Nippon Road Co. Ltd.	874,363	0.09	50,592	BE Semiconductor Industries NV	8,389,559	0.84

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common St	ocks – (Continued)			Common Stock	s – (Continued)		
Netherlands -				South Korea – (C	•		
	891 Euronext NV ^(a)	1,153,443	0.12		Taihan Electric Wire Co. Ltd.	791,611	80.0
	090 Koninklijke BAM Groep NV	71,437	0.01		TechWing, Inc.	333,640	0.03
	654 Koninklijke Heijmans NV ADR 574 Signify NV ^(a)	36,582 3,259,372	0.00 0.33	·	TK Corp. Zeus Co. Ltd.	165,536 163,591	0.02 0.02
	930 Van Lanschot Kempen NV ADR	3,691,199	0.37	10,000	Zeus Go. Liu.		
		16,601,592	1.67			14,910,907	1.50
Norway		-,,		Spain 1 3/1 502	Banco de Sabadell SA	2,835,294	0.29
-	955 2020 Bulkers Ltd.	2,082,272	0.21		Bankinter SA	458,926	0.05
	560 Atea ASA	1,238,134	0.12	165,875	7-1	638,196	0.06
504,	095 Belships ASA	1,162,569	0.12	10,006	Neinor Homes SA ^(a)	125,933	0.01
	885 Bonheur ASA	641,766	0.07			4,058,349	0.41
	600 Hoegh Autoliners ASA 059 Klaveness Combination	4,732,274	0.48	0		4,036,349	0.41
24,	Carriers ASA	238,027	0.02	Sweden	AcadeMedia AB ^(a)	996,175	0.10
1,821,	875 Nordic American Tankers Ltd.	7,515,234	0.76	20,185	Alimak Group AB ^(a)	215,743	0.10 0.02
74,	759 Pexip Holding ASA	223,458	0.02		Ambea AB ^(a)	3,514,873	0.35
	040 Protector Forsikring ASA	2,307,754	0.23	•	Autoliv, Inc.	876,728	0.09
166,	283 Veidekke ASA	1,826,143	0.18		Beijer Alma AB	116,773	0.01
		21,967,631	2.21	77,275	Betsson AB Class B	886,926	0.09
		21,907,031	2.21	128,814	BioGaia AB Class B	1,593,608	0.16
Puerto Rico				7,891	Biotage AB	132,890	0.01
66,	907 OFG Bancorp	2,476,228	0.25		Bure Equity AB	1,299,967	0.13
South Korea				8,871	Clas Ohlson AB Class B	128,389	0.01
13,	271 ABOV Semiconductor Co. Ltd.	124,767	0.01	164,689	Fagerhult Group AB	1,097,801	0.11
22,	835 Advanced Process Systems Corp.	444,250	0.04		Hexatronic Group AB Hoist Finance AB ^(a)	249,475	0.03 0.07
2,	440 Binggrae Co. Ltd.	150,134	0.02	120,850	Lagercrantz Group AB Class B	678,016 223,394	0.07
	371 CJ Logistics Corp.	178,149	0.02	·	Lindab International AB	147,431	0.02
	953 Cosmax, Inc.	979,615	0.10		Mycronic AB	522.865	0.05
	083 DB HiTek Co. Ltd.	296,151	0.03	35,006	-	476,680	0.05
	382 DGB Financial Group, Inc.249 Dongsuh Cos., Inc.	145,469 152,752	0.01 0.02	656,584	Ratos AB Class B	2,477,440	0.25
	088 Dongwon F&B Co. Ltd.	145,891	0.02		Resurs Holding AB ^(a)	430,902	0.04
	107 Doosan Infracore Co. Ltd.	367,721	0.04		Rvrc Holding AB	1,875,603	0.19
	102 Eo Technics Co. Ltd.	300,299	0.03		Synsam AB	265,605	0.03
35,	012 GS Engineering & Construction			+ 246,149 189,112	Tobii AB Tobii Dynavox AB	73,403 1,062,791	0.01 0.11
7	Corp.	379,863	0.04		,		
	761 HAESUNG DS Co. Ltd.704 Hanwha General Insurance Co. Ltd.	258,924 97,064	0.03 0.01			19,343,478	1.94
	995 HD Hyundai Electric Co. Ltd.	2,174,317	0.22	Switzerland			
	192 Hy-Lok Corp.	64,298	0.01	1,831	Basilea Pharmaceutica AG	88,287	0.01
	669 Hyosung Advanced Materials Corp.	450,090	0.05	1,287	Belimo Holding AG	606,302	0.06
1,	060 Hyosung Heavy Industries Corp.	338,912	0.03	539	Burckhardt Compression Holding		
1,	661 Hyosung TNC Corp.	482,435	0.05		AG	356,685	0.04
9,	224 Iljin Electric Co. Ltd.	182,208	0.02	7,643	CRISPR Therapeutics AG ^(a)	414,098	0.04
	037 Innox Advanced Materials Co. Ltd.	478,411	0.05		Huber & Suhner AG Implenia AG	343,051	0.04
	230 Interflex Co. Ltd.	206,980	0.02	19,133 308	Implenia AG Inficon Holding AG	727,442 488,894	0.07 0.05
	579 JVM Co. Ltd.	129,960	0.01		Julius Baer Group Ltd.	710,356	0.05
	510 KEC Corp. 328 KoMiCo Ltd.	202,559 207,513	0.02 0.02		Komax Holding AG	646,972	0.07
	454 Korea Electric Terminal Co. Ltd.	223,308	0.02		Logitech International SA	1,723,007	0.17
	319 Korea Electronic Power Industrial	220,000	0.02	37,783	Meier Tobler Group AG	1,373,699	0.14
,	Development Co. Ltd.	176,435	0.02		Temenos AG	1,431,347	0.14
182,	254 Korea Line Corp.	327,769	0.03	4,434	VAT Group AG ^(a)	2,392,094	0.24
35,	647 Korean Reinsurance Co.	208,030	0.02			11,302,234	1.14
	176 LOT Vacuum Co. Ltd.	128,066	0.01			11,502,254	1.17
	447 Lotte Chilsung Beverage Co. Ltd.	135,179	0.01	Thailand			
	198 LS Electric Co. Ltd.	1,268,997	0.13	39,763	Fabrinet	9,795,615	0.98
	769 LS Marine Solution Co. Ltd.530 LX Semicon Co. Ltd.	216,194 387 664	0.02	United Kingdom			
	393 MK Electron Co. Ltd.	387,664 72,713	0.04 0.01		Bellway PLC	413,286	0.04
	593 Ottogi Corp.	195,147	0.02	3,119	Birkenstock Holding PLC	178,376	0.02
	714 Sangsin Energy Display		0.02		Bodycote PLC	702,887	0.07
-,	Precision Co. Ltd.	101,817	0.01		Bytes Technology Group PLC	314,259	0.03
17,	475 Seoul Semiconductor Co. Ltd.	123,008	0.01		Chemring Group PLC	1,147,683	0.12
	910 SFA Semicon Co. Ltd.	124,792	0.01		Clarkson PLC	2,397,487	0.24
	393 SGC Energy Co. Ltd.	65,115	0.01		DiscoverIE Group PLC IG Group Holdings PLC	87,330 85,085	0.01 0.01
	718 SK Eternix Co. Ltd.	412,541	0.04		Impax Asset Management Group	65,065	0.01
	421 SK Networks Co. Ltd.	206,335	0.02	.55,562	PLC	573,231	0.06
8,	116 SOLUM Co. Ltd.	144,687	0.01			-	

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)			Common Stoc	ks – (Continued)		
United Kingdom -				United States –			
	International Game Technology PLC	1,524,380	0.15		Black Hills Corp.	2,039,152	0.20
	Ithaca Energy PLC	157,235	0.02		Bloom Energy Corp. Class A	337,694	0.03
	Keller Group PLC	99,429	0.01		Blueprint Medicines Corp.	634,235	0.06
	Lancashire Holdings Ltd. Man Group PLC	500,766	0.05 0.02	2,358	BOK Financial Corp. BorgWarner, Inc.	213,022	0.02 0.01
	Mears Group PLC	149,152 1,167,789	0.02		Boyd Gaming Corp.	145,511 295,783	0.03
	Paragon Group of Cos. PLC	281,904	0.03	5,237		229,957	0.02
	Redde Northgate PLC	341,742	0.03	3,131	•	70,917	0.01
	Senior PLC	816,952	0.08	4,134		288,347	0.03
	Stolt-Nielsen Ltd.	5,892,364	0.59	16,178	Brookdale Senior Living, Inc.	107,988	0.01
38,845	TechnipFMC PLC	1,013,077	0.10	48,835	Bruker Corp.	3,195,274	0.32
120,415	TP ICAP Group PLC	337,041	0.03	2,854	Buckle, Inc.	107,853	0.01
277,307	Vesuvius PLC	1,726,418	0.17	5,938	Burlington Stores, Inc.	1,390,976	0.14
		10 007 972	2.00		C4 Therapeutics, Inc.	182,010	0.02
		19,907,873	2.00		Cable One, Inc.	3,677,759	0.37
United States					Cabot Corp.	551,139	0.06
9,988	10X Genomics, Inc. Class A	224,031	0.02	1,778	•	753,161	0.08
8,443	89bio, Inc.	66,953	0.01	20,136	· · · · · · · · · · · · · · · · · · ·	653,010	0.07
	A. O. Smith Corp.	934,771	0.09	12,020	•	62,624	0.01
	Abercrombie & Fitch Co. Class A	846,449	0.08		Cargurus, Inc.	196,372	0.02
	ABM Industries, Inc.	274,740	0.03	14,556		1,021,758	0.10
	Acadia Healthcare Co., Inc.	608,465	0.06	195,391	·	2,995,344 9,136,280	0.30 0.92
	ACADIA Pharmaceuticals, Inc.	169,920	0.02	81,903 13,948		1,406,237	0.92
	ACI Worldwide, Inc.	8,586,275	0.86	2,828		70,559	0.14
	ACM Research, Inc. Class A	94,171	0.01	4,558		154,744	0.02
	Addus HomeCare Corp.	132,301	0.01		Certara, Inc.	175,036	0.02
	AECOM AES Corp.	1,094,898 1,813,282	0.11 0.18		ChampionX Corp.	561,103	0.06
60,209	•	375,704	0.16	2,109		329,911	0.03
3,989	Agilysys, Inc.	373,704	0.04		Cheesecake Factory, Inc.	167,650	0.02
	Alarm.com Holdings, Inc.	1,972,630	0.20	1,344	Chemed Corp.	739,106	0.07
15,637		321,028	0.03		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
	Ally Financial, Inc.	973,348	0.10	876	City Holding Co.	89,352	0.01
	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	4,712	•	1,011,902	0.10
61,075	American Airlines Group, Inc.	701,141	0.07		Cleanspark, Inc.	312,423	0.03
11,277	American Axle & Manufacturing			308,588		5,171,935	0.52
	Holdings, Inc.	85,367	0.01	109,696	, , , , , , , , , , , , , , , , , , , ,	0.075.440	0.04
	American Eagle Outfitters, Inc.	196,535	0.02	2.50	Class A	2,075,448	0.21
	American Financial Group, Inc.	769,252	0.08	2,59 <i>1</i> 9,591	CNA Financial Corp.	117,826	0.01 0.03
	American States Water Co.	89,035	0.01		CNO Financial Group, Inc. Coca-Cola Consolidated, Inc.	271,521 451,996	0.03
	American Superconductor Corp.	113,621	0.01		Coeur Mining, Inc.	199,285	0.02
	Ameris Bancorp	290,403	0.03	3,371	-	100,200	0.02
	AMERISAFE, Inc. Amkor Technology, Inc.	78,203 305,664	0.01 0.03	-,	Inc.	201,518	0.02
	Amphastar Pharmaceuticals, Inc.	148,096	0.03	29,493	Comfort Systems USA, Inc.	10,086,606	1.01
	Antero Midstream Corp.	2,229,846	0.22	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		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
1,773	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
	Atkore, Inc.	534,215	0.05		Construction Partners, Inc. Class A	217,563	0.02
	AtriCure, Inc.	77,219	0.01		Corcept Therapeutics, Inc.	169,713	0.02
	AvidXchange Holdings, Inc.	1,081,363	0.11		CorVel Corp. Coursera, Inc.	158,260 4,210,038	0.02 0.42
	Avista Corp.	503,760	0.05	2,073	·	4,∠10,036	0.42
	Avnet, Inc.	541,325	0.05	2,073	Inc.	96,208	0.01
	Axalta Coating Systems Ltd.	6,272,688	0.63	523	Credit Acceptance Corp.	254,997	0.03
	Axcelis Technologies, Inc.	333,286	0.03		Crocs, Inc.	3,522,786	0.35
	AXX 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	0.03
	Baldwin Insurance Group, Inc. BancFirst Corp.	207,560 656,962	0.02 0.07		CVB Financial Corp.	165,922	0.02
	Bancorp, Inc.	2,748,360	0.07		Cytek Biosciences, Inc.	51,560	0.00
	Bank OZK	348,130	0.28		Parling Ingredients, Inc.	599,928	0.06
	Banner Corp.	128,649	0.03	11,983		12,931,934	1.30
2,101	Belden, Inc.	680,198	0.07	4.777	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	0.02		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	0.03
	Dillard's, Inc. Class A	661,954	0.02		Hancock Whitney Corp.	348,225	0.07
	Dine Brands Global, Inc.	113,853	0.07		Hanover Insurance Group, Inc.	419,462	0.03
	DNOW, Inc.	117,739	0.01	2,469	Haverty Furniture Cos., Inc.	67,774	0.04
	DocuSign, Inc.	5,793,911	0.58		HB Fuller Co.	2,473,472	0.25
	Domino's Pizza, Inc.	589,496	0.06		Healthcare Services Group, Inc.	355,684	0.23
10,858		794,371	0.08		HealthEquity, Inc.	655,295	0.04
	Dorian LPG Ltd.	1,475,834	0.15		Hecla Mining Co.	2,847,316	0.29
	Dorman Products, Inc.		0.02		Helios Technologies, Inc.		0.02
	•	193,402				154,610	
	Dril-Quip, Inc.	57,995	0.01	42,610		435,048	0.04
	DXP Enterprises, Inc.	60,957	0.01	1,209	Herc Holdings, Inc.	171,654	0.02
	Dycom Industries, Inc.	526,837	0.05		Hexcel Corp.	544,143	0.05
	E2open Parent Holdings, Inc.	78,969	0.01	4,332	Hilltop Holdings, Inc.	133,252	0.01
	Ecovyst, Inc.	84,934	0.01	291,272	Hims & Hers Health, Inc.	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			1,953,683	0.20
3,706	EMCOR Group, Inc.	1,479,435	0.15	15,180	Huntsman Corp.	374,794	0.04
33,421	Emergent BioSolutions, Inc.	175,794	0.02	6,123	13 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
4,894	Enova International, Inc.	299,170	0.03	2,896	Ingevity Corp.	139,616	0.01
5,515	Ensign Group, Inc.	654,189	0.07	54,287	Innospec, Inc.	6,884,134	0.69
4,791	-	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		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	-	70,374	0.01
	Evercore, Inc. Class A	538,586	0.05	6,759	Intra-Cellular Therapies, Inc.	448,257	0.04
	Everi Holdings, Inc.	56,553	0.03		•	450,757	0.04
	Exact Sciences Corp.	791,745	0.08	52,211		6,193,791	0.62
	·		0.08	6,497			0.02
	ExlService Holdings, Inc. Exponent, Inc.	98,808 461,218	0.05	5,502	Jack Henry & Associates, Inc. Jack in the Box, Inc.	1,050,370	0.03
					·	293,587	
	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
3,263	•	F 000 40F	0.50	15,909	Jefferies Financial Group, Inc.	732,609	0.07
7 700	Class A	5,629,425	0.56	3,440		127,005	0.01
	First Financial Bancorp	170,984	0.02	50,294	Joint Corp.	759,439	0.08
	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		KBR, Inc.	823,040	0.08
	Flowserve Corp.	591,891	0.06	5,777	Kennametal, Inc.	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	12,334		4,788,429	0.48
	Flywire Corp.	1,410,207	0.14		Knife River Corp.	3,013,387	0.30
	FNB Corp.	440,005	0.04		Knowles Corp.	152,762	0.02
	Foot Locker, Inc.	119,096	0.01	101,111	-	2,177,931	0.22
	Forestar Group, Inc.	997,312	0.10	1,298		211,548	0.02
-	FormFactor, Inc.	412,264	0.04	21,519	Kyndryl Holdings, Inc.	567,671	0.06
	Fortrea Holdings, Inc.	185,564	0.02	3,054	Lancaster Colony Corp.	562,700	0.06
3,703	Franklin Electric Co., Inc.	363,375	0.04	2,803	Landstar System, Inc.	503,979	0.05
3,085	Frontdoor, Inc.	108,037	0.01	10,099	Laureate Education, Inc.	158,756	0.02
20,656	Frontier Communications Parent,				Lear Corp.	8,689,091	0.87
	Inc.	556,886	0.06		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		Liberty Broadband Corp. Class C	1,226,042	0.12
	GameStop Corp. Class A	438,223	0.04		Life Time Group Holdings, Inc.	163,710	0.02
12,301		212,438	0.02		Lincoln Electric Holdings, Inc.	1,053,274	0.11
40,788	-	1,326,834	0.13		Littelfuse, Inc.	279,018	0.11
	Genworth Financial, Inc. Class A	1,033,637	0.10				
8,661		418,673	0.10		LiveRamp Holdings, Inc.	179,820	0.02
					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		M/I Homes, Inc.	8,684,384	0.87
	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)			Common Stock	s – (Continued)		
United States – (C	•			United States – (0			
88,942	Madison Square Garden	0.405.005	0.04		Patterson Cos., Inc.	186,705	0.02
Ω 11Ω	Entertainment Corp. Malibu Boats, Inc. Class A	3,135,205 306,942	0.31 0.03		Paymentus Holdings, Inc. Class A	956,184	0.10
	Manhattan Associates, Inc.	1,855,096	0.03	106,484 2,419	•	643,696 87,713	0.06 0.01
	MannKind Corp.	325,816	0.03	158,420		550,510	0.06
	ManpowerGroup, Inc.	285,661	0.03	92,884		2,173,486	0.22
153,498	Maplebear, Inc.	4,674,014	0.47	2,261	PennyMac Financial Services, Inc.	205,412	0.02
	Marathon Digital Holdings, Inc. Maravai LifeSciences Holdings, Inc.	429,705	0.04		Penske Automotive Group, Inc. Penumbra, Inc.	521,511 1,727,444	0.05 0.17
10,703	Class A	96,724	0.01		Phinia, Inc.	193,564	0.02
633,115	Marqeta, Inc. Class A	3,380,834	0.34	6,055		164,030	0.02
43,045	MasTec, Inc.	4,833,953	0.49	3,951		140,853	0.01
	Matrix Service Co.	58,467	0.01	203,922		8,413,822	0.84
10,764		1,383,174	0.14	15,540	Piper Sandler Cos.	3,274,123	0.33
	Mattel, Inc. Matthews International Corp.	1,479,935	0.15	2,167	· · · · · · · · · · · · · · · · · · ·	231,804	0.02 0.02
2,004	Class A	81,538	0.01	46,669 7,155	Plug Power, Inc. Portillo's, Inc. Class A	154,241 71,443	0.02
7,149	MaxLinear, Inc.	129,182	0.01	9,742	Portland General Electric Co.	426,505	0.04
19,497	MDU Resources Group, Inc.	494,249	0.05		Powell Industries, Inc.	6,584,731	0.66
	Medpace Holdings, Inc.	9,060,329	0.91	3,757	PRA Group, Inc.	82,654	0.01
	Merchants Bancorp	82,877	0.01	865	PriceSmart, Inc.	72,011	0.01
	Mercury General Corp.	2,147,359 350,431	0.22 0.03	3,125	Primerica, Inc.	705,969	0.07
	Merit Medical Systems, Inc. Meritage Homes Corp.	628,067	0.06	210,200	Primo Water Corp.	4,751,450	0.48
	MGM Resorts International	972,550	0.10	5,447 8,736	Primoris Services Corp. Prosperity Bancshares, Inc.	304,814 544,690	0.03 0.05
	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		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	Q2 Holdings, Inc.	344,843	0.03
	Moelis & Co. Class A Molson Coors Beverage Co. Class B	351,956 923,432	0.04 0.09	4,665		82,337	0.01
	Montrose Environmental Group, Inc.	123,245	0.09		Ralph Lauren Corp.	676,509	0.07 0.08
	Moog, Inc. Class A	473,187	0.05	2,722 28,785	-	795,641 1,273,161	0.13
2,391	Morningstar, Inc.	689,397	0.07	4,505	Regal Rexnord Corp.	667,821	0.07
	Morphic Holding, Inc.	118,498	0.01	6,227	Reinsurance Group of America, Inc.	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 0.06	7,559	Remitly Global, Inc.	98,645	0.01
	MSA Safety, Inc. Mueller Industries, Inc.	644,714 694,443	0.06	4,648	Renasant Corp.	139,812	0.01
	Mueller Water Products, Inc. Class A	8,837,708	0.89	7,054 2,856	Repay Holdings Corp. Repligen Corp.	68,777 429,914	0.01 0.04
2,119	Nabors Industries Ltd.	154,581	0.02	3,844		71,844	0.01
10,923	Natera, Inc.	1,199,673	0.12	1,391		373,094	0.04
2,826	National Bank Holdings Corp.	100 750	0.04	19,804	Riot Platforms, Inc.	199,426	0.02
7.007	Class A	102,753	0.01 0.01	3,582		513,086	0.05
	Navient Corp. Nelnet, Inc. Class A	119,633 121,546	0.01	515,952		11,273,551	1.13
	NetScout Systems, Inc.	136,108	0.01	6,147 78,835	Royal Gold, Inc. RPM International, Inc.	787,000 8,678,157	0.08 0.87
	Neurocrine Biosciences, Inc.	1,309,777	0.13	8,699	Ryan Specialty Holdings, Inc.	486,187	0.05
583	NewMarket Corp.	311,818	0.03	2,593	Saia, Inc.	1,049,828	0.11
	News Corp. Class A	1,226,060	0.12	120,291	Samsara, Inc. Class A	4,134,402	0.41
	NEXTracker, Inc. Class A	1,390,183	0.14		Sanmina Corp.	372,137	0.04
	NMI Holdings, Inc. Class A NOV, Inc.	251,549 647,888	0.02 0.06		Sarepta Therapeutics, Inc.	2,167,818	0.22
	Nutanix, Inc. Class A	1,320,232	0.00	13,428	Sealed Air Corp.	516,307	0.05
	Nuvalent, Inc. Class A	372,622	0.04	50,102	Select Medical Holdings Corp. Selective Insurance Group, Inc.	1,715,993 547,268	0.17 0.05
18,703	OGE Energy Corp.	667,323	0.07	18,689		305,378	0.03
15,439	Okta, Inc.	1,385,650	0.14		Service Corp. International	984,070	0.10
	ONE Gas, Inc.	263,763	0.03	7,825	Shake Shack, Inc. Class A	737,350	0.07
	OneMain Holdings, Inc.	545,742	0.05	3,869		295,243	0.03
	Onto Innovation, Inc. Oportun Financial Corp.	843,702 63,460	0.08 0.01	16,308	Shoals Technologies Group, Inc.	101 700	0.04
	Option Care Health, Inc.	501,225	0.05	5.610	Class A Shoe Carnival, Inc.	131,769 215,256	0.01 0.02
	Orion SA	81,764	0.01	4,236	•	658,020	0.02
	Ormat Technologies, Inc.	192,101	0.02		SiTime Corp.	202,041	0.02
	Ovintiv, Inc.	1,200,407	0.12		Skechers USA, Inc. Class A	1,583,349	0.16
	Oxford Industries, Inc.	152,637	0.02		Skyward Specialty Insurance Group,		
	Packaging Corp. of America	1,510,446	0.15		Inc.	131,943	0.01
	Palomar Holdings, Inc.	172,975	0.02		SkyWest, Inc.	107,515	0.01
739,261	Paramount Global Class B Park National Corp.	8,871,132 185,813	0.89 0.02		Sleep Number Corp.	164,106	0.02
	Parsons Corp.	307,191	0.02	4,396 4 943	Smith & Wesson Brands, Inc. Snap-on, Inc.	73,237 1,326,503	0.01 0.13
,				4,040		.,020,000	0.10

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Commo	n Stock	s – (Continued)		
United States – (C				United S		Continued)		
	Snapper Merger Sub I, Inc. Class A	176,736	0.02		-	Warner Music Group Corp. Class A	391,227	0.04
	SolarWinds Corp. Sotera Health Co.	55,104 129,474	0.01 0.01		2,636	Watts Water Technologies, Inc. Class A	522,772	0.05
**	Southside Bancshares, Inc.	122,256	0.01		1,214	WD-40 Co.	270,710	0.03
	Southwest Gas Holdings, Inc.	98,019	0.01		-	Weis Markets, Inc.	100,205	0.01
2,138	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
,	St Joe Co.	154,037	0.02			WEX, Inc.	704,419	0.07
	StepStone Group, Inc. Class A	219,525	0.02 1.01		-	Whirlpool Corp. Williams-Sonoma, Inc.	468,323 1,795,021	0.05 0.18
	Sterling Infrastructure, Inc. Stifel Financial Corp.	10,095,164 693,873	0.07		22,587		8,688,315	0.10
	Stock Yards Bancorp, Inc.	99,361	0.01		828		286,687	0.03
	StoneX Group, Inc.	400,778	0.04		7,627	•	103,498	0.01
3,331	Strategic Education, Inc.	379,767	0.04		32,414	*	6,032,245	0.61
3,557	•	137,336	0.01			Wynn Resorts Ltd.	2,973,266	0.30
	Sunrun, Inc.	4,726,328	0.47			Xencor, Inc.	104,615	0.01
	Super Micro Computer, Inc.	1,222,520 124,524	0.12 0.01			YETI Holdings, Inc. ZoomInfo Technologies, Inc.	307,413 804,227	0.03
	Supernus Pharmaceuticals, Inc. Taylor Morrison Home Corp.	551,643	0.01			Zuora, Inc. Class A	126,009	0.08
17,380	-	529,395	0.05			Zurn Elkay Water Solutions Corp.	246,428	0.02
	Teladoc Health, Inc.	177,181	0.02		•	,		
4,392	Teleflex, Inc.	910,989	0.09				563,396,242	56.57
3,862	Tenable Holdings, Inc.	162,590	0.02	TOTAL 0	соммо	STOCKS		
	Tenet Healthcare Corp.	7,226,255	0.73	(cost US	D 819,04	15,146)	900,043,330	90.37
	Teradata Corp.	245,693	0.02	Deel Co				
	Terawulf, Inc.	441,459	0.04 0.11		tate inve	estment Trusts – 6.66%		
	Tetra Tech, Inc. Texas Capital Bancshares, Inc.	1,054,053 3,120,347	0.11	Belgium	9.410	Retail Estates NV	665,794	0.07
	Textron, Inc.	1,591,946	0.16		3,410	Netali Estates IVV	005,794	0.07
	TG Therapeutics, Inc.	3,772,875	0.38	Canada				
	Thermon Group Holdings, Inc.	525,215	0.05			Boardwalk	1,658,675	0.17
4,978	Thor Industries, Inc.	488,840	0.05		-	Granite	177,485	0.02
49,407	Tidewater, Inc.	5,137,340	0.52			Killam Apartment Minto Apartment ^(a)	566,087 120,407	0.06 0.01
	Timken Co.	528,167	0.05			Primaris	52,081	0.00
	Toast, Inc. Class A	2,103,541	0.21		0, 100	·····and		
	Toll Brothers, Inc. Travel & Leisure Co.	1,229,863 252,660	0.12 0.03				2,574,735	0.26
	TrustCo Bank Corp.	221,502	0.03	France				
	TTM Technologies, Inc.	178,473	0.02		34,345	Carmila SA	643,533	0.06
	Tutor Perini Corp.	95,910	0.01		23,758	Gecina SA	2,556,317	0.26
5,545	Twist Bioscience Corp.	226,291	0.02		33,621	Klepierre SA	967,605	0.10
386	UFP Technologies, Inc.	101,850	0.01				4,167,455	0.42
	UGI Corp.	679,770	0.07				4,107,433	0.42
	U-Haul Holding Co.	56,403	0.01	Japan				
	Ultragenyx Pharmaceutical, Inc.	321,635	0.03 0.03		1,336	Health Care & Medical Investment	1 004 925	0.11
	UMB Financial Corp. UniFirst Corp.	286,252 4,748,781	0.03		179	Corp. Tokyu, Inc.	1,094,835 177,467	0.11 0.02
	United States Lime & Minerals, Inc.	69,656	0.01			XYMAX Investment Corp.	80,234	0.01
	Universal Display Corp.	740,600	0.07			yerna de invocament desp.		
30,968	Universal Health Services, Inc.						1,352,536	0.14
	Class B	5,760,048	0.58	Netherla	nds			
	Universal Insurance Holdings, Inc.	1,459,691	0.15		5,017	NSI NV	107,310	0.01
	Upbound Group, Inc.	103,087	0.01	Cnain				
	Upstart Holdings, Inc. Upwork, Inc.	921,904	0.09 0.01	Spain	103 728	Inmobiliaria Colonial Socimi SA	699,532	0.07
	Urban Outfitters, Inc.	127,155 216,807	0.01		-	Lar Espana Real Estate Socimi SA	658,267	0.07
	US Physical Therapy, Inc.	687,346	0.02			Merlin Properties Socimi SA	1,228,454	0.12
	Valmont Industries, Inc.	513,053	0.05			·		
10,181	Varonis Systems, Inc.	441,957	0.04				2,586,253	0.26
1,953	Viad Corp.	66,812	0.01	United K	ingdom			
	Victoria's Secret & Co.	161,123	0.02		138,847	Target Healthcare PLC	138,873	0.01
	Viemed Healthcare, Inc.	132,569	0.01		72,198	Warehouse PLC	74,330	0.01
	Viking Therapeutics, Inc.	6,727,987	0.68				213,203	0.02
	Vimeo, Inc.	661,323	0.07				210,200	0.02
	Virtu Financial, Inc. Class A Virtus Investment Partners. Inc.	172,133 141,513	0.02 0.01	United S				
	Vishay Precision Group, Inc.	84,380	0.01			Agree Realty Corp.	565,301	0.06
	Visiteon Corp.	300,517	0.03			Alexander & Baldwin, Inc.	115,895	0.01
	Voya Financial, Inc.	9,169,829	0.92		-	American Assets Trust, Inc. American Homes 4 Rent Class A	121,019 1,065,133	0.01 0.11
	Wabash National Corp.	68,335	0.01	+	-	Arbor Realty Trust, Inc.	1,923,166	0.11
31,233	Warby Parker, Inc. Class A	548,451	0.05	•	,,,,,		.,020,100	5.15

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
	vestment Trusts -	- (Con	tinued)		
United States -	· (Continued) 93 Armada Hoffler F	Proporti	ios Inc	72,851	0.01
	74 BrightSpire Capit	•		62,229	0.01
	94 Camden Propert			3,137,595	0.32
	31 Chatham Lodgin			1,936,832	0.19
20,58	34 Chimera Investm	ent Co	rp.	243,097	0.02
	35 Cousins Properti			295,798	0.03
	35 EastGroup Prope		nc.	702,097	0.07
	I3 Elme Communitie	es		94,234	0.01
	16 EPR Properties	to . T.	t lan	296,737	0.03
	23 First Industrial Re32 Four Corners Pro			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	•	Class 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 Reside	ntial Tru	ust, Inc.	5,330,713	0.54
	S5 NNN, Inc.			704,443	0.07
	31 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 Realty	/ Inc	885,797	0.09
	3 RLJ Lodging Trus		y, 1110.	7,039,708	0.71
	1 Service Propertie		t	1,929,220	0.19
	88 STAG Industrial,			576,713	0.06
23,40	2 TPG RE Finance	Trust,	Inc.	199,619	0.02
	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 121,778)	NT TR	USTS	66,269,403	6.66
TOTAL TRANS	FERABLE SECURI	TIES A	DMITTED		
TO AN OFFICIA	AL EXCHANGE LIS	ΓING		966,312,733	97.03
<u> </u>	,			000,012,100	
DERIVATIVES	JE OF INVESTMENT	SEXC	LUDING		
(cost USD 888	966,924)			966,312,733	97.03
Futures Cont	racts - 0.02%				
		C	Commitment		
			Market	Unrealised	% of
Number of Contracts	Security Description	•	Value USD	Gain USD	Shareholders' Equity
Contracts	Security Description	<u>'</u>	035	035	Equity
5	AUD SPI 200 Index Futures 20/06/2024	Long	643,137	267	0.00
4	CAD S&P TSX 60 Index Futures 20/06/2024	Long	777,557	3,746	0.00
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

Euturon	Contracts -	(Cantinual)
Futures	Contracts -	(Continued)

Futures Con	tracts – (Continu	ed)			
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 Descript		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		Amoun Solo			% of Shareholders' Equity
USD 6,492	,205 EUR	5,989,000	04/06/2024	(16,941)	(0.00)
UNREALISED	LOSS ON FORW	ARD CUR	RENCY	(16,941)	(0.00)
MARKET VAL	UE OF INVESTME 8,966,924)	NTS		966,524,932	97.05
OTHER ASSE	TS AND LIABILITI	ES		29,388,772	2.95
SHAREHOLD	ERS' EQUITY			995,913,704	100.00
TOTAL INVES	STMENTS		l	Market Value USD	% of Shareholders' Equity
888,966,924)	s excluding derivatives	(cost USD		966,312,733 237,564	97.03 0.02
Unrealised loss of	on futures contracts on forward currency co	ontracts		(8,424) (16,941) 29,388,772	(0.00) (0.00) 2.95
Shareholders				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.

 $^{^{\}mbox{\tiny +}}$ 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.

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
	ecurities admitted to an official ex	change listing		Common Stock United States – (0	,		
Common Stoc	ks – 96.67%				Lincoln Electric Holdings, Inc.	816,326	0.05
Ireland	/ Linda BLC	4 040 051	0.30		Lowe's Cos., Inc.	3,712,837	0.23
11,497	Linde PLC	4,940,951	0.30	6,588	-	1,422,744	0.09
United States				237,566	Maplebear, Inc.	7,233,885	0.45
3,398	3 3M Co.	331,951	0.02	6,039	MasTec, Inc.	678,180	0.04
	Adobe, Inc.	2,252,616	0.14	36,643	•	644,550	0.04 0.72
41,898	·	11,010,375	0.68	30,030	Medpace Holdings, Inc. Meta Platforms, Inc. Class A	11,723,111 29,821,279	1.84
	Airbnb, Inc. Class A	3,663,223	0.23	150.000		10,707,000	0.66
	Ally Financial, Inc.	792,053	0.05	,	Mettler-Toledo International, Inc.	11,025,943	0.68
18,995 125,566	-	2,858,748 21,534,569	0.18 1.33	301,326	Microsoft Corp.	124,296,975	7.69
	2 Alphabet, Inc. Class C	59,379,439	3.67		Moderna, Inc.	923,495	0.06
	Amazon.com, Inc.	65,571,407	4.05	258,543	Monster Beverage Corp.	13,281,354	0.82
	6 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
79,898	•	13,417,271	0.83	13,533		1,486,329	0.09
253,450	Antero Midstream Corp.	3,661,085	0.23	36,878	Netflix, Inc.	23,799,217	1.47
606,009	Apple, Inc.	116,281,007	7.19	83,134	•	92,845,714	5.74
31,331		6,785,981	0.42	125,431	•	14,393,207	0.89
	Atmos Energy Corp.	8,510,756	0.53	312,476 28,153	Paramount Global Class B Parker-Hannifin Corp.	3,749,712 14,791,868	0.23 0.91
	2 Bank of America Corp.	5,505,760	0.34	24,838	PayPal Holdings, Inc.	1,559,330	0.10
	Berkshire Hathaway, Inc. Class B	39,936,504	2.47		Penumbra, Inc.	1,141,918	0.07
	Broadcom, Inc.	13,001,538	0.80 0.24	636,212		18.163.853	1.12
	B Carnival Corp. Cheniere Energy, Inc.	3,935,564 533,428	0.24	151,051	Pinterest, Inc. Class A	6,232,364	0.39
	B Chipotle Mexican Grill, Inc.	14,827,045	0.92	80,186	Progressive Corp.	16,814,202	1.04
	Cintas Corp.	14,593,141	0.90	97,200	Quest Diagnostics, Inc.	13,669,236	0.85
	O Citigroup, Inc.	17,495,355	1.08	12,051	Regeneron Pharmaceuticals, Inc.	11,753,340	0.73
	5 CME Group, Inc.	14,766,671	0.91	50,697	Robinhood Markets, Inc. Class A	1,107,729	0.07
	ConocoPhillips	16,122,366	1.00	44,937	Ross Stores, Inc.	6,290,281	0.39
73,928	3 Corning, Inc.	2,725,725	0.17	107,716	RPM International, Inc.	11,857,377	0.73
33,372	Costco Wholesale Corp.	26,519,727	1.64	78,678	Salesforce, Inc.	17,179,341	1.06
31,159		4,858,000	0.30		ServiceNow, Inc.	9,461,638	0.59
36,569	-	11,665,145	0.72	16,943 35,599	Skyworks Solutions, Inc. State Street Corp.	1,548,082 2,662,805	0.10 0.16
17,548	-	2,605,703	0.16		Target Corp.	15,229,706	0.10
	Darling Ingredients, Inc.	1,166,678	0.07	38,169	Tenet Healthcare Corp.	5,105,867	0.32
	Deckers Outdoor Corp.	17,100,845	1.06	102,510	•	18,353,390	1.13
	Devon Energy Corp. Discover Financial Services	10,196,352	0.63 0.13	3,084	Tetra Tech, Inc.	646,776	0.04
	B DocuSign, Inc.	2,105,301 1,690,973	0.10	103,236	Texas Instruments, Inc.	20,195,026	1.25
	B DR Horton, Inc.	9,181,962	0.57	37,066	Textron, Inc.	3,206,209	0.20
	6 Eaton Corp. PLC	12,778,240	0.79	67,256	Travelers Cos., Inc.	14,287,865	0.88
	Ecolab, Inc.	8,021,005	0.50	105,479	Uber Technologies, Inc.	6,745,382	0.42
26,846	Elevance Health, Inc.	14,260,595	0.88	5,189	United Parcel Service, Inc. Class B	707,416	0.04
8,439	Eli Lilly & Co.	6,932,639	0.43		UnitedHealth Group, Inc.	6,761,858	0.42
	Equitable Holdings, Inc.	6,429,512	0.40	33,160	Universal Health Services, Inc. Class B	6 167 760	0.38
	' Eversource Energy	3,079,656	0.19	24 342	Veralto Corp.	6,167,760 2,424,707	0.36
	B Exxon Mobil Corp.	1,902,574	0.12		VeriSign, Inc.	8,760,495	0.13
7,184	First Citizens BancShares, Inc.	40.004.050	0.77		Vertex Pharmaceuticals. Inc.	7,572,499	0.47
105 405	Class A	12,394,052	0.77	-,	Visa, Inc. Class A	28,425,976	1.76
	Fiserv, Inc. Ford Motor Co.	15,605,210 13,091,481	0.96 0.81		Voya Financial, Inc.	225,990	0.01
	Freeport-McMoRan, Inc.	3,548,571	0.22	434,116	Warner Bros Discovery, Inc.	3,603,163	0.22
	2 FTI Consulting, Inc.	8,030,412	0.50	28,894	Westinghouse Air Brake		
	Gartner, Inc.	10,478,132	0.65		Technologies Corp.	4,905,045	0.30
	3 Gilead Sciences, Inc.	14,721,197	0.91		Wingstop, Inc.	4,690,929	0.29
38,764	HCA Healthcare, Inc.	12,923,142	0.80		Woodward, Inc.	10,180,414	0.63
70,692	2 Home Depot, Inc.	23,294,428	1.44		Xcel Energy, Inc.	2,581,645	0.16
	2 Howmet Aerospace, Inc.	955,564	0.06	85,284	Zoetis, Inc.	14,490,604	0.90
	B HubSpot, Inc.	3,395,487	0.21			1,558,420,271	96.37
	Illinois Tool Works, Inc.	13,394,813	0.83	TOTAL 00111101	LOTOOKO		
48,424	International Business Machines	7.070.000	0.40	TOTAL COMMON (cost USD 1,265,		1 562 261 222	96.67
0.500	Corp.	7,973,980 5,363,783	0.49 0.33	(0031 000 1,200,	~~.,~~ <i>i</i>	1,563,361,222	30.07
	Intuit, Inc. IQVIA Holdings, Inc.	5,363,783 13,371,834	0.33	Real Estate Inve	estment Trusts – 2.29%		
	Jabil, Inc.	11,451,828	0.63	United States			
	Johnson & Johnson	24,639,669	1.52		AvalonBay Communities, Inc.	5,691,540	0.35
	3 JPMorgan Chase & Co.	4,209,496	0.26		Camden Property Trust	9,324,325	0.58
	8 Kimberly-Clark Corp.	13,253,523	0.82	7,320	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	67,748	Omega Healthcare Investors, Inc.	2,149,644	0.13

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
Real Estate Inve		sts – (Contin	ued)		
United States – (C 738.234	,	& Resorts, Inc.		11,501,686	0.71
	UDR, Inc.			3,775,066	0.24
			_	36,937,494	2.29
TOTAL REAL EST (cost USD 36,018		TMENT TRUS	тѕ	36,937,494	2.29
TOTAL TRANSFE	RABLE SEC	URITIES ADM	IITTED		
TO AN OFFICIAL (cost USD 1,302,0		LISTING	1	,600,298,716	98.96
MARKET VALUE DERIVATIVES	OF INVESTI	MENTS EXCLU	JDING		
(cost USD 1,302,0)10,941)		1	,600,298,716	98.96
Forward Curren	cy Contract	ts – (0.06%)			
A 4		A	88-4	Unrealised	% of
Amount Currency Bought	Currency	Amount Sold	Maturity Date		Shareholders' Equity
EUR 155,698,029 USD 29,067,958	USD EUR	170,160,996 26,913,229	20/06/2024	(, ,	(0.06) (0.00)
UNREALISED LO	SS ON FOR	WARD CURRE	NCY		
CONTRACTS				(1,028,136)	(0.06)
MARKET VALUE		MENTS			
(cost USD 1,302,0)10,941)		1	,599,270,580	98.90
OTHER ASSETS	AND LIABILI	TIES		17,875,838	1.10
SHAREHOLDERS	'EQUITY		1	,617,146,418	100.00
TOTAL INVESTM	ENTS			Market Value USD	% of Shareholders' Equity
Total Investments exc	luding derivativ	res (cost			
USD 1,302,010,94	*			1,600,298,716	98.96
Unrealised loss on for Other Assets and Lia	,	contracts		(1,028,136) 17,875,838	(0.06) 1.10
Shareholders' Eq	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	% o Shareholders Equity
Transfe	rable se	curities admitted to an official ex	change listing			s – (Continued)		
		s – 92.69%	3 3		United States – (0		369,886	0.32
Bahamas		3 32.00 /0				Abercrombie & Fitch Co. Class A ACADIA Pharmaceuticals, Inc.	31,423	0.03
		OneSpaWorld Holdings Ltd.	32,646	0.03	•	ACI Worldwide, Inc.	769,937	0.66
	2,		02,010		4,008	ACM Research, Inc. Class A	86,212	0.07
Bermuda	ı							0.04
	63,782	DHT Holdings, Inc.	779,416	0.67		Adaptive Biotechnologies Corp.	51,502 9,251	0.0
	5,535	Golar LNG Ltd.	142,858	0.12		Adicet Bio, Inc.		0.03
	31,175	James River Group Holdings Ltd.	243,789	0.21	2,881	Aehr Test Systems	33,420	
	5,722	Liberty Latin America Ltd. Class A	50,783	0.04		Agilysys, Inc.	233,028	0.20
	1,383	Pangaea Logistics Solutions Ltd.	11,382	0.01		Akero Therapeutics, Inc.	10,979	0.0
	43,606	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					7,339	Allakos, Inc.	9,064	0.0
Diuzii	21 348	Pagseguro Digital Ltd. Class A	259,805	0.22	921	Alpha & Omega Semiconductor Ltd.	27,842	0.02
		StoneCo Ltd. Class A	359,134	0.31		Altair Engineering, Inc. Class A	409,091	0.3
	25,545	Storie Co Ltd. Class A	333,134	0.51	14,716	Altimmune, Inc.	107,721	0.09
			618,939	0.53	3,975	Amalgamated Financial Corp.	100,727	0.09
			-,			A-Mark Precious Metals, Inc.	518,822	0.44
Canada					3,697	Ambac Financial Group, Inc.	65,363	0.06
		Aurinia Pharmaceuticals, Inc.	350,202	0.30	5,362	AMC Networks, Inc. Class A	91,529	0.08
	7,024	Teekay Tankers Ltd. Class A	512,261	0.44		American Axle & Manufacturing		
						Holdings, Inc.	207,509	0.18
			862,463	0.74	6,622	American Eagle Outfitters, Inc.	144,558	0.12
Cayman	Islands			.	477	America's Car-Mart, Inc.	29,483	0.03
ouyu		Consolidated Water Co. Ltd.	27,304	0.02	6,159	Ameris Bancorp	296,125	0.25
	, .	Patria Investments Ltd. Class A	159,186	0.14	15,184	Amkor Technology, Inc.	498,946	0.43
	12,040	Tatila ilivestilients Etc. Olass A			4,786	Amneal Pharmaceuticals, Inc.	32,210	0.03
			186,490	0.16	16,722	Amylyx Pharmaceuticals, Inc.	27,842	0.02
					3,240	Anywhere Real Estate, Inc.	13,608	0.01
Ireland						Apogee Therapeutics, Inc.	62,176	0.05
		Cimpress PLC	37,123	0.03	969	Appfolio, Inc. Class A	223,636	0.19
	2,204	Dole PLC	26,801	0.02		Archrock, Inc.	373,362	0.32
	2,381	Mural Oncology PLC	8,071	0.01	2,769	Arcturus Therapeutics Holdings, Inc.	109,154	0.09
			74.005	0.00	4,925	Ardelyx, Inc.	33,244	0.03
			71,995	0.06				
Israel						Arko Corp.	15,396	0.01
	1 314	Inmode Ltd.	24,782	0.02		Array Technologies, Inc.	183,084	0.16
		Nano-X Imaging Ltd.	198,589	0.17	4,110	Artivion, Inc.	98,476	0.08
		Sapiens International Corp. NV	104,845	0.09		Asbury Automotive Group, Inc.	78,462	0.07
	0,101	Capierio international Corp. 144			5,071	Asure Software, Inc.	38,387	0.03
			328,216	0.28		ATI, Inc.	1,000,775	0.86
					•	Atkore, Inc.	642,812	0.55
Jersey						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	lelande				18,116	Avista Corp.	660,691	0.57
mai silali		Ardmore Shipping Corp.	44,262	0.04	5,455	Axcelis Technologies, Inc.	622,415	0.53
	1,545	Ardinore onlipping corp.	44,202	0.04	2,204	Axos Financial, Inc.	119,214	0.10
Monaco					5,217	Badger Meter, Inc.	999,734	0.86
	26,655	Costamare, Inc.	419,283	0.36	8,380	Baldwin Insurance Group, Inc.	289,361	0.25
	37,482	Safe Bulkers, Inc.	211,399	0.18		BancFirst Corp.	421,352	0.36
	10,910	Scorpio Tankers, Inc.	898,002	0.77	12,201	Bancorp, Inc.	399,095	0.34
					9,924	BankUnited, Inc.	279,162	0.24
			1,528,684	1.31	1,701	Banner Corp.	78,688	0.07
Norway					7,780	Beam Therapeutics, Inc.	188,354	0.16
-	154 002	Nordic American Tankers Ltd.	639,342	0.55	893	Bel Fuse, Inc. Class B	61,662	0.05
	.0-7,002		000,042	0.55		Belden, Inc.	227,815	0.20
Panama						Big Lots, Inc.	6,253	0.01
	25,301	Banco Latinoamericano de				BigCommerce Holdings, Inc.	68,872	0.06
		Comercio Exterior SA Class E	751,187	0.64		Biohaven Ltd.	69,890	0.06
						BioLife Solutions, Inc.	35,883	0.03
Puerto R		F: 15 0	00		***	Biomea Fusion. Inc.	18,550	0.02
		First Ban Corp.	325,741	0.28	,	Black Hills Corp.	836,685	0.02
	11,258	OFG Bancorp	416,658	0.36		Bloom Energy Corp. Class A	120,050	0.12
			740.000	0.04		Bloomin' Brands, Inc.		
			742,399	0.64			5,939	0.01
Thailand		•				Blueprint Medicines Corp.	812,469	0.70
	4.461	Fabrinet	1,098,967	0.94		Bridgebio Pharma, Inc.	62,164	0.08
			.,,			Brinker International, Inc.	60,264	0.05
United Ki	ingdom					Brookdale Senior Living, Inc.	208,173	0.18
	35,362	International Game Technology PLC	707,240	0.60		Buckle, Inc.	92,510	0.08
United St	tatos					Business First Bancshares, Inc.	12,177	0.01
onnea St		90hio Ino	400 504	0.44		Byline Bancorp, Inc.	90,727	0.08
		89bio, Inc.	128,561	0.11	1 502	C3.ai, Inc. Class A	43,513	0.04

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	0.09		Ennis, Inc. Enova International, Inc.	360.912	0.41 0.31
	Capital City Bank Group, Inc.	156,997	0.03		Ensign Group, Inc.	223,243	0.19
	Capitol Federal Financial, Inc.	16,802	0.01		Entravision Communications Corp.	223,243	0.13
	Cargurus, Inc.	25,559	0.02	20,401	Class A	57,699	0.05
	CarParts.com, Inc.	21,741	0.02	24,217	Enviri Corp.	208,024	0.18
	Carpenter Technology Corp.	922,184	0.79	4,654	Erasca, Inc.	11,635	0.01
3,168	Cars.com, Inc.	63,835	0.05	805	ESCO Technologies, Inc.	87,882	0.08
5,127	Carvana Co.	516,904	0.44	694	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
	ChampionX Corp.	486,094	0.42		ExIService Holdings, Inc.	654,546	0.56
	Chart Industries, Inc.	314,737	0.27 0.14	3,217 8,343	Exponent, Inc. Fastly, Inc. Class A	304,232 66,077	0.26 0.06
	Cheesecake Factory, Inc.	167,420	0.14	·	Fate Therapeutics, Inc.	40,849	0.08
	Chuy's Holdings, Inc. Civista Bancshares, Inc.	249,823 69,785	0.21		Federal Signal Corp.	886,422	0.76
	Civitas Resources, Inc.	623,166	0.53	12,265		14,166	0.70
	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
	CNO Financial Group, Inc.	424,763	0.36	660	First Bancshares, Inc.	16,606	0.01
	Coca-Cola Consolidated, Inc.	190,624	0.16		First Financial Bancorp	162,149	0.14
	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	FormFactor, Inc.	436,159	0.37
2,297	CommVault Systems, Inc.	248,834	0.21	1,648	Fox Factory Holding Corp.	76,945	0.07
27,593	Compass, Inc. Class A	104,026	0.09	3,584	Franklin Covey Co.	132,608	0.11
80,205	Conduent, Inc.	286,733	0.25	4,399	Franklin Electric Co., Inc.	431,674	0.37
4,781	CONMED Corp.	364,982	0.31	11,969	Freshworks, Inc. Class A	154,999	0.13
9,124	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
	Cooper-Standard Holdings, Inc.	15,221	0.01	·	FTAI Aviation Ltd.	892,596	0.77
	Corcept Therapeutics, Inc.	16,120	0.01	59,198		29,901	0.03
	Core Molding Technologies, Inc.	10,658	0.01	·	fuboTV, Inc. Funko, Inc. Class A	66,284 79,405	0.06 0.07
	Coursera, Inc.	350,370	0.30	16,771	•	79,405 56,518	0.07
4,932	Cracker Barrel Old Country Store, Inc.	228,894	0.20	85,513		545,573	0.03
548	CTS Corp.	29,450	0.03	1,135	Global Water Resources, Inc.	14,460	0.01
	CVB Financial Corp.	422,315	0.36		Gogo, Inc.	81,030	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	4,752	Gorman-Rupp Co.	161,117	0.14
254	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	Gray Television, Inc.	418,594	0.36
9,654	Deluxe Corp.	220,884	0.19	4,177	Great Lakes Dredge & Dock Corp.	38,512	0.03
	Denali Therapeutics, Inc.	249,230	0.21	6,083	*	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	22,985 809,127	0.02	.,		786,081	0.67
	Dorian LPG Ltd. Dorman Products, Inc.	304,113	0.69 0.26		Health Catalyst, Inc. Healthcare Services Group, Inc.	99,755 196,201	0.09 0.17
	Douglas Dynamics, Inc.	129,983	0.20		HealthEquity, Inc.	627,187	0.17
	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	0.47
	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
6,357	Energizer Holdings, Inc.	181,047	0.16	7,603	Home BancShares, Inc.	177,834	0.15
24 540	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
	cs – (Continued)				s – (Continued)		
United States – (•	44.507	0.04	United States – (0		040.040	0.40
	Hope Bancorp, Inc.	11,507	0.01		Moelis & Co. Class A	218,812	0.19
	Horizon Bancorp, Inc.	15,613	0.01		Montrose Environmental Group, Inc.	156,617	0.13
2,758	I3 Verticals, Inc. Class A Ideaya Biosciences, Inc.	317,270 102,653	0.27 0.09		Morphic Holding, Inc. Mr. Cooper Group, Inc.	198,233 557,262	0.17 0.48
	IES Holdings, Inc.	600,159	0.51		MRC Global, Inc.	353,316	0.46
	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
	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	16,856	NetScout Systems, Inc.	347,402	0.30
5,126	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.	162,384 414,705	0.14 0.36		OLO, Inc. CLASS A	50,462	0.03
5,580	-	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
	Krystal Biotech, Inc.	297,276	0.25		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 0.39		PJT Partners, Inc. Class A PMV Pharmaceuticals, Inc.	116,276	0.10 0.04
	Life Time Group Holdings, Inc. Limbach Holdings, Inc.	460,803 84,907	0.07	-,	Portillo's, Inc. Class A	51,406 239,201	0.04
	LiveRamp Holdings, Inc.	150,342	0.13		Poseida Therapeutics, Inc.	70,733	0.06
	Longboard Pharmaceuticals, Inc.	45,830	0.04		Powell Industries, Inc.	221,116	0.19
	Lumen Technologies, Inc.	84.043	0.07		PRA Group, Inc.	28,600	0.02
	M/I Homes, Inc.	803,579	0.69		Preferred Bank	183,632	0.16
	Madison Square Garden	,			Primo Water Corp.	612,775	0.53
	Entertainment Corp.	571,896	0.49	10,960	Primoris Services Corp.	613,322	0.53
22,942	Magnite, Inc.	286,546	0.25	3,754	Progyny, Inc.	99,706	0.09
	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	•	561,432	0.48	4,174	PTC Therapeutics, Inc.	152,601	0.13
3,280		53,070	0.05	6,072	Pulmonx Corp.	44,447	0.04
	MasterCraft Boat Holdings, Inc.	30,005	0.03		Q2 Holdings, Inc.	374,437	0.32
	Matador Resources Co.	94,057	0.08	597	·	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	Matthews International Corp. Class A	129,652	0.11		Rackspace Technology, Inc.	88,137	0.08
1 700	MaxLinear, Inc.	30,773	0.11		RAPT Therapeutics, Inc.	25,665	0.02
	MediaAlpha, Inc. Class A	13,407	0.03		RCI Hospitality Holdings, Inc.	262,372	0.22
	Merchants Bancorp	299,380	0.26		Red Violet, Inc. Regional Management Corp.	65,240 271.764	0.06
	Mercury General Corp.	504,012	0.43		Relay Therapeutics, Inc.	271,764 196,206	0.23 0.17
	Merit Medical Systems, Inc.	62,400	0.05		Remitly Global, Inc.	54,523	0.17
687	•	1,087,933	0.93		Repay Holdings Corp.	32,585	0.03
3,298	03.	285,277	0.24		REVOLUTION Medicines, Inc.	68,274	0.06
8,499	-	872,847	0.75		Revolve Group, Inc.	72,517	0.06
	ModivCare, Inc.	29,612	0.03		Rhythm Pharmaceuticals, Inc.	19,657	0.02

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock United States – (C	· ·			Common Stock	,		
	Rigel Pharmaceuticals, Inc.	12,010	0.01		US Physical Therapy, Inc.	269,946	0.23
	Riot Platforms, Inc.	141,655	0.12	·	VAALCO Energy, Inc.	27,491	0.02
	Sage Therapeutics, Inc.	50,624	0.04		Varex Imaging Corp.	50,685	0.04
	Sana Biotechnology, Inc.	32,781	0.03		Varonis Systems, Inc.	320,713	0.27
531	Sanmina Corp.	36,458	0.03	2,337	Veritex Holdings, Inc.	47,698	0.04
1,663	Savers Value Village, Inc.	21,952	0.02	14,513	Verve Therapeutics, Inc.	74,742	0.06
7,924	SEACOR Marine Holdings, Inc.	105,944	0.09	2,813	Viad Corp.	96,233	0.08
2,891	Security National Financial Corp.				Viant Technology, Inc. Class A	47,076	0.04
	Class A	22,637	0.02		Viavi Solutions, Inc.	87,897	0.08
	Select Medical Holdings Corp.	771,721	0.66		Viemed Healthcare, Inc.	233,652	0.20
	Selective Insurance Group, Inc.	222,479	0.19	10,629		670,477	0.57
	SEMrush Holdings, Inc. Class A Shake Shack, Inc. Class A	146,686 213,337	0.13 0.18	53,228		206,525	0.18
	Shoals Technologies Group, Inc.	213,331	0.16		Virtus Investment Partners, Inc. Vishay Precision Group, Inc.	117,965 285,862	0.10 0.24
31,110	Class A	251,369	0.22	750	•	82,590	0.24
3.685	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
1,646	Sierra Bancorp	34,500	0.03		WD-40 Co.	366,150	0.31
1,088	Silvercrest Asset Management				WesBanco, Inc.	78,925	0.07
	Group, Inc. Class A	16,810	0.01		Weyco Group, Inc.	75,785	0.06
1,471	SiTime Corp.	187,273	0.16		WideOpenWest, Inc.	38,920	0.03
10,937	Skyward Specialty Insurance Group,			908	Winmark Corp.	314,386	0.27
	Inc.	409,263	0.35	2,575	Wolverine World Wide, Inc.	34,943	0.03
	SkyWest, Inc.	13,878	0.01	197	World Acceptance Corp.	25,234	0.02
	Sleep Number Corp.	216,506	0.19		Xencor, Inc.	71,726	0.06
	Solar Winds Corp.	209,962	0.18			104,008	0.09
	Solo Brands, Inc. Class A Southside Bancshares, Inc.	33,005 341,901	0.03 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	0.02		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		400 420 240	02.60
	Sterling Infrastructure, Inc.	882,676	0.76	(cost USD 97,305	,335)	108,139,348	92.69
971	Stock Yards Bancorp, Inc.	45,812	0.04	Real Estate Inve	estment Trusts – 5.58%		
6,640	StoneX Group, Inc.	500,125	0.43	Canada			
	Strategic Education, Inc.	565,832	0.48	3,510	City Office, Inc.	17,164	0.01
	Summit Materials, Inc. Class A	52,818	0.05				
	SunOpta, Inc.	34,796		United States			
		4 000 044	0.03		Alexander's Inc	205 505	0.05
	Super Micro Computer, Inc.	1,803,914	1.55	1,396	Alexander's, Inc.	295,505	0.25
573	Surgery Partners, Inc.	15,878	1.55 0.01	1,396 19,840	American Assets Trust, Inc.	421,600	0.36
573 3,871	Surgery Partners, Inc. Surmodics, Inc.	15,878 162,969	1.55 0.01 0.14	1,396 19,840 + 35,513	American Assets Trust, Inc. Arbor Realty Trust, Inc.	421,600 478,360	0.36 0.41
573 3,871 37,147	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc.	15,878 162,969 163,818	1.55 0.01 0.14 0.14	1,396 19,840 + 35,513 17,074	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc.	421,600 478,360 99,541	0.36 0.41 0.09
573 3,871 37,147 2,331	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A	15,878 162,969 163,818 70,489	1.55 0.01 0.14 0.14 0.06	1,396 19,840 + 35,513 17,074 2,232	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace	421,600 478,360 99,541 148,674	0.36 0.41 0.09 0.13
573 3,871 37,147 2,331 2,151	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc.	15,878 162,969 163,818 70,489 42,052	1.55 0.01 0.14 0.14 0.06 0.04	1,396 19,840 + 35,513 17,074 2,232 64,417	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust	421,600 478,360 99,541 148,674 546,900	0.36 0.41 0.09
573 3,871 37,147 2,331 2,151 9,622	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc.	15,878 162,969 163,818 70,489 42,052 293,086	1.55 0.01 0.14 0.14 0.06 0.04 0.25	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace	421,600 478,360 99,541 148,674	0.36 0.41 0.09 0.13 0.47
573 3,871 37,147 2,331 2,151 9,622 2,586	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp.	421,600 478,360 99,541 148,674 546,900 49,330	0.36 0.41 0.09 0.13 0.47 0.04
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc.	15,878 162,969 163,818 70,489 42,052 293,086	1.55 0.01 0.14 0.14 0.06 0.04 0.25	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681	0.36 0.41 0.09 0.13 0.47 0.04 0.11
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636	0.36 0.41 0.09 0.13 0.47 0.04 0.11
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. Nex Point Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Tidewater, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thyy Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thyv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thryv Holdings, Inc. Tidewater, Inc. TIPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.03 0.11 0.15	1,396 19,840 4 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,772 231,626 186,322 72,703	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083	Surgery Partners, Inc. Surmodics, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thyv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 162,266 169,398 500,509	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43	1,396 19,840 4 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07
573 3,871 37,147 2,331 2,151 9,622 2,586 611,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thy Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58	1,396 19,840 19,840 2,321 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. Nex Point Diversified Real Estate Trust Nex Point Diversified Real Estate Trust Nex Point Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc. UMH Properties, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10
573 3,871 37,147 2,331 2,151 9,622 2,586 611,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256 170	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thyv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp. United States Lime & Minerals, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278 59,806	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58 0.05	1,396 19,840 19,840 2,321 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658 426,517	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10 0.37
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256 170 16,757	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Trig Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp. Uniferst Corp. United States Lime & Minerals, Inc. Universal Insurance Holdings, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278 59,806 329,610	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58 0.05 0.28	1,396 19,840 19,840 2,321 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. Nex Point Diversified Real Estate Trust Nex Point Diversified Real Estate Trust Nex Point Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc. UMH Properties, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10
573 3,871 37,147 2,331 2,151 9,622 2,586 11,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256 170 16,757	Surgery Partners, Inc. Surmodics, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenawulf, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp. UniFirst Corp. United States Lime & Minerals, Inc. Upbound Group, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 444,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278 59,806 329,610 30,413	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58 0.05 0.05 0.28 0.03	1,396 19,840 4 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980 30,228	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc. UMH Properties, Inc. Xenia Hotels & Resorts, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658 426,517	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10 0.37
573 3,871 37,147 2,331 2,151 9,622 2,586 611,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256 170 16,757 960 4,692	Surgery Partners, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenaya Therapeutics, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thy Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp. Uniferst Lime & Minerals, Inc. Upbound Group, Inc. Upstart Holdings, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 484,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278 59,806 329,610 30,413 115,376	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58 0.05 0.28 0.03 0.10	1,396 19,840 + 35,513 17,074 2,232 64,417 4,177 5,005 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980 30,228	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc. UMH Properties, Inc. Xenia Hotels & Resorts, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658 426,517	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10 0.37
573 3,871 37,147 2,331 2,151 9,622 2,586 611,557 3,489 60,761 8,098 26,194 14,417 19,387 3,906 7,705 12,082 12,627 2,176 3,094 642 6,083 4,256 170 16,757 960 4,692 9,224	Surgery Partners, Inc. Surmodics, Inc. Surmodics, Inc. Sutro Biopharma, Inc. Sweetgreen, Inc. Class A Syndax Pharmaceuticals, Inc. TechTarget, Inc. Telephone and Data Systems, Inc. Tenable Holdings, Inc. Tenawulf, Inc. Terawulf, Inc. Texas Capital Bancshares, Inc. TG Therapeutics, Inc. Thermon Group Holdings, Inc. Thoughtworks Holding, Inc. Thryv Holdings, Inc. Tidewater, Inc. TPI Composites, Inc. TrustCo Bank Corp. TTM Technologies, Inc. Twist Bioscience Corp. UFP Technologies, Inc. UMB Financial Corp. UniFirst Corp. UniFirst Corp. United States Lime & Minerals, Inc. Upbound Group, Inc.	15,878 162,969 163,818 70,489 42,052 293,086 50,143 486,550 14,689 140,358 444,908 442,941 498,684 54,768 81,401 801,166 60,893 352,167 40,691 126,266 169,398 500,509 674,278 59,806 329,610 30,413	1.55 0.01 0.14 0.14 0.06 0.04 0.25 0.04 0.42 0.01 0.12 0.42 0.38 0.43 0.05 0.07 0.69 0.05 0.30 0.03 0.11 0.15 0.43 0.58 0.05 0.05 0.28 0.03	1,396 19,840 4 35,513 17,074 2,232 64,417 4,177 5,059 3,096 81,832 5,607 19,785 18,482 13,636 17,035 68,462 84,084 38,317 18,375 2,638 9,776 7,980 30,228	American Assets Trust, Inc. Arbor Realty Trust, Inc. BrightSpire Capital, Inc. Centerspace Chatham Lodging Trust Chimera Investment Corp. Four Corners Property Trust, Inc. LTC Properties, Inc. LXP Industrial Trust Macerich Co. NexPoint Diversified Real Estate Trust NexPoint Residential Trust, Inc. Outfront Media, Inc. PennyMac Mortgage Investment Trust RLJ Lodging Trust Service Properties Trust Summit Hotel Properties, Inc. Sunstone Hotel Investors, Inc. Tanger Factory Outlet Centers, Inc. TPG RE Finance Trust, Inc. UMH Properties, Inc. Xenia Hotels & Resorts, Inc.	421,600 478,360 99,541 148,674 546,900 49,330 122,681 105,636 688,207 83,881 109,015 666,646 197,177 235,339 675,720 452,372 231,626 186,322 72,703 83,389 120,658 426,517 6,497,799	0.36 0.41 0.09 0.13 0.47 0.04 0.11 0.09 0.59 0.07 0.09 0.57 0.17 0.20 0.58 0.39 0.20 0.16 0.06 0.07 0.10 0.37

Holdings	Security Description		Market Value USD	% of Shareholders' Equity
Mutual Funds	- 0.18%			
205,78	9 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distril Class) ^(a)	oution	205,789	0.18
TOTAL MUTUA (cost USD 205,			205,789	0.18
	FERABLE SECURITIES ADMITT AL EXCHANGE LISTING 918,464)	ED	114,860,100	98.45
MARKET VALU DERIVATIVES (cost USD 104,9	IE OF INVESTMENTS EXCLUDIN 918,464)	IG	114,860,100	98.45
Futures Contr	racts - (0.02%)			
Number of Contracts		ment arket /alue USD	Unrealised Loss USD	% of Shareholders' Equity
12	USD Mini-Russell Long 1,24 2000 Index Futures 21/06/2024	3,560	(21,770)	(0.02)
UNREALISED L	OSS ON FUTURES CONTRACT	s	(21,770)	(0.02)
MARKET VALU	JE OF INVESTMENTS 918,464)		114,838,330	98.43
OTHER ASSET	S AND LIABILITIES		1,824,058	1.57
SHAREHOLDE	RS' EQUITY		116,662,388	100.00
TOTAL INVEST	MENTS		Market Value USD	% of Shareholders' Equity
	excluding derivatives (cost USD			
104,918,464) Unrealised loss on	futures contracts		114,860,100 (21,770)	98.45 (0.02)
Other Assets and I			1,824,058	1.57
Shareholders'	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

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

⁽a) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferabl	e securities admitted to an official exchange listing					
Bonds - 95	04%					
Australia	OOO ADA Infractoriativa Ltd	FUD	7.4050/	00/44/2002	2 400 462	0.50
2,920, 1,667	000 APA Infrastructure Ltd. 000 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
	000 Commonwealth Bank of Australia	USD	2.688%	11/03/2031	579,005	0.10
	000 NCIG Holdings Pty Ltd.	USD	12.500%	26/08/2031	4,521,300	0.78
1,976,	130 Newcastle Coal Infrastructure Group Pty Ltd.	USD	4.700%	12/05/2031	1,778,134	0.31
	000 Nickel Industries Ltd.	USD	11.250%	21/10/2028	2,082,010	0.36
	000 Perenti Finance Pty Ltd.	USD	7.500%	26/04/2029	2,706,339	0.47
	000 Santos Finance Ltd.	USD	5.250%	13/03/2029	2,723,677	0.47
	000 Scentre Group Trust 2 000 Scentre Group Trust 2	USD USD	4.750% 5.125%	24/09/2080 24/09/2080	2,309,961 568,850	0.40 0.10
020,	555 555ma	-	0.12070	21/00/2000	22,359,842	3.87
Bermuda					22,000,042	
	000 China Oil & Gas Group Ltd.	USD	4.700%	30/06/2026	6,460,203	1.12
	000 Li & Fung Ltd.	USD	5.000%	18/08/2025	1,103,089	0.19
					7,563,292	1.31
British Virgin			0.5000/	00/00/0055	64.055	
	307 Add Hero Holdings Ltd.	USD	8.500%	30/09/2029	31,058	0.01
	620 Add Hero Holdings Ltd. 307 Add Hero Holdings Ltd.	USD USD	9.000% 9.800%	30/09/2030 30/09/2031	23,891 31,058	0.00 0.01
	000 CAS Capital No 1 Ltd.	USD	4.000%	Perp.	11,065,974	1.92
	000 Champion Path Holdings Ltd.	USD	4.500%	27/01/2026	9,300,239	1.61
6,470,	000 Champion Path Holdings Ltd.	USD	4.850%	27/01/2028	5,858,617	1.01
	461 Easy Tactic Ltd.	USD	6.500%	11/07/2027	290,726	0.05
	657 Easy Tactic Ltd.	USD	6.500%	11/07/2028	89,833	0.02
3,200,		USD	5.950%	19/10/2025	3,088,640	0.53
	000 Fortune Star BVI Ltd. 000 Fortune Star BVI Ltd.	USD USD	5.000% 5.050%	18/05/2026 27/01/2027	7,975,672 3,403,625	1.38 0.59
+ 1,070,		USD	3.200%	09/04/2026	964,166	0.17
,	000 Franshion Brilliant Ltd.	USD	4.250%	23/07/2029	3,815,200	0.66
	000 Hejun Shunze Investment Co. Ltd.	USD	10.400%	09/03/2023	1,500	0.00
590,	•	USD	6.000%	20/07/2024	127,440	0.02
	000 New Metro Global Ltd.	USD	4.625%	15/10/2025	1,556,975	0.27
	000 NWD Finance BVI Ltd.	USD	4.125%	Perp.	950,300	0.16
	000 NWD Finance BVI Ltd. 000 NWD Finance BVI Ltd.	USD USD	5.250% 6.150%	Perp. Perp.	244,613 245,025	0.04 0.04
	000 Peak RE Bvi Holding Ltd.	USD	5.350%	Perp.	1,043,701	0.18
	000 RKPF Overseas 2020 A Ltd.	USD	5.125%	26/07/2026	899,433	0.16
	000 Scenery Journey Ltd.	USD	11.500%	24/10/2022	3,000	0.00
+ 1,410,	000 Sino-Ocean Land Treasure Finance I Ltd.	USD	6.000%	30/07/2024	105,750	0.02
4,890,	000 Sino-Ocean Land Treasure III Ltd.	USD	6.946%	Perp.	123,301	0.02
3,609,		USD	6.750%	24/04/2033	3,596,852	0.62
	000 Studio City Co. Ltd.	USD	7.000%	15/02/2027	7,406,623	1.28
5,970, 640,	· · · · · · · · · · · · · · · · · · ·	USD USD	6.500% 0.000%	15/01/2028 15/06/2026	5,668,605 671,730	0.98 0.12
	000 Wanda Properties Global Co. Ltd.	USD	11.000%	13/02/2026	1,809,300	0.12
	000 Wanda Properties International Co. Ltd.	USD	7.250%	29/12/2024	341,581	0.06
		-			70,734,428	12.24
Cayman Islar						
1,250,	* * * * * * * * * * * * * * * * * * * *	USD	3.750%	02/06/2031	1,073,631	0.19
677,		USD	13.476%	Perp.	27,080	0.01
840, 4,740,		USD USD	15.524% 7.875%	Perp. Perp.	33,600 189,600	0.01 0.03
900,	- · · · · ·	USD	7.750%	Perp.	36,000	0.03
4,240,		USD	7.250%	13/08/2024	143,100	0.03
	000 Central China Real Estate Ltd.	USD	7.500%	14/07/2025	6,130	0.00
	153 CFLD Cayman Investment Ltd.	USD	0.000%	31/01/2031	654	0.00
	000 CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	3,800	0.00
	000 CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	15,200	0.00
	479 China Aoyuan Group Ltd.	USD	0.000%	30/09/2028	1,765	0.00
1,974,	·	USD USD	0.000% 5.500%	Perp. 30/09/2031	19,746	0.00
	168 China Aoyuan Group Ltd. 000 China Evergrande Group	USD	5.500% 11.500%	30/09/2031 22/01/2023	9,957 3,000	0.00
2,390,		USD	7.000%	02/05/2025	110,537	0.02
	000 China SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	190,550	0.03
	000 Country Garden Holdings Co. Ltd.	USD	3.125%	22/10/2025	36,550	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Con	tinued)					
Cayman Islands	s – (Continued)					
1,600,00		USD	5.625%	15/12/2026	136,360	0.02
1,490,00	*	USD	5.125%	14/01/2027	126,650	0.02
	0 Fantasia Holdings Group Co. Ltd.	USD	12.250%	18/10/2022	3,125	0.00
970,00 780,00		USD USD	10.875% 11.875%	09/01/2023 01/06/2023	12,125 9,750	0.00
	O Fantasia Holdings Group Co. Ltd. O Fantasia Holdings Group Co. Ltd.	USD	9.250%	28/07/2023	8,125	0.00
	0 Fantasia Holdings Group Co. Ltd.	USD	9.875%	19/10/2023	5,500	0.00
940,00		USD	10.875%	02/03/2024	11,750	0.00
+ 3,827,00		USD	13.500%	26/06/2026	4,075,372	0.71
610,00	0 Kaisa Group Holdings Ltd.	USD	8.500%	30/06/2022	19,825	0.00
430,00	, -	USD	11.500%	30/01/2023	13,975	0.00
410,00	• •	USD	9.750%	28/09/2023	13,325	0.00
200,00	. 0	USD	11.950%	12/11/2023	6,500	0.00
5,050,00	, -	USD	9.375%	30/06/2024	164,125	0.03
1,240,00 1,520,00	, -	USD USD	10.875% 9.950%	Perp. 23/07/2025	31,000 49,400	0.01 0.01
520,00	• •	USD	5.950%	10/08/2025	32,500	0.01
	0 KWG Group Holdings Ltd.	USD	6.300%	13/02/2026	127,500	0.01
+ 5,401,00	. •	USD	3.375%	13/04/2027	4,127,741	0.72
+ 4,790,00	0 1 0	USD	3.950%	16/09/2029	3,287,137	0.57
	0 Meituan	USD	0.000%	27/04/2027	1,602,760	0.28
3,100,00		USD	0.000%	27/04/2028	2,755,125	0.48
390,00		USD	5.250%	26/04/2026	377,241	0.07
8,470,00		USD	5.625%	17/07/2027	8,048,999	1.39
2,960,00		USD	5.750%	21/07/2028	2,767,600	0.48
+ 280,00	· ·	USD	5.250%	18/06/2025	277,621	0.05
+ 8,850,00 550,00	MGM China Holdings Ltd. MGM China Holdings Ltd. ^(a)	USD USD	5.875% 5.875%	15/05/2026 15/05/2026	8,757,296 544,239	1.52 0.09
7,120,00	· ·	USD	4.750%	01/02/2027	6,784,185	1.17
344,52	· ·	USD	9.000%	28/12/2024	5,168	0.00
913,68		USD	10.000%	30/12/2024	5,848	0.00
1,694,21	4 Modern Land China Co. Ltd.	USD	11.000%	30/12/2025	16,942	0.00
1,689,07	4 Modern Land China Co. Ltd.	USD	11.000%	30/12/2026	16,891	0.00
11,331,34		USD	11.000%	30/12/2027	72,521	0.01
2,882,67	- · · · · · · · · · · · · · · · · · · ·	USD	11.000%	Perp.	2,906,372	0.50
1,390,00	•	USD	6.000%	12/09/2024	1,372,750	0.24
1,130,00	·	USD	9.700%	16/04/2023	11,300	0.00
1,660,00 2,150,00	·	USD USD	7.300% 7.300%	21/05/2024 13/01/2025	16,600 21,500	0.00
200,00		USD	8.950%	22/01/2023	4,000	0.00
800,00		USD	8.100%	09/06/2023	16,000	0.00
860,00	S .	USD	7.350%	15/12/2023	17,200	0.00
650,00		USD	6.750%	05/08/2024	13,000	0.00
6,870,00	0 Sands China Ltd.	USD	5.400%	08/08/2028	6,743,283	1.17
1,550,00	0 Shimao Group Holdings Ltd.	USD	5.200%	16/01/2027	67,812	0.01
5,270,00	· -	USD	3.450%	11/01/2031	230,562	0.04
297,83	•	USD	6.250%	30/09/2026	36,263	0.01
596,39	•	USD	6.500%	30/09/2027	66,952	0.01
895,68 896 76	Sunac China Holdings Ltd. Sunac China Holdings Ltd.	USD USD	6.750% 7.000%	30/09/2028 30/09/2029	95,166 87,461	0.02 0.02
	6 Sunac China Holdings Ltd.	USD	7.000% 7.250%	30/09/2029	39,542	0.02
517,74	•	USD	1.000%	30/09/2030	39,542	0.01
990,00	•	USD	6.750%	16/07/2023	25,988	0.01
610,00	· ·	USD	5.550%	04/06/2024	16,013	0.00
5,240,00	· ·	USD	6.750%	08/07/2025	137,550	0.02
2,140,00	0 Times China Holdings Ltd.	USD	6.200%	22/03/2026	56,175	0.0
1,760,00		USD	5.750%	14/01/2027	46,200	0.0
8,740,00	•	USD	5.500%	01/10/2027	8,314,493	1.44
8,590,00	•	USD	5.625%	26/08/2028	8,050,548	1.39
7,880,00		USD	5.375%	Perp.	157,600	0.00
630,00	·	USD	9.150%	06/05/2023	7,875	0.00
	0 Zhenro Properties Group Ltd.	USD	7.875%	14/04/2024 10/09/2024	59,625	0.01
200,00 680,00	·	USD USD	7.100% 7.350%	05/02/2025	2,500 8,500	0.00
	Zhenro Properties Group Ltd. Zhenro Properties Group Ltd.	USD	6.700%	04/08/2026	12,375	0.00
333,00		-	3.7 00 /0	5 ., 50, 2020		
					74,869,980	12.96

Holdin	gs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bond	s – (Contii	nued)					
China							
+		GLP China Holdings Ltd.	USD USD	2.950% 4.650%	26/02/2027	1,625,617	0.28
	1,055,527	Huachen Energy Co. Ltd.	- 05D	4.030%	29/12/2026	519,043 2,144,660	0.03
Hong	Kona					2,144,000	0.07
	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	Bank of East Asia Ltd.	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
	4,000,000	Talliota Earla Fit Go. Etc.	-	0.12070	20/00/2020	22,771,593	3.9
India						22,771,000	0.0-
	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	Adani Renewable Energy RJ Ltd. / Kodangal Solar Parks Pvt Ltd. / Wardha Solar Maharash	USD	4.625%	15/10/2039	3,924,683	0.68
	1 638 350	Adani Transmission Step-One Ltd.	USD	4.250%	21/05/2036	1,320,920	0.00
		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
	1,560,000	Future Retail Ltd.	USD	5.600%	22/01/2025	7,800	0.00
	9,430,000	GMR Hyderabad International Airport Ltd.	USD	4.250%	27/10/2027	8,795,455	1.52
		HDFC Bank Ltd.	USD	3.700%	Perp.	907,465	0.16
		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. JSW Hydro Energy Ltd.	USD USD	7.110% 4.125%	11/03/2032 18/05/2031	9,617,325 11,525,697	1.66 1.99
		JSW Infrastructure Ltd.	USD	4.950%	21/01/2029	10,037,320	1.74
		Muthoot Finance Ltd.	USD	7.125%	14/02/2028	7,043,181	1.22
	1,646,000		USD	5.875%	05/03/2027	1,589,147	0.28
	1,200,000	Summit Digitel Infrastructure Ltd.	USD	2.875%	12/08/2031	988,182	0.17
						74,366,895	12.87
Indon		ABM Investama Tbk PT	HOD	0.500%	05/00/0000	4 004 004	0.00
	1,923,000 2,530,000		USD USD	9.500% 12.000%	05/08/2026 02/11/2025	1,884,694 2,507,104	0.33 0.43
	3,542,000	,	USD	4.300%	29/01/2031	3,285,205	0.43
+		Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	2,330,295	0.40
		Delta Merlin Dunia Tekstil PT—Series A	USD	2.500%	26/06/2028	89,955	0.02
	350,000	Delta Merlin Dunia Tekstil PT—Series B	USD	0.000%	26/06/2032	23,149	0.00
		Indika Energy Tbk PT	USD	8.750%	07/05/2029	7,748,125	1.34
+	6,409,000	•	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		-	7.20070	10/01/2020	33,985,592	5.88
Isle Of	f Man					00,000,002	5.00
_		Gohl Capital Ltd.	USD	4.250%	24/01/2027	1,353,274	0.23
Japan							
		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. Sumitomo Mitsui Financial Group, Inc.	USD	4.625%	06/07/2028 Porp	1,965,957	0.34
	1,530,000	очинкотно мизон гитанская отоир, птс.	USD -	6.600%	Perp.	1,909,793	0.33
						9,939,782	1.72
Jersey		West China Cement Ltd.	USD	4.950%	08/07/2026	5,871,200	1.02
						* *	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Luxembourg	Demonstrate of Figure 2.	1100	7.7500/	05/04/0000	F 407 740	0.00
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
	Ceaspair Corp.		3.30070	01/00/2023	0,040,020	1.10
Mauritius + 4.368.303	Azure Power Energy Ltd.	USD	3.575%	19/08/2026	3,934,662	0.68
12,020,000	**	USD	5.375%	31/10/2026	11,528,021	2.00
7,194,900	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	6,655,858	1.15
	Greenko Power II Ltd.	USD	4.300%	13/12/2028	2,538,990	0.44
6,450,000		USD	5.950%	29/07/2026	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
	India Green Power Holdings	USD USD	4.000%	22/02/2027	6,798,327	1.18
	Network i2i Ltd. UPL Corp. Ltd.	USD	3.975% 4.500%	Perp. 08/03/2028	3,661,152 3,368,131	0.63 0.58
	UPL Corp. Ltd.	USD	5.250%	Perp.	1,346,739	0.23
1,000,000	01 E 001p. Etd.	-	0.20070	т огр.		
					57,081,555	9.88
Mongolia 6,010,000	Golomt Bank	USD	11.000%	20/05/2027	5,822,187	1.01
Netherlands					-,,.01	
	Greenko Dutch BV	USD	3.850%	29/03/2026	3,318,952	0.57
.,,	Minejesa Capital BV	USD	4.625%	10/08/2030	2,690,082	0.47
10,861,456	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	10,318,003	1.79
	Prosus NV	USD	3.257%	28/06/2028	1,492,425	0.26
	Prosus NV ^(a)	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
Philippines	Olehe Televere Inc	1100	4.0000/	D	0.074.007	0.00
	Globe Telecom, Inc.	USD USD	4.200%	Perp.	2,071,937	0.36
	SMC Global Power Holdings Corp.		5.450%	Perp. Perp.	878,900 373,425	0.15 0.07
	SMC Global Power Holdings Corp		5 700%			0.07
	SMC Global Power Holdings Corp.	USD -	5.700%	i eip.		
390,000	SMC Global Power Holdings Corp.		5.700%	r erp.	3,324,262	0.58
390,000 Singapore		USD -		· · · · · · · · · · · · · · · · · · ·	3,324,262	
390,000 Singapore 6,130,000	Continuum Energy Aura Pte Ltd.		9.500% 4.500%	24/02/2027 09/02/2027		1.09
390,000 Singapore 6,130,000 7,850,938		USD -	9.500%	24/02/2027	3,324,262 6,289,074	1.09 1.34
390,000 Singapore 6,130,000 7,850,938 4,280,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd.	USD - USD USD	9.500% 4.500%	24/02/2027 09/02/2027	3,324,262 6,289,074 7,728,541	1.09 1.34 0.43
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd.	USD USD USD USD	9.500% 4.500% 4.500%	24/02/2027 09/02/2027 Perp.	3,324,262 6,289,074 7,728,541 2,503,800	1.09 1.34 0.43 0.35
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd.	USD USD USD USD USD USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471	1.09 1.34 0.43 0.35 0.67 0.16
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203	1.09 1.34 0.43 0.35 0.67 0.16
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 3.900%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp.	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222	1.09 1.34 0.43 0.35 0.67 0.16 0.01
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 3.900% 6.475%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp.	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 3.900% 6.475% 6.875%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. JGIlibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 + 6,260,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. Medco Bell Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 3.900% 6.475% 6.875% 7.500% 6.375%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026 30/01/2027	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 0.93 0.18
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 + 6,260,000 4,260,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Laurel Tree Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 7.500% 6.875% 7.500% 6.375% 6.950%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2036 30/01/2027 15/06/2029	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 0.93 0.18 1.06
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 + 6,260,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Laurel Tree Pte Ltd. Medco Maple Tree Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 3.900% 6.475% 6.875% 7.500% 6.375%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026 30/01/2027	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 0.93 0.18 1.066 0.71
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 4,260,000 4,260,000 2,280,000 2,151,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Laurel Tree Pte Ltd. Medco Maple Tree Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.93 0.18 1.06 0.71 0.41
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 4,260,000 4,260,000 2,280,000 2,151,000 1,270,710	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. JGDIlibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Laurel Tree Pte Ltd. Medco Maple Tree Pte Ltd. Medco Oak Tree Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 3.900% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960% 7.375%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 9erp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 1.06 0.71 0.41
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 + 6,260,000 4,260,000 2,181,000 2,181,000 1,270,710 38,997	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Laurel Tree Pte Ltd. Medco Maple Tree Pte Ltd. Medco Oak Tree Pte Ltd. Medco Oak Tree Pte Ltd. Medco Oak Tree Pte Ltd. Modernland Overseas Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 6.375% 6.950% 8.960% 7.375% 5.000%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. 04/02/2039 09/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 0.93 0.18 1.06 0.77 0.41
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 4,260,000 2,280,000 2,151,000 1,270,710 38,997 98,541 5,750,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Maple Tree Pte Ltd. Medco Maple Tree Pte Ltd. Medco Oak Tree Pte Ltd. Modernland Overseas Pte Ltd.—Series 2 Modernland Overseas Pte Ltd.—Series 2 Olam Group Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960% 7.375% 5.000% 5.000% 5.000%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027 18/06/2025	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736 1,170	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.93 0.18 1.06 0.71 0.41 0.37 0.05 0.00
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 4,260,000 4,260,000 4,260,000 1,270,710 38,997 98,541 5,750,000 1,500,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Maple Tree Pte Ltd. Medco Maple Tree Pte Ltd. Medco Maple Tree Pte Ltd. Modernland Overseas Pte Ltd. Modernland Overseas Pte Ltd.—Series 2 Modernland Overseas Pte Ltd.—Series 2 Olam Group Ltd. Sea Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960% 7.375% 5.000% 5.000% 5.000% 5.000% 5.000%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. 04/02/2039 09/02/2039 09/02/2039 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027 18/06/2025 15/05/2026 Perp. 15/09/2026	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736 1,170 2,956 4,146,993 1,302,659	1.09 1.34 0.43 0.45 0.67 0.16 0.01 0.36 0.11 1.09 0.71 0.41 0.37 0.05 0.00 0.00 0.72 0.23
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 6,647,000 2,994,611 186,053 2,140,000 2,250,000 4,260,000 4,260,000 4,260,000 2,151,000 1,270,710 38,997 98,541 5,750,000 1,500,000 + 570,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Dayle Tree Pte Ltd. Medco Oak Tree Pte Ltd. Medco Oak Tree Pte Ltd. Modernland Overseas Pte Ltd. Modernland Overseas Pte Ltd.—Series 2 Modernland Overseas Pte Ltd.—Series 2 Olam Group Ltd. Sea Ltd. Theta Capital Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960% 7.375% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 6.375% 6.950%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027 18/06/2025 15/05/2026 22/01/2026 22/01/2025	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736 1,170 2,956 4,146,993 1,302,659 566,064	1.09 1.34 0.43 0.43 0.45 0.67 0.16 0.01 0.36 0.11 0.93 0.18 1.06 0.71 0.41 0.37 0.05 0.00 0.00 0.72 0.23 0.10
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 4,260,000 2,280,000 2,151,000 1,270,710 38,997 98,541 5,750,000 1,570,000 1,270,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Maple Tree Pte Ltd. Medco Oak Tree Pte Ltd. Medco Oak Tree Pte Ltd. Modernland Overseas Pte Ltd.—Series 2 Modernland Overseas Pte Ltd.—Series 2 Olam Group Ltd. Sea Ltd. Theta Capital Pte Ltd. Theta Capital Pte Ltd. Theta Capital Pte Ltd.	USD USD USD USD USD USD USD USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 7.500% 6.375% 6.950% 8.960% 7.375% 5.000% 5.000% 5.000% 5.275% 0.250% 8.125% 6.750%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. Perp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027 15/05/2026 Perp. 15/09/2026 22/01/2025 31/10/2026	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736 1,170 2,956 4,146,993 1,302,659 566,064 1,196,975	1.09 1.34 0.43 0.35 0.67 0.16 0.01 0.36 0.11 1.09 3.0.18 1.06 0.71 0.41 0.37 0.05 0.00 0.00 0.72 0.23 0.10
390,000 Singapore 6,130,000 7,850,938 4,280,000 2,190,000 2,994,611 186,053 2,140,000 2,250,000 5,408,561 1,190,000 4,260,000 2,280,000 2,151,000 1,270,710 38,997 98,541 5,750,000 1,570,000 1,270,000	Continuum Energy Aura Pte Ltd. Continuum Energy Levanter Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. GLP Pte Ltd. JGC Ventures Pte Ltd. JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. Lippo Malls Indonesia Retail Trust LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd. Medco Bell Pte Ltd. Medco Bell Pte Ltd. Medco Dayle Tree Pte Ltd. Medco Oak Tree Pte Ltd. Medco Oak Tree Pte Ltd. Modernland Overseas Pte Ltd. Modernland Overseas Pte Ltd.—Series 2 Modernland Overseas Pte Ltd.—Series 2 Olam Group Ltd. Sea Ltd. Theta Capital Pte Ltd.	USD	9.500% 4.500% 4.500% 3.875% 4.600% 5.000% 5.000% 6.475% 6.875% 7.500% 6.375% 6.950% 8.960% 7.375% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 6.375% 6.950%	24/02/2027 09/02/2027 Perp. 04/06/2025 Perp. 30/06/2025 30/06/2025 Perp. 04/02/2039 09/02/2026 30/01/2027 15/06/2029 27/04/2029 14/05/2026 30/04/2027 18/06/2025 15/05/2026 22/01/2026 22/01/2025	3,324,262 6,289,074 7,728,541 2,503,800 2,020,275 3,855,260 916,471 46,203 2,099,222 624,931 5,373,946 1,062,759 6,141,811 4,127,535 2,368,760 2,166,756 309,736 1,170 2,956 4,146,993 1,302,659 566,064	1.09 1.34 0.43 0.43 0.45 0.67 0.16 0.01 0.36 0.11 0.93 0.18 1.06 0.71 0.41 0.37 0.05 0.00 0.00 0.72 0.23 0.10

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
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		USD	3.343%	02/10/2031	7,682,800	1.33
960,000		USD	2.700%	Perp.	903,394	0.16
2,160,000	Muang Thai Life Assurance PCL	USD .	3.552%	13/02/2032	2,026,404	0.35
United Kingdom					15,354,362	2.66
United Kingdom 1,230,000	HSBC Holdings PLC	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
2,220,000	Standard Chartered PLC	USD	4.300%	Perp.	1,842,200	0.32
1,260,000	Standard Chartered PLC	USD	7.750%	01/03/2029	1,272,512	0.22
1,070,000	Standard Chartered PLC	USD	3.516%	12/02/2030	1,049,809	0.18
1,160,000	Standard Chartered PLC	USD	4.866%	15/03/2033	1,103,311	0.19
+ 5,715,200	Vedanta Resources Finance II PLC	USD	13.875%	21/01/2024	5,562,261	0.96
	Vedanta Resources Finance II PLC	USD	9.250%	23/04/2026	1,061,851	0.18
	Vedanta Resources Finance II PLC	USD	13.875%	09/12/2028	12,663,189	2.19
272,600	Vedanta Resources Ltd.	USD .	13.875%	09/12/2028	256,244	0.05
					29,332,522	5.08
United States 2,838,000	Virtusa Corp.	USD	7.125%	15/12/2028	2,584,964	0.45
	Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	2,958,622	0.51
TOTAL BONDS (cost USD 614,12	26,042)				549,147,828	95.04
					Market Value	% of Shareholders
Holdings	Security Description				USD	Equity
Common Stock	ss – 0.02%					
China						
	China Aoyuan Group Ltd.				10,860	0.00
530,291	Sunac Services Holdings Ltd. ^(a)				128,024	0.02
					138,884	0.02
TOTAL COMMON (cost USD 496,12					138,884	0.02
Mutual Funds –	- 1.10%					
Ireland 6,334,839	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(b)				6,334,839	1.10
TOTAL MUTUAL						
(cost USD 6,334,	839)				6,334,839	1.10
TOTAL TRANSFI (cost USD 620,95	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 57,005)				555,621,551	96.16
MARKET VALUE (cost USD 620,95	OF INVESTMENTS EXCLUDING DERIVATIVES 57,005)				555,621,551	96.16
Futures Contra	cts = 0.00%				<u> </u>	
Number of	0.00 %			Commitment Market Value	Unrealised Gain	% of Shareholders
	ecurity Description			USD	USD	Equity
	SD					_
	S Treasury Notes 10YR Futures 19/09/2024 S Treasury Notes 2YR Futures 30/09/2024		Short Long	(8,602,360) 23,428,555	13,235 13,452	0.00 0.01
	U 11003UIV 1101C3 4 IIV I ULUIC3 JU/U3/4U44		LUTIY	20,420,000		0.01

1 414100 0011	tracts – (Continued)				Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders Equity
	USD – (Continued)						
(135) (19)	US Treasury Notes 5YR Future US Treasury Ultra Long Notes			Short Short	(14,289,961) (2,131,563)	5,914 4,898	0.00
(13)	OO freadury Offia Long Notes	1011(1 dtd163 13/03/2024					
					(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)
11	USD US Treasury Long Bond Future	ne 10/00/2024		Long	1,279,438	(7,133)	(0.00)
13	US Treasury Ultra Long Bond I			Long	1,596,156	(17,171)	(0.00)
	, .			_	2,875,594	(24,304)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	RACTS				(24,956)	(0.01)
Forward Cur	rency Contracts – 0.29%					,,,,,	(, , ,
i orwara our	101104 00111111010 01.2070					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders 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 TORMARD COR	NENOT CONTINUESTO					
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		0,100,102		00/01/2024	(60,205)	(0.01)
	UE OF INVESTMENTS					(,)	()
(cost USD 62	0,957,005)					557,287,025	96.45
OTHER ASSE	TS AND LIABILITIES					20,535,818	3.55
SHAREHOLD	ERS' EQUITY					577,822,843	100.00
TOTAL INVES	STMENTS				n	flarket Value USD	% of Shareholders Equity
Total Investment	s excluding derivatives (cost USD	620,957,005)				555,621,551	96.16
Unrealised gain	on futures contracts	,				37,499	0.01
Unrealised loss	on futures contracts					(24,956)	(0.01)
	on forward currency contracts					1,713,136	0.30
	on forward currency contracts					(60,205)	(0.01)
Other Assets and						20,535,818	3.55
Shareholders	' Equity					77,822,843	100.00

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.

⁺ 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) 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 – 91.41% Argentina						
6,200,000	YPF SA	USD	6.950%	21/07/2027	5.662.243	0.20
1,660,000		USD	8.500%	27/06/2029	1,558,325	0.06
5,070,000		USD	9.500%	17/01/2031	5,102,955	0.18
3,650,000	YPF SA	USD	7.000%	15/12/2047	2,629,077	0.10
					14,952,600	0.54
Australia 4,590,000	Santos Finance Ltd.	USD	4.125%	14/09/2027	4,348,750	0.16
19,290,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	18,697,411	0.67
					23,046,161	0.83
Austria 499,000	BRF GmbH	USD	4.350%	29/09/2026	477,341	0.02
Bermuda						
+ 1,970,000	China Oil & Gas Group Ltd.	USD	4.700%	30/06/2026	1,762,687	0.06
+ 10,310,000	·	USD	5.500%	17/01/2027	9,330,705	0.34
9,910,000	o,	USD	5.875%	09/11/2027	9,665,223	0.35
8,670,000	•	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
25,600,000	9	USD	2.625%	15/08/2025	24,550,400	0.88
5,200,000	Tengizchevroil Finance Co. International Ltd.	USD	4.000%	15/08/2026	4,966,000	0.18
Brazil					62,355,818	2.24
	B3 SA - Brasil Bolsa Balcao	USD	4.125%	20/09/2031	12,383,078	0.45
,,	Banco do Brasil SA	USD	8.748%	Perp.	21,223,894	0.76
5,053,000		USD	4.875%	24/01/2030	4,624,733	0.17
2,510,000		USD	5.750%	21/09/2050	1,984,004	0.07
	Samarco Mineracao SA	USD	9.500%	30/06/2031	10,367,321	0.37
					50,583,030	1.82
British Virgin Isla	i nds Add Hero Holdings Ltd.	USD	8.500%	30/09/2029	14,857	0.00
	Add Hero Holdings Ltd.	USD	9.000%	30/09/2030	11,429	0.00
	Add Hero Holdings Ltd.	USD	9.800%	30/09/2031	14,857	0.00
	CAS Capital No 1 Ltd.	USD	4.000%	Perp.	6,310,233	0.23
	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
	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
5,814,000	Huarong Finance 2019 Co. Ltd.	USD	3.875%	13/11/2029	5,070,942	0.18
4,814,000	NWD Finance BVI Ltd.	USD	4.125%	Perp.	2,659,735	0.10
+ 1,309,000	NWD MTN Ltd.	USD	4.125%	18/07/2029	975,205	0.03
+ 4,540,000	SF Holding Investment 2021 Ltd.	USD	3.000%	17/11/2028	4,131,060	0.15
	Sino-Ocean Land Treasure III Ltd.	USD	6.946%	Perp.	70,854	0.00
	Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	3,784,107	0.14
	Studio City Co. Ltd.	USD	7.000%	15/02/2027	8,737,813	0.31
	Studio City Finance Ltd. Universe Trek Ltd.	USD USD	6.500% 0.000%	15/01/2028 15/06/2026	2,971,982 1,039,082	0.11 0.04
990,000	Offiverse free Ltd.	030	0.000%	13/00/2020	77,700,540	2.79
Canada					11,100,040	2.79
	First Quantum Minerals Ltd.	USD	6.875%	15/10/2027	12,298,750	0.44
	First Quantum Minerals Ltd.	USD	9.375%	01/03/2029	2,173,893	0.08
	First Quantum Minerals Ltd.	USD	8.625%	01/06/2031	8,758,511	0.31
	ShaMaran Petroleum Corp. (a)	USD	12.000%	30/07/2025	9,885,813	0.36
8,230,000	St Marys Cement, Inc.	USD	5.750%	02/04/2034	8,168,275	0.29
					41,285,242	1.48
Cayman Islands 860,000	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
182,000	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	6,916	0.00
728,000	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	27,664	0.00

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bono	ls – (Contir	nued)					
Caym		- (Continued)					
	84,423	China Aoyuan Group Ltd.	USD	0.000%	30/09/2028	844	0.00
	944,600 355,950	China Aoyuan Group Ltd.	USD USD	0.000%	Perp.	9,446	0.00
	1,430,000	China Aoyuan Group Ltd. China SCE Group Holdings Ltd.	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 USD	4.850%	14/12/2026	243,100	0.01 0.05
	1,500,000 3,900,000	Meituan Meituan	USD	0.000% 0.000%	27/04/2027 27/04/2028	1,414,200 3,466,125	0.05
+	7,440,000	Meituan	USD	3.050%	28/10/2030	6,374,741	0.13
	3,220,000	Melco Resorts Finance Ltd.	USD	4.875%	06/06/2025	3,157,613	0.11
	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 USD	10.000%	30/12/2024	5,905	0.00
	1,552,399 2,069,865	Modern Land China Co. Ltd. Modern Land China Co. Ltd.	USD	11.000% 11.000%	30/12/2025 30/12/2026	15,524 20,699	0.00 0.00
		Modern Land China Co. Ltd.	USD	11.000%	30/12/2027	19,333	0.00
	524,403	Mongolian Mining Corp.	USD	11.000%	Perp.	528,714	0.02
	17,758	Peru Enhanced Pass-Through Finance Ltd.	USD	0.000%	02/06/2025	17,129	0.00
	2,470,000	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 USD	5.600%	15/07/2026	65,494	0.00 0.01
	3,750,000 2,130,000	Shimao Group Holdings Ltd. Shimao Group Holdings Ltd.	USD	5.200% 4.600%	16/01/2027 13/07/2030	164,063 93,188	0.00
	1,500,000	Shimao Group Holdings Ltd.	USD	3.450%	11/01/2031	65,625	0.00
	1,108,229	Sunac China Holdings Ltd.	USD	6.250%	30/09/2026	134,932	0.01
	2,219,146	ŭ	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	•	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% 5.500%	08/07/2030	3,808,804	0.14 0.43
	12,200,000	Wynn Macau Ltd. Wynn Macau Ltd.	USD USD	5.500% 5.500%	15/01/2026 01/10/2027	11,950,022 3,320,089	0.43
	7,440,000	· ·	USD	5.625%	26/08/2028	6,972,768	0.12
		Yuzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	178,000	0.01
		Zhenro Properties Group Ltd.	USD	8.350%	10/03/2024	6,300	0.00
		Zhenro Properties Group Ltd.	USD	7.100%	10/09/2024	17,500	0.00
	1,340,000	Zhenro Properties Group Ltd.	USD	6.700%	04/08/2026	16,750	0.00
			_			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		USD	3.900%	27/04/2031	5,002,751	0.18
+		Cia Cervecerias Unidas SA	USD	3.350%	19/01/2032	13,899,866	0.50
	8,425,000	Enel Americas SA	USD	4.000%	25/10/2026	8,116,055	0.29

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	ls – (Contir	aund)					
	– (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					91,430,992	3.23
COIOI		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
	11,630,000	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
	18,310,000	Ecopetrol SA	USD	8.875%	13/01/2033	18,862,687	0.68
		Ecopetrol SA	USD	5.875%	28/05/2045	129,186	0.00
		Ecopetrol SA	USD	5.875%	02/11/2051	5,599,225	0.20
	12,630,000	•	USD	4.250%	18/07/2029	10,885,860	0.39
+	11,810,000	Oleoducto Central SA	USD _	4.000%	14/07/2027	10,922,951	0.39
						138,023,404	4.96
	Republic	Cooks analitating AC	EUD	E 7270/	00/02/2020	14 720 050	0.50
	13,100,000	Ceska sporitelna AS Ceska sporitelna AS	EUR EUR	5.737%	08/03/2028	14,736,058	0.53
	5,000,000	Ceska sponteina AS	EUR -	4.824%	15/01/2030	5,515,765	0.20
						20,251,823	0.73
	nican Repub 30,092,000	olic 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	Kong						
+	16,010,000	Bangkok Bank PCL	USD	3.466%	08/09/2029	13,326,564	0.48
	2,970,000	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	-						
		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
+	11,184,000	OTP Bank Nyrt	EUR -	2.875%	15/07/2029	12,115,038	0.44
						32,002,243	1.15
India	2 440 000	Adapi Floatriaity Mymbai I td	LICD	2.0670/	15/04/2022	1 004 450	0.07
		Adani Electricity Mumbai Ltd.	USD	3.867%	15/01/2028	1,961,150	0.07
		Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	6,871,888	0.25
+		Adani Green Energy Ltd.	USD	4.375%	15/10/2030	1,408,122	0.05
+		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 03/07/2029	8,555,905	0.31
		Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	USD USD	4.375% 3.100%	02/02/2031	4,493,952 779,510	0.16 0.03
		Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	USD	3.828%	02/02/2031	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
	10,360,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	9,761,710	0.35
	9,870,000	Reliance Industries Ltd.	USD _	2.875%	12/01/2032	8,269,382	0.30

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Indonesia 1 499 000	ABM Investama Tbk PT	USD	9.500%	05/08/2026	1,469,140	0.05
	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	3,989,801	0.15
	Delta Merlin Dunia Tekstil PT—Series A	USD	2.500%	26/06/2028	212,037	0.01
4,715,000	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 PT Tower Bersama Infrastructure Tbk	USD USD	5.150% 4.250%	27/04/2028 21/01/2025	1,471,673 3,017,914	0.05 0.11
	PT Tower Bersama Infrastructure Tbk	USD	2.750%	20/01/2026	4,816,094	0.17
	Sri Rejeki Isman Tbk PT	USD	7.250%	16/01/2025	58,321	0.00
1,300,000	on rejectional tool i		7.25070	10/01/2023	39,928,910	1.44
Ireland					00,020,010	
	Alfa Bank AO / Alfa Bond Issuance PLC(b)	USD	5.950%	15/04/2030	0	0.00
7,680,000	Credit Bank of Moscow / CBOM Finance PLC(b)	USD	4.700%	29/01/2025	0	0.00
24,646,000	Credit Bank of Moscow / CBOM Finance PLC ^(b)	USD	7.500%	05/10/2027	0	0.00
					0	0.00
Isle Of Man	Oak Oar fall M	1100	4.0500/	0.4/0.4/0.007	04 404 000	0.07
Israel	Gohl Capital Ltd.	USD	4.250%	24/01/2027	24,131,938	0.87
	Bank Hapoalim BM ^(a)	USD	3.255%	21/01/2032	1,700,770	0.06
	Bank Leumi Le-Israel BM ^(a)	USD	3.275%	29/01/2031	27,024,875	0.97
	ICL Group Ltd. ^(a)	USD	6.375%	31/05/2038	3,622,625	0.13
	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 1,640,000	SoftBank Group Corp.	USD	5.125%	19/09/2027	1,581,764	0.06
Jersey						
-	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	4,395,525	0.16
1,740,000	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						
10,510,000	KazMunayGas National Co. JSC	USD	5.375%	24/04/2030	10,182,719	0.37
3,950,000	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	3,219,625	0.11
1,940,000	KazMunayGas National Co. JSC	USD	5.750%	19/04/2047	1,662,299	0.06
					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						
	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
	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 14,260,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	12,400,639	0.45
Mauritius						
	Axian Telecom	USD	7.375%	16/02/2027	12,023,799	0.43
.,,	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	3,307,808	0.12
	Greenko Power II Ltd.	USD	4.300%	13/12/2028	4,458,515	0.16
	HTA Group Ltd.	USD	7.500%	04/06/2029	3,311,685	0.12
7,420,000	India Airport Infrastructure	USD	6.250%	25/10/2025	7,393,177	0.26

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Mauritius - (Cont	inued)					
	MTN Mauritius Investments Ltd.	USD	6.500%	13/10/2026	7,193,090	0.26
3,000,000	Network i2i Ltd.	USD -	5.650%	Perp.	2,979,360	0.11
					40,667,434	1.46
Mexico	America Movil SAB de CV	MXN	7.125%	09/12/2024	821,003	0.03
5,280,000		USD	5.875%	Perp.	4,991,686	0.18
10,370,000		USD	6.750%	Perp.	10,338,631	0.37
4,660,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financi					
	Santander	USD	7.525%	01/10/2028	4,859,075	0.17
5,667,000		USD	5.125%	18/01/2033	5,256,709	0.19
2,970,000	BBVA Bancomer SA Becle SAB de CV	USD USD	5.875% 2.500%	13/09/2034	2,788,993	0.10 0.55
3,500,000		USD	5.125%	14/10/2031 Perp.	15,245,606 3,380,825	0.55
12,130,000		USD	9.125%	Perp.	13,099,915	0.12
	Cemex SAB de CV	USD	3.875%	11/07/2031	6,969,987	0.25
	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD	4.375%	22/07/2031	22,977,286	0.83
	GCC SAB de CV	USD	3.614%	20/04/2032	17,694,435	0.64
1,840,000	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	1,440,435	0.05
7,083,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	6,839,239	0.24
810,000	, ·	USD	4.250%	31/10/2026	782,124	0.03
	Mexico City Airport Trust	USD	3.875%	30/04/2028	187,944	0.01
5,230,000	* *	USD	3.875%	30/04/2028	4,914,736	0.18
400,000	, ·	USD	5.500%	31/10/2046	339,418 8,332,962	0.01
9,824,000 2,920,000		USD USD	5.500% 5.500%	31/07/2047 31/07/2047	2,476,817	0.30 0.09
11.320.000	Mexico Government International Bond	USD	5.400%	09/02/2028	11,306,246	0.41
1,160,000		USD	6.500%	13/03/2027	1,098,984	0.04
1,230,000		USD	5.350%	12/02/2028	1,103,002	0.04
2,420,000		USD	6.500%	23/01/2029	2,196,210	0.08
2,220,000	Petroleos Mexicanos	USD	8.750%	02/06/2029	2,193,138	0.08
1,800,000	Petroleos Mexicanos	USD	6.375%	23/01/2045	1,191,510	0.04
3,530,000		USD	6.750%	21/09/2047	2,373,925	0.08
	Petroleos Mexicanos	USD	6.350%	12/02/2048	1,189,683	0.04
3,550,000		USD	6.950%	28/01/2060	2,396,250	0.09
+ 16,370,000 + 2,010,000		USD USD	5.375% 5.250%	04/04/2032 30/01/2026	15,107,546 1,954,444	0.54 0.07
_,,	Trust Fibra Uno	USD	6.950%	30/01/2044	176,176	0.01
		-			176,024,940	6.33
Morocco						
10,220,000	OCP SA	USD	6.750%	02/05/2034	10,315,813	0.37
26,170,000	OCP SA	USD	5.125%	23/06/2051	19,492,724	0.70
					29,808,537	1.07
Netherlands						
	Braskem Netherlands Finance BV	USD	4.500%	31/01/2030	1,937,513	0.07
9,540,000	Braskem Netherlands Finance BV Braskem Netherlands Finance BV	USD USD	7.250% 5.875%	13/02/2033 31/01/2050	8,936,118 3,956,139	0.32 0.14
.,,	Braskem Netherlands Finance BV	USD	8.500%	23/01/2081	4,222,301	0.14
	First Bank of Nigeria Ltd. / FBN Finance Co. BV	USD	8.625%	27/10/2025	4,933,229	0.18
2,138,500		USD	3.850%	29/03/2026	2,010,190	0.07
9,010,000		USD	8.000%	18/09/2027	8,778,939	0.32
9,790,000	Metinvest BV	EUR	5.625%	17/06/2025	9,789,042	0.35
	Metinvest BV	USD	8.500%	23/04/2026	10,064,000	0.36
	Metinvest BV	USD	7.650%	01/10/2027	861,800	0.03
	Metinvest BV	USD	7.750%	17/10/2029	998,875	0.04
	Minejesa Capital BV	USD	4.625%	10/08/2030	14,786,601	0.53
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	17,824,191	0.64
	MV24 Capital BV NE Property BV	USD EUR	6.748% 1.875%	01/06/2034 09/10/2026	20,610,343 16,710,256	0.74 0.60
	NE Property BV	EUR	3.375%	14/07/2027	4,813,283	0.00
	Petrobras Global Finance BV	USD	6.500%	03/07/2033	6,891,689	0.25
	Prosus NV	USD	3.257%	28/06/2028	17,752,487	0.64
	Prosus NV	USD	4.193%	15/03/2029	5,246,984	0.19
	Prosus NV	USD	3.680%	21/01/2030	26,644,812	0.96
	Prosus NV	USD	3.832%	08/02/2051	4,226,369	0.15
	Prosus NV	USD	4.987%	19/01/2052	1,728,675	0.06
	Royal Capital BV	USD	5.000%	Perp.	1,752,024	0.06
490,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125%	15/10/2024	526,011	0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti		<u> </u>				
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 Energy infocutions 2.	-	0.12070	2 1/00/2021	237,256,225	8.53
Nigeria 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	(a)					
	DNO ASA ^(a) 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	- 035	9.230 /6	04/00/2029		
					21,497,162	0.77
Panama 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
		-			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
	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
3 080 000	Bank Polska Kasa Opieki SA	EUR	5.500%	23/11/2027	3,420,591	0.12
	Poland Government International Bond	USD	4.625%	15/01/2034	8,029,766	0.29
	Poland Government International Bond	USD	5.125%	15/01/2072	6,389,253	0.23
3,560,000	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
9 600 000	Banca Comerciala Romana SA	EUR	7.625%	19/05/2027	10,968,492	0.39
	Banca Transilvania SA	EUR	8.875%	27/04/2027	15,837,962	0.57
		_			26,806,454	0.96
Singapore					·	
+ 4,570,000	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
	JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd.	USD USD	5.000% 3.900%	30/06/2025 Perp.	244,832 3,089,977	0.01 0.11
3, 130,000	COMPACT AND INVALID I TO FIG.	030	5.30070	гегр.	5,005,817	U.11

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
0. (1. 46)					29,623,878	1.06
South Africa	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
	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 3,660,000		USD USD	5.750% 5.625%	23/01/2027 12/02/2028	3,089,970 3,653,321	0.11 0.13
3,000,000	F0300		3.023 /6	12/02/2020		
Spain					6,743,291	0.24
•	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA	USD	5.375%	30/12/2030	2,421,158	0.09
10,857,012	International Airport Finance SA	USD	12.000%	15/03/2033	11,562,718	0.41
					13,983,876	0.50
Supranationals		1100	0.0040/	17/05/0000	4 405 440	0.05
	African Export-Import Bank ^(a)	USD	2.634%	17/05/2026	1,405,110	0.05
	African Export-Import Bank	USD	2.634%	17/05/2026	8,205,842	0.30
	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	LIOD	4.0500/	07/04/0000	40 000 400	0.04
5 450 000	Telecom Partners	USD	4.050%	27/04/2026	16,868,188	0.61
	Eastern & Southern African Trade & Development Bank Mongolian Mining Corp. / Energy Resources LLC	USD USD	4.125% 12.500%	30/06/2028	4,822,869	0.17 0.22
	Promigas SA ESP / Gases del Pacifico SAC	USD	3.750%	13/09/2026 16/10/2029	6,246,157 7,083,405	0.22
		-			52,800,150	1.90
Thailand					. , ,	
9,680,000	Minor International PCL	USD	2.700%	Perp.	9,109,219	0.33
8,240,000	Muang Thai Life Assurance PCL	USD	3.552%	13/02/2032	7,730,356	0.28
	PTT Treasury Center Co. Ltd.	USD	3.700%	16/07/2070	5,990,124	0.21
		-			22,829,699	0.82
Turkey						
	Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	01/05/2034	29,679,831	1.07
	Coca-Cola Icecek AS	USD	4.215%	19/09/2024	19,759,030	0.71
	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 Turkiye Garanti Bankasi AS	USD USD	8.250% 8.375%	15/11/2028 15/05/2031	33,195,110 12,213,373	1.19 0.44
	Yapi ve Kredi Bankasi AS	USD	9.743%	15/09/2025	2,831,962	0.44
	Yapi ve Kredi Bankasi AS	USD	9.250%	16/10/2028	16,037,719	0.10
	Yapi ve Kredi Bankasi AS	USD	9.250%	17/01/2034	14,496,189	0.52
		-			155,345,750	5.58
United Arab Emira	ates				<u> </u>	
3,420,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	3,032,514	0.11
	DP World Ltd. ^(a)	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
	National Central Cooling Co. PJSC	USD	2.500%	21/10/2027	9,115,995	0.33
23,620,000	NBK Tier 1 Financing 2 Ltd.	USD -	4.500%	Perp.	22,869,829	0.82
					40,203,105	1.45
United Kingdom 19,660,000	Anglo American Capital PLC	USD	5.500%	15/07/2031	19,406,583	0.70
4,830,000	Anglo American Capital PLC	EUR	4.125%	15/03/2032	5,215,470	0.70
	Anglo American Capital PLC ^(a)	USD	5.750%	05/04/2034	4,138,965	0.15
, ,	• · · · · · · · ·				,,0	2.10

Bonds	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
Subted Nigodom — Continued 1,100,000			Ouriency	microst rate	muturity Dute		Equi
4.10.000 Angle American Capital PLC USD 5.000% 0604/2055 4.1102/037 0.007 0.008 0.009 0	•	· · ·					
*** 6,50,000 Endemouru Mining PLC			USD	6.000%	05/04/2054	4.112.095	0.1
6.380,000 Seacem LKP.C. 1.280,000 Tulbor LR.C. 1.280,000							
1.980,000 Stecam UR PLC	7,110,000	Prudential Funding Asia PLC	USD	2.950%	03/11/2033	6,325,554	0.2
3,870,000 Shandard Charterod PLC USD 7,767% 1901/2028 3,905,761 0,102,261 0,000 0,107,7000 1,000 0,100							
22,510,000 Standard Charlemed PLC							
10,73,7000 Tillow OIP IC USD 7,000% 010302025 10,423,372 0.5 6,8610,001 10,000 OIP IC 0.50 10,500% 1505025 0.5 615003 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0							
BATTONOON Talkow OF IPC							
*** 321,010							
1,5712,000 Vedanta Resources Finance II PLC							
	1,690,000	Vedanta Resources Finance II PLC	USD	9.250%	23/04/2026		0.0
United States	+ 5,712,000	Vedanta Resources Finance II PLC	USD	13.875%	09/12/2028	5,439,652	0.2
Bimbo Bakeries USA, Inc.						121,476,171	4.3
A 580,000 Bimbo Bakeries USA, Inc.		Director Delegies LICA Inc.	HCD	6.0500/	45/04/2020	6 074 065	0.0
2,880,000 Bimbo Bakeries USA, Inc.							
11,10,000 Hibms Finance USA LLC							
1,20,000 Kosmos Energy Ltd. (**)							
28,350,000 Koamos Energy Ltd. USD 7,125% 0404/2026 27,804,121 0.10 3,040,000 Koamos Energy Ltd. USD 7,50% 01105/2027 2,989,214 0.10 2,430,000 Koamos Energy Ltd. USD 7,50% 01105/2027 2,989,214 0.10 2,430,000 Koamos Energy Ltd. USD 4,75% 1809/2026 2,386,47 0.00							
2.440,000 Sosnos Energy Ltd. USD 7.500% 0103/2028 2.316,847 0.00 8.130,000 Sasol Financing USA LLC USD 6.500% 27109/2028 38.9290 0.00 13.117,000 Sasol Financing USA LLC USD 8.750% 03105/2029 3.18,850,94 0.04 0.04 0.05	28,350,000	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	27,804,121	1.0
8,130,000 Saso Financing USA LLC USD 6,500% 2709,0208 336,200 0.0					01/05/2027		
*** 380,000 SasoFinancing USA LLC USD 6,500% 27/09/208 359,290 0.0 0.131,710,000 SasoFinancing USA LLC USD 8,750% 03/05/209 31,816,816,40 0.4 4,760,000 Salvikare Mining Co. USD 4,000% 16/11/2026 4,355,091 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.		0,					
13,170,000 Sasol Financing USA LLC							
4,760,000 Stillwater Mining Co.							
6,88,000 United States Treasury Note/Bond USD 0,375% 31/12/2025 6,215,270 0.24,990,000 United States Treasury Note/Bond USD 0,750% 31/12/2025 3,212,107 0.01,649,000 United States Treasury Note/Bond USD 0,7125% 151/12/2028 3,370,108 0.1							
A 990,000							
6,64,000 0 0 0 0 0 0 0 0 0		•					0.1
	6,640,000	United States Treasury Note/Bond	USD	3.125%	15/11/2028		0.2
	3,700,000	Virtusa Corp.	USD	7.125%	15/12/2028	3,370,108	0.1
21,450,000 poteka-Bank ATIB 7,300,000 National Bank of Uzbekistan USD 4,850% 21/10/2025 7,033,560 0.2						105,599,816	3.8
7,300,000 National Bank of Uzbekistan 11,000,000 Uzbek Industrial and Construction Bank ATB USD 5,750% 0,2112/022 10,890,000 0,3 38,685,219 1	Uzbekistan 21 450 000	Inoteka-Rank ATIR	HSD	5 500%	10/11/2025	20 761 669	0.7
11,000,000 Uzbek Industrial and Construction Bank ATB		·					0.2
Venezuela							0.3
2,440,000 Petroleos de Venezuela SA						38,685,219	1.3
Vietnam	Venezuela			0.0004	45/44/0000	000 100	0.0
4,710,000 Viet Nam Debt & Asset Trading Corp. USD 1.000% 10/10/2025 4,300,960 0.1 TOTAL BONDS (cost USD 2,772,911,794) 2,542,658,933 91.4 Holdings Security Description Security		Petroleos de Venezuela SA	050	6.000%	15/11/2026	300,120	0.0
Holdings Security Description Security		Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	4,300,960	0.1
Holdings Security Description Market Value Shareholder Equit		911,794)			:	2,542,658,933	91.4
Market Value Shareholder Equit Common Stocks - 0.02% China 236,150 China Aoyuan Group Ltd. 5,195 0.00 922,734 Sunac China Holdings Ltd. 174,908 0.00 1476,366 0.00	•						% (
236,150 China Aoyuan Group Ltd. 5,195 0.0 922,734 Sunac China Holdings Ltd. 174,908 0.0 1,973,172 Sunac Services Holdings Ltd. 476,366 0.0 1,973,172 CoMMON STOCKS (cost USD 1,315,246) 656,469 0.0 Mutual Funds = 4.38% 121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3	Holdings	Security Description					Shareholders Equit
236,150 China Aoyuan Group Ltd. 5,195 0.0 922,734 Sunac China Holdings Ltd. 174,908 0.0 1,973,172 Sunac Services Holdings Ltd. 476,366 0.0 1,973,172 CoMMON STOCKS (cost USD 1,315,246) 656,469 0.0 Mutual Funds = 4.38% 121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3	Common Stock	s – 0.02%					
922,734 Sunac China Holdings Ltd. 174,908 0.0 1,973,172 Sunac Services Holdings Ltd. 174,908 476,366 0.0 656,469 0.0 TOTAL COMMON STOCKS (cost USD 1,315,246) 656,469 0.0 Mutual Funds - 4.38% Ireland 121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3	China						
1,973,172 Sunac Services Holdings Ltd. ^(a) 0.0 1,973,173 Sunac Services Holdings Ltd							
TOTAL COMMON STOCKS (cost USD 1,315,246) 656,469 0.0							
TOTAL COMMON STOCKS (cost USD 1,315,246) 656,469 0.0 Mutual Funds - 4.38% Ireland 121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3	1,973,172	Sunac Services Holdings Ltd.(4)					
Mutual Funds - 4.38%	TOTAL COMMON	NSTOCKS				656,469	0.0
Ireland 121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(c) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3						656,469	0.0
121,736,360 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(c) 121,736,360 4.3 TOTAL MUTUAL FUNDS (cost USD 121,736,360) 121,736,360 4.3		4.38%					
(cost USD 121,736,360) 121,736,360 4.3		Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c)				121,736,360	4.3
						121,736,360	4.3
	-					,,	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable s	ecurities dealt in another regulated market					
Bonds – 1.16%	o de la companya de l					
Canada 5,070,000	D First Quantum Minerals Ltd. ^(a)	USD	9.375%	01/03/2029	5,324,463	0.19
Guatemala	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1100	4.075%	00/04/0004	4.000.000	0.00
Luxembourg	D Banco Industrial SA ^(a)	USD	4.875%	29/01/2031	1,666,630	0.06
8,660,000	O Altice Financing SA ^(a)	USD	5.000%	15/01/2028	6,762,074	0.24
350,000	Tupy Overseas SA ^(a)	USD	4.500%	16/02/2031	7,064,513	0.01
Mexico					7,004,515	0.23
5,440,000	Cemex SAB de CV ^(a)	USD	5.125%	Perp.	5,254,768	0.19
	Communication City Alexand Transfal	USD	3.250%	12/03/2025	871,083	0.03
	Mexico City Airport Trust ^(a) Minera Mexico SA de CV ^(a)	USD USD	5.500% 4.500%	31/10/2046 26/01/2050	1,281,303 1,228,623	0.05 0.04
,,,,,,,,,					8,635,777	0.31
Panama						
2,420,000	7 Telecomunicaciones Digitales SA ^(a)	USD	4.500%	30/01/2030	2,126,696	0.08
Peru 704,088	3 Atlantica Transmision Sur SA ^(a)	USD	6.875%	30/04/2043	722,849	0.03
	Consorcio Transmantaro SA ^(a)	USD	4.700%	16/04/2034	1,255,041	0.04
-					1,977,890	0.07
Qatar 336,150	Ras Laffan Liquefied Natural Gas Co. Ltd. III ^(a)	USD	5.838%	30/09/2027	339,515	0.01
Supranationals						
+ 5,630,000	 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andea Telecom Partners^(a) 	an USD	4.050%	27/04/2026	5,252,649	0.19
TOTAL BONDS (cost USD 35,94	11.328)				32,388,133	1.16
	FERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				,,	
(cost USD 35,94	· ,				32,388,133	1.16
(cost USD 2,931	E OF INVESTMENTS EXCLUDING DERIVATIVES ,904,728)			2	2,697,439,895	96.97
Futures Contra	acts – (0.02%)					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
	JSD JS Treasury Notes 10YR Futures 19/09/2024		Long	79,816,828	199,155	0.01
	JS Treasury Notes 2YR Futures 30/09/2024		Long	44,616,117	6,516	0.00
				124,432,945	205,671	0.01
UNREALISED G	AIN ON FUTURES CONTRACTS				205,671	0.01
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders' Equity
	JSD					
	JS Treasury Long Bond Futures 19/09/2024		Long	52,224,313	(309,223)	(0.01)
	JS Treasury Notes 5YR Futures 30/09/2024 JS Treasury Ultra Long Bond Futures 19/09/2024		Long Long	93,784,485 30,940,875	(31,561) (264,714)	(0.00) (0.01)
	JS Treasury Oldra Long Borid Futures 19/09/2024 JS Treasury Ultra Long Notes 10YR Futures 19/09/2024		Long	28,720,000	(69,945)	(0.01)
	· · · · · ·			205,669,673	(675,443)	(0.03)
UNREALISED L	OSS ON FUTURES CONTRACTS				(675,443)	(0.03)
Forward Curre	ency Contracts – 0.29%					
	Amount Amount			Maturit		% of Shareholders'
Currency	Bought Currency Sold			Dat		Equity
GBP	74,859,896 USD 94,693,877			02/07/202	4 821,990	0.03

						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders Equity
AUD	5,447,636	USD	3,570,061		25/07/2024	66,332	0.00
EUR CHF	748,171,729 3,158,949	USD USD	806,918,479 3,507,817		30/07/2024 19/08/2024	8,292,266 24,175	0.30
	N ON FORWARD CUR				19/00/2024	9,204,763	0.33
- CHREALIGED GAII	N ON FORWARD COR	INCINCTION IN					
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
USD	2,596,086	GBP	2,062,632		02/07/2024	(35,685)	(0.00)
SGD	46,347,077	USD	34,510,416		05/07/2024	(131,756)	(0.00)
USD USD	489,844	SGD AUD	662,670		05/07/2024 25/07/2024	(1,700)	(0.00)
USD	18,884 144,087,400	EUR	28,493 133,225,984		30/07/2024	(135) (1,076,135)	(0.00)
	S ON FORWARD CUF				00/01/2021	(1,245,411)	(0.04)
						() ()	
Swap Contracts - Net Local	- 0.02%					Unrealised	% o
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain USD	Shareholders 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	N ON INTEREST RATE	E SWAPS				756,831	0.03
05.000.000	Credit Default Swap	s	51. 11. 10.1. 11. 0	1100	00/00/000	05.044	0.00
25,830,000	Fixed 1.000%		Floating (Colombia Government International Bond)	USD	20/06/2029	85,941	0.00
UNREALISED GAIN	N ON CREDIT DEFAU	LT SWAPS				85,941	0.00
TOTAL UNREALIS	ED GAIN ON SWAP C	ONTRACTS				842,772	0.03
Net Local						Unrealised	% o
Net Local Notional Amount	Pay		Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
Notional			Receive	Currency	Maturity Date	Loss	Shareholders
Notional	Interest Rate Swaps		Receive	Currency	Maturity Date 19/06/2026	Loss USD	Shareholders Equity
Notional Amount		th CORRA)			<u> </u>	Loss	Shareholders
36,490,000 3,570,000	Interest Rate Swaps Floating (CAD 1 mon	th CORRA) th EURIBOR)	Fixed 4.250%	CAD	19/06/2026	Loss USD (69,966)	Shareholders Equity (0.00)
36,490,000 3,570,000	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon	eth CORRA) eth EURIBOR) E SWAPS	Fixed 4.250%	CAD	19/06/2026	(69,966) (56,954)	(0.00) (0.00)
36,490,000 3,570,000	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon	eth CORRA) eth EURIBOR) E SWAPS	Fixed 4.250%	CAD	19/06/2026	(69,966) (56,954)	(0.00) (0.00)
36,490,000 3,570,000 UNREALISED LOS 32,030,000	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon SON INTEREST RAT Credit Default Swap	ath CORRA) ath EURIBOR) E SWAPS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031	(69,966) (56,954) (126,920)	(0.00) (0.00)
36,490,000 3,570,000 UNREALISED LOS UNREALISED LOS	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000%	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031	(69,966) (56,954) (126,920)	(0.00) (0.00) (0.00)
36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISED MARKET VALUE O	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP COF INVESTMENTS	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029	(69,966) (56,954) (126,920) (178,435)	(0.00) (0.00) (0.00) (0.00) (0.01)
36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISED	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP C OF INVESTMENTS 14,728)	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029	(69,966) (56,954) (126,920) (178,435) (178,435)	(0.00) (0.00) (0.00) (0.01) (0.01)
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP COP INVESTMENTS 14,728) ND LIABILITIES	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (705,466,892	(0.00) (0.00) (0.00) (0.01) (0.01) (0.01) 97.26
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP COP INVESTMENTS 14,728) ND LIABILITIES	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029	Loss USD (69,966) (56,954) (126,920) (178,435) (178,435) (305,355) 705,466,892	(0.00) (0.00) (0.01) (0.01) (0.01) 97.26
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP (OF INVESTMENTS 14,728) ND LIABILITIES EQUITY	th CORRA) th EURIBOR) E SWAPS s	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	Loss USD (69,966) (56,954) (126,920) (178,435) (178,435) (305,355) 705,466,892	(0.00) (0.00) (0.01) (0.01) (0.01) 97.26
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS'	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP (OF INVESTMENTS 14,728) ND LIABILITIES EQUITY	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (705,466,892 76,222,334 781,689,226	(0.00) (0.00) (0.01) (0.01) (0.01) (0.01) 97.26 2.74 100.00 % o Shareholders
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISI MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTMENT TOTAL INVES	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon Floating (EUR 6 mon SON INTEREST RAT Credit Default Swap Fixed 1.000% SON CREDIT DEFAU ED LOSS ON SWAP CO FINVESTMENTS 14,728) ND LIABILITIES EQUITY NTS Iding derivatives (cost USC Ires contracts	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (705,466,892 76,222,334 781,689,226	(0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) 97.26 2.74 100.00 Shareholders Equity 96.97
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP CO FINVESTMENTS 14,728) ND LIABILITIES EQUITY NTS uding derivatives (cost USE ures contracts ures contracts	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (305,355) (305,355) (705,466,892 (76,222,334 (781,689,226	(0.00 (0.00
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS AI SHAREHOLDERS' TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon S ON INTEREST RAT Credit Default Swap Fixed 1.000% S ON CREDIT DEFAU ED LOSS ON SWAP COF INVESTMENTS 14,728) ND LIABILITIES EQUITY NTS Iding derivatives (cost USD Irres contracts Irres contracts Interes contracts Intere	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (705,466,892 76,222,334 781,689,226 Market Value USD 2,697,439,895 205,671 (675,443) 9,204,763	(0.00 (0.00
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised gain on futu Unrealised gain on forw Unrealised gos on forw Unrealised gos on forw Unrealised gos on forw	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon Floating (EUR 6 mon SON INTEREST RAT Credit Default Swap Fixed 1.000% SON CREDIT DEFAU ED LOSS ON SWAP CO FINVESTMENTS 14,728) ND LIABILITIES EQUITY NTS uding derivatives (cost USE ries contracts ward currency contracts ward currency contracts	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (305,355) (705,466,892 (76,222,334 (781,689,226 (78	\$\text{Shareholders} \text{Equity} (0.00 (0.00 (0.00 (0.01 (
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTMENT Total Investments exclusion of future of the content of the con	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon Floating (EUR 6 mon SON INTEREST RAT Credit Default Swap Fixed 1.000% SON CREDIT DEFAU ED LOSS ON SWAP CO FINVESTMENTS 14,728) ND LIABILITIES EQUITY NTS urding derivatives (cost USC ures contracts uvard currency contracts and contracts and contracts and currency contracts and contracts and currency contracts and contracts and currency contracts	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (705,466,892 (76,222,334 (781,689,226 (767,443) 9,204,763 (1,245,411) 842,772	Shareholders Equity (0.00) (0.00) (0.01) (0.01) (0.01) (0.01) 97.26 2.74 100.00 Shareholders Equity 96.97 0.01 (0.03 0.03 0.033 (0.04 0.03
Notional Amount 36,490,000 3,570,000 UNREALISED LOS 32,030,000 UNREALISED LOS TOTAL UNREALISE MARKET VALUE O (cost USD 2,931,90 OTHER ASSETS A SHAREHOLDERS' TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised gain on futu Unrealised gain on forw Unrealised gos on forw Unrealised gos on forw Unrealised gos on forw	Interest Rate Swaps Floating (CAD 1 mon Floating (EUR 6 mon Floating (EUR 6 mon SON INTEREST RAT Credit Default Swap Fixed 1.000% SON CREDIT DEFAU ED LOSS ON SWAP CO FINVESTMENTS 14,728) ND LIABILITIES EQUITY NTS uding derivatives (cost USC ures contracts ured currency contracts ap contracts ap contracts	ith CORRA) th EURIBOR) E SWAPS s ILT SWAPS CONTRACTS	Fixed 4.250% Fixed 3.000% Floating (South Africa Government	CAD EUR	19/06/2026 19/06/2031 20/06/2029 2,7	(69,966) (56,954) (126,920) (178,435) (178,435) (305,355) (305,355) (705,466,892 (76,222,334 (781,689,226 (781,689,226 (781,689,226 (781,689,226 (781,689,226) (781,689,22	(0.00) (0.00) (0.00) (0.01) (0.01) (0.01) 97.26 2.74 100.00 Shareholders Equity

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
Transforable 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	9	USD	1.000%	09/07/2029	127,501	0.35
80,000 179,339	Argentina Government International Bond Argentina Government International Bond	USD USD	0.750% 3.625%	09/07/2030 09/07/2035	46,320 79,873	0.12 0.22
	Argentina Government International Bond	USD	4.250%	09/01/2038	29,100	0.08
	YPF SA	USD	7.000%	15/12/2047	43,218	0.12
		-			326,162	0.89
Australia					020,102	0.00
	Santos Finance Ltd.	USD	5.250%	13/03/2029	222,934	0.61
Bermuda						
	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	191,800	0.52
Brazil						
. ,	Banco do Brasil SA	USD	8.748%	Perp.	234,251	0.64
280,000		USD	6.000%	20/10/2033	271,460	0.74
2,650,000	Brazil Letras do Tesouro Nacional Brazil Notas do Tesouro Nacional—Series F	BRL BRL	0.000% 10.000%	01/07/2024 01/01/2027	502,300 658,212	1.37 1.80
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	458,166	1.25
	Samarco Mineracao SA	USD	9.500%	30/06/2031	27,975	0.08
		-			2,152,364	5.88
British Virgin Isla	nds					
	CAS Capital No 1 Ltd.	USD	4.000%	Perp.	205,029	0.56
14,281	•	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
	Shawaran Penoleum Corp.	030	12.000 /6	30/01/2023	133,190	0.57
Cayman Islands 200,000	IHS Holding Ltd.	USD	5.625%	29/11/2026	190,035	0.52
260,000	•	USD	10.875%	Perp.	6,500	0.02
200,000	MGM China Holdings Ltd.	USD	5.250%	18/06/2025	198,301	0.54
169,833	Modern Land China Co. Ltd.	USD	10.000%	30/12/2024	1,087	0.00
	Modern Land China Co. Ltd.	USD	11.000%	30/12/2025	1,715	0.01
	Modern Land China Co. Ltd.	USD	11.000%	30/12/2026	1,714	0.00
	Modern Land China Co. Ltd.	USD	11.000%	30/12/2027	1,097	0.00
	Redsun Properties Group Ltd. Sands China Ltd.	USD	9.700%	16/04/2023	2,000	0.01
200,000 60,000		USD USD	5.400% 6.125%	08/08/2028 12/06/2033	196,311 60,220	0.54 0.16
	Yuzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	4,000	0.01
,		-			662,980	1.81
Chile					552,000	1.01
	Banco del Estado de Chile	USD	7.950%	Perp.	206,103	0.56
	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	970,873	2.65
380,000,000	Bonos de la Tesoreria de la Republica en pesos	CLP	4.500%	01/03/2026	418,407	1.15
500,000	Chile Government International Bond	USD -	3.500%	31/01/2034	431,875	1.18
					2,027,258	5.54
Colombia 271 000	Panes de Pageto SA	1100	6.0500/	10/05/0000	000.045	4.00
	Banco de Bogota SA Colombia Government International Bond	USD USD	6.250% 3.000%	12/05/2026 30/01/2030	368,045 163,200	1.00 0.45
	Colombia Government International Bond	USD	5.000%	15/06/2045	229,694	0.43
	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	COP	7.750%	18/09/2030	115,024	0.31
	Colombian TES—Series B	COP	13.250%	09/02/2033	276,092	0.75
	Colombian TES—Series B	COP	9.250%	28/05/2042	198,717	0.54
	Ecopetrol SA	USD	8.625%	19/01/2029	73,063	0.20
	Ecopetrol SA	USD	6.875%	29/04/2030	28,741	30.0
100,000	Ecopetrol SA	USD	8.875%	13/01/2033	103,018	0.28
		-				

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Costa Rica	Ocata Disa Occasionad International Decid	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 Repub	ilic Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	261,475	0.72
	Dominican Republic International Bond	USD	5.500%	22/02/2029	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
Egypt 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
Ghana 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						
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	153,176	0.42
	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	0.30
		_			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	Citanana Liatrinda This DT	LICD	4.0500/	14/00/2026	100 744	0.50
	Cikarang Listrindo Tbk PT Indonesia Government International Bond	USD USD	4.950% 5.125%	14/09/2026 15/01/2045	192,744 9,608	0.53 0.03
	Indonesia Treasury Bond—Series 100	IDR	6.625%	15/02/2034	214,324	0.58
	Indonesia Treasury Bond—Series FR74	IDR	7.500%	15/08/2032	252,587	0.69
	Indonesia Treasury Bond—Series FR82	IDR	7.000%	15/09/2030	62	0.00
1,626,000,000	Indonesia Treasury Bond—Series FR83	IDR	7.500%	15/04/2040	105,215	0.29
4,104,000,000	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	247,449	0.68
	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
1 280 000	Alfa Bank AO / Alfa Bond Issuance PLC ^(b)	USD	5.950%	15/04/2030	0	0.00
	Credit Bank of Moscow / CBOM Finance PLC ^(b)	USD	7.500%	05/10/2027	0	0.00
		-			0	0.00
Ivory Coast						
	Ivory Coast Government International Bond	USD	8.250%	30/01/2037	195,392	0.53
Jersey 200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	149,736	0.41
Jordan						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Malaysia 220.000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	191,314	0.52
Mauritius						
	Axian Telecom	USD	7.375%	16/02/2027	195,668	0.53
225,000	Greenko Power II Ltd.	USD	4.300%	13/12/2028	203,771	0.56
		-			399,439	1.09
Mexico						
	Banco Mercantil del Norte SA	USD	6.750%	Perp.	223,322	0.61
	Cemex SAB de CV	USD	5.450%	19/11/2029	196,711	0.54
	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD	4.375% 10.000%	22/07/2031	161,698	0.44 0.49
	Mexican Bonos—Series M Mexican Bonos—Series M	MXN MXN	7.750%	20/11/2036 13/11/2042	180,376 665,738	1.82
	Mexico City Airport Trust ^(a)	USD	3.875%	30/04/2028	338,299	0.92
200,000	Mexico Government International Bond	USD	2.659%	24/05/2031	165,674	0.45
	Mexico Government International Bond	USD	3.500%	12/02/2034	321,432	0.88
10,000 10,000	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.500% 5.350%	13/03/2027 12/02/2028	9,474 8,968	0.03 0.02
	Petroleos Mexicanos	USD	6.500%	23/01/2029	18,151	0.02
.,	Petroleos Mexicanos	USD	8.750%	02/06/2029	19,758	0.05
	Petroleos Mexicanos	USD	6.375%	23/01/2045	6,620	0.02
	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.750%	21/09/2047	40,350	0.11
39,000		USD	6.350% 7.690%	12/02/2048 23/01/2050	26,004 28,509	0.07
	Petroleos Mexicanos	USD	6.950%	28/01/2060	47,250	0.13
20,000	Petroleos Mexicanos—Series WI	USD	6.700%	16/02/2032	16,852	0.05
		-			2,475,186	6.76
Morocco						
280,000	Morocco Government International Bond	USD	3.000%	15/12/2032	224,048	0.61
200,000	OCP SA	USD	5.125%	23/06/2051	148,970	0.41
					373,018	1.02
Netherlands						
	Minejesa Capital BV	USD	4.625%	10/08/2030	318,562	0.87
	Petrobras Global Finance BV Prosus NV	USD USD	6.500% 3.257%	03/07/2033 28/06/2028	49,868 184,250	0.14 0.50
	Vivo Energy Investments BV	USD	5.125%	24/09/2027	302,456	0.83
		-			855,136	2.34
Nigeria						
-	Nigeria Government International Bond	USD	6.500%	28/11/2027	187,466	0.51
290,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	283,334	0.78
		-			470,800	1.29
Norway						
190,000	DNO ASA ^(a)	USD	7.875%	09/09/2026	188,718	0.52
Oman 200.000	Oman Government International Bond	USD	6.000%	01/08/2029	202,824	0.55
Pakistan					- ,-	
	Pakistan Government International Bond	USD	7.875%	31/03/2036	77,500	0.21
Panama						
	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	145,644	0.40
220,000	Panama Government International Bond	USD -	3.870%	23/07/2060	124,612	0.34
					270,256	0.74
Paraguay 250,000	Paraguay Government International Bond	USD	3.849%	28/06/2033	217,252	0.59
Peru						
60,000	Banco de Credito del Peru SA	USD	5.850%	11/01/2029	59,909	0.16
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	215,436	0.59
	Peru Government Bond Peru Government Bond ^(a)	PEN PEN	5.940% 7.300%	12/02/2029 12/08/2033	538,283 72,540	1.47 0.20
,	Peru Government International Bond	PEN	6.350%	12/08/2033	72,540 194,164	0.20
, 200		-				
					1,080,332	2.95

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Philippines						
+ 300,000	SMC Global Power Holdings Corp.	USD	7.000%	Perp.	294,750	0.81
Poland						
1,700,000	Poland Government Bond—Series 1030	PLN	1.250%	25/10/2030	334,488	0.91
2,930,000	Poland Government Bond—Series 428	PLN	2.750%	25/04/2028	678,290	1.85
120,000	Poland Government International Bond	USD	4.625%	15/01/2034	118,085	0.32
,	Poland Government International Bond	USD	5.500%	18/03/2054	91,057	0.25
60,000		USD	5.125%	15/01/2072	58,617	0.16
360,000	Poland Government International Bond—Series 1033	PLN -	6.000%	25/10/2033	93,656	0.26
					1,374,193	3.75
Romania	Dance Transitionia CA	EUR	8.875%	27/04/2027	111.021	0.24
1,905,000	Banca Transilvania SA Romania Government Bond—Series 10Y	RON	6.700%	27/04/2027 25/02/2032	114,934 414,407	0.31 1.13
480,000	Romania Government Bond—Series 15Y	RON	4.750%	11/10/2034	88,739	0.24
1,530,000		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
		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						_
	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
223,734	·	USD	5.000%	30/04/2027	54,535	0.15
6.141		USD	5.000%	18/06/2025	184	0.00
- /	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						
200,000	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		ZAR	8.750%	28/02/2048	230,129	0.63
7,510,000	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
Spain 219,045	International Airport Finance SA	USD	12.000%	15/03/2033	233,283	0.64
Sri Lanka						
	Sri Lanka Government International Bond	USD	6.750%	18/04/2028	117,250	0.32
Supranationals						
	African Export-Import Bank ^(a) ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean	USD	2.634%	17/05/2026	187,348	0.51
200,000	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
	Indonesia Treasury Bond—Inter-American Development Bank	IDR	5.100%	17/11/2026	789,035	2.16
	International Bank for Reconstruction & Development	INR	6.850%	24/04/2028	142,527	0.39
		-			1,448,177	3.96
Thailand						
.,,.	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
1,590,000	Thailand Government Bond	THB	2.000%	17/12/2031	41,191	0.11
		TUD	3.775%	25/06/2022	120 014	0.27
	Thailand Government Bond	THB		25/06/2032	136,914	0.37
1,540,000	Thailand Government Bond 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	Shareholders' Equity
Bonds – (Continued)			<u> </u>		
Thailand – (Continued)					
1,640,000 Thailand Government Bond	THB	3.400%	17/06/2036	46,494	0.13
1,180,000 Thailand Government Bond	THB	3.390%	17/06/2037	33,354	0.09
4,810,000 Thailand Government Bond 1,740,000 Thailand Government Bond	THB THB	3.450% 3.600%	17/06/2043 17/06/2067	133,788 45,186	0.37 0.12
1,740,000 Thailand Government Bond	-	3.000 /0	17700/2007	761,117	2.08
Turkey				701,117	2.00
200,000 Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	01/05/2034	174,690	0.48
197,990 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	183,895	0.50
200,000 Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	15/11/2028	205,925	0.56
2,850,000 Turkey Government Bond	TRY	31.080%	08/11/2028	91,319	0.25
2,107,971 Turkey Government Bond 200,000 Turkey Government International Bond	TRY USD	26.200% 6.500%	05/10/2033 20/09/2033	65,808 187,852	0.18 0.51
200,000 Turkey Government International Bond	USD	7.625%	15/05/2034	200,500	0.51
	-			1,109,989	3.03
Ukraine					
100,000 Ukraine Government International Bond	USD	7.750%	01/09/2029	29,400	0.08
37,000 Ukraine Government International Bond	USD -	7.750%	01/08/2041	19,240	0.05
				48,640	0.13
United Arab Emirates 200,000 Abu Dhabi Government International Bond	USD	5.500%	30/04/2054	198,750	0.54
200,000 NBK Tier 1 Ltd.	USD	3.625%	Perp.	185,508	0.51
	_			384,258	1.05
United Kingdom					
200,000 Anglo American Capital PLC	USD	5.750%	05/04/2034	199,950	0.55
240,000 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 200,000 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					
40,000 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	1100	5 5000/	10/11/0005	100 500	0.50
200,000 lpoteka-Bank ATIB Venezuela	USD	5.500%	19/11/2025	193,582	0.53
10,000 Petroleos de Venezuela SA	USD	6.000%	16/05/2024	1,210	0.00
80,000 Venezuela Government International Bond	USD	8.250%	13/10/2024	13,360	0.04
	_			14,570	0.04
TOTAL BONDS				33,647,920	04.02
(cost USD 39,438,115)				33,047,920	91.93
Holdings Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds – 3.22%					
Ireland 1,177,112 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	\(c)			1,177,112	3.22
TOTAL MUTUAL FUNDS)` '			1,177,112	3.22
(cost USD 1,177,112)				1,177,112	3.22
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 40,615,227)	G			34,825,032	95.15
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 40,615,227)				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 Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
			000	030	=94.1.5
	USD			035	
9		Long	1,046,813	(6,526)	(0.02)
9 (4)	USD	Long Short			
	USD US Treasury Long Bond Futures 19/09/2024	o contract of the contract of	1,046,813	(6,526)	(0.02)
	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)
(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%)

	Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	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	0.00
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	0.00
USD	41,878	EUR	38,366	30/07/2024	74	0.00
EUR	460,870	USD	499,262	06/08/2024	3,065	0.00
ZAR	4,204,448	USD	220,330	06/09/2024	3,120	0.00
EUR	4,204,446	USD	663,646	19/09/2024	3,120	0.00
	103,943					
AUD		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	407,381	USD	440,770	21/10/2024	4,851	0.00
HUF	93,729,744	USD	258,122	21/10/2024	2,538	0.01
AUD	124,441	USD	82,318	07/11/2024	959	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTR	ACTS		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	25/06/2024	(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	94,505	COP	374,962,661	15/10/2024	(854)	(0.00)
USD USD	275,923	GBP MXN	220,978	17/10/2024 18/10/2024	(6,192)	(0.01)
USD	47,030 538,196	EUR	827,214 498,343	18/10/2024 21/10/2024	(631) (6,930)	(0.00)
USD	133,237	HUF	498,343	21/10/2024 21/10/2024	(6,930)	(0.02)
EUR	83,385	USD	46,716,259 91,265	23/10/2024	(43)	(0.01)
BRL	403,669	USD	76,992	28/10/2024	(1,004)	(0.00)
USD	163,687	EUR	150,736	28/10/2024	(1,004)	(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

		Maturity Date	Strike Price	USD	USD	Equity
	Purchased Options – (Continued) AUD – (Continued)					
887,000	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
97,000	EUR Call EUR / Put USD	Expires 15/07/2024	Strike 1.11	(1,647)	211	0.00
97,000	Call EUR / Put USD	Expires 13/07/2024 Expires 22/07/2024	Strike 1.11	(1,502)	382	0.00
100,000	Call EUR / Put USD	Expires 02/08/2024	Strike 1.09	(955)	1,055	0.00
160,000	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	828	3,508	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	(9)	1,849	0.01
97,000	Put EUR / Call USD	Expires 22/07/2024	Strike 1.10	(381)	1,503	0.00
100,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(1,105)	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
	GBP					
552,000	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
. 66,666	. 4.1125 / 64.11 665	Σχριίου 20/00/2021	Came old !	(8,449)	2,980	0.01
	USD			(0,1.0)	2,000	
454,000	Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(3,738)	8,643	0.02
228,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.35	167	5,865	0.02
233,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(485)	1,698	0.01
230,000	Call USD / Put CNH	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					
	AUD					
(279,000)	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)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	4,333	(2,214)	(0.01)
(160,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	1,223	(1,736)	(0.01)
				38,728	(60,509)	(0.17)
(552,000)	GBP 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)	(0.00)
(101,000)		EAD. 00 10/10/2024	J		(0,204)	(0.01)
				8,169	(4,137)	(0.01)

					Unrealised		% o
Holdings	Security Description	Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Written Options – (Continued)						
(405,000)	USD	Farriage 00/00/0004	01-11 4.05		700	(00)	(0.00
(185,000) (186,000)	Call USD / Put SGD Call USD / Put SGD	Expires 06/06/2024 Expires 18/06/2024	Strike 1.35 Strike 1.34		720 (339)	(88) (1,171)	(0.00 (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 O	PRIONO				11,371	(12,786)	(0.03
TOTAL WRITTEN O						(98,942)	(0.27
TOTAL OPTIONS (cost USD 14,361)						(6,851)	(0.02
Swan Cantrasta	(0.229/)						
Swap Contracts – Net Local	(0.32 /6)					Unrealised	% o
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders 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	0.0
1,780,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)		BRL BRL	04/01/2027	665	0.00
7,030,048 8,640,000	Fixed 8.495% Fixed 10.250%	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)		BRL	04/01/2027 02/01/2029	147,479 5,923	0.40
4,320,000	Fixed 10.230 %	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	0.0
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	0.0
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	0.0
17,780,000 1,460,000	Fixed 8.500% Floating (MYR 3 month KLIBOR)	Floating (MXN 1 month TIIE) Fixed 4.000%		MXN MYR	07/06/2034 19/06/2034	56,423 1,033	0.16
2,670,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026	3,008	0.00
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 GAIN	ON INTEREST RATE SWAPS					443,349	1.2
	Credit Default Swaps						
130,000	Fixed 1.000%	Floating (Colombia Government International Bond)		USD	20/06/2029	433	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS					433	0.00
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS					443,782	1.2
Net Local						Unrealised	. % o
Notional Amount	Pay	Receive		Currency	Maturity Date	Loss USD	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	(71,028)	(0.19
21,927,469	Floating (BRL 1 month BRCDI)	Fixed 10.850%		BRL	02/01/2026	(63,720)	(0.18
4,680,000 860,000	Floating (CAD 1 month CORPA)	Fixed 9.750%		BRL CAD	02/01/2026	(15,329)	(0.04
2,325,470,000	Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP)	Fixed 4.250% Fixed 5.000%		CLP	19/06/2026 18/06/2026	(1,935) (754)	(0.01 (0.00
1,300,080,000	Floating (CLP 6 month CLICP)	Fixed 4.750%		CLP	21/06/2029	(19,567)	(0.00
59,840,000	Floating (CZK 6 month PRIBOR)	Fixed 4.750 %		CZK	19/06/2026	(17,826)	(0.05
2,530,000	Floating (CZK 6 month PRIBOR)	Fixed 3.500%		CZK	19/06/2034	(6,903)	(0.02
360,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	19/06/2027	(3,478)	(0.01
520,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	19/06/2029	(6,965)	(0.02
190,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	19/06/2044	(5,569)	(0.02
190,000							
10,330,000	Floating (HUF 6 month BUBOR)	Fixed 5.500%		HUF	19/06/2026	(468)	(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 UNREALIS	ED LOSS ON SWAP CONTRACTS				(562,179)	(1.53)
MARKET VALUE O					34,627,488	94.59
OTHER ASSETS A					1,973,593	5.41
SHAREHOLDERS'	EQUITY				36,601,081	100.00
					Market Value	% of Shareholders
TOTAL INVESTME	NTS				USD	Equity
Total Investments exclu	ding derivatives (cost USD 40,615,227)				34,825,032	95.15
Unrealised gain on futu					3,262	0.01
Unrealised loss on futu	res contracts				(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
•	options (cost USD (167,172))				(98,942)	(0.27
Unrealised gain on swa					443,782	1.21
Unrealised loss on swa	•				(562,179)	(1.53)
Other Assets and Liabil	lities				1,973,593	5.41
Shareholders' Equ	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.

⁺ 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
Bonds - 86.02%	curities admitted to an official exchange listing					
221 240 000	Brazil Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	41.935.401	5.03
, .,	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2025	29,069,580	3.49
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	11,824,426	1.42
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2029	17,749,248	2.13
12,867,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2031	2,383,957	0.28
		-			102,962,612	12.35
Chile		01.5	4.5000/	0.4.100.100.00	10 100 700	4.07
	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	16,403,700	1.97
	Bonos de la Tesoreria de la Republica en pesos ^(a) Bonos de la Tesoreria de la Republica en pesos ^(a)	CLP CLP	4.700% 6.000%	01/09/2030 01/04/2033	789,521 2,286,086	0.10 0.27
	Bonos de la Tesoreria de la Republica en pesos ^(a)	CLP	7.000%	01/05/2034	7,741,123	0.93
	Bonos de la Tesoreria de la Republica en pesos	CLP	5.000%	01/03/2035	2,284,414	0.27
, .,,		_			29,504,844	3.54
Colombia						
	Colombian TES—Series B	COP	7.500%	26/08/2026	19,617,916	2.35
	Colombian TES—Series B	COP	5.750%	03/11/2027	11,107,852	1.33
	Colombian TES—Series B	COP	7.750%	18/09/2030	4,217,584	0.51
	Colombian TES—Series B	COP	13.250%	09/02/2033	11,553,031	1.39
39,120,400,000	Colombian TES—Series B	COP -	9.250%	28/05/2042	8,315,214	1.00
Carab Bassablia					54,811,597	6.58
Czech Republic	Czech Republic Government Bond—Series 100	CZK	0.250%	10/02/2027	11,859,305	1.42
	Czech Republic Government Bond—Series 103	CZK	2.000%	13/10/2033	6,424,177	0.77
	Czech Republic Government Bond—Series 120	CZK	1.250%	14/02/2025	11,123,040	1.33
	Czech Republic Government Bond—Series 121	CZK	1.200%	13/03/2031	2,223,226	0.27
	Czech Republic Government Bond—Series 125	CZK	1.500%	24/04/2040	2,258,254	0.27
415,860,000	Czech Republic Government Bond—Series 130	CZK	0.050%	29/11/2029	14,601,371	1.75
156,790,000	Czech Republic Government Bond—Series 138	CZK	1.750%	23/06/2032	5,727,797	0.69
67,520,000	Czech Republic Government Bond—Series 94	CZK _	0.950%	15/05/2030	2,463,901	0.30
					56,681,071	6.80
Dominican Repub 88,650,000	olic Dominican Republic International Bond	DOP	11.250%	15/09/2035	1,590,785	0.19
Hungary						
1,448,670,000	Hungary Government Bond—Series 25/B	HUF	5.500%	24/06/2025	3,992,246	0.48
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	8,821,415	1.06
	Hungary Government Bond—Series 27/A	HUF	3.000%	27/10/2027	572,483	0.07
	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	6,528,653	0.78
	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	11,842,921	1.42
1,510,290,000	Hungary Government Bond—Series 33/A	HUF -	2.250%	20/04/2033	2,963,419	0.36
					34,721,137	4.17
11 000 000	Indonesia Treasury Bond—Series FR64	IDR	6.125%	15/05/2028	662	0.00
	Indonesia Treasury Bond—Series FR04 Indonesia Treasury Bond—Series FR71	IDR	9.000%	15/03/2029	20,481,310	2.46
	Indonesia Treasury Bond—Series FR72	IDR	8.250%	15/05/2036	4,991,200	0.60
42,633,000,000	Indonesia Treasury Bond—Series FR74	IDR	7.500%	15/08/2032	2,719,329	0.33
267,145,000,000	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	17,138,379	2.06
73,187,000,000	Indonesia Treasury Bond—Series FR83	IDR	7.500%	15/04/2040	4,735,762	0.57
53,533,000,000	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	3,227,746	0.39
15,673,000,000	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	940,727	0.11
33,392,000,000	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	1,962,422	0.23
12,077,000,000	Indonesia Treasury Bond—Series FR97	IDR	7.125%	15/06/2043	754,181	0.09
15,265,000,000	Indonesia Treasury Bond—Series FR98	IDR -	7.125%	15/06/2038	953,945	0.11
					57,905,663	6.95
Mexico 71,296,000	Mexican Bonos—Series M	MXN	8.500%	31/05/2029	3,965,726	0.48
	Mexican Bonos—Series M	MXN	7.750%	29/05/2031	4,982,012	0.60
	Mexican Bonos—Series M	MXN	10.000%	20/11/2036	10,781,348	1.29
398,640,400		MXN	8.500%	18/11/2038	21,053,464	2.53
114,906,000	Mexican Bonos—Series M	MXN	7.750%	13/11/2042	5,543,607	0.66

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	
Peru 59 380 000	Peru Government Bond	PEN	5.940%	12/02/2029	15,862,649	1.91
	Peru Government Bond ^(a)	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	Romania Government Bond—Series 10Y	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%	28/04/2029	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
Cauth Africa					15,874,527	1.90
South Africa 392.025.000	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	17,512,260	2.10
118,794,000		ZAR	8.875%	28/02/2035	5,099,345	0.61
356,560,000	South Africa Government Bond—Series 2037	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 &				,,	
106,890,000,000	Development Indonesia Treasury Bond—Inter-American Development Bank	IDR IDR	5.600% 5.100%	30/01/2025 17/11/2026	7,608,350 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 &					
362,000,000	Development International Bank for Reconstruction & Development	IDR INR	5.000% 6.850%	01/12/2026 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	2.000%	17/12/2031 25/06/2032	4,603,843	0.55
	Thailand Government Bond Thailand Government Bond	THB THB	3.775% 3.350%	17/06/2032	6,312,633 1,042,397	0.76 0.13
	Thailand Government Bond Thailand Government Bond	THB	1.585%	17/06/2033	786,941	0.13
	Thailand Government Bond 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 – (Continue 228,230,000	nuea) 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 readily bond of morgan onace bank in	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	02/07/2040	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) ^(b)				79,012,594	9.48
TOTAL MUTUAL (cost USD 79,012					79,012,594	9.48
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				795,936,794	95.50
(,,				,,	
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Other Transfera	able Securities					
Bonds – 0.06% United States						
	Indonesia Treasury Bond—JPMorgan Chase Bank NA ^(a)	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					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 DEF	<u> </u>				,,	
(cost USD 7,870,					7,870,604	0.95
MARKET VALUE (cost USD 888,73	OF INVESTMENTS EXCLUDING DERIVATIVES 14.747)				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
LINDEALICE	GAIN ON FUTURES CONTRACTS			70.260	0.01
UNKEALISEL	OAIN ON TOTORES CONTRACTO			79,360	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	-	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
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Forward	Currency	Contracts -	- (Continued)
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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	0.00
BRL	25,414,591	USD	4,772,693	18/10/2024	15,937	0.03
MXN	63,855,027	USD	4,772,693 3,652,899	18/10/2024	26,210	0.00
EUR		USD				0.00
HUF	12,653,778	USD	13,690,967	21/10/2024 21/10/2024	150,718	0.00
	2,781,651,754		7,655,793		79,910	
AUD	3,814,303	USD	2,523,162	07/11/2024	29,384	0.00
UNREALISED GA	AIN ON FORWARD CUR	RENCY CONTRACT	s		12,709,973	1.54

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)

Forward Currency	Contracts -	(Continued)
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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	28,758,359	EUR	26,609,213	20/06/2024	(181,523)	(0.02)
USD	20,398,996	GBP	16,131,059	20/06/2024	(181,853)	(0.03)
USD USD	12,699,644	HUF	4,639,834,313	20/06/2024	(248,924)	(0.03)
USD	6,841,723	NOK	71,968,347	20/06/2024	(33,744)	(0.00)
USD	16,188,878	NZD	26,782,576	20/06/2024	(302,499)	(0.04)
USD	10,062,563 817,060	PLN SEK	40,136,562	20/06/2024 20/06/2024	(166,464)	(0.03)
USD		TRY	8,874,338		(27,475)	(0.00)
USD	9,332,359 10,109,464	ZAR	314,335,864 191,582,211	20/06/2024 20/06/2024	(290,057) (137,938)	(0.03) (0.02)
USD	22,775,454	CLP	22,192,412,325	20/06/2024 21/06/2024	(1,493,799)	(0.02)
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	2,551,964	USD	2,793,125	23/10/2024	(1,322)	(0.00)
BRL	12,377,416	USD	2,360,751	28/10/2024	(30,779)	(0.00)
USD	5,013,937	EUR	4,617,249	28/10/2024	(38,456)	(0.00)
USD	3,026,468	AUD	4,540,837	07/11/2024	(12,277)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY COM	NTRACTS	(1	3,277,615)	(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

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) EUR – (Continued)	maturity Date	Ourice 1 1/06			Equity
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	Put EUR / Call USD	Expires 15/07/2024	Strike 1.11	(316)	66,062	0.01
3,400,000	Put EUR / Call USD	Expires 22/07/2024	Strike 1.10	(13,347)	52,699	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 0.01
6,796,000 20,380,000	Put EUR / Call USD Put EUR / Call USD	Expires 16/09/2024 Expires 17/09/2024	Strike 1.09 Strike 1.06	(7,118) (40,733)	75,975 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 11,276,000	Put GBP / Call USD Put GBP / Call USD	Expires 18/06/2024 Expires 19/06/2024	Strike 1.27 Strike 1.26	(39,060) (48,440)	54,900	0.01 0.00
15,176,000	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	(186,031)	15,364 102,632	0.00
,				(529,964)	198,700	0.02
	NZD					
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
44.476.000	USD	Furnisco 16/10/2024	Chritis E 44	(116.607)	260.002	0.03
14,176,000 6,991,000	Call USD / Put BRL Call USD / Put BRL	Expires 16/10/2024 Expires 24/10/2024	Strike 5.44 Strike 5.35	(116,697) 5,117	269,883 179,822	0.03
7,326,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(15,245)	53,377	0.02
7,329,000	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
				(742,899)	1,265,777	0.15
TOTAL PURCHASE (cost USD 5,715,89					2,898,246	0.35
	Written Options					
(8,596,000)	AUD 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)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued) AUD – (Continued)					
				316,175	(665,333)	(0.08)
	EUR					
(5,280,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(3,606)	(37,381)	(0.01)
(5,247,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 19/06/2024 Expires 26/06/2024	Strike 0.98 Strike 0.99	8,183 23,015	(22,064) (12,798)	(0.00) (0.00)
(5,876,000) (5,820,000)	Call EUR / Put CHF	Expires 01/07/2024	Strike 0.98	10,263	(26,573)	(0.00)
(2,640,000)	Call EUR / Put CZK	Expires 06/06/2024	Strike 25.07	11,325	(198)	(0.00)
(2,614,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	5,287	(6,620)	(0.00)
(2,956,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	3,716	(10,416)	(0.00)
(2,938,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(269)	(13,826)	(0.00)
(5,216,000) (5,228,000)	Call EUR / Put GBP Call EUR / Put GBP	Expires 05/06/2024 Expires 13/06/2024	Strike 0.86 Strike 0.86	22,689 21,415	(1,071) (1,182)	(0.00) (0.00)
(5,257,000)	Call EUR / Put GBP	Expires 19/06/2024	Strike 0.86	17,851	(5,376)	(0.00)
(5,901,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	4,442	(22,736)	(0.00)
(2,640,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	14,667	(646)	(0.00)
(2,624,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(26)	(15,323)	(0.00)
(2,956,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(3,600)	(20,285)	(0.00)
(2,931,000) (5,216,000)	Call EUR / Put PLN Call EUR / Put SEK	Expires 01/07/2024 Expires 04/06/2024	Strike 4.26 Strike 11.68	(5,131) 42,053	(22,668)	(0.00) (0.00)
(5,235,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	40,028	(6) (467)	(0.00)
(5,257,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	33,436	(2,394)	(0.00)
(5,901,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	28,788	(9,293)	(0.00)
(4,901,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(16,818)	(107,455)	(0.01)
(5,280,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	25,472	(8,304)	(0.00)
(5,247,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	4,944	(25,303)	(0.00)
(5,876,000) (5,820,000)	Put EUR / Call CHF Put EUR / Call CHF	Expires 26/06/2024 Expires 01/07/2024	Strike 0.99 Strike 0.98	(35,637) (11,395)	(71,450)	(0.01) (0.01)
(2,640,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(28,518)	(48,232) (40,041)	(0.01)
(2,614,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	1,000	(10,907)	(0.00)
(2,956,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	991	(13,140)	(0.00)
(2,938,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	1,299	(12,259)	(0.00)
(5,216,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(423)	(24,184)	(0.00)
(5,228,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(36,219)	(58,815)	(0.01)
(5,257,000)	Put EUR / Call GBP Put EUR / Call GBP	Expires 19/06/2024 Expires 26/06/2024	Strike 0.86 Strike 0.85	(19,104) 2,307	(42,332)	(0.01)
(5,901,000) (2,640,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(18,812)	(24,872) (34,124)	(0.00)
(2,624,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	4,970	(10,327)	(0.00)
(2,956,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	5,761	(10,923)	(0.00)
(2,931,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	2,944	(14,593)	(0.00)
(5,216,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(83,181)	(125,240)	(0.02)
(5,235,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(90,948)	(131,442)	(0.02)
(5,257,000) (5,901,000)	Put EUR / Call SEK Put EUR / Call SEK	Expires 19/06/2024 Expires 26/06/2024	Strike 11.65 Strike 11.58	(75,751) (57,447)	(111,580) (95,529)	(0.01) (0.01)
(26,914,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	86,865	(5,470)	(0.00)
(26,991,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	28,240	(7,920)	(0.00)
(26,861,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	316,090	(60,402)	(0.01)
(27,237,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	330,426	(134,899)	(0.02)
(20,388,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	211,201	(75,007)	(0.01)
(6,796,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	9,297	(75,975)	(0.01)
(20,380,000) (6,793,000)	Put EUR / Call USD Put EUR / Call USD	Expires 17/09/2024 Expires 17/09/2024	Strike 1.06 Strike 1.09	212,363 16,008	(67,114) (69,496)	(0.01) (0.01)
(13,139,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	134,585	(68,759)	(0.01)
(4,901,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	37,456	(53,181)	(0.01)
				1,232,492	(1,870,598)	(0.22)
	GBP				,	· '
(16,877,000)	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	37,990	(5,447)	(0.00)
(11,240,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.25	22,924	(2,266)	(0.00)
(16,889,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	21,081	(18,077)	(0.00)
(15,176,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	170,995	(102,631)	(0.02)
				252,990	(128,421)	(0.02)
(5 600 000)	USD	Expires 06/06/2024	Striko 1 25	22 442	(2.607)	(0.00)
(5,690,000) (5,696,000)	Call USD / Put SGD Call USD / Put SGD	Expires 06/06/2024 Expires 18/06/2024	Strike 1.35 Strike 1.34	22,143 (10,378)	(2,697) (35,868)	(0.00) (0.01)
(6,361,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	4,128	(23,975)	(0.00)
(14,691,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	323,657	(284,095)	(0.04)
(5,690,000)	Put USD / Call SGD	Expires 06/06/2024	Strike 1.35	3,678	(21,161)	(0.00)
					,	,

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	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 O (cost USD (5,230,62					(3,067,370)	(0.37
TOTAL OPTIONS (cost USD 485,264)					(169,124)	(0.02
Swan Contracts	(0.71%)					
Swap Contracts – Net Local	(0.7176)				Unrealised	% c
Notional					Gain	Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
124,100,000	Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 12.915%	BRL	02/01/2026	549,605	0.0
82,220,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	350,176	0.0
15,200,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	40,418	0.0
319,070,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	352,416	0.0
94,180,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	155,111	0.0
27,816,510,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	432,548	0.0
214,820,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	41,648	0.0
485,430,000	Floating (CNY 3 month CNRR)	Fixed 2.000% Floating (COP 1 month CPIBR)	CNY COP	19/06/2029	278,823	0.0
154,630,010,000 7,600,000	Fixed 7.500% Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	20/06/2026 19/06/2034	664,449 147,891	0.0
2,250,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	52,202	0.0
1,956,130,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	19/06/2029	162,607	0.0
		- '	MXN		951,706	0.1
299,900,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	IVIAIN	07/06/2034	331,700	
299,900,000 32,350,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	19/06/2034	22,884	
						0.0
32,350,000 85,800,000 11,990,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750%	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR)	MYR PLN USD	19/06/2034 19/06/2026 20/06/2034	22,884 96,657 122,022	0.0 0.0 0.0
32,350,000 85,800,000 11,990,000 21,530,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240%	Fixed 4.000% Floating (PLN 6 month WIBOR)	MYR PLN	19/06/2034 19/06/2026	22,884 96,657 122,022 927,164	0.0 0.0 0.0 0.1
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR)	MYR PLN USD	19/06/2034 19/06/2026 20/06/2034	22,884 96,657 122,022 927,164 5,348,327	0.0 0.0 0.0 0.1 0.6
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240%	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR)	MYR PLN USD	19/06/2034 19/06/2026 20/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327	0.0 0.0 0.0 0.1 0.6
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR)	MYR PLN USD	19/06/2034 19/06/2026 20/06/2034	22,884 96,657 122,022 927,164 5,348,327	0.0 0.0 0.0 0.1 0.6
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR)	MYR PLN USD	19/06/2034 19/06/2026 20/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised	0.0 0.0 0.0 0.1 0.6
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	MYR PLN USD USD	19/06/2034 19/06/2026 20/06/2034 09/10/2035	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss	0.0 0.0 0.0 0.1 0.6 % c Shareholders
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060%	MYR PLN USD USD Currency BRL	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD	0.0 0.0 0.0 0.1 0.6 0.6 Shareholder Equit
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064%	MYR PLN USD USD Currency BRL BRL	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unreallised Loss USD (1,994,037) (1,739,620)	0.0 0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2 ² (0.2 ²
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850%	MYR PLN USD USD Currency BRL BRL BRL	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918)	0.0 0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2- (0.2- (0.10
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750%	MYR PLN USD USD Currency BRL BRL BRL BRL	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026 02/01/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546)	0.0 0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2 ² (0.2 ² (0.11 (0.08
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250%	MYR PLN USD USD Currency BRL BRL BRL BRL CAD	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974)	0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2 (0.2 (0.1 (0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CAP 6 month CLICP)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 5.000%	MYR PLN USD USD Currency BRL BRL BRL BRL CAD CLP	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 18/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718)	0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2 ² (0.2) (0.11 (0.08 (0.00)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250%	MYR PLN USD USD Currency BRL BRL BRL BRL CAD	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974)	0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.2 (0.2 (0.1 (0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CLP 6 month CORRA) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 4.250% Fixed 4.250% Fixed 4.250% Fixed 5.000% Fixed 4.500%	Currency BRL BRL BRL CAD CLP CLP	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026 19/06/2026 18/06/2026 21/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061)	0.0 0.0 0.1 0.6 0.6 Shareholder Equit (0.22 (0.1 (0.00 (0.00 (0.00
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CCP 1 month CPIBR) Floating (COP 1 month CPIBR) Floating (CZK 6 month PRIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 7.500% Fixed 3.250%	Currency BRL BRL BRL CAD CLP CLP CLP COP CZK	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919)	0.0 0.0 0.1 0.6 Shareholder Equit (0.2 (0.2 (0.1 (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 179,080,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CRD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CCP 1 month CDIBR) Floating (CZP 6 month PRIBOR) Floating (CZK 6 month PRIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 7.500% Fixed 3.250% Fixed 3.250% Fixed 3.500%	Currency BRL BRL BRL CAD CLP CLP CLP CCP CZK CZK	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026 02/01/2026 18/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597)	0.0 0.0 0.1 0.6 Shareholder Equir (0.2 (0.1 (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 594,990,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CCP 1 month CDIBR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Fixed 5.500%	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 4.250% Fixed 4.250% Fixed 4.750% Fixed 4.750% Fixed 7.500% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR)	Currency BRL BRL CAD CLP CLP CCP CCP CZK CZK CZK HUF	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320)	0.0 0.0 0.1 0.6 0.6 Shareholder Equi (0.2 (0.1 (0.0 (0.0) (0.0 (0.0 (0.0 (0.0 (0.0 (0.
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,9080,000 1,9080,000 3,963,630,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (HUF 6 month BUBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 4.250% Fixed 4.250% Fixed 4.750% Fixed 4.750% Fixed 7.500% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP CCP CZK CZK HUF HUF	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (557,576) (82,948) (271,919) (485,597) (4,320) (266,684)	0.0 0.0 0.1 0.6 0.8 Shareholder Equi (0.2 (0.1 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,401,990,000 179,080,000 594,990,000 3,963,630,000 2,039,330,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CCF 6 month CLICP) Floating (CCF 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (HUF 6 month BUBOR) Fixed 5.500% Floating (HUF 6 month BUBOR) Fixed 6.250%	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.250% Fixed 4.750% Fixed 4.750% Fixed 3.250% Fixed 3.250% Fixed 7.500% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR)	Currency BRL BRL BRL CAD CLP CLP CLP CLP CLP HUF HUF HUF	19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 18/06/2026 21/06/2026 21/06/2026 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,676) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746)	0.0 0.0 0.1 0.6 Shareholder Equi (0.2 (0.2 (0.1) (0.0 (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,9080,000 1,9080,000 3,963,630,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (HUF 6 month BUBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 4.250% Fixed 4.250% Fixed 4.750% Fixed 4.750% Fixed 7.500% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP CCP CZK CZK HUF HUF	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194)	0.0 0.0 0.1 0.6 0.6 Shareholder Equi (0.2 (0.1 (0.0 (0.0 (0.0) (0.0 (0.0 (0.0 (0.0 (0.
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 179,080,000 594,990,000 3,963,630,000 2,039,330,000 11,592,990,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CDP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CPIBR) Floating (CZK 6 month PRIBOR) Floating (HPF 6 month BUBOR) Fixed 6.250% Floating (KRW 3 month KSDA)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 3.250% Fixed 7.500% Fixed 7.500% Fixed 7.500% Fixed 6.000% Floating (HUT 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250%	Currency BRL BRL BRL CAD CLP CLP CLP CLP CLP HUF HUF HUF INR KRW	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2029 20/06/2034 19/06/2026 19/06/2034 19/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,676) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746)	0.0 0.0 0.0 0.0 0.6 0.6 Shareholder Equi (0.2 (0.1 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 179,080,000 594,990,000 20,39,330,000 11,592,990,000 249,670,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CDP 1 month CURP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month PIBR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Fixed 5.500% Floating (HUF 6 month BUBOR) Fixed 6.250% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.250% Fixed 4.500% Fixed 4.750% Fixed 7.500% Fixed 3.250% Fixed 3.500% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 9.250% Fixed 9.250%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR RRW MXN	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2025 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192)	0.6 0.6 0.6 0.6 0.6 Shareholder Equi (0.22 (0.1) (0.00
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32,350,000 85,800,000 11,990,000 21,530,000 NOREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 12,749,730,000 37,047,090,000 1,401,990,000 1,401,990,000 1,401,990,000 3,963,630,000 20,39,330,000 20,39,330,000 20,39,330,000 20,39,330,000 21,592,990,000 249,670,000 36,100,000 26,240,000 19,680,000 54,770,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CDP 1 month CUICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CPIBR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Fixed 5.500% Floating (HIF 6 month BUBOR) Fixed 6.250% Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MXN 3 month KLIBOR) Floating (MYR 3 month KLIBOR) Floating (MYR 3 month KLIBOR) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 9.250% Fixed 3.250% Fixed 2.260% Fixed 2.260% Fixed 2.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR KRW MXN MXN MXN MXN MYR MYR MYR	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2029 20/06/2034 19/06/2026 19/06/2034 19/06/2034 19/06/2036 19/06/2034 19/06/2034 19/06/2026 19/06/2034 19/06/2034 19/06/2026 13/06/2029 18/12/2024 17/06/2025 16/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192) (26,657) (11,492) (60,161) (335,693)	0.0 0.1 0.1 0.1 0.2 0.2 0.2 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0
32,350,000 85,800,000 11,990,000 21,530,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 152,590,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,401,990,000 1,401,990,000 1,900,000 20,330,000 11,592,990,000 249,670,000 249,670,000 26,240,000 19,680,000 54,770,000 79,810,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (KZK 6 month BUBOR) Floating (KZK 6 month BUBOR) Floating (MYR 3 month KUBOR) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 5.000% Fixed 4.500% Fixed 4.750% Fixed 3.500% Fixed 3.500% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 9.250% Fixed 9.250% Fixed 9.250% Fixed 8.500% Fixed 3.250% Fixed 2.250% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000%	Currency BRL BRL BRL CAD CLP CLP CLP COP CZK CZK HUF HUF INR KRW MXN MXN MYR MYR MYR MYR	19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2036 19/06/2034 19/06/2036 19/06/2036 13/06/2029 18/12/2024 17/06/2025 16/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192) (26,657) (11,492) (60,161) (335,693) (230,208)	0.6 0.6 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 179,080,000 1,401,990,000 179,080,000 20,333,000 20,333,000 11,592,990,000 249,670,000 366,100,000 26,240,000 19,680,000 54,770,000 79,810,000 27,140,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CAD 1 month CLICP) Floating (CAD 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (HUF 6 month BUBOR) Fixed 5.500% Floating (HUF 6 month BUBOR) Fixed 6.250% Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.250% Fixed 4.750% Fixed 4.750% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 2.250% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 4.000% Fixed 4.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR KRW MXN MXN MXN MXN MXN MYR MYR MYR MYR MYR MYR MYR	19/06/2034 19/06/2034 19/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 21/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 17/06/2026 13/06/2029 18/12/2024 17/06/2026 16/06/2026 16/06/2026	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192) (266,657) (11,492) (60,161) (335,693) (230,208) (49,987)	0.6 0.6 0.1 0.6 0.8 Shareholder Equi (0.2-(0.2-(0.1)(0.0)(0.0)(0.0)(0.0)(0.0)(0.0)(0.0)
32,350,000 85,800,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,401,990,000 1,401,990,000 294,9670,000 3,963,630,000 2,039,330,000 11,592,990,000 249,670,000 36,100,000 26,240,000 19,680,000 54,770,000 79,810,000 27,140,000 27,140,000 32,250,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (BRL 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (HUF 6 month BUBOR) Fixed 5.500% Floating (HUF 6 month BUBOR) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MXN 3 month KLIBOR) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.250% Fixed 4.500% Fixed 4.750% Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 3.500% Floating (HUF 6 month BUBOR) Fixed 3.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 2.200% Fixed 2.200% Fixed 2.250% Fixed 2.000% Fixed 2.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 4.000% Fixed 3.750%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR KRW MXN MXN MXN MXN MYR	19/06/2034 19/06/2034 19/06/2034 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 18/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2026 19/06/2034 19/06/2034 19/06/2026 19/06/2034 17/06/2026 13/06/2026 13/06/2026 13/06/2029 18/12/2024 17/06/2026 16/06/2026 16/06/2026 15/03/2028 20/09/2028	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192) (26,657) (11,492) (60,161) (335,693) (230,208) (49,987) (7,033)	0.0 0.1 0.1 0.1 0.2 0.2 0.2 0.2 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
32,350,000 85,800,000 11,990,000 21,530,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 3,963,630,000 11,592,990,000 249,670,000 36,100,000 26,240,000 36,100,000 26,240,000 19,680,000 54,770,000 79,810,000 27,140,000 32,250,000 72,530,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CDP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Fixed 6.500% Floating (HUF 6 month BUBOR) Fixed 6.250% Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 3.250% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 9.250% Fixed 3.250% Fixed 2.250% Fixed 2.250% Fixed 2.250% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 3.750% Fixed 3.000% Fixed 3.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR KRW MXN MXN MXN MXN MXN MXN MXN MXN MYR MYR MYR MYR MYR MYR MYR	19/06/2034 19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 21/06/2029 20/06/2034 19/06/2026 19/06/2034 19/06/2026 19/06/2034 17/06/2026 13/06/2029 18/12/2024 17/06/2026 16/06/2026 16/06/2026 15/03/2028 20/09/2028	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (266,684) (26,684) (26,667) (11,194) (253,192) (26,657) (11,492) (60,161) (335,693) (230,208) (49,987) (7,033) (790,845)	0.0 0.0 0.0 0.1 0.6 Shareholder Equit (0.2 ² (0.1' (0.0) (0
32,350,000 85,800,000 11,990,000 21,530,000 11,990,000 21,530,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 152,590,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 1,401,990,000 1,401,990,000 1,401,990,000 1,900,000 2,039,330,000 11,592,990,000 249,670,000 249,670,000 249,670,000 19,680,000 54,770,000 79,810,000 27,140,000 32,250,000 72,530,000 72,530,000 22,970,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (BRL 1 month CORRA) Floating (CAD 1 month CORRA) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CCP 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (MYR 6 month SUBOR) Fixed 6.250% Floating (MYR 3 month KSDA) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 3.500% Fixed 3.500% Fixed 3.500% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 3.250% Fixed 8.500% Fixed 9.250% Fixed 8.500% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 3.750% Fixed 3.000%	Currency BRL BRL BRL CAD CLP CLP CLP CVP CZK CZK HUF HUF INR KRW MXN MXN MYR	19/06/2034 19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 21/06/2029 20/06/2034 19/06/2034 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 19/06/2036 15/03/2038 15/12/2031	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (39,746) (117,194) (253,192) (26,657) (11,492) (60,161) (335,693) (230,208) (49,987) (7,033) (790,845) (187,007)	0.6 0.6 0.6 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7
32,350,000 85,800,000 11,990,000 21,530,000 NREALISED GAIN TOTAL UNREALISE Net Local Notional Amount 150,360,000 152,590,000 444,435,419 284,370,000 20,330,000 63,128,050,000 12,749,730,000 37,047,090,000 5,406,580,000 1,401,990,000 3,963,630,000 11,592,990,000 20,39,330,000 11,592,990,000 249,670,000 36,100,000 26,240,000 36,100,000 26,240,000 36,100,000 27,140,000 27,140,000 32,250,000 72,530,000	Floating (MYR 3 month KLIBOR) Fixed 5.000% Fixed 3.750% Fixed 3.240% I ON INTEREST RATE SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Floating (CDP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CLP 6 month CLICP) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Floating (CZK 6 month PRIBOR) Fixed 6.500% Floating (HUF 6 month BUBOR) Fixed 6.250% Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 4.000% Floating (PLN 6 month WIBOR) Floating (USD 1 month SOFR) Receive Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 9.750% Fixed 4.250% Fixed 4.500% Fixed 4.500% Fixed 4.500% Fixed 3.250% Fixed 3.250% Fixed 3.250% Floating (HUF 6 month BUBOR) Fixed 6.000% Floating (INR 1 month MIBOR) Fixed 3.250% Fixed 9.250% Fixed 3.250% Fixed 2.250% Fixed 2.250% Fixed 2.250% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 3.750% Fixed 3.000% Fixed 3.000%	Currency BRL BRL BRL CAD CLP CLP CLP CLP INR KRW MXN MXN MXN MXN MXN MXN MXN MXN MYR MYR MYR MYR MYR MYR MYR	19/06/2034 19/06/2034 19/06/2026 20/06/2034 09/10/2035 Maturity Date 02/01/2025 02/01/2026 02/01/2026 19/06/2026 19/06/2026 21/06/2029 20/06/2034 19/06/2026 19/06/2034 19/06/2026 19/06/2034 17/06/2026 13/06/2029 18/12/2024 17/06/2026 16/06/2026 16/06/2026 15/03/2028 20/09/2028	22,884 96,657 122,022 927,164 5,348,327 5,348,327 Unrealised Loss USD (1,994,037) (1,739,620) (797,918) (658,546) (38,974) (19,718) (59,061) (557,576) (82,948) (271,919) (488,597) (4,320) (266,684) (266,684) (26,684) (26,667) (11,194) (253,192) (26,657) (11,492) (60,161) (335,693) (230,208) (49,987) (7,033) (790,845)	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0

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Swan	Contracts -	(Continued)

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 A	ND LIABILITIES				35,741,074	4.27
SHAREHOLDERS'	EQUITY				833,434,644	100.00
TOTAL INVESTMEN	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	ard currency contracts				(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.

⁽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.

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
16,070,000	O Angola Government International Bond	USD	8.250%	09/05/2028	15,203,184	0.58
6,999,000	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
8,640,000	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
	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
2,358,000	Santos Finance Ltd.	USD -	6.875%	19/09/2033	2,474,462	0.09
					6,574,516	0.25
Austria	2. DDE Carbil	USD	4.3500/	20/00/2026	222 220	0.04
	D BRF GmbH	090	4.350%	29/09/2026	323,329	0.01
18,420,000	O Azerbaijan International Bond	USD	3.500%	01/09/2032	15,583,228	0.60
Bahrain	2. Behasia Osusaan at latamati and Band	HOD	4.0500/	05/04/0000	40 007 444	0.40
	D Bahrain Government International Bond	USD	4.250%	25/01/2028	10,397,141	0.40
	D Bahrain Government International Bond	USD USD	7.000% 6.750%	12/10/2028	11,028,820	0.42
9,320,000 7,120,000		USD	7.375%	20/09/2029 14/05/2030	9,475,737 7,459,624	0.37 0.29
	Bahrain Government International Bond Bahrain Government International Bond	USD	5.625%	30/09/2031	1,306,411	0.29
7,630,000		USD	5.450%	16/09/2032	7,061,794	0.03
4,430,000		USD	5.250%	25/01/2033	3,979,469	0.15
4,040,000		USD	5.625%	18/05/2034	3,664,967	0.14
6,960,000		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
8,900,000	Benin Government International Bond	EUR -	4.875%	19/01/2032	8,225,117	0.31
					10,529,293	0.40
Bermuda	Rormuda Covernment International Pond	USD	2 2750/	20/00/2020	1 205 500	0.05
	Bermuda Government International Bond Bermuda Government International Bond	USD	2.375% 5.000%	20/08/2030 15/07/2032	1,285,598	0.05
+ 3,180,000 + 2,040,000		USD	3.375%	20/08/2050	3,064,709 1,371,431	0.12 0.05
	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	6,473,250	0.03
		-			12,194,988	0.47
Brazil						
6,510,000		USD	8.748%	Perp.	6,573,147	0.25
1,440,000		USD	6.000%	18/03/2031	1,408,608	0.05
1,530,000		USD	3.875%	12/06/2030	1,354,815	0.05
8,790,000		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
	D Brazil Government International Bond	USD	5.000%	27/01/2045	2,071,253	0.08
	D Brazil Government International Bond	USD	4.750%	14/01/2050	13,194,107	0.51
	D Brazil Government International Bond	USD	7.125%	13/05/2054	6,710,040	0.26
	D BRF SA	USD	4.875%	24/01/2030	3,232,645	0.12
900,000	0 Itau Unibanco Holding SA	USD -	3.875%	15/04/2031	861,899	0.03
					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. Add Hero Holdings Ltd.	USD	9.800%	30/09/2030	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	Brazil Minas SPE / State of Minas Gerais	USD	F 2220/	15/02/2028	E 450 047	0.20
5,220,800 32,567		USD	5.333% 0.000%	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
370,000	Fantasia Holdings Group Co. Ltd.	USD	10.875%	09/01/2023	4,625	0.00
710,000	Fantasia Holdings Group Co. Ltd.	USD	11.875%	01/06/2023	8,875	0.00
1,310,000	Fantasia Holdings Group Co. Ltd.	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	IHS Holding Ltd.	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		USD	9.875%	08/04/2026	2,205,783	0.08
300,000 900,000		USD	0.000%	27/04/2027	282,840	0.01
+ 2,880,000		USD USD	0.000% 3.050%	27/04/2028 28/10/2030	799,875 2,467,642	0.03 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		USD	5.600%	15/07/2026	91,131	0.00
3,840,000	•	USD	5.200%	16/01/2027	168,000	0.01
2,130,000	Shimao Group Holdings Ltd.	USD	4.600%	13/07/2030	93,187	0.00
1,830,000	Shimao Group Holdings Ltd.	USD	3.450%	11/01/2031	80,062	0.00
543,626	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	•	USD	7.000%	30/09/2029	159,832	0.01
	Sunac China Holdings Ltd.	USD USD	7.250%	30/09/2030	72,257	0.00
946,164 8,640,000	· · · · · · · · · · · · · · · · · · ·	USD	1.000% 6.125%	30/09/2032 12/06/2033	61,501 8,671,666	0.00 0.33
	Yuzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	164,400	0.01
					45,122,462	1.73
Chile						<u> </u>
	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 Chile Government International Bond	USD USD	3.500% 4.340%	31/01/2034	9,933,125	0.38 0.12
	Chile Government International Bond Chile Government International Bond	USD	4.000%	07/03/2042 31/01/2052	3,187,166	0.12
	Chile Government International Bond	USD	5.330%	05/01/2054	4,727,075 197,293	0.10
	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
2,810,000	Empresa de los Ferrocarriles del Estado	USD	3.068%	18/08/2050	1,665,515	0.06
2,870,000	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	Inversiones CMPC SA	USD	4.375%	04/04/2027	455,080	0.02
+ 1,626,000	Inversiones CMPC SA	USD	3.850%	13/01/2030	1,478,863	0.06
4,550,000	Inversiones CMPC SA	USD	6.125%	23/06/2033	4,590,745	0.18
					65,323,547	2.51
Colombia 4.072.000	Banco de Bogota SA	USD	6.250%	12/05/2026	4,039,567	0.16
	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
	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						
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 USD	4.125% 3.875%	15/05/2051	10,995,835	0.42 0.33
15,740,000	Colombia Government International Bond Ecopetrol SA	USD	3.675% 8.625%	15/02/2061 19/01/2029	8,708,155 2,880,750	0.33
	Ecopetrol SA	USD	6.875%	29/04/2030	1,561,605	0.06
	Ecopetrol SA	USD	4.625%	02/11/2031	8,435,891	0.32
3,870,000	Ecopetrol SA	USD -	8.875%	13/01/2033	3,986,816	0.15
					93,579,965	3.59
Costa Rica	Costa Disa Causanasant International Dand	LICD	6.4050/	40/02/2024	7 070 450	0.27
	Costa Rica Government International Bond Costa Rica Government International Bond	USD USD	6.125% 6.550%	19/02/2031 03/04/2034	7,072,158 19,842,080	0.27 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
1,320,000	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 Repub	· · · · · · · · · · · · · · · · · · ·					
9,370,000		USD	6.750%	30/03/2029	9,423,175	0.36
4,960,000	•	USD	6.875%	29/01/2026	5,034,970	0.19
	Dominican Republic International Bond	USD	5.950%	25/01/2027	936,282	0.04
339,000	•	USD USD	8.625% 5.500%	20/04/2027	352,006	0.01 0.82
	Dominican Republic International Bond Dominican Republic International Bond	USD	4.500%	22/02/2029 30/01/2030	21,304,249 18,651,029	0.62
	Dominican Republic International Bond	USD	7.050%	03/02/2031	8,815,889	0.72
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	Dominican Republic International Bond	USD	6.400%	05/06/2049	3,482,627	0.13
+ 8,153,000	Dominican Republic International Bond	USD	5.875%	30/01/2060	6,885,209	0.26
					89,324,971	3.43
Ecuador	Ecuador Government International Bond	USD	0.000%	21/07/2020	12 604 255	0.52
	Ecuador Government International Bond	USD	6.000%	31/07/2030 31/07/2030	13,604,255 13,273,029	0.52
	Ecuador Government International Bond	USD	3.500%	31/07/2035	18,220,627	0.70
		-			45,097,911	1.73
Egypt						
1,556,000	671	USD	5.875%	16/02/2031	1,259,224	0.05
3,558,000	371	EUR	6.375%	11/04/2031	3,201,752	0.12
6,480,000	Egypt Government International Bond	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	0.33
	Egypt Government International Bond	USD	7.903%	21/02/2048	3,067,991	0.13
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
1,030,000	Egypt Government International Bond	USD	8.750%	30/09/2051	827,770	0.03
750,000	Egypt Government International Bond	USD	8.150%	20/11/2059	568,583	0.02
10,930,000	Egypt Government International Bond	USD -	7.500%	16/02/2061	7,757,458	0.30
					58,445,801	2.24
El Salvador 431,000	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
4,510,000	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	USD	7.125%	20/01/2050	606,100	0.02
+ 7,572,000	El Salvador Government International Bond	USD -	9.500%	15/07/2052	5,947,806	0.23
					20,190,959	0.78
Ghana 9,390,000	Ghana Government International Bond	USD	6.375%	11/02/2027	4,825,803	0.18

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bono	ls – (Contir	nued)					
Ghan	a – (Continu						
+		Ghana Government International Bond	USD	7.750%	07/04/2029	3,079,560	0.12
	4,390,000		USD	7.625%	16/05/2029	2,252,070	0.08
	5,570,000		USD	10.750%	14/10/2030	3,819,349	0.15
	9,510,000		USD	8.125%	26/03/2032	4,925,181	0.19
	11,056,000		USD	8.625%	07/04/2034	5,707,384	0.22
	5,940,000		USD	7.875%	11/02/2035	3,077,811	0.12
+	6,272,000		USD USD	8.875% 8.627%	07/05/2042 16/06/2049	3,227,195	0.12 0.05
+	2,398,000 2,379,000	Ghana Government International Bond Ghana Government International Bond	USD	8.950%	26/03/2051	1,216,649 1,229,681	0.05
	2,379,000	Ghana Government international bond	03D		20/03/2031	33,360,683	1.28
Guate	emala						20
	6,765,000	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
	2,890,000	Guatemala Government Bond	USD	6.600%	13/06/2036	2,907,224	0.11
	5,790,000	Guatemala Government Bond	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
Hond +		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
Hung		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	16,157,727	0.76
		0 ,	USD	2.125%	22/09/2031	11,265,974	0.43
	10,890,000	0 ,	USD	6.250%	22/09/2032	11,180,545	0.43
		0 ,	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
	780,000	- ·	USD	7.625%	29/03/2041	882,090	0.03
	14,150,000	0 ,	USD	3.125%	21/09/2051	8,860,023	0.34
		0 ,	USD	6.750%	25/09/2052	1,990,512	0.08
		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	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	1,402,839	0.05
		Adani Ports & Special Economic Zone Ltd.	USD	4.200%	04/08/2027	2,104,661	0.08
	740,000	•	USD	4.375%	03/07/2029	649.517	0.03
+	4,286,400	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	3,748,843	0.15
	1,970,000	•	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		Rank Nagara Indonesia Persora The PT	Hen	4 2000/	20/04/2024	1 402 200	0.05
		Bank Negara Indonesia Persero Tbk PT	USD	4.300%	29/01/2031	1,402,380	0.05
	1,190,000 4,340,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD USD	6.530% 5.450%	15/11/2028	1,230,508	0.05 0.16
	2,470,000	Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	USD	5.450% 5.800%	15/05/2030 15/05/2050	4,242,741 2,259,247	0.16
	3,900,000	Indonesia Asanan Aluminium PT / Mineral Industri Indonesia Persero PT Indonesia Government International Bond	USD	4.650%	20/09/2032	3,736,980	0.09
+	9,020,000	Indonesia Government International Bond	USD	4.850%	11/01/2033	8,772,491	0.14
	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	4.450%	15/04/2070	8,769,117	0.10
	3,240,000	Indonesia Government International Bond	USD	3.350%	12/03/2071	2,042,820	0.08
	1,410,000		USD	5.150%	27/04/2028	1,392,657	0.05
			USD	3.650%	30/07/2029	1,422,893	0.05
		Pertamina Persero PT	USD	2.300%	09/02/2031	170,737	0.01
		Pertamina Persero PT	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
+	8,000,000	Pertamina Persero PT	USD	4.175%	21/01/2050	6,119,720	0.23
	3,050,000	Perusahaan Penerbit SBSN Indonesia III	USD	3.800%	23/06/2050	2,279,875	0.09
						54,922,564	2.11

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Continuation Iraq	nued)					
-	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
	Ivory Coast Government International Bond	EUR	5.250%	22/03/2030	6,515,165	0.25
	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	2,500,836	0.10
	Ivory Coast Government International Bond Ivory Coast Government International Bond	USD USD	5.750% 7.625%	31/12/2032 30/01/2033	750,773 4,252,753	0.03 0.16
	Ivory Coast Government International Bond	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						
	Jamaica Government International Bond	USD	7.875%	28/07/2045	9,871,614	0.38
3 744 048	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	3,177,985	0.12
	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	10,077,233	0.39
		-			13,255,218	0.51
Jordan						
750,000	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	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						
	Kenya Government International Bond	USD	7.000%	22/05/2027	4,889,199	0.19
600,000	•	USD USD	7.250%	28/02/2028	564,882	0.02
	Kenya Government International Bond Kenya Government International Bond	USD	9.750% 8.000%	16/02/2031 22/05/2032	2,955,974 1,936,959	0.11 0.08
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						
10,120,000	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
2,430,000	Khazanah Global Sukuk Bhd	USD	4.687%	01/06/2028	2,376,163	0.09
	Morocco Government International Bond	USD	5.950%	27/07/2027	4,607,866	0.18
	Petronas Capital Ltd.	USD	3.500%	21/04/2030	4,885,908	0.19
7,410,000	Petronas Capital Ltd.	USD -	4.550%	21/04/2050	6,344,294	0.24
					22,214,437	0.85
Mauritius 890,000	India Airport Infrastructure	USD	6.250%	25/10/2025	886,783	0.03
Mexico						
	Banco Mercantil del Norte SA	USD	5.875%	Perp.	3,063,080	0.12
	Banco Mercantil del Norte SA	USD	6.750%	Perp.	5,882,152	0.23
	BBVA Bancomer SA Cemex SAB de CV	USD	5.125%	18/01/2033	2,715,085	0.10
	Cemex SAB de CV Cemex SAB de CV	USD USD	5.450% 9.125%	19/11/2029 Perp.	2,317,256 3,304,678	0.09 0.13
	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
	Mexico City Airport Trust ^(a)	USD	3.875%	30/04/2028	11,868,664	0.46
	Mexico City Airport Trust	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

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Contin	nued)					
/lexico – (Continu	•					
6,950,000	Mexico Government International Bond	USD	2.659%	24/05/2031	5,757,171	0.22
	Mexico Government International Bond	USD	4.750%	27/04/2032	1,868,000	0.07
7,840,000	Mexico Government International Bond	USD	4.875%	19/05/2033	7,311,506	0.28
7,235,000	Mexico Government International Bond	USD	3.500%	12/02/2034	5,932,555	0.23
	Mexico Government International Bond	USD	6.000%	07/05/2036	3,830,220	0.15
12,510,000 566,000	Mexico Government International Bond Mexico Government International Bond	EUR USD	2.250% 4.750%	12/08/2036 08/03/2044	10,510,363 460,158	0.40
4,950,000	Mexico Government International Bond	EUR	2.125%	25/10/2051	3,114,644	0.02
9,654,000	Mexico Government International Bond	USD	4.400%	12/02/2052	7,160,806	0.12
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	Petroleos Mexicanos	USD	6.375%	23/01/2045	1,165,032	0.04
	Petroleos Mexicanos	USD	5.625%	23/01/2046	773,438	0.03
14,818,000	Petroleos Mexicanos	USD	6.750%	21/09/2047 12/02/2048	9,965,105	0.38
8,380,000 20,459,000	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.350% 7.690%	23/01/2050	5,447,838	0.21 0.57
., ,	Petroleos Mexicanos Petroleos Mexicanos	USD	6.950%	28/01/2060	14,955,529 8,201,925	0.37
,,	Petroleos Mexicanos—Series WI	USD	6.700%	16/02/2032	1,811,590	0.07
2,130,000	Telloleds Mexicands—defies Wi	000	0.70070	10/02/2002	161,295,696	6.19
Mongolia					101,200,000	0.10
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			0.0750/	45/40/0007	4 704 570	0.46
	Morocco Government International Bond	USD	2.375%	15/12/2027	4,734,578	0.18
	Morocco Government International Bond	EUR	1.500%	27/11/2031	3,016,211	0.12
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 4,438,518	0.37 0.17
	Morocco Government International Bond	USD	5.500%	11/12/2042	1,511,406	0.06
	Morocco Government International Bond	USD	4.000%	15/12/2050	926,452	0.03
	OCP SA	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
letherlands						
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	2,426,144	0.09
	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
	Petrobras Global Finance BV Prosus NV	USD USD	6.500% 3.257%	03/07/2033 28/06/2028	6,542,616 1,123,925	0.25 0.04
	Prosus NV	USD	4.193%	15/03/2029	3,503,771	0.14
						0.14
2,400,000	110000111	005		21/01/2000		
					30,221,300	1.16
1,410,000	Nigeria Government International Bond	USD	7.625%	21/11/2025	1,417,177	0.05
	Nigeria Government International Bond	USD	6.500%	28/11/2027	14,371,144	0.55
	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
2,480,000 ligeria 1,410,000 15,332,000 15,300,000 5,200,000 4,020,000 4,020,000 4,230,000 4,230,000	Prosus NV Nigeria Government International Bond	USD	7.625% 6.500% 6.125% 8.375% 7.143% 8.747% 7.875% 7.375%	28/11/2027 28/09/2028 24/03/2029 23/02/2030 21/01/2031 16/02/2032 28/09/2033	2,171,513 30,221,360 1,417,177 14,371,144 13,659,381 4,975,100 4,497,404 3,802,779 3,762,739 3,545,628	

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.U.G.					90,734,067	3.48
Pakistan + 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
Panama					31,514,726	1.21
4,550,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	3,385,974	0.13
15,020,000	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 USD	6.875%	31/01/2036 16/04/2050	2,309,233	0.09
12,280,000	Panama Government International Bond Panama Government International Bond	USD	4.500% 6.853%	28/03/2054	8,197,944 2,151,730	0.31 0.08
1,760,000	Panama Government International Bond	USD	4.500%	01/04/2056	1.133.238	0.06
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	Personal Covernment International Page 4(a)	Heb	E 0000/	15/04/2022	240.640	0.04
222,000	Paraguay Government International Bond ^(a) Paraguay Government International Bond	USD USD	5.000%	15/04/2026 15/04/2026	218,643	0.01
8,226,000 6,446,000	Paraguay Government International Bond Paraguay Government International Bond	USD	5.000% 4.700%	15/04/2026 27/03/2027	8,101,623 6,269,380	0.31 0.24
5,670,000	Paraguay Government International Bond	USD	4.700%	28/04/2031	5,400,845	0.24
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	0.09
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
10,770,000	Paraguay Government International Bond	USD	5.400%	30/03/2050	9,282,986	0.35
					40,741,263	1.56
Peru 1 006 524	Atlantica Transmisian Sur SA	Heb	6.0750/	20/04/2042	1 0E7 222	0.00
,,	Atlantica Transmision Sur SA	USD USD	6.875%	30/04/2043	1,957,323	0.08
	Peru Government International Bond Peru Government International Bond	USD	3.000% 3.300%	15/01/2034 11/03/2041	8,030 980,960	0.00 0.04
1,540,000	Peru Government International Bond	USD	2.780%	01/12/2060	846,615	0.04
	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	0.68
,,						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders
Bonds – (Contir		Currency	interest Kate	Maturity Date	030	Equity
Philippines	iluca)					
	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
					14,015,914	0.54
Poland 8.820.000	Park Canadarshus Kraisusas	USD	6.250%	21/10/2028	9,062,550	0.35
.,,.	Bank Gospodarstwa Krajowego Poland Government International Bond	USD	4.625%	15/01/2034	5,707,432	0.33
12,890,000	Poland Government International Bond	USD	5.500%	04/04/2053	12,454,962	0.48
, ,	Poland Government International Bond	USD	5.500%	18/03/2054	16,572,465	0.63
11,460,000	Poland Government International Bond	USD _	5.125%	15/01/2072	11,195,847	0.43
					54,993,256	2.11
Qatar	Qatar Government International Bond	USD	5.103%	23/04/2048	8,283,064	0.32
	Qatar Government International Bond	USD	4.400%	16/04/2050	4,741,298	0.32
	QatarEnergy	USD	3.125%	12/07/2041	5,488,190	0.21
	QatarEnergy	USD	3.300%	12/07/2051	317,791	0.01
		_			18,830,343	0.72
Romania						
	Romania Government International Bond	USD	6.625%	17/02/2028	18,812,512	0.72
	Romania Government International Bond	EUR	2.875%	26/05/2028	61,812	0.00
., .,	Romania Government International Bond Romania Government International Bond	EUR EUR	2.875% 3.624%	11/03/2029 26/05/2030	3,269,695 1,276,529	0.13 0.05
1,720,000		EUR	1.750%	13/07/2030	1,538,259	0.06
	Romania Government International Bond	USD	3.000%	14/02/2031	8,475,741	0.33
4,360,000	Romania Government International Bond	EUR	2.124%	16/07/2031	3,879,973	0.15
10,000		USD	3.625%	27/03/2032	8,442	0.00
6,990,000		USD EUR	7.125%	17/01/2033	7,362,357	0.28
	Romania Government International Bond Romania Government International Bond	USD	2.000% 6.375%	14/04/2033 30/01/2034	556,901 3,433,687	0.02 0.13
830.000		USD	6.000%	31/01/2044	814,927	0.03
2,860,000	Romania Government International Bond	EUR	3.375%	28/01/2050	2,133,880	0.08
1,490,000		USD	4.000%	14/02/2051	1,030,641	0.04
780,000	Romania Government International Bond	USD -	7.625%	17/01/2053	849,401	0.03
					53,504,757	2.05
Saudi Arabia	Saudi Government International Bond	USD	4.750%	16/01/2030	7,415,434	0.29
	Saudi Government International Bond	USD	5.500%	20/04/2032	6,990,752	0.28
	Saudi Government International Bond	USD	4.875%	18/07/2033	4,712,466	0.18
830,000	Saudi Government International Bond	USD	5.000%	18/01/2053	727,221	0.03
., .,	Saudi Government International Bond	USD	3.750%	21/01/2055	9,453,158	0.36
13,620,000		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
Senegal 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						
	Serbia International Bond	USD	6.250%	26/05/2028	9,522,623	0.37
	Serbia International Bond Serbia International Bond	EUR EUR	1.000% 1.500%	23/09/2028 26/06/2029	5,070,082 1,883,013	0.19 0.07
	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
					35,253,037	1.35
South Africa 8.480.000	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
2.250.000	South Africa Government International Bond	USD	4.850%	27/09/2027	2,137,500	0.08
	South Africa Government International Bond	USD	4.850%	30/09/2029	15,963,832	0.61

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bono	ls – (Contii	nued)					
South	Africa – (C	ontinued)					
		South Africa Government International Bond	USD	5.875%	22/06/2030	5,641,625	0.22
+	.,.	South Africa Government International Bond	USD	5.875%	20/04/2032	8,422,950	0.32
+	10,760,000		USD	5.375%	24/07/2044	7,827,900	0.30
	6,240,000	South Africa Government International Bond	USD	5.000%	12/10/2046	4,219,800	0.16
		South Africa Government International Bond	USD USD	5.650%	27/09/2047	9,300,188	0.36
	6,013,000 3,260,000	South Africa Government International Bond South Africa Government International Bond	USD	5.750% 7.300%	30/09/2049 20/04/2052	4,328,608 2,811,750	0.17 0.11
		Transnet SOC Ltd.	USD	8.250%	06/02/2028	11,769,034	0.45
			_			99,743,807	3.83
Sri La	ınka						
	11,630,000	Sri Lanka Government International Bond	USD	6.850%	14/03/2024	6,745,400	0.26
	1,140,000	Sri Lanka Government International Bond	USD	6.350%	28/06/2024	661,200	0.03
+	4,055,000		USD	6.850%	03/11/2025	2,392,450	0.09
		Sri Lanka Government International Bond	USD	6.825%	18/07/2026	4,500,639	0.17
+		Sri Lanka Government International Bond	USD	6.200%	11/05/2027	4,736,900	0.18
	2,599,000		USD	6.750%	18/04/2028	1,523,664	0.06
	350,000	Sri Lanka Government International Bond	USD	7.850%	14/03/2029	204,312	0.01
+	9,210,000	Sri Lanka Government International Bond	USD —	7.550%	28/03/2030	5,330,287	0.20
	e :					26,094,852	1.00
Supra	7.150.000	African Export-Import Bank	USD	2.634%	17/05/2026	6,697,691	0.26
		African Export-Import Bank	USD	3.798%	17/05/2020	4,732,319	0.18
			_			11,430,010	0.44
Trinid	lad And Tob	ago				, ,	
+	6,210,000	Trinidad & Tobago Government International Bond	USD	4.500%	26/06/2030	5,761,296	0.22
	2,530,000	Trinidad & Tobago Government International Bond	USD	5.950%	14/01/2031	2,516,566	0.10
			_			8,277,862	0.32
Tunis	ia						
+	3,800,000	Tunisia Government Bond	USD	5.750%	30/01/2025	3,589,575	0.14
Turke	-	Harris a Maraka a selimi Mardilla Kiralana a A O	LIOD	E 4050/	00/00/0000	40 504 500	0.40
	10,740,000	Hazine Mustesarligi Varlik Kiralama AS	USD	5.125%	22/06/2026	10,524,502	0.40
	2,060,000	Hazine Mustesarligi Varlik Kiralama AS	USD	7.250%	24/02/2027	2,099,336	0.08
	6,640,000	Hazine Mustesarligi Varlik Kiralama AS	USD USD	8.509% 5.250%	14/01/2029	7,048,825	0.27
	3,740,000 11,450,000	Turkey Government International Bond Turkey Government International Bond	USD	5.950%	13/03/2030 15/01/2031	3,419,183 10,652,507	0.13 0.41
	11,380,000	Turkey Government International Bond	USD	5.875%	26/06/2031	10,505,447	0.41
	2,780,000	Turkey Government International Bond	USD	9.375%	19/01/2033	3,107,595	0.40
	12,930,000	Turkey Government International Bond	USD	6.500%	20/09/2033	12,144,632	0.47
	15,494,000	Turkey Government International Bond	USD	7.625%	15/05/2034	15,532,735	0.60
	2,310,000	Turkey Government International Bond	USD	6.000%	14/01/2041	1,916,468	0.07
	7.020.000	Turkey Government International Bond	USD	4.875%	16/04/2043	4,923,653	0.19
	19,610,000	Turkey Government International Bond	USD	5.750%	11/05/2047	14,977,137	0.58
	5,960,000	Turkiye Garanti Bankasi AS	USD	8.375%	15/05/2031	5,976,330	0.23
	3,600,000	,	USD	9.250%	17/01/2034	3,722,274	0.14
						106,550,624	4.09
Ukrai		NDC Hyronorga	Hen	6.0750/	00/44/2022	640.075	0.00
		NPC Ukreinergo	USD	6.875%	09/11/2028	618,375	0.02
	510,000	Ukraine Government International Bond Ukraine Government International Bond	USD	7.750%	01/09/2025	159,120	0.01
	, ,	Ukraine Government International Bond Ukraine Government International Bond	USD USD	8.994% 7.750%	01/02/2026	338,240	0.01 0.06
	6,570,000		USD	7.750% 7.750%	01/09/2026 01/09/2027	1,624,450 1,980,855	0.06
	520,000		EUR	7.750% 6.750%	20/06/2028	1,980,855	0.08
		Ukraine Government International Bond	USD	7.750%	01/09/2028	986,040	0.01
		Ukraine Government International Bond	USD	7.750%	01/09/2029	1,237,740	0.05
		Ukraine Government International Bond	USD	6.876%	21/05/2031	3,764,190	0.03
		Ukraine Government International Bond	EUR	4.375%	27/01/2032	2,659,870	0.10
		Ukraine Government International Bond	USD	7.375%	25/09/2034	4,273,852	0.16
		Ukraine Government International Bond	USD	7.253%	15/03/2035	3,877,146	0.15
		Ukraine Government International Bond	USD	7.750%	01/08/2041	1,164,800	0.05
			_			22,840,098	0.88
Unite	d Arab Emir	ates					
		Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	15,472,915	0.59
	5,420,000	Abu Dhabi Government International Bond	USD	5.500%	30/04/2054	5,386,125	0.21

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
	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. Perp.	6,613,079 3,116,534	0.25 0.12
3,300,000	NBK Hel I Ltd.	-	3.023%	reip.	52,661,415	2.02
United Kingdom					02,001,410	2.02
2,960,000	Anglo American Capital PLC	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
	Bimbo 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			5.7500/	00/40/0004	44.074.007	0.45
	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
7,530,000	Uruguay Government International Bond	USD -	4.975%	20/04/2055	6,833,475	0.26
					25,884,906	0.99
	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
	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	Venezuela Government International Bond Venezuela Government International Bond	USD USD	8.250% 7.650%	13/10/2024	556,995	0.02
9,523,000	venezuela Government international Bond	- 050	7.050%	21/04/2025	1,590,341 76,820,685	2.95
Vietnam					70,020,005	2.95
	Viet Nam Debt & Asset Trading Corp.	USD	1.000%	10/10/2025	1,278,417	0.05
Zambia 3 381 000	Zambia Government International Bond	USD	5.375%	20/09/2022	2,324,438	0.09
.,,	Zambia Government International Bond	USD	8.500%	14/04/2024	2,729,062	0.03
	Zambia Government International Bond Zambia Government International Bond	USD	8.970%	30/07/2027	1,182,027	0.10
1,540,000	Zambia Government international Bond	-	0.37070	30/01/2021	6,235,527	0.24
TOTAL BONDS					0,200,021	0.24
(cost USD 3,161,	118,226)				2,468,485,769	94.75
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock						
China					2.22:	0.55
91,098	China Aoyuan Group Ltd.				2,004	0.00

						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
	ocks – (Continued)					
China – (Cont 453,1	inued) 183 Sunac China Holdings Ltd.				85,903	0.00
	987 Sunac Services Holdings Ltd. (a)				233,958	0.01
					321,865	0.01
(cost USD 47	MON STOCKS 2,458)				321,865	0.01
Mutual Fund Ireland	is – 2.82% O Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(t}	b)			73,459,100	2.82
TOTAL MUTU	AL FUNDS					
(cost USD 73,	459,100) SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				73,459,100	2.82
(cost USD 3,2				:	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	5%					
	000 Mexico City Airport Trust ^(a)	USD	5.500%	31/10/2046	5,061,571	0.19
Peru 1,709,9	928 Atlantica Transmision Sur SA ^(a)	USD	6.875%	30/04/2043	1,755,489	0.07
TOTAL BOND (cost USD 7,0					6,817,060	0.26
TOTAL TRAN	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				6,817,060	0.26
	.UE OF INVESTMENTS EXCLUDING DERIVATIVES				0,017,000	
(cost USD 3,2				:	2,549,083,794	97.84
Futures Con	tracts - 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)	US Treasury Long Bond Futures 19/09/2024		Short	(930,500)	5,625	0.00
	US Treasury Notes 10YR Futures 19/09/2024		Long	48,674,109	377,895	0.02
(14) 564	US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024		Short Long	(1,524,469) 114,901,781	1,969 14,819	0.00
686	US Treasury Notes 5YR Futures 30/09/2024		Long	72,614,172	50,521	0.00
(26)	US Treasury Notes 5YR Futures 30/09/2024		Short	(2,752,141)	609	0.00
23	US Treasury Ultra Long Bond Futures 19/09/2024		Long	2,823,969	24,015	0.00
(12) (9)	US Treasury Ultra Long Bond Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024		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
1	EUR German Federal Republic Bonds 30YR Futures 06/06/2024		Long	127 105	/7 E49\	(0.00)
(107)	German Federal Republic Bonds 50 F Futures 06/09/2024 German Federal Republic Bonds 5Y Futures 06/09/2024		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
	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 Curr	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	13,546,657	USD	3,417,283		03/06/2024	35,810	0.00
USD NZD	2,200,264 81,317,145	BRL USD	11,383,382 48,862,781		03/06/2024 04/06/2024	26,785 1,208,240	0.00 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 NZD	426,254,934 4,613,736	USD USD	1,181,850		07/06/2024 07/06/2024	8,309	0.00
NZD	10,066,333	USD	2,806,577 6,056,913		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 AUD	4,012,275 48,014,898	COP USD	15,473,992,840		17/06/2024	3,584	0.00 0.02
COP	21,279,002,875	USD	31,580,992 5,356,596		20/06/2024 20/06/2024	438,011 152,910	0.02
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 HUF	31,692,713	USD	40,080,917		20/06/2024 20/06/2024	354,305	0.02
ILS	1,918,238,869 64,685,273	USD USD	5,289,000 17,424,498		20/06/2024	64,305 8,178	0.00
MXN	219,373,602	USD	12,855,715		20/06/2024	22,418	0.00
NOK	106,063,011	USD	9,827,951		20/06/2024	304,734	0.02
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 TRY	14,305,454 70,798,016	USD USD	10,573,500		20/06/2024 20/06/2024	30,099 53,262	0.00
USD	70,798,016 36,189,564	CAD	2,114,000 49,202,265		20/06/2024	53,262 91,198	0.00
USD	13,596,881	CHF	12,018,223		20/06/2024	250,991	0.01
USD	25,906,081	CNH	186,116,927		20/06/2024	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 USD	21,458,039 10,383,918	KRW SGD	29,082,225,414 13,822,369		20/06/2024 20/06/2024	378,999 138,394	0.02 0.00
ZAR	49,920,129	USD	2,637,158		20/06/2024	32,983	0.00
CLP	12,770,094,139	USD	13,575,940		21/06/2024	389,224	0.03
GBP	7,583,285	USD	9,615,676		21/06/2024	59,525	0.00
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
	1,493,615 44,475,459 4,082,515	USD USD CZK	1,639,417 1,953,932 100,782,976		25/06/2024 25/06/2024 25/06/2024	20,149 1,576 9,864	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 G	AIN ON FORWARD CUR	RENCY CONT	RACTS		22,830,331	0.88

Unrealised % of Amount Sold Loss 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)(0.00) USD 5 271 605 FUR 4 866 000 07/06/2024 (17 612) 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 USD 1,135,916 COP 4.434.615.947 (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)132,917,875 18,505,000 20/06/2024 (173,286) (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)	(0.01)
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	(58,717)	(0.00)
USD	4,590,482	AUD	6,887,444	07/11/2024	(18,622)	(0.00)
UNREALISED LOSS O	N FORWARD CUR	RENCY CON	TRACTS		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

otions – (Contin	•			Unrealised		% c
ldings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholder Equit
	Purchased Options – (Continued)					
10.001.000	EUR – (Continued)	F : 47/00/0004	0.11 4.00	(40.000)	101.000	
10,204,000	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	(10,038)	104,392	0.0
10,090,500 10,090,500	Put EUR / Call USD Put EUR / Call USD	Expires 17/10/2024 Expires 17/10/2024	Strike 1.06 Strike 1.06	(61,289) (38,103)	52,805 52,805	0.0
9,619,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(919)	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	0.1.0.55			
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	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(95,332)	60,467	0.0
34,273,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(73,663)	72,090	0.0
	lion.			(387,289)	133,505	0.0
21,595,000	USD 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
TAL PURCHASE						
ost USD 8,626,93	<u>′</u>				4,376,528	0.1
	Written Options 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	3,244	(37,164)	(0.00
(12,204,000)	Call AUD / Put USD	Expires 05/11/2024	Strike 0.66	(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	Expires 13/06/2024	Strike 1.10	(80,753)	(120,904)	(0.01
(14,068,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(50,255)	(98,543)	(0.01
(14,016,000)	Put AUD / Call NZD	Expires 25/06/2024	Strike 1.08	(3,483)	(43,891)	(0.00
(42,401,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.62	262,155	(68,395)	(0.00
(16,960,000)	Put AUD / Call USD	Expires 24/09/2024	Strike 0.65	122,793	(88,527)	(0.00
(17,104,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	114,675	(92,243)	(0.00
(17,042,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	104,130	(96,770)	(0.00
				485,323	(999,905)	(0.04
(7,932,000)	EUR 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 0.50 Strike 25.07	17,014	(297)	(0.0)
(3,844,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	7,774	(9,734)	(0.0)
(4,326,000)	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.77	5,438	(15,243)	(0.0)
	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(395)	(20,293)	(0.0)
(<u>4</u> 312 000)			OUING AT. 10	(333)	(20,233)	(0.0)
(4,312,000) (7,942,000)					(1.631)	(0.0
(4,312,000) (7,942,000) (7,688,000)	Call EUR / Put GBP Call EUR / Put GBP	Expires 05/06/2024 Expires 13/06/2024	Strike 0.86 Strike 0.86	34,547 31,491	(1,631) (1,738)	(0.00

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Written Options – (Continued) EUR – (Continued)					
(8,655,000)	Call EUR / Put GBP	Expires 26/06/2024	Strike 0.85	6,516	(33,347)	(0.00
(3,966,000)	Call EUR / Put PLN	Expires 06/06/2024	Strike 4.32	22,034	(970)	(0.00)
(3,859,000)	Call EUR / Put PLN	Expires 18/06/2024	Strike 4.26	(38)	(22,535)	(0.00
(4,326,000)	Call EUR / Put PLN	Expires 20/06/2024	Strike 4.26	(5,269)	(29,687)	(0.00
(4,294,000)	Call EUR / Put PLN	Expires 01/07/2024	Strike 4.26	(7,517)	(33,210)	(0.00
(7,942,000)	Call EUR / Put SEK	Expires 04/06/2024	Strike 11.68	64,030	(9)	(0.00
(7,779,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	59,480	(693)	(0.00)
(7,708,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	49,024	(3,510)	(0.00)
(8,655,000)	Call EUR / Put SEK	Expires 26/06/2024	Strike 11.58	42,224	(13,630)	(0.00
(7,483,000)	Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(25,678)	(164,065)	(0.01
(7,932,000)	Put EUR / Call CHF	Expires 11/06/2024	Strike 0.98	38,265	(12,474)	(0.00
(7,718,000)	Put EUR / Call CHF	Expires 19/06/2024	Strike 0.98	7,272	(37,219)	(0.00
(8,623,000)	Put EUR / Call CHF	Expires 26/06/2024	Strike 0.99	(52,297)	(104,853)	(0.01
(8,577,000)	Put EUR / Call CHF	Expires 01/07/2024	Strike 0.98	(16,793)	(71,080)	(0.00
(3,966,000)	Put EUR / Call CZK	Expires 06/06/2024	Strike 25.07	(42,841)	(60,152)	(0.00
(3,844,000)	Put EUR / Call CZK	Expires 13/06/2024	Strike 24.77	1,470	(16,039)	(0.00)
(4,326,000)	Put EUR / Call CZK	Expires 20/06/2024	Strike 24.76	1,451	(19,230)	(0.00)
(4,312,000)	Put EUR / Call CZK	Expires 26/06/2024	Strike 24.73	1,907	(17,992)	(0.00)
(7,942,000)	Put EUR / Call GBP	Expires 05/06/2024	Strike 0.86	(645)	(36,823)	(0.00)
(7,688,000)	Put EUR / Call GBP	Expires 13/06/2024	Strike 0.86	(53,261)	(86,490)	(0.00)
(7,708,000)	Put EUR / Call GBP Put EUR / Call GBP	Expires 19/06/2024	Strike 0.86	(28,011)	(62,069)	(0.00)
(8,655,000)	Put EUR / Call GBP Put EUR / Call PLN	Expires 26/06/2024	Strike 0.85	3,383	(36,479)	(0.00)
(3,966,000)		Expires 06/06/2024	Strike 4.32 Strike 4.26	(28,261)	(51,264)	(0.00)
(3,859,000)	Put EUR / Call PLN Put EUR / Call PLN	Expires 18/06/2024	Strike 4.26	7,310 8,432	(15,187)	(0.00)
(4,326,000) (4,294,000)	Put EUR / Call PLN	Expires 20/06/2024 Expires 01/07/2024	Strike 4.26	6,432 4,314	(15,986)	(0.00)
(7,942,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 4.20 Strike 11.68	(126,654)	(21,379) (190,693)	(0.00)
(7,779,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(135,145)	(195,318)	(0.01)
(7,708,000)	Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(111,068)	(163,603)	(0.01)
(8,655,000)	Put EUR / Call SEK	Expires 26/06/2024	Strike 11.58	(84,258)	(140,113)	(0.01)
(41,359,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	133,486	(8,406)	(0.00)
(41,188,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.07	43,094	(12,087)	(0.00)
(41,002,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.08	482,495	(92,201)	(0.00)
(40,926,000)	Put EUR / Call USD	Expires 12/06/2024	Strike 1.09	496,494	(202,697)	(0.01
(30,661,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.06	317,619	(112,801)	(0.01
(10,220,000)	Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	13,981	(114,253)	(0.01
(30,611,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.06	318,972	(100,807)	(0.00
(10,204,000)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09	24,047	(104,392)	(0.01
(20,181,000)	Put EUR / Call USD	Expires 17/10/2024	Strike 1.06	206,718	(105,611)	(0.01
(7,483,000)	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	57,188	(81,199)	(0.00)
				1,871,032	(2,793,925)	(0.11
(24,670,000)	GBP Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	55,533	(7.063)	(0.00)
(16,528,000)	Put GBP / Call USD	Expires 13/06/2024	Strike 1.27	33,708	(7,963) (3,331)	(0.00)
(24,843,000)	Put GBP / Call USD	Expires 18/06/2024	Strike 1.26	31,009	(26,591)	(0.00)
(23,309,000)	Put GBP / Call USD	Expires 15/10/2024	Strike 1.23	262,633	(157,633)	(0.01
				382,883	(195,518)	(0.01
(0.510.000)	USD O-H-H-DD / D-H-DOD	F 00/00/000/	Obilio 4.05		(4.050)	10.55
(8,549,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	33,268	(4,052)	(0.00)
(8,379,000)	Call USD / Put SGD	Expires 18/06/2024	Strike 1.34	(15,267)	(52,763)	(0.00)
(9,336,000)	Call USD / Put SGD	Expires 26/06/2024	Strike 1.35	6,059	(35,187)	(0.00)
(22,075,000)	Call USD / Put ZAR	Expires 04/09/2024	Strike 19.27	486,334	(426,886)	(0.02
(8,549,000) (8,379,000)	Put USD / Call SGD Put USD / Call SGD	Expires 06/06/2024 Expires 18/06/2024	Strike 1.35 Strike 1.34	5,527 24,777	(31,794)	(0.00
(9,336,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35	2,241	(12,719) (39,006)	(0.00) (0.00)
				542,939	(602,407)	(0.02
OTAL WRITTEN O cost USD (7,873,93					(4,591,755)	(0.18
TOTAL OPTIONS						

32.23.00.00 Floating (BRL 1 month BRCDI) Fixed 12.915% BRL 0.4011/2027 491.277	Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
32.23.00.00 Floating (BRL 1 month BRCDI) Fixed 12.915% BRL 0.401/12/27 491.277 183.040,000 Fixed 11.230% Floating (BRL 1 month BRCDI) BRL 0.401/12/27 47.366 449.802.000 Fixed 11.230% Floating (BRL 1 month BRCDI) BRL 0.401/12/27 47.366		Interest Rate Swaps					
115,350,000 Fixed 10,289% Floating (BRL 1 month BRCDI) BRL 0401/12027 47,376 19,340 19	150,803,510	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	2,515,859	0.10
Septiminary Floating (BRL month BRCDI) BRL 04011/2079 74.7.86 144.59.20,000 Floating (BRL month BRCDI) BRL 02011/2029 76.76.22 117.720,000 Floating (BRL month BRCDI) BRL 02011/2029 76.76.22 117.720,000 Floating (BRL month BRCDI) BRL 02011/2029 76.76.22 117.720,000 Floating (CNY 3 month CNRR) Floating (BRL month BRCDI) BRL 02011/2029 188.684 0.052 14.55.20 0.052 0.05	32,230,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%	BRL	02/01/2026	67,521	0.00
448,920,000 Flood 10,259% Flooding (RRL 1 month BRCDI) BRL 0,2017,0209 188,664 177,720,000 Flood 15,000% Flooding (RRL 1 month BRCDI) BRL 0,2017,0209 188,664 495,640,000 Flood 15,000% Flooding (CLP 6 month CLCP) CLP 2,106,0203 6,052 4,055	115,350,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	491,277	0.02
117,720,000 Fixed 15,000% Floating (DRL 1 morth BRCDI) BRL 0,2011/2029 188,664 34,658,200 Fixed 5,000% Fixed 5,000% Fixed 2,200% CLP 21066/2034 6,052 4,659,640,000 Fixed 3,200% Fixed 2,200% Fixed 2,200% CLP 21066/2026 30,004 GAP7,000 Fixed 3,250% Fixed 2,200% Fixed 1,200%	63,400,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	47,366	0.00
3.458,820,000 Fixed 5,009% Floating (CLP 6 month CLICP) CLP 21,007,0034 6,052 14,059,000 Floating (CNY 3 month CNRR) Floating (EUR 6 month EURIBOR) EUR 13006/2021 33,90,47 13,750,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 13006/2021 33,90,47 10,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 13006/2021 33,90,47 10,000,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 13006/2021 33,90,47 10,000,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 13006/2021 33,90,47 10,000,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000,000 Fixed 2,750% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000,000 Fixed 2,750% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000,000 Fixed 2,750% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000,000 Fixed 3,200% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000,000 Fixed 3,200% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000 Fixed 3,200% Floating (EUR 6 month EURIBOR) EUR 13006/2023 140,597 10,000 Fixed 3,200% Floating (EUR 6 month EURIBOR) EUR 13006/2024 10,000,000 Fixed 3,750% Floating (EUR 1 month SOFR) USD 2006/2024 285,045 10,000,000 Floating (EUR 1 month EURIBOR) EUR 10,000,000 Floating (EUR 1 month EURIBOR) EUR 10,000,000 Floating (EUR 1 month EURIBOR) EUR EURIBOR EURIBO	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 1006/2028 43,465 13,750,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1006/2027 134,923 21,510,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1006/2031 339,047 16,560,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 11006/2034 381,160 6,060,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 11006/2039 140,597 3,500,000 Fixed 2,750% Floating (EUR 6 month EURIBOR) EUR 11006/2039 140,597 1,025,710,000 Fixed 2,500% Floating (EUR 6 month EURIBOR) EUR 11006/2039 140,597 1,025,710,000 Fixed 3,500% Floating (EUR 6 month EURIBOR) EUR 11006/2039 140,597 1,025,710,000 Fixed 3,500% Floating (MNN 1 month TIIE) MNN 17/06/2034 695,195 189,200,000 Fixed 3,500% Floating (MNN 1 month TIIE) MNN 07/06/2034 695,195 189,200,000 Fixed 3,700% Floating (EUR 6 month WIBOR) PLN 13006/2036 213,210 180,200,000 Fixed 3,700% Floating (EUR 6 month WIBOR) PLN 13006/2036 213,210 190,300,000 Fixed 3,700% Floating (USD 1 month SOFR) USD 091/02/035 3,238,607 190,400,000 Fixed 1,000% Fixed 1,000% Fixed 1,000% Floating (USD 1 month SOFR) USD 091/02/035 3,238,607 19,560,000 Fixed 1,000% Fixed 1,000% USD 2,006/2029 6,283 19,600,000 Fixed 1,000% USD 2,006/2029 6,283 19,600,000 Fixed 2,000% Fixed 3,000% Fixed 2,000% F	3,458,820,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	6,052	0.00
13.750.000 Fixed 3.000% Floating (EUR 6 month EURIBOR) EUR 1906/227 14.323 1.215.1000 Fixed 3.000% Floating (EUR 6 month EURIBOR) EUR 1906/2231 33.94.7 1.155.0000 Fixed 3.000% Floating (EUR 6 month EURIBOR) EUR 1906/2234 38.1.60 1.000% Floating (EUR 6 month EURIBOR) EUR 1906/2234 38.1.60 1.000% Floating (EUR 6 month EURIBOR) EUR 1906/2234 38.1.60 1.000% Floating (EUR 6 month EURIBOR) EUR 1906/2234 13.42.13 1.000.700% Fixed 2.200% Floating (EUR 6 month EURIBOR) EUR 1906/2234 134.213 1.000.700.700 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 134.213 1.000.700 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 134.213 1.000.700 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 134.213 1.000.700 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 134.213 1.000.700 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 6 month EURIBOR) EUR 1906/2236 132.310 1.000 Fixed 5.200% Floating (EUR 1906/200 Fixed 5.200% Fixed 5.200% Fixed 5.200% Fixed 5.200% Fixed 5.200% Floating (EUR 1906/200 Fixed 5.200% Floating (EUR 1906	459,540,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	89,094	0.00
21,510,000 Fixed 3,000% Floating (EUR 6 morth EURIBOR) EUR 1906;62031 338,047 15,550,000 Fixed 3,000% Floating (EUR 6 morth EURIBOR) EUR 1906;62039 140,597 3,500,000 Fixed 2,750% Floating (EUR 6 morth EURIBOR) EUR 1906;62036 140,597 3,500,000 Fixed 2,750% Floating (EUR 6 morth EURIBOR) EUR 1906;62036 144,597 1,025,710,000 Fixed 9,250% Floating (MNN1 morth TIIE) MNN 1706;62036 193,323 1,025,710,000 Fixed 9,250% Floating (MNN1 morth TIIE) MNN 1706;62036 193,323 189,820,000 Fixed 5,000% Floating (MNN1 morth TIIE) MNN 0706;62036 193,323 189,820,000 Fixed 5,000% Floating (PLN 8 morth WIBOR) PLN 1906;62026 213,210 22,520,000 Fixed 3,240% Floating (USD 1 morth SOFR) USD 090102035 3,238,607 19,5320,000 Fixed 3,240% Floating (USD 1 morth SOFR) USD 090102035 3,238,607 19,560,000 Fixed 1,000% Floating (USD 1 morth SOFR) USD 0906;2024 65,213 19,560,000 Floating (Indonesia Government Infernational Bond) Infernational Bond) 19,560,000 Floating (Indonesia Government Infernational Bond) Floating (Indon	6,470,000	Fixed 3.250%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2026	43,465	0.00
16,66,000 Fixed 3,000% Floating (EUR 6 morth EURIBOR) EUR 1906;0203 361,150 140,597 3,500,000 Fixed 2,750% Floating (EUR 6 morth EURIBOR) EUR 1906;0203 140,597 140,597 1,025,710,000 Fixed 2,750% Floating (EUR 6 morth EURIBOR) EUR 1906;0203 134,213 140,597 1,025,710,000 Fixed 5,250% Floating (INX 1 morth TILE) MXN 07,06(2024 698,195 189,823.00 Fixed 5,000% Floating (INX 1 morth TILE) MXN 07,06(2024 698,195 198,923.20 1,025,710,000 Fixed 3,750% Floating (INX 1 morth SOFR) USD 2006;0203 228,045 1,025,710,000 Fixed 3,750% Floating (USD 1 morth SOFR) USD 2006;0203 228,045 1,025,710,000 Fixed 3,750% Floating (USD 1 morth SOFR) USD 2006;0203 228,045 1,025,710,000 Fixed 1,000% Fixed 1,000% Fixed 1,000% Fixed 1,000% USD 2006;0203 65,213 1,025,710,000 Fixed 1,000% Fixed 1,000% USD 2006;0202 6,283 1,025,710,000 Fixed 1,000% USD 2006;0202 6,283 1,025,710,000 Fixed 1,000% USD 2006;0202 6,283 1,025,710,000 Fixed 1,000% USD 2006;0202 10,129 1,025,710,000 Fixed 1,000% USD 2006;0202 1,025,710,000 Fixed 1,000% USD 2006;0202 1,025,710,000 Fixed 1,000% USD 2006;0202 1,025,710,000 Fixed 1,000% USD 2006	13,750,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2027	134,923	0.01
6,06,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1906/2029 140,597	21,510,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	339,047	0.01
3,500,000 Fixed 2,750% Floating (EUR 6 month EURIBOR) EUR 1906/2054 134,213 1,025,710,000 Fixed 8,500% Floating (MNN 1 month TIIE) MNN 0,706/2034 695,195 189,826,000 Fixed 5,500% Floating (MNN 1 month TIIE) MNN 0,706/2034 695,195 189,826,000 Fixed 3,750% Floating (PLN 6 month WiBCR) PLN 1 9,006/2036 213,210 190,000 Fixed 2,240% Floating (PLN 6 month WiBCR) USD 2,006/2034 285,045 28	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 (MNN 1 month TIIE) MXN	6,060,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	140,597	0.01
277,850,000 Fixed B-500% Fixed	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 2006;2024 25,5045 76,320,000 Fixed 3,240% Floating (USD 1 month SOFR) USD 09/10/2035 3,238,607 10 10 10 10 10 10 10	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 09/10/2035 3,238,607 (UNREALISED GAIN ON INTEREST RATE SWAPS 19,600,000 Fixed 1,000% Floating (Colombia Government International Bond) Floating (Indonesia Government International Bond) Fixed 1,000% USD 2,006/2029 6,283 (International Bond) Fixed 1,000% USD 2,006/2029 10,129 (International Bond) Fixed 1,000% USD 2,006/2029 10,129 (International Bond) Fixed 1,000% USD 2,006/2029 10,129 (International Bond) International Bond) Fixed 1,000% USD 2,006/2029 10,129 (International Bond) International Bond) International Bond) International Bond	277,850,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	695,195	0.03
Total Unrealised Samps	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	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 0 0 0 0 0 0 0 0	UNREALISED GAI	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% USD 20/06/2029 10,129 10,129 10,100,000 13,100,000 Floating (Mexico Government International Bond) Fixed 1.000% USD 20/06/2029 10,129 10,129 10,100,000 10,1	19,600,000	Fixed 1.000%		USD	20/06/2029	65,213	0.01
International Bond			•				
13,100,000 Floating (Mexico Government International Bond) Fixed 1.000% USD 20/06/2029 10,129 10,129 10,129 10,129 10,129 10,129 10,129 10,129 10,129 10,129 10,125 10,048,865 10	19,560,000	0 (Fixed 1.000%	USD	20/06/2029	6,283	0.00
Net Local Notional Pay Receive Receive Currency Maturity Date Loss Uson Sharehold Currency Maturity Date Currency Sharehold Currency Curren	13,100,000	Floating (Mexico Government	Fixed 1.000%	USD	20/06/2029	10,129	0.00
Net Local Notional Amount Pay Receive Currency Maturity Date Loss Sharehold Loss Loss Loss Loss Sharehold Loss L	LINDEAL ISED GAIL	·				91 625	0.01
Notional Amount	ONNEALIGED GAIL	ON ONEDIT DELAGET OWALG				01,023	0.01
Notional Amount Pay Receive Receive Currency Maturity Date Loss Sharehold Ed	TOTAL LINDEALIS	ED CAIN ON SWAP CONTRACTS				10 040 065	0.20
Interest Rate Swaps	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				10,048,865	0.39
Interest Rate Swaps	Net Local	ED GAIN ON SWAP CONTRACTS				Unrealised	% of
293,490,000 Floating (BRL 1 month BRCDI) Fixed 12.060% BRL 02/01/2025 (3,892,502) (0 249,520,000 Floating (BRL 1 month BRCDI) Fixed 12.064% BRL 02/01/2026 (2,844,945) (0 662,601,180 Floating (BRL 1 month BRCDI) Fixed 12.064% BRL 02/01/2026 (1,348,378) (0 244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (1,348,378) (0 72,570,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (139,124) (0 72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0 20,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0 3,326,170,000 Floating (EUR 6 month EURIBOR) Fixed 3.250% KRW 19/06/2029 (190,066) (0 3,326,170,000 Floating (EUR 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (256,411) (0 28,623,090,000 Floating (EUR 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (256,411) (0 331,540,000 Floating (INR 0 month WIBOR) Fixed 3.250% USD 06/10/2027 (4,167,450) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 15,33,360,000 Fixed 3.782% Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 15,33,360,000 Fixed 3.782% Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 15,632,471) (0 15,63	Net Local Notional		Receive	Currency	Maturity Date	Unrealised Loss	% of Shareholders
249,520,000 Floating (BRL 1 month BRCDI) Fixed 12.064% BRL 02/01/2025 (2,844,945) (0 662,601,180 Floating (BRL 1 month BRCDI) Fixed 10.850% BRL 02/01/2026 (1,348,378) (0 244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0 72,570,000 Floating (CRD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month EURIBOR) Fixed 3.500% CZK 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 28,623,090,000 Floating (USD 1 month WIBOR) Fixed 3.750% USD 06/10/2074 (4,167,450) (0 31,530,360,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 06/10/2074 (4,167,450) (0 53,950,000 Floating (ISD 1 month SOFR) Fixed 3.696% USD 02/09/2036 (151,162) (0 15,533,360,000 Fixed 3.782% Floating (ISD 1 month SOFR) Fixed 3.750% ZAR 19/06/2034 (29,873) (0 15,533,360,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 15,632,471) (0 15,632	Net Local Notional		Receive	Currency	Maturity Date	Unrealised Loss	% of
662,601,180 Floating (BRL 1 month BRCDI) Fixed 10.850% BRL 02/01/2026 (1,348,378) (0,244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0,244,290,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0,244,250,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (18,763) (0,244,250,000 Floating (CAD 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0,244,250,000 Floating (CAD 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0,244,250,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2029 (229,349) (0,244,250,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0,245,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0,245,000 Floating (EUR 6 month EURIBOR) Fixed 3.500% EUR 19/06/2034 (174,133) (0,245,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0,3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0,28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0,246,000 Floating (INR 1 month MIBOR) Fixed 3.250% Floating (INR 1 month MIBOR) INR 19/06/2034 (256,411) (0,246,000 Floating (INR 1 month MIBOR) Fixed 3.250% USD 06/10/2027 (4,167,450) (0,239,240,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0,239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0,239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0,153,33,360,000 Fixed 3.782% Floating (USD 1 month SOFR) Fixed 3.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0,240,000 Floating (USD 1 month JIBAR) Fixed 9.750% ZAR 19/06/2034	Net Local Notional	Pay	Receive	Currency	Maturity Date	Unrealised Loss	% of Shareholders
244,290,000 Floating (BRL 1 month BRCDI) Fixed 9.750% BRL 02/01/2026 (791,444) (0 72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (139,124) (0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2026 (316,964) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (EKR W 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (INR 6 month WIBOR) Fixed 3.250% KRW 19/06/2034 (256,411) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 3.782% Floating (USD 1 month SOFR) ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471)	Net Local Notional Amount	Pay Interest Rate Swaps				Unrealised Loss USD	% of Shareholders
72,570,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (133,124) (0 11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0 8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 28,623,090,000 Floating (KRW 3 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,936,000 Fixed 8.000% Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS	Net Local Notional Amount	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	Unrealised Loss USD	% of Shareholders' Equity
11,995,610,000 Floating (CLP 6 month CLICP) Fixed 4.500% CLP 21/06/2026 (18,763) (0 385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2036 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0 8,550,000 Floating (CUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2034 (174,133) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 28,623,090,000 Floating (PLN 6 month WIBOR) Fixed 4.750% Floating (INR 1 month MIBOR) INR 19/06/2034 (256,411) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS	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	Unrealised Loss USD (3,892,502) (2,844,945)	% of Shareholders' Equity
385,090,000 Fixed 2.000% Floating (CNY 3 month CNRR) CNY 19/06/2029 (229,349) (0 1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0 8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 3.250% PLN 19/06/2034 (298,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS	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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378)	% of Shareholders' Equity (0.15) (0.11)
1,971,990,000 Floating (CZK 6 month PRIBOR) Fixed 3.250% CZK 19/06/2026 (316,964) (0 302,550,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0 8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 3.250% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS	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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444)	% of Shareholders' Equity (0.15) (0.11) (0.05)
302,555,000 Floating (CZK 6 month PRIBOR) Fixed 3.500% CZK 19/06/2034 (174,133) (0 8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 26,623,090,000 Floating (RW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (USD 1 month SOFR) Floating (ZAR 3 month JIBAR) ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE 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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03)
8,550,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (114,520) (0 4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (KRW 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 8.000% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (USD 1 month SOFR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZA	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	(3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01)
4,701,240,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2026 (91,720) (0 3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (USD 1 month JIBAR) ZAR 19/06/2036 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED 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	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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00)
3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED 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 (CAD 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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.00) (0.00)
3,326,170,000 Fixed 6.250% Floating (INR 1 month MIBOR) INR 19/06/2029 (190,066) (0 28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 2331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED 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 1,971,990,000 302,550,000	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 19/06/2026	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (139,124) (18,763) (229,349) (316,964) (174,133)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01)
28,623,090,000 Floating (KRW 3 month KSDA) Fixed 3.250% KRW 19/06/2034 (256,411) (0 11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% Total (15,632,471) (0 UNREALISED 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 1,971,990,000 302,550,000 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	Unrealised Loss USD (3,892,502) (2,844,945) (1,348,378) (791,444) (18,763) (229,349) (316,964) (174,133) (114,520)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01)
11,370,000 Floating (PLN 6 month WIBOR) Fixed 4.750% PLN 19/06/2034 (98,034) (0 331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (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 19/06/2034 19/06/2029 19/06/2029	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)	% 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)
331,540,000 Floating (USD 1 month SOFR) Fixed 3.350% USD 06/10/2027 (4,167,450) (0 239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0 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 (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%	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	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)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)
239,240,000 Floating (USD 1 month SOFR) Fixed 3.696% USD 22/09/2028 (260,341) (0 53,950,000 Fixed 3.782% Floating (USD 1 month SOFR) USD 22/09/2036 (151,162) (0 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0 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	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 19/06/2039 19/06/2029 19/06/2029 19/06/2034	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)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.01) (0.00) (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 1,533,360,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) ZAR 19/06/2036 (327,292) (0 230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0	293,490,000 249,520,000 662,601,180 244,290,000 72,570,000 385,090,000 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	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)	(0.15) (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01)
1,533,360,000 230,570,000 Fixed 8.000% Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) ZAR 19/06/2026 (327,292) (0 ZAR 19/06/2034 (219,873) (0 ZA	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 (PLN 6 month WIBOR) 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% 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	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)	% of Shareholders Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.00) (0.0
230,570,000 Floating (ZAR 3 month JIBAR) Fixed 9.750% ZAR 19/06/2034 (219,873) (0 UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0 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	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	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)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.01) (0.01) (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) (0.01) (0.00) (0.16) (0.01) (0.00)
UNREALISED LOSS ON INTEREST RATE SWAPS (15,632,471) (0 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	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)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (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)
Credit Default Swaps	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	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 3.000% 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 (USD 1 month SOFR) Floating (USR 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 02/01/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	(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) (327,292)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.01) (0.01) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.01) (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)
	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	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 3.000% 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 (USD 1 month SOFR) Floating (USR 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 02/01/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	(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) (219,873)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.01) (0.00) (0.10) (0.01) (0.00) (0.10) (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)
12,930,000 Fixed 1.000% Floating (China Government USD 20/12/2028 (93,001) (0	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	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 (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 3.000% 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 (USD 1 month SOFR) Floating (USR 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 02/01/2026 19/06/2026 19/06/2029 19/06/2034 19/06/2029 19/06/2029 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034	(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) (219,873)	% of Shareholders' Equity (0.15) (0.11) (0.05) (0.03) (0.01) (0.01) (0.01) (0.01) (0.00) (0.01) (0.01) (0.00) (0.01) (0.01) (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)

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders 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 C				2	,553,660,063	98.01
OTHER ASSETS A	ND LIABILITIES				51,736,853	1.99
SHAREHOLDERS'	EQUITY			2	,605,396,916	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 3,242,067,748)				2,549,083,794	97.84
Unrealised gain on futu					556,599	0.02
Unrealised loss on futu	ires contracts				(403,246)	(0.02)
Unrealised gain on forv	vard currency contracts				22,830,331	0.88
Unrealised loss on forw	vard currency contracts				(12,378,064)	(0.48)
Market value of purcha	ased options (cost USD 8,626,931)				4,376,528	0.17
Market value of written	options (cost USD (7,873,932))				(4,591,755)	(0.18)
Unrealised gain on swa	ap contracts				10,048,865	0.39
Unrealised loss on swa	ap contracts				(15,862,989)	(0.61)
Other Assets and Liabi	lities				51,736,853	1.99
Shareholders' Equ	itv			2	.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.

⁺ 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) 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 – 91.12% Angola						
200,000	Angola Government International Bond	USD	8.250%	09/05/2028	189,212	0.81
Bermuda						
	Credicorp Ltd.	USD	2.750%	17/06/2025	203,386	0.87
200,000	Inkia Energy Ltd.	USD -	5.875%	09/11/2027	195,060	0.83
					398,446	1.70
Brazil						
	B3 SA - Brasil Bolsa Balcao Banco do Brasil SA	USD USD	4.125% 3.250%	20/09/2031 30/09/2026	173,554 189,937	0.74 0.81
200,000	Ballo do Brasil SA	- 035	3.230 /6	30/09/2020		
					363,491	1.55
British Virgin Isla 120,000	nds 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 Empresa Nacional de Telecomunicaciones SA	USD USD	2.750% 4.875%	31/01/2027 30/10/2024	187,100 79,500	0.80 0.34
	GNL Quintero SA	USD	4.634%	31/07/2029	233,554	0.99
	Inversiones CMPC SA	USD	6.125%	23/06/2033	201,791	0.86
		_			1,192,339	5.08
Colombia						
	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 Ecopetrol SA	USD USD	8.625% 6.875%	19/01/2029 29/04/2030	31,312 19,161	0.13
	Ecopetrol SA	USD	8.875%	13/01/2033	92,717	0.40
	Oleoducto Central SA	USD	4.000%	14/07/2027	184,978	0.79
		-			823,599	3.51
Czech Republic					<u> </u>	
200,000	Ceska sporitelna AS	EUR	5.737%	08/03/2028	224,978	0.96
100,000	Ceska sporitelna AS	EUR _	4.824%	15/01/2030	110,315	0.47
					335,293	1.43
Guatemala						
,	CT Trust	USD	5.125%	03/02/2032	174,357	0.74
200,000	Guatemala Government Bond	USD -	4.500%	03/05/2026	194,654	0.83
					369,011	1.57
Hong Kong 200,000	Airport Authority	USD	4.750%	12/01/2028	198,441	0.84
Hungary						
	Hungary Government International Bond	USD	6.125%	22/05/2028	203,874	0.87
180,000	OTP Bank Nyrt	EUR	5.000%	31/01/2029	196,040	0.83
					399,914	1.70
India						
	Reliance Industries Ltd.	USD	4.125%	28/01/2025	247,054	1.05
Indonesia 160 000	Indonesia Government International Bond	EUR	0.900%	14/02/2027	160,949	0.69
	Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	06/06/2027	195,250	0.83
.,		-				
					356,199	1.52

Part	Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
New Part P		Contin						
According Acco								
Listembourg	250	50,000	Ivory Coast Government International Bond	USD	5.375%	23/07/2024	248,603	1.06
Libration	Jersey							
April	20	07,644	Galaxy Pipeline Assets Bidco Ltd.	USD	1.750%	30/09/2027	194,328	0.83
Maisysia 200,000 Morrocco Government International Bond USD 5,950% 2701/2027 200,342 0.000 0		-						
Mailaysia 200,000 Morcooo Government International Bond USD 5,950% 27/07/2027 200,342 0.								0.87 0.76
Maintrius Washing Wa	201	00,000	Trede B of Fillance SAILE	-	4.500 /0	22/01/2030		
Maunitus							382,596	1.63
Mauritius	-	nn nnn	Morocco Government International Rond	HSD	5 950%	27/07/2027	200 342	0.85
Mortical Surface Mortical Su		00,000	Wiolocco Government international Bond	030	3.930 /6	21/01/2021	200,342	0.03
Montanger Mont		00,000	Axian Telecom	USD	7.375%	16/02/2027	195,668	0.83
Sanco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero USD 1.575% 17/04/2025 308.732 1.700000 BBVA Bancomer SA USD 1.875% 16/09/2025 190.709 0.000000 0.00000 0.00000 0.00000 0.000000 0.000000 0.0000000 0.00000000								
BBNA Bincomers AA USD		10,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero					
200,000 Camex SAB de CV				USD	5.375%	17/04/2025	308,732	1.31
200,000 Cemes ABA de CV	200	00,000	BBVA Bancomer SA	USD	1.875%	18/09/2025	190,709	0.81
200,000 Mexico City Airport Trust USD 3.614% 2004/2002 196.226 0.00						Perp.		0.82
200,000 Maxico City Arport Trust USD 4,250% 31/10/2026 193,117 0.0 200,000 Sigma Alimentos SA de CV USD 4.125% 0.2015/2026 196,204 0.0 200,000 Sigma Alimentos SA de CV USD 4.125% 0.2015/2026 196,204 0.0 200,000 Morcoco Government International Bond USD 2.375% 15/12/2027 177,325 0.0 Netherlands								0.92
200,000 Mexico City Airport Trust USD 3,875% 30/04/2028 187,944 0 0 0 0 0 0 0 0 0								0.84
Morocco			· ·					0.82
Morocco			·					0.80
Morocco	200	00,000	Sigma Alimentos SA de CV	USD -	4.125%	02/05/2026	196,204	0.84
Nigeria 200,000 Moreco Government International Bond USD 2.375% 15/12/2027 177,325 0.							1,682,114	7.16
Notified Notified					0.0750/	4544010007	477.005	0.70
200,000 Braskem Netherlands Finance BV USD 3.850% 20/03/2026 298,390 1 161,272 MV24 Capital BV USD 3.850% 29/03/2026 298,390 1 161,272 MV24 Capital BV USD 6.748% 01/06/2034 152,218 0 0 170,000 170,0			Morocco Government International Bond	USD	2.375%	15/12/2027	177,325	0.76
318,500 Greenko Dutch BV USD 3,850% 2903,2026 299,390 1, 115,1272 117,12			Prockem Notherlanda Einance PV	HeD	4 500%	10/01/2029	170 /22	0.76
161.272 MV24 Capital BV SD 6.748% 01/06/2034 152.218 0.0								1.27
110,000 NE Property BV EUR 1,750% 23/11/2024 117,919 0 0 310,000 Prosus NV USD 3,257% 28/06/2028 28,5587 1. 120,000 Teva Pharmaceutical Finance Netherlands II BV EUR 3,750% 09/05/2027 126,949 0. 1,160,495 4. 1,1								0.65
310,000 Prosus NV USD 3.257% 28/06/2028 285,587 1.								0.50
120,000 Teva Pharmaceutical Finance Netherlands II BV								1.22
Nigeria 200,000 Nigeria Government International Bond USD 6.125% 28/09/2028 178,554 0.0								0.54
Nigeria 200,000 Nigeria Government International Bond USD 6.125% 28/09/2028 178,554 0.0				-			1 160 495	4.94
200,000 Nigeria Government International Bond USD 6.125% 28/09/2028 178,554 0.0	Nigeria						.,,	
230,000 SEPLAT Energy PLC	-	00,000	Nigeria Government International Bond	USD	6.125%	28/09/2028	178,554	0.76
North Macedonia 100,000 North Macedonia Government International Bond EUR 6.960% 13/03/2027 113,563 0.0	230	30,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	224,713	0.96
100,000 North Macedonia Government International Bond EUR 6.960% 13/03/2027 113,563 0.000				-			403,267	1.72
Description	North Mace	edonia						
Panama	100	00,000	North Macedonia Government International Bond	EUR	6.960%	13/03/2027	113,563	0.48
Panama 210,000 Banco Latinoamericano de Comercio Exterior SA USD 2.375% 14/09/2025 199,872 0. 260,000 Intercorp Financial Services, Inc. USD 4.125% 19/10/2027 242,828 1. 400,000 Panama Government International Bond USD 3.875% 17/03/2028 368,100 1. 200,000 Telecomunicaciones Digitales SA USD 4.500% 30/01/2030 175,760 0. Paraguay 270,000 Banco Continental SAECA USD 2.750% 10/12/2025 255,313 1. 154,000 Paraguay Government International Bond USD 5.000% 15/04/2026 151,672 0. 200,000 Telefonica Celular del Paraguay SA USD 5.875% 15/04/2027 195,847 0. Peru Peru 250,000 Banco de Credito del Peru SA USD 2.700% 11/01/2025 244,875 1. 140,000 Banco de Credito del Peru SA USD 5.850% 11/01/2029								
210,000 Banco Latinoamericano de Comercio Exterior SA USD 2.375% 14/09/2025 199,872 0.0	270	70,000	Oman Government International Bond	USD	4.750%	15/06/2026	265,693	1.13
260,000 Intercorp Financial Services, Inc. USD 4.125% 19/10/2027 242,828 1.								
A00,000 Panama Government International Bond USD 3.875% 17/03/2028 368,100 1.000								0.85
Paraguay 270,000 Banco Continental SAECA USD 2.750% 10/12/2025 255,313 1.								1.03
Paraguay								1.57
Paraguay	200	00,000	Telecomunicaciones Digitales SA	- 03D	4.500%	30/01/2030		0.75
270,000 Banco Continental SAECA USD 2.750% 10/12/2025 255,313 1.							986,560	4.20
154,000 Paraguay Government International Bond USD 5.000% 15/04/2026 151,672 0.000 0.0		70 000	Ranco Continental SAFCA	HSD	2 750%	10/12/2025	255 313	1.09
200,000 Telefonica Celular del Paraguay SA								0.65
Peru 250,000 Banco de Credito del Peru SA 140,000 Banco de Credito del Peru SA 200,000 Hunt Oil Co. of Peru LLC Sucursal Del Peru 350,000 InRetail Consumer 270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA 20.832 2.700% 11/01/2025 244,875 1. USD 5.850% 11/01/2029 139,788 0. USD 8.550% 18/09/2033 215,436 0. 350,000 InRetail Consumer USD 3.250% 22/03/2028 317,415 1.			- ·					0.83
Peru 250,000 Banco de Credito del Peru SA USD 2.700% 11/01/2025 244,875 1. 140,000 Banco de Credito del Peru SA USD 5.850% 11/01/2029 139,788 0. 200,000 Hunt Oil Co. of Peru LLC Sucursal Del Peru USD 8.550% 18/09/2033 215,436 0. 350,000 InRetail Consumer USD 3.250% 22/03/2028 317,415 1. 270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA USD 3.500% 02/08/2028 233,542 0.				-			602,832	2.57
250,000 Banco de Credito del Peru SA USD 2.700% 11/01/2025 244,875 1. 140,000 Banco de Credito del Peru SA USD 5.850% 11/01/2029 139,788 0. 200,000 Hunt Oil Co. of Peru LLC Sucursal Del Peru USD 8.550% 18/09/2033 215,436 0. 350,000 InRetail Consumer USD 3.250% 22/03/2028 317,415 1. 270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA USD 3.500% 02/08/2028 233,542 0.	Peru						,	
200,000 Hunt Oil Co. of Peru LLC Sucursal Del Peru USD 8.550% 18/09/2033 215,436 0. 350,000 InRetail Consumer USD 3.250% 22/03/2028 317,415 1. 270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA USD 3.500% 02/08/2028 233,542 0.		50,000	Banco de Credito del Peru SA	USD	2.700%	11/01/2025	244,875	1.04
350,000 InRetail Consumer USD 3.250% 22/03/2028 317,415 1. 270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA USD 3.500% 02/08/2028 233,542 0.					5.850%		139,788	0.60
270,000 SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA USD 3.500% 02/08/2028 233,542 0.								0.92
								1.35
1,554,050	270	70,000	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				-			1,151,056	4.90

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
	- (Contir	nued)			<u> </u>		<u>.</u>
Philippin	ies	,					
	200,000	Philippines Government International Bond	USD	5.170%	13/10/2027	199,967	0.8
Poland	200 000	Pank Connederative Krainwage	USD	6.250%	21/10/2028	205 500	0.8
		Bank Gospodarstwa Krajowego Poland Government International Bond	USD	5.500%	16/11/2027	205,500 71,171	0.30
		Poland Government International Bond	USD	4.625%	15/01/2034	177,127	0.7
	,		-			453,798	1.93
Qatar						433,730	
	139,375	Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD	6.332%	30/09/2027	141,357	0.6
Romania							
		Banca Comerciala Romana SA	EUR	7.625%	19/05/2027	228,510	0.9
	100,000	Banca Transilvania SA	EUR -	8.875%	27/04/2027	114,935	0.49
						343,445	1.40
South Af							
		Bidvest Group Ltd. Transnet SOC Ltd.	USD USD	3.625% 8.250%	23/09/2026	371,800	1.58 0.88
	200,000	Transfiel SOC Ltd.		6.250%	06/02/2028	198,466	
						570,266	2.43
Suprana		African Export-Import Bank	USD	2.634%	17/05/2026	187,348	0.80
		ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean	OOD	2.05470	11/03/2020	107,340	0.00
		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							
	200,000	Kasikornbank PCL	USD	5.458%	07/03/2028	200,047	0.85
Turkey		A 11 50 B) 30 A4 0 3 3 4 5		0.0750/	04/05/0004	174 000	0.71
		Anadolu Efes Biracilik ve Malt Sanayii AS	USD USD	3.375% 9.500%	01/05/2034	174,690	0.75 0.78
		Limak Iskenderun Uluslararasi Liman Isletmeciligi AS Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	10/07/2036 15/11/2028	183,895 205,925	0.76
		Turkey Government International Bond	USD	6.350%	10/08/2024	200,270	0.85
		Yapi ve Kredi Bankasi AS	USD	9.250%	16/10/2028	214,408	0.91
			-			979,188	4.17
 United Δ	rab Emira	ates					
		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	-						
		Anglo American Capital PLC	EUR	3.750%	15/06/2029	107,591	0.46
		Endeavour Mining PLC	USD	5.000% 8.625%	14/10/2026	189,825	0.81
	200,000	Sisecam UK PLC	USD -	6.025%	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
		Wipro IT Services LLC	USD	1.500%	23/06/2026	184,303	0.78
			_			1,184,036	5.04
Uzbekist							
		Ipoteka-Bank ATIB	USD	5.500%	19/11/2025	503,313	2.14
		Uzbek Industrial and Construction Bank ATB	USD	5.750%	02/12/2024	277,200	1.18
	∠∪∪,∪∪∪	Uzbekistan International Bond	EUR -	5.375%	29/05/2027	216,881	0.93
						007.004	4 27
TOTAL E						997,394	4.25

Multiple Fundament								% of
The Time of T	Holdings	Security Description						Shareholders' Equity
TOTAL TENTOR	Mutual Fund	s – 6.22%						
This pane This			easury Liquid Reserve	es Fund (X Distribution Class) ^(a)			1,460,773	6.22
Marker							1,460,773	6.22
### PRIVINGE OF TAX 1			DMITTED TO AN OF	FICIAL EXCHANGE LISTING			22,860,019	97.34
Number of Contracts			CLUDING DERIVATIV	ES			22,860,019	97.34
Number of bearing to scriptions Surply Description Marget Value (Figure 1988) Quit of Sequence (Figure 1988) Common of Sequence (Figure 1988)	Futures Con	tracts - 0.02%						
1 1 1 1 1 1 1 1 1 1	Number of Contracts	Security Description				Market Value	Gain	
Comparison Com	(12)		uron 10/00/2024		Chart	(4 445 570)	1 020	0.01
A								
UNITERAL ISED AIM ON FUTURES CONTRACTS Nomber of Contracts Security Description EVER 1 Security Description (1 S) German Federal Republic Bonds 2VR Futures 0609/2024 Short (34.3,157) (190 Contract) (200 Contract) (300 Contract		•			•			0.00
Number of Security Description	(4)	US Treasury Ultra Long Notes	10YR Futures 19/09/20	24	Short	(448,750)	1,031	0.00
Number of Security Description						(1,404,703)	5,480	0.02
Number of Centracts scurity Description Lose of Section Sect	UNREALISED	GAIN ON FUTURES CONT	RACTS				5,480	0.02
3 German Federal Republic Bonds 2YR Futures 06/09/2024 Short (234, 157) (190) (0.00) (627, 221) (272) (0.00) (Number of Contracts	Security Description				Market Value	Loss	% of Shareholders' Equity
UNREALISED LOSS ON FUTURES CONTRACTS (0.00) FORWARD CUrrency Contracts - 0.37% Currency Rount	(3)		ds 2YR Futures 06/09/2	024	Short	(343,157)	(190)	(0.00)
Universidation Univ	(5)	German Federal Republic Bon	ds 5Y Futures 06/09/20	24	Short	(627,221)	(272)	(0.00)
Forward Currency Contracts - 0.37% Amount Sold Maturity Unrealised Sain Share Sold Maturity Contracts Currency Amount Says Amount Says Currency Maturity Says						(970,378)		(0.00)
National			TRACTS				(462)	(0.00)
Currency Bought Currency Sold Date USD Equity GBP 354,954 USD 449,019 2007,2024 3,872 0.02 UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 7,839 0.42 Currency Amount Bought Currency Amount Bought Currency Amount Bought Currency Maturity Unrealised Market Pequity More Pequity USD 1,856,528 EUR 1,714,587 3007/2024 (11,692) (0.05) UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (11,692) (0.05) (0.05) MARKET VALUE OF INVESTMENTS (cost USD 23,156,320) 52,951,184 97,73 OTHER ASSETS AND LIABILITIES 524,424 2,27 SHAREHOLDERS' EQUITY 23,483,608 100,00 TOTAL INVESTMENTS 22,800,019 40,00 TOTAL INVESTMENTS 22,800,019 40,00 TOTAL INVESTMENTS 52,400 90,00 TOTAL INVESTMENTS 22,800,019 90,00 TOTAL INVESTMENTS 50,000 90,000 TOTAL I	Forward Cur	rency Contracts – 0.37%					Unrealised	% of
EUR 8,440,269 USD 9,102,586 3007/2024 93,962 0.40 UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 79,839 0.42 Currency Amount Bought Currency Amount Currency Maturity Date Unrealised Loss Unrealised Loss Unspection of Sold United Loss Unspection of Sold United Loss U	Currency		Currency					Shareholders' Equity
No.	GBP EUR							0.02 0.40
Currency Amount Bought Currency Amount Sold Maturity Date Loss Date Shareholders' 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) 22,951,184 97.73 OTHER ASSETS AND LIABILITIES 532,424 2.27 SHAREHOLDERS' EQUITY 23,483,608 100.00 TOTAL INVESTMENTS 8 mater Value (sost USD 23,156,320) 22,860,019 97.34 Unrealised gain on futures contracts 22,860,019 97.34 Unrealised gain on forward currency contracts 23,860,019 97.34 Unrealised gain on forward currency contracts 23,860,019 97.34 Unrealised gain on forward currency contracts 23,860,019 97.34 <td< td=""><td>UNREALISED</td><td>GAIN ON FORWARD CUR</td><td>RENCY CONTRACT</td><td>3</td><td></td><td></td><td>97,839</td><td>0.42</td></td<>	UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	3			97,839	0.42
Currency Bought UsD Currency Sold Date UsD USD Equity USD 1,856,528 EUR 1,714,587 30/07/2024 (11,692) (0.05) UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (11,692) (0.05) MARKET VALUE OF INVESTMENTS 22,951,184 97.73 Cost USD 23,156,320) 22,951,184 97.73 SHAREHOLDERS' EQUITY 23,483,608 100.00 TOTAL INVESTMENTS Warket Value Of National States on Investments excluding derivatives (cost USD 23,156,320) 22,860,019 97.34 Unrealised gain on futures contracts 5,480 0.02 Unrealised gain on futures contracts 97,839 0.04 Unrealised gain on forward currency contracts 532,424 2.27							Unrealised	% of
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (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 % of Shareholders' Equity TOTAL INVESTMENTS 22,860,019 97.34 Unrealised gain on futures contracts 5,480 0.02 Unrealised Joss on futures contracts 5,480 0.02 Unrealised Joss on futures contracts 4(462) (0.00) Unrealised Joss on forward currency contracts 97,839 0.42 Unrealised Joss on forward currency contracts (11,692) (0.05) Other Assets and Liabilities 532,424 2.27	Currency		Currency					Shareholders' Equity
MARKET VALUE OF INVESTMENTS 22,951,184 97.73 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 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 97,839 0.42 Unrealised loss on forward currency contracts 111,692 (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 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	UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACT	S			(11,692)	(0.05)
SHAREHOLDERS' EQUITY 23,483,608 100.00 TOTAL INVESTMENTS Market Value USD % of 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							22,951,184	97.73
TOTAL INVESTMENTS Market Value USD % of 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	OTHER ASSE	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	SHAREHOLD	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	STMENTS						% of Shareholders' Equity
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)					97.34
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								(0.02
Unrealised loss on forward currency contracts (11,692) (0.05) Other Assets and Liabilities 532,424 2.27								0.42
	Unrealised loss of	on forward currency contracts					(11,692)	(0.05)
enarchicator =quity							23,483,608	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, Royal Bank of Canada, Standard Chartered Bank and State Street Bank & Trust.

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

⁽a) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Transferable se	ecurities 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	veinebalin vien vie		0.0.00	20/00/2020	.,,	
-	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		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%	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	Societe Generale GA	-	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		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	0.57
		_			7,392,132	3.80
Ireland					1,002,102	
	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 615,000	Playtech PLC	EUR	5.875%	28/06/2028	617,183	0.32
Italy	•				,	
	Autostrade per l'Italia SpA	EUR	1.750%	26/06/2026	646,326	0.33

						Market Value	% of Shareholders
Holdings	5	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
	– (Contin	· ·					
	Continued) Italy Buoni Poliennali Del Tesoro—Series 3Y	EUR	0.000%	15/08/2024	3,615,175	1.85
		Nexi SpA	EUR	1.625%	30/04/2026	1,455,399	0.75
	,,,,					5,716,900	2.93
Jersey						-, -,	
	81,452	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	81,276	0.04
Luxemb	•	Altice Financing SA	EUR	2.250%	15/01/2025	796,983	0.41
		Blackstone Property Partners Europe Holdings SARL	EUR	1.000%	04/05/2028	500,860	0.26
		Logicor Financing SARL	EUR	2.250%	13/05/2025	882,648	0.45
1	1,565,000	Logicor Financing SARL	EUR	0.625%	17/11/2025	1,482,196	0.76
1	1,625,000	Medtronic Global Holdings SCA	EUR	0.000%	15/10/2025	1,544,562	0.79
	270,000	SIG Combibloc PurchaseCo SARL	EUR	2.125%	18/06/2025	264,681	0.14
						5,471,930	2.81
Mexico	1 530 000	Mexico Government International Bond	EUR	1.625%	08/04/2026	1,469,244	0.75
Netherla		Wexico Government international Bond	LOIX	1.023 /6	00/04/2020	1,409,244	0.73
		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
2	3,025,000	Digital Dutch Finco BV	EUR	0.625%	15/07/2025	2,914,497	1.50
	575,000	Enel Finance International NV	EUR	3.375%	23/07/2028	567,968	0.29
	854,000	Heimstaden Bostad Treasury BV	EUR	0.250%	13/10/2024	831,369	0.43
	575,000	IMCD NV	EUR	4.875%	18/09/2028	587,592	0.30
1		ING Groep NV	EUR	0.100%	03/09/2025	1,485,690	0.76
		ING Groep NV	EUR	4.875%	14/11/2027	614,376	0.32
		ING Groep NV	EUR	3.875%	12/08/2029	600,768	0.31
		Lseg Netherlands BV	EUR	4.125%	29/09/2026	330,156	0.17
		Mercedes-Benz International Finance BV	EUR	3.000%	10/07/2027	411,270	0.21
		Novo Nordisk Finance Netherlands BV	EUR EUR	0.000% 3.375%	04/06/2024 15/05/2026	500,000	0.26 0.77
		PACCAR Financial Europe BV Sandoz Finance BV	EUR	3.970%	17/04/2027	1,489,200 514,056	0.77
		Swisscom Finance BV	EUR	3.500%	29/05/2026	410,340	0.21
		Thermo Fisher Scientific Finance I BV	EUR	0.000%	18/11/2025	1,019,917	0.52
		United Group BV	EUR	3.125%	15/02/2026	243,748	0.13
		Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	861,948	0.44
1		ZF Europe Finance BV	EUR	2.000%	23/02/2026	961,100	0.49
						15,066,915	7.74
Romani		Romania Government International Bond	EUR	2.750%	29/10/2025	4,143,491	2.13
Spain	+,100,000	Tomania Government international Bond	Loit	2.75070	23/10/2023	4,140,401	2.10
Opum	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
1	, ,		EUR	1.375%	05/01/2026	1,157,184	0.59
	,	Banco Santander SA	EUR	4.625%	18/10/2027	710,829	0.36
2		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	1,290,000	Spain Government Bond ^(a)	EUR -	2.750%	31/10/2024	1,285,808	0.66
						7,016,865	3.60
Suprana		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	1,100,000	Volvo Treasury AB	EUR -	3.875%	29/08/2026	1,103,388	0.57
Cuit	land					2,321,102	1.19
Switzerl		UBS Group AG	EUR	0.250%	29/01/2026	1,170,828	0.60
1	,_00,000	·					
	1.350.000	UBS Group AG	FUR	1.000%	24/06/2027	1,272 han	מחנו
1		UBS Group AG UBS Group AG	EUR EUR	1.000% 0.650%	24/06/2027 14/01/2028	1,272,685 1,028,880	0.65 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 ^(a)	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 FEC	LOIX	1.125/0	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.	EUR EUR	4.395% 0.993%	09/05/2025	782,012 256.149	0.40
	MPT Operating Partnership LP / MPT Finance Corp. National Grid North America, Inc.	EUR	1.000%	15/10/2026 12/07/2024	1,993,620	0.13 1.02
	National Grid North America, Inc.	EUR	0.410%	20/01/2024	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
	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	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class)(b)				1,150,000	0.59
TOTAL MUTUAL	, ,				1,100,000	0.00
(cost EUR 1,150,					1,150,000	0.59
TOTAL TRANSFI (cost EUR 126,91	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (13,423)				125,221,110	64.29
						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
	curities dealt in another regulated market			,		
	t Backed Obligations – 9.25%					
82,775	Federal Home Loan Mortgage Corp. (FHLMC)(a)	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	· , ,	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	Government National Mortgage Association (GNMA)	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
Aganaiaa Aaaa		Currency	interest itale	maturity Date	LOIX	Equity
United States – (t Backed Obligations – (Continued) Continued)					
	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
TOTAL AGENCI	ES ASSET BACKED OBLIGATIONS					
(cost EUR 18,25	1,079)				18,029,095	9.25
Non-Agencies	Asset Backed Obligations – 5.96%					
Cayman Islands	(2)					
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a) ICG US CLO Ltd. 2014-1A Class A1A2 ^(a)	USD	6.649%	18/04/2034	875,888	0.45
	ICG US CLO Ltd. 2014-1A Class ATA2(4)	USD USD	6.786%	20/10/2034 28/07/2034	967,625	0.49
	Madison Park Funding XXX Ltd. 2018-30A Class A ^(a)	USD	9.136% 6.340%	15/04/2029	2,220,798 813,084	1.14 0.42
	Nassau Ltd. 2017-IIA Class AL ^(a)	USD	6.840%	15/01/2030	179,282	0.42
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR ^(a)	USD	8.836%	20/04/2031	738,663	0.09
	Trinitas CLO VI Ltd. 2017-6A Class ARR ^(a)	USD	6.895%	25/01/2034		1.42
	Venture 41 CLO Ltd. 2017-0A Class ARR ^(a)	USD	6.755%	20/01/2034	2,765,211 2,623,771	1.42
2,631,000	venture 41 GLO Ltd. 2021-41A Glass ATNR	- 03D	0.755%	20/01/2034		
					11,184,322	5.74
Jersey	Saranac CLO VII Ltd. 2014-2A Class A1AR ^(a)	USD	6.817%	20/11/2029	120 421	0.07
	Saranac CLO VII Ltd. 2014-2A Class ATAR (-)	020	0.017%	20/11/2029	128,431	0.07
United States 316,121	SLC Student Loan Trust 2007-1 Class A4	USD	5.669%	15/05/2029	290,349	0.15
	ENCIES ASSET BACKED OBLIGATIONS				44 000 400	
(cost EUR 10,75	· ,				11,603,102	5.96
TOTAL TRANSF (cost EUR 29,00	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 7,382)				29,632,197	15.21
Other Transfer	abla Sacuritiaa					
Other Transfer						
Bonds – 5.60%						
Belgium	Basian Da Buwallaa Canitala	FUD	0.0000/	04/14/2024	1.007.700	1.01
	Region De Bruxelles Capitale	EUR	0.000%	04/11/2024	1,967,722	1.01
2,000,000	Sumitomo Mitsui Banking Corp.	EUR -	0.000%	01/07/2024	1,993,423	1.02
					3,961,145	2.03
Ireland						
	Wells Fargo Bank International PLC	EUR	0.000%	08/10/2024		1.01
1,000,000	Wells Fargo Bank International PLC				1,972,529	
		EUR _	0.000%	01/11/2024	1,972,529 983,803	0.51
			0.000%	01/11/2024		
United Kingdom			0.000%	01/11/2024	983,803	0.51
-	Mitsubishi UFJ Trust & Banking Corp.	EUR	0.000%	01/11/2024	983,803	0.51 1.52
2,000,000	Mitsubishi UFJ Trust & Banking Corp. Mizuho Bank Ltd.	_			983,803 2,956,332	0.51 1.52 1.02
2,000,000	- ,	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088	0.51 1.52 1.02 1.03
2,000,000 2,000,000 TOTAL BONDS	Mizuho Bank Ltd.	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450	0.51 1.52 1.02 1.03 2.05
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90	Mizuho Bank Ltd.	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362	0.51 1.52 1.02 1.03 2.05
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90	1,604) TRANSFERABLE SECURITIES	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450	0.51 1.52 1.02 1.03 2.05
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90	1,604) TRANSFERABLE SECURITIES 1,604)	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927	0.51 1.52 1.02 1.03 2.05
TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa	1,604) TRANSFERABLE SECURITIES 1,604)	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927	0.51
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa	1,604) TRANSFERABLE SECURITIES 1,604)	EUR	0.000%	09/08/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927	0.51 1.52 1.02 1.03 2.05 5.60
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa Denmark 2,000,000	1,604) TRANSFERABLE SECURITIES 1,604) apers – 17.61%	EUR EUR –	0.000% 0.010%	09/08/2024 30/06/2027	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927	0.51 1.52 1.02 1.03 2.05 5.60
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa Denmark 2,000,000 France	1,604) TRANSFERABLE SECURITIES 1,604) spers – 17.61% Carlsberg Breweries AS	EUR EUR -	0.000% 0.010%	09/08/2024 30/06/2027 04/09/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927	0.51 1.52 1.02 1.03 2.05 5.60 1.02
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa 2,000,000 France 2,000,000	Mizuho Bank Ltd. 1,604) TRANSFERABLE SECURITIES 1,604) spers – 17.61% Carlsberg Breweries AS Carrefour	EUR EUR EUR	0.000% 0.010%	09/08/2024 30/06/2027 04/09/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	0.51 1.52 1.02 1.03 2.05 5.60 1.02
2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER 2,000,000 France 2,000,000 2,000,000	Mizuho Bank Ltd. 1,604) TRANSFERABLE SECURITIES 1,604) Apers – 17.61% Carlsberg Breweries AS Carrefour CDC Habitat SA	EUR EUR EUR	0.000% 0.010% 0.000%	09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	0.51 1.52 1.02 1.03 2.05 5.60 1.02
2,000,000 2,000,000 2,000,000 TOTAL BONDS (cost EUR 10,90 TOTAL OTHER (cost EUR 10,90 Commercial Pa Denmark 2,000,000 France 2,000,000 1,000,000 1,000,000	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% 0.010% 0.000% 0.000% 0.000% 0.000%	09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024 03/01/2025	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 1,963,132 977,847	0.51 1.52 1.02 1.03 2.05 5.60 1.02 1.02 1.02 1.02
2,000,000 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	Mizuho Bank Ltd. 1,604) TRANSFERABLE SECURITIES 1,604) Apers – 17.61% Carlsberg Breweries AS Carrefour CDC Habitat SA	EUR EUR EUR	0.000% 0.010% 0.000%	09/08/2024 30/06/2027 04/09/2024 06/06/2024 27/11/2024	983,803 2,956,332 1,985,088 1,999,362 3,984,450 10,901,927 10,901,927 1,980,083	0.51 1.52 1.02 1.03 2.05 5.60 1.02

Note Part						Mayket Value	% of
Seminary	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
1,000,000 C2, BANK AC Doubteine Zentral EUR 0,000% 1011/1024 498,2468 0.5		Papers – (Continued)					
1,000,000 Santander Consumer Finance SA		000 DZ BANK AG Deutsche Zentral	EUR	0.000%	18/11/2024	982,408	0.51
Netherlands							0.51
Lusembourg 2,000,000 DH Europe Finance II						1,978,793	1.02
Lusembourg 2,000,000 DH Europe Finance II							
Netherlands		000 Eni SpA	EUR	0.000%	03/06/2024	1,999,378	1.03
Netherlands							
2,000,000 Heinseken NV		000 DH Europe Finance II	EUR	0.000%	23/07/2024	1,989,055	1.02
2,000,000 Heinseken NV	Natharlanda						
2,000,000 Heinesken NV		000 Heineken NV	EUR	0.000%	11/07/2024	1.991.531	1.02
2,000,000 Vesteda Finance BV							1.02
Spain	2,000,0	000 LSEG Netherlands BV	EUR	0.000%	25/06/2024	1,994,626	1.02
Spain 2,000,000 Banco Bilbao Vizcaya Argentaria EUR 0,000% 11/10/2024 1,972,548 1,000	2,000,0	000 Vesteda Finance BV	EUR	0.000%	17/06/2024	1,996,483	1.03
2,000,000 Banco Bilbao Vizcaya Argentaria EUR 0,000% 11/10/2024 1,972,548 1,072 1,072,000,000 1,						7,972,727	4.09
United Kingdom	Spain						
2,000,000 Barclays Bank PLC EUR 0,000% 15/08/2024 1,984,572 1.00	2,000,0	000 Banco Bilbao Vizcaya Argentaria	EUR	0.000%	11/10/2024	1,972,548	1.01
2,000,000 Coca Cola European Partners PLC 2,000,000 MUFG Securities EMEA PLC EUR 0,000% 10/06/2024 1,999,382 1.0.0 5,981,812 3.0.0 United States 1,000,000 Fiserv, Inc. 2,000,000 Fise	United Kingdo	om					
2,000,000 MUFG Securities EMEA PLC		· · · · · · · · · · · · · · · · · · ·					
United States							
United States	2,000,0	JUU MUFG Securities EMEA PLC	EUR	0.000%	10/06/2024		
1,000,000 Fisery, Inc. EUR 0,000% 06/06/2024 9.99,379 0.55 2,000,000 Fisery, Inc. EUR 0,000% 27/06/2024 1,994,421 1.00 1,000,000 Fisery, Inc. EUR 0,000% 18/07/2024 9.99,429 0.55 3,988,843 2.00 1,000,000 18/07/2024 9.95,043 0.55 3,988,843 2.00 1,000,000 18/07/2024 9.95,043 0.55 3,988,843 2.00 1,000,000 18/07/2024 9.95,043 0.55 1,000,000 18/07/2024 9.95,043 0.55 1,000,000 18/07/2024 9.95,043 0.55 1,000,000 18/07/2024 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1.90 1.90 1,000,000 1,000,000						5,981,812	3.07
2,000,000 Fiserv, Inc. EUR 0.000% 27/06/20/24 1.994,421 1.0.5 1,000,000 Fiserv, Inc. EUR 0.000% 18/07/2024 995,043 0.55 3,988,843 2.05 3,988,843 2.05 34,294,961 34,294,961 34,294,961 MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 201,117,370) 200,053,387 102.7* Futures Contracts - 0.03% Commitment Market Value EUR Commitment EUR Co		000 Fisery Inc	FUR	0.000%	06/06/2024	999 379	0.51
1,000,000 Fisery, Inc. EUR 0.000% 18/07/2024 995,043 0.55							1.03
TOTAL COMMERCIAL PAPERS (cost EUR 34,294,961) 34,298,153 17,667	1,000,0	000 Fiserv, Inc.	EUR	0.000%	18/07/2024	995,043	0.51
Cost EUR 34,294,961 34,298,153 17.66						3,988,843	2.05
Cost EUR 201,117,370 200,053,387 102.77						34,298,153	17.61
Futures Contracts - 0.03% Commitment Market Value EUR Sain EUR Shareholders Contracts Security Description Security Description Short Contracts Short Sh							
Number of Contracts Security Description	(cost EUR 20	1,117,370)				200,053,387	102.71
Number of Contracts Security Description Market Value EUR Gain Equity Shareholders Contracts 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 0.00 0.00 660 German Federal Republic Bonds 2YR Futures 06/09/2024 Long 69,461,700 40,525 0.00 0.00 26 German Federal Republic Bonds 5Y Futures 06/09/2024 Long 3,000,920 2,340 0.00 0.00 CBP (7) UK Long Gilt Bond Futures 26/09/2024 Short (791,508) 7,231 0.00 USD US Treasury Long Bond Futures 19/09/2024 Short (4,815,809) 29,112 0.00 (45) US Treasury Notes 10YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00	Futures Con	tracts – 0.03%			Commitment	Unrealised	% of
EUR (1) Euro OAT Futures 06/06/2024 Short (124,780) 2,590 0.00		Security Description			Market Value	Gain	Shareholders'
(1) Euro OAT Futures 06/06/2024 Short (124,780) 2,590 0.00 (4) German Federal Republic Bonds 10YR Futures 06/09/2024 Short (517,680) 14,800 0.01 (517,680)					Lon	LOK	Equity
(4) German Federal Republic Bonds 10YR Futures 06/06/2024 Short (517,680) 14,800 0.00 660 German Federal Republic Bonds 2YR Futures 06/09/2024 Long 69,461,700 40,525 0.00 26 German Federal Republic Bonds 5Y Futures 06/09/2024 Long 3,000,920 2,340 0.00 GBP (7) UK Long Gilt Bond Futures 26/09/2024 Short (791,508) 7,231 0.00 USD (45) US Treasury Long Bond Futures 19/09/2024 Short (4,815,809) 29,112 0.00 103 US Treasury Notes 10YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00	(1)			Short	(124.780)	2.590	0.00
Comparison Com							0.01
T1,820,160 60,255 0.03				Long			0.02
GBP (7) UK Long Gilt Bond Futures 26/09/2024 Short (791,508) 7,231 0.00 USD (45) US Treasury Long Bond Futures 19/09/2024 Short (4,815,809) 29,112 0.00 103 US Treasury Notes 10YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 4,035,069 53,811 0.00	26	German Federal Republic Bonds 5Y Futures 06/09/2024		Long	3,000,920	2,340	0.00
(7) UK Long Gilt Bond Futures 26/09/2024 Short (791,508) 7,231 0.00 USD (45) US Treasury Long Bond Futures 19/09/2024 Short (4,815,809) 29,112 0.00 103 US Treasury Notes 10YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 4,035,069 53,811 0.00					71,820,160	60,255	0.03
(45) US Treasury Long Bond Futures 19/09/2024 Short (4,815,809) 29,112 0.00 103 US Treasury Notes 10YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 4,035,069 53,811 0.00	(7)			Short	(791,508)	7,231	0.00
103 US Treasury Notes 10/YR Futures 19/09/2024 Long 10,319,485 7,879 0.00 (13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 4,035,069 53,811 0.00				01 .	(4.0.7-0.5)		
(13) US Treasury Ultra Long Bond Futures 19/09/2024 Short (1,468,607) 16,820 0.00 (1,4035,069 53,811 0	. ,	, ,					
4,035,069 53,811 0.03		· · · · · · · · · · · · · · · · · · ·					0.00
UNREALISED GAIN ON FUTURES CONTRACTS 121,297 0.00	. ,						0.03
	UNREALISED	GAIN ON FUTURES CONTRACTS				121,297	0.06

Number of Contracts	Security Description				Commitment Market Value EUR	Unrealised Loss EUR	% o Shareholders Equity
	EUR						
1 80	German Federal Republic Bonds Short Euro Italian Government E			Long	126,480	(6,940)	(0.00)
60	Short Euro Italian Government E	Bond Fulures 00/00	02024	Long	8,416,800	(38,800)	(0.02)
	USD				8,543,280	(45,740)	(0.02)
(151) 194	US Treasury Notes 2YR Futures US Treasury Notes 5YR Futures			Short Long	(28,304,462) 18,894,235	(16,633) (1,448)	(0.01) (0.00)
					(9,410,227)	(18,081)	(0.01)
UNREALISED	LOSS ON FUTURES CONTE	RACTS				(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		JPY	46,547,659		20/06/2024	5,768	0.00
AUD CHF		USD USD	679,364 146,000		20/06/2024	5,562 840	0.00
EUR		JPY	146,000 22,518,315		20/06/2024 20/06/2024	5,531	0.00
EUR		USD	1,454,216		20/06/2024	16,377	0.01
GBP		EUR	134,000		20/06/2024	414	0.00
GBP		USD	811,619		20/06/2024	12,000	0.00
NOK		USD	477,638		20/06/2024	17,593	0.01
NZD NZD		AUD USD	447,590 280,449		20/06/2024 20/06/2024	1,881 4,271	0.00
SEK		USD	134,550		20/06/2024	3,884	0.00
USD		CAD	1,987,584		20/06/2024	2,887	0.00
					20/06/2024	2,462	0.00
USD	655,815	CHF	588,145		20/06/2024	2,702	
USD USD	526,240	JPY	79,624,473		20/06/2024	15,451	0.01
USD GBP	526,240 648,759	JPY EUR	79,624,473 757,291		20/06/2024 02/07/2024	15,451 3,367	0.01 0.00
USD GBP EUR	526,240 648,759 30,964,357	JPY EUR USD	79,624,473 757,291 33,419,433		20/06/2024	15,451 3,367 293,189	0.01 0.00 0.17
USD GBP EUR	526,240 648,759	JPY EUR USD	79,624,473 757,291 33,419,433		20/06/2024 02/07/2024	15,451 3,367 293,189 391,477	0.01 0.00 0.17 0.20
USD GBP EUR	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount	JPY EUR USD	79,624,473 757,291 33,419,433		20/06/2024 02/07/2024	15,451 3,367 293,189	0.01 0.00 0.17
USD GBP EUR UNREALISED	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought	JPY EUR USD RENCY CONTRAC	79,624,473 757,291 33,419,433 CTS Amount Sold		20/06/2024 02/07/2024 30/07/2024 Maturity Date	15,451 3,367 293,189 391,477 Unrealised Loss EUR	0.01 0.00 0.17 0.20 % of Shareholders' Equity
USD GBP EUR UNREALISED	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071	JPY EUR USD RENCY CONTRA	79,624,473 757,291 33,419,433 CTS		20/06/2024 02/07/2024 30/07/2024 Maturity	15,451 3,367 293,189 391,477 Unrealised Loss EUR	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00)
USD GBP EUR UNREALISED	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619	JPY EUR USD RENCY CONTRAC Currency USD	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240		20/06/2024 02/07/2024 30/07/2024 Maturity Date 20/06/2024	15,451 3,367 293,189 391,477 Unrealised Loss EUR	0.01 0.00 0.17 0.20 % of Shareholders' Equity
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207		20/06/2024 02/07/2024 30/07/2024 Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR EUR JPY	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000 12,899,577	JPY EUR USD Currency USD EUR GBP SEK NZD	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207 144,000		20/06/2024 02/07/2024 30/07/2024 Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000 12,899,577 91,842,610	JPY EUR USD Currency USD EUR GBP SEK NZD USD	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207 144,000 612,036		20/06/2024 02/07/2024 30/07/2024 Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.01)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478)	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (0.02) (0.02) (0.02) (0.03)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502	JPY EUR USD Currency USD EUR GBP SEK NZD USD	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207 144,000 612,036		20/06/2024 02/07/2024 30/07/2024 Maturity Date 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.01)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 1,586,071 251,619 267,000 136,000 12,899,577 91,842,610 288,795 1,275,502 837,430	JPY EUR USD Currency USD EUR GBP SEK NZD USD USD AUD EUR	79,624,473 757,291 33,419,433 CTS Amount Sold 1,172,240 261,123 230,307 1,591,207 144,000 612,036 435,484 1,190,553		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478)	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.01) (0.02) (0.02) (0.00) (0.00) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD USD USD USD USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (5,937) (19,801)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (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) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY USD USD USD USD USD USD USD USD EUR	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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	JPY EUR USD Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised 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)	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR JPY JPY USD USD USD USD USD USD USD EUR USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised 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)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (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)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD USD USD USD USD EUR USD USD USD USD USD USD USD UNREALISED	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised 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)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (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)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised 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)	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00)
USD GBP EUR UNREALISED CAD CHF EUR EUR EUR UND USD USD USD USD USD USD USD USD USD US	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised (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)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.00) (0.01) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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	Currency	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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	15,451 3,367 293,189 391,477 Unrealised 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)	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR icts — 0.25% Pay	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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	Currency	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 02/07/2024	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01) (0.03) (0.08)
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR cts - 0.25% Pay Interest Rate Swaps	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS	Currency	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 Maturity Date	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (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) (0.0
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Icts — 0.25% Pay Interest Rate Swaps ,000 Fixed 4.000%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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		20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 02/07/2024	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.01) (0.03) (0.08) % of Shareholders' Equity
USD GBP EUR UNREALISED CAD CHF EUR EUR USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Interest Rate Swaps (000 Fixed 4,000% 000 Fixed 4,000%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON)	AUD AUD CHF	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 Maturity Date	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Icts - 0.25% Pay Interest Rate Swaps Fixed 4.000% 6000 Fixed 3.750% 6000 Fixed 1.000% 6000 Fixed 2.980%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON) Floating (CHF 1 month SARON) Floating (EUR 6 month EURIBOR)	AUD AUD CHF EUR	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 20/06/2026 30/07/2024	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (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 0.00 0.00 0.00 0.00 0.0
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Interest Rate Swaps (000 Fixed 4.000% Fixed 4.000% Fixed 4.000% 6000 Fixed 2.980% (000 Fixed 2.980% (000 Fixed 3.000%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON) Floating (CHF 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 1 month ESTR)	AUD AUD CHF EUR EUR	20/06/2024 02/07/2024 30/07/2024 Maturity Date 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 20/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2026	15,451 3,367 293,189 391,477 Unrealised 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	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.01) (0.01) (0.03) (0.08) % of Shareholders' Equity 0.05 0.00 0.01 0.01 0.00 0.01 0.01 0.0
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Interest Rate Swaps ,000 Fixed 3.750% Fixed 4.000% ,000 Fixed 3.750% ,000 Fixed 3.000% ,000 Fixed 3.000% ,005 Fixed 3.000%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive Floating (AUD 3 month BBSW) Floating (CHF 1 month SARON) Floating (CHF 1 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	AUD AUD CHF EUR EUR EUR	20/06/2024 02/07/2024 30/07/2024 30/07/2024 Maturity Date 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 19/06/2026 28/06/2026	15,451 3,367 293,189 391,477 Unrealised 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 5,513	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.02) (0.00) (0.01) (0.01) (0.03) (0.08) Shareholders' Equity 0.05 0.00 0.01 0.01 0.01 0.01 0.01 0.0
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR EUR USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR Interest Rate Swaps Fixed 4.000% Pixed 4.000% Fixed 4.000% 6000 Fixed 4.000% 6000 Fixed 3.750% 6000 Fixed 3.750% 6000 Fixed 3.000%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive 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 02/07/2024 30/07/2024 Maturity Date 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 19/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2028	15,451 3,367 293,189 391,477 Unrealised 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 15,513 11,095	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08) Shareholders' Equity 0.05 0.00 0.01 0.01 0.01 0.03
USD GBP EUR UNREALISED CAD CHF EUR EUR JPY JPY USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR cts - 0.25% Pay Interest Rate Swaps Fixed 4.000% Pixed 3.000% 6000 Fixed 2.535%	JPY EUR USD RENCY CONTRA Currency USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive 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 02/07/2024 30/07/2024 Maturity Date 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 30/07/2024 Maturity Date 19/06/2026 29/06/2026 29/06/2026 21/06/2028 28/06/2028 19/06/2028 19/06/2028	15,451 3,367 293,189 391,477 Unrealised Loss EUR (7,933) (4,204) (3,169) (3,234) (5,645) (22,463) (1,478) (17,772) (7,454) (48,561) (154,565) Unrealised Gain EUR 95,432 1,316 24,081 10,793 57,754 5,513 11,095 63,233	0.01 0.00 0.17 0.20 % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.03) (0.08) % of Shareholders' Equity 0.05 0.00 0.01 0.01 0.03 0.00 0.01 0.01 0.03
USD GBP EUR UNREALISED Currency CAD CHF EUR EUR EUR USD	526,240 648,759 30,964,357 GAIN ON FORWARD CURR Amount Bought 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 CURR cts - 0.25% Pay Interest Rate Swaps (000 Fixed 4,000% (000 Fixed 1,000% (000 Fixed 1,000% (000 Fixed 3,000% (000 Fixed 3,000% (000 Fixed 3,000% (000 Fixed 3,000% (000 Fixed 2,535% (000 Fixed 2,740%	JPY EUR USD RENCY CONTRA USD EUR GBP SEK NZD USD AUD EUR GBP NOK NZD GBP EUR GBP RENCY CONTRA RENCY CONTRA	79,624,473 757,291 33,419,433 CTS Amount 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 CTS Receive 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 02/07/2024 30/07/2024 Maturity Date 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 19/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2026 19/06/2028	15,451 3,367 293,189 391,477 Unrealised 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 15,513 11,095	0.01 0.00 0.17 0.20 Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00)

Net Local Notional					Unrealised	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	Gain EUR	Shareholder: Equit
	Interest Rate Swaps – (Continued)					
5,310,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	9,132	0.0
1,560,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	7,099	0.0
1,270,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	6,942	0.0
1,150,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	41,271	0.0
890,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	1,212	0.0
2,164,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	116,092	0.0
10,010,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	12,757	0.0
1,850,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	1,106	0.0
9,350,000	Fixed 2.750%	Floating (SEK 3 month STIBOR)	SEK	19/06/2034	22,457	0.0
790,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	11,359	0.0
1,910,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	4,497	0.0
810,000	Fixed 4.172%	Floating (USD 1 month SOFR)	USD	20/05/2026	1,149	0.0
1,494,731	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	8,899	0.0
24,500,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	18,546	0.0
5,690,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	19,626	0.0
4,430,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	155,857	0.0
1,955,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	52,044	0.0
50,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	276	0.0
12,040,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	171,044	0.0
1,320,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	25,390	0.0
1,120,000	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	8,200	0.00
790,000	Fixed 3.344%	Floating (USD 1 month SOFR)	USD	20/05/2054	3,591	0.0
UNREALISED GAIN	ON INTEREST RATE SWAPS				1,071,376	0.5
12.300.000	Credit Default Swaps	Fixed 4 0000/	EUD	20/06/2027	14.040	0.0
,,.	Floating (iTraxx Europe Series 41 Version 1 Index)	Fixed 1.000%	EUR	20/06/2027	14,248	0.0
13,954,445	Floating (iTraxx Europe Series 39 Version 1 Index)	Fixed 1.000%	EUR	20/06/2028	234,153	0.1
725,000	Fixed 1.000%	Floating (Renault SA)	EUR	20/06/2029	55	0.0
21,950,000	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	185,411	0.10
3,116,082	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	26,790	0.0
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				460,657	0.24
	Inflation Swaps					
1,970,000	Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	16,562	0.0
	ON INFLATION SWAPS				16,562	0.0
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				1,548,595	0.80
Net Local Notional					Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equit
	Interest Rate Swaps				/	
430,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	19/06/2029	(3,939)	(0.00
560,000	Floating (AUD 6 month BBSW)	Fixed 4.500%	AUD	19/06/2034	(7,478)	(0.00
17,210,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	CAD	19/06/2026	(14,584)	(0.01
1,560,479	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(324)	(0.00
1,190,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(2,326)	(0.00
980,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(13,088)	(0.01
1,310,000	Floating (EUR 3 month EURIBOR)	Fixed 1.750%	EUR	21/09/2024	(7,191)	(0.00
4,890,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2027	(43,431)	(0.02
7,170,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	14/05/2028	(20,921)	(0.01
320,000	Floating (EUR 6 month EURIBOR)	Fixed 0.900%	EUR	20/05/2029	(34,746)	(0.02
710,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2029	(8,732)	(0.01
4,930,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(24,927)	(0.01
2,360,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	10/11/2033	(7,400)	(0.00
5,220,000	Floating (EUR 1 month ESTR)	Fixed 2.370%	EUR	19/01/2034	(74,923)	(0.04
	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(36,535)	(0.02
1,650,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(462)	(0.00
1,650,000 2,320,000	· · · · · · · · · · · · · · · · · · ·	Fixed 1.051%	EUR	11/08/2047	(46,796)	(0.02
	Floating (EUR 6 month EURIBOR)					
2,320,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(4,132)	(0.00
2,320,000 3,430,000			EUR GBP	25/01/2049 19/06/2026		
2,320,000 3,430,000 3,160,000 2,080,000	Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 2.000% Fixed 4.250%	GBP	19/06/2026	(5,821)	(0.00
2,320,000 3,430,000 3,160,000 2,080,000 1,550,000	Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 2.000% Fixed 4.250% Fixed 3.750%	GBP GBP	19/06/2026 19/06/2029	(5,821) (27,892)	(0.00
2,320,000 3,430,000 3,160,000 2,080,000	Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 2.000% Fixed 4.250%	GBP	19/06/2026	(5,821)	(0.00 (0.00 (0.02 (0.01 (0.00

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 LOS	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 LOS	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 LOS	S ON INFLATION SWAPS				(33,023)	(0.02
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(1,066,856)	(0.55
MARKET VALUE O (cost EUR 201,117,					200,829,514	103.11
OTHER ASSETS A	ND LIABILITIES				(6,046,431)	(3.11
SHAREHOLDERS'	EQUITY				194,783,083	100.00
					Mankat Value	% o
TOTAL INVESTMEN	NTS				Market Value EUR	Shareholders Equit
Total Investments exclu-	ding derivatives (cost EUR 201,117,370)				200,053,387	102.7
Unrealised gain on futur					121,297	0.0
Unrealised loss on futur	res contracts				(63,821)	(0.03
Unrealised gain on forw	vard currency contracts				391,477	0.2
Unrealised loss on forw	-				(154,565)	80.0)
Unrealised gain on swa	p contracts				1,548,595	0.8
Unrealised loss on swap	p contracts				(1,066,856)	(0.55
Other Assets and Liabil	ities				(6,046,431)	(3.11
Shareholders' Equi	ity				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.

⁺ 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) 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							
+	,	ams-OSRAM AG	EUR	0.000%	05/03/2025	380,836	0.39
+		ams-OSRAM AG Benteler International AG ^(a)	EUR EUR	10.500% 9.375%	30/03/2029 15/05/2028	575,519 756,971	0.58 0.77
	709,000	Bentelei International AG	-	9.57576	13/03/2020		
						1,713,326	1.74
Belgium		Ontex Group NV	EUR	3.500%	15/07/2026	343,451	0.35
Finland	<u> </u>	·					
	470,000	SBB Treasury Oyj	EUR	1.125%	26/11/2029	293,520	0.30
France							
		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
		Altice France SA ^(a)	USD	5.125%	15/07/2029	183,246	0.19
		Altice France SA	USD	5.125%	15/07/2029	122,164	0.12
	200,000		EUR	1.750%	07/05/2025	48,570	0.05
	300,000		EUR	1.000%	12/11/2029	72,693	0.07
		Constellium SE	EUR	4.250%	15/02/2026	99,788	0.10
		Constellium SE	EUR	3.125%	15/07/2029	280,458	0.28
		Crown European Holdings SA	EUR	2.625%	30/09/2024	891,547	0.90
		Crown European Holdings SA	EUR	5.000%	15/05/2028	487,535	0.49
		Electricite de France SA	EUR	5.000%	Perp.	500,060	0.51
		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
		Iliad Holding SASU	EUR	5.625%	15/10/2028	374,284	0.38
	500,000	iliad SA	EUR	5.375%	21/08/2029	511,345	0.52
	570,000		EUR	3.375%	15/12/2026	554,992	0.56
		La Financiere Atalian SASU	EUR	8.500%	30/06/2028	319,333	0.32
		Loxam SAS	EUR	4.500%	18/08/2025	99,893	0.10
		Loxam SAS	EUR	2.875%	15/04/2026	224,910	0.23
		Paprec Holding SA	EUR	6.500%	17/11/2027	280,454	0.28
+		Quatrim SAS	EUR	8.500%	15/01/2027	781,341	0.79
		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
	580,000	SNF Group SACA	EUR -	2.625%	01/02/2029	541,500	0.55
						14,913,869	15.10
German	-	A. B			04/04/00/	000.00-	4
		Adler Pelzer Holding GmbH	EUR	9.500%	01/04/2027	886,357	0.90
		Bayer AG	EUR	2.375%	12/11/2079	291,597	0.30
		Bayer AG	EUR	7.000%	25/09/2083	309,882	0.31
		Commerzbank AG	EUR	4.000%	30/03/2027	227,257	0.23
		Commerzbank AG	USD	7.000%	Perp.	182,888	0.18
		Commerzbank AG	EUR	4.000%	05/12/2030	198,674	0.20
		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
		IHO Verwaltungs GmbH	EUR	3.875%	15/05/2027	807,312	0.82
		IHO Verwaltungs GmbH	EUR	8.750%	15/05/2028	268,880	0.27

Holdings	Security Deceription	C	Interest Date	Moturity Date	Market Value	% o Shareholders
	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equit
Bonds – (Contii Germany – (Conti	· ·					
- '	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
175,839	Schaeffler AG	EUR EUR	4.500% 6.000%	28/03/2030 30/07/2026	197,708 176,135	0.20 0.18
	Techem Verwaltungsgesellschaft 674 mbH Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	392.956	0.40
300,000		EUR	5.000%	16/04/2028	301,758	0.31
481,000		EUR	5.875%	15/03/2029	485,165	0.49
	TUI Cruises GmbH	EUR	6.500%	15/02/2030	606,240	0.61
200,000	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
	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	OOO Acquisitions Ltd	CDD	10.7500/	45/05/2020	220 544	0.00
	888 Acquisitions Ltd.	GBP	10.750%	15/05/2030	328,544	0.33
1.029.000	Alpha Bank SA	EUR	6.875%	27/06/2029	1,116,743	1.13
820,000	Eurobank SA	EUR	4.875%	30/04/2031	815,777	0.82
	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
Italy 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
	Intesa Sanpaolo SpA	EUR	6.375%	Perp.	198,202	0.20
	·	EUR	2.375%	22/12/2030	217,952	0.22
500,000	•	EUR	3.250% 2.750%	15/12/2024	154,145	0.16
500,000 455,000	•	EUR EUR	2.750%	15/04/2025 28/01/2026	492,430 445,318	0.50 0.45
	Telecom Italia SpA	EUR	6.875%	15/02/2028	304,194	0.43
412,000		EUR	6.875%	15/02/2028	437,758	0.44
165,000		EUR	1.625%	18/01/2029	141,638	0.14
335,000	•	EUR	1.625%	18/01/2029	293,658	0.30
200,000		EUR	5.250%	17/03/2055	189,834	0.19
200,000	UniCredit SpA	EUR	2.731%	15/01/2032	190,752	0.19
350,000	UniCredit SpA	USD	5.459%	30/06/2035	302,484	0.31
		_			6,255,191	6.33
Jersey	A.F O	EUD.	0.5000/	45/00/0004	007.000	0.44
	Adient Global Holdings Ltd. Avis Budget Finance PLC	EUR EUR	3.500% 7.250%	15/08/2024 31/07/2030	397,283 796,144	0.40 0.81
	-	_	·		1,193,427	1.21
Luxembourg					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1.2
-	Altice Financing SA	EUR	2.250%	15/01/2025	338,114	0.34
857,000	Altice Financing SA	EUR	3.000%	15/01/2028	671,357	0.68
+ 617,000	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
425,000	Aroundtown Finance SARL	EUR	7.125%	Perp.	320,607	0.32
	Aroundtown SA	EUR	0.625%	09/07/2025	477,155	0.48

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds -	(Contir	nued)					
Luxembou	•	· ·					
	90,000	Cirsa Finance International SARL	EUR	10.375%	30/11/2027	96,822	0.10
1	100,000	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	EUR	6.500%	30/01/2029	222,123	0.22
		CPI Property Group SA	EUR EUR	7.000% 4.250%	07/05/2029	134,099 529,429	0.14 0.54
		Kleopatra Finco SARL Kleopatra Holdings 2 SCA	EUR	6.500%	01/03/2026 01/09/2026	149,187	0.54
		LHMC Finco 2 SARL	EUR	7.250%	02/10/2025	513,286	0.52
		Lune Holdings SARL	EUR	5.625%	15/11/2028	621,911	0.63
		Summer BC Holdco B SARL	EUR	5.750%	31/10/2026	619,700	0.63
5	565,000	Telecom Italia Finance SA	EUR	7.750%	24/01/2033	665,706	0.67
+ 6	000,000	Vivion Investments SARL	EUR	3.000%	08/08/2024	589,170	0.60
3	362,520	Vivion Investments SARL	EUR -	7.900%	31/08/2028	322,817	0.33
						7,216,190	7.31
Netherland 2		Achmea BV	EUR	4.625%	Perp.	182,698	0.18
	307,000	Boels Topholding BV	EUR	5.750%	15/05/2030	309,788	0.10
	300,000	Citycon Treasury BV	EUR	1.625%	12/03/2028	256,953	0.26
	100,000	Goodyear Europe BV	EUR	2.750%	15/08/2028	361,408	0.37
	183,000	GTCR W-2 Merger Sub LLC / GTCR W Dutch Finance Sub BV	GBP	8.500%	15/01/2031	610,024	0.62
3	320,000	Heimstaden Bostad Treasury BV	EUR	0.625%	24/07/2025	297,258	0.30
5	525,000	Nobian Finance BV	EUR	3.625%	15/07/2026	515,256	0.52
	265,000	OI European Group BV	EUR	6.250%	15/05/2028	275,414	0.28
	725,000	Repsol International Finance BV	EUR	4.247%	Perp.	711,435	0.72
	153,000	Sigma Holdco BV	EUR	5.750%	15/05/2026	435,931	0.44
	235,000	•	USD	7.875%	15/05/2026	210,989	0.21
		Telefonica Europe BV	EUR	4.375%	Perp.	300,486	0.30
-		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
2	245,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.875%	31/03/2027	227,367	0.23
3	320,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	3.750%	09/05/2027	311,478	0.32
2	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	EUR	3.125%	15/02/2026	817,042	0.83
	,	United Group BV Wintershall Dea Finance 2 BV—Series NC8	EUR EUR	4.625% 3.000%	15/08/2028	146,146 177,520	0.15 0.18
		Wintershall Dea Finance BV—Series NC5	EUR	2.499%	Perp. Perp.	93,424	0.18
		WP/AP Telecom Holdings III BV	EUR	5.500%	15/01/2030	450,982	0.46
		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	107 000	Compled Corp	FUD	E 7500/	15/04/2022	E07.050	0.54
	+97,000	Carnival Corp.	EUR	5.750%	15/01/2030	507,253	0.51
Spain 2	200,000	Banco de Sabadell SA	EUR	5.000%	Perp.	188,420	0.19
1	100,000	Banco de Sabadell SA	EUR	2.625%	24/03/2026	98,971	0.10
2	200,000	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
	-	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
1,1	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
		-			2,289,498	2.32
					2,203,430	2.52
Sweden 525,000	Heimstaden Bostad AB	EUR	3.625%	Perp.	351,089	0.36
200,000		EUR	3.000%	Perp.	122,262	0.30
	Heimstaden Bostad AB	EUR	2.625%	Perp.	155,965	0.16
	Samhallsbyggnadsbolaget i Norden AB	EUR	3.000%	14/01/2025	186,236	0.19
300,000		EUR	2.375%	04/09/2026	233,205	0.24
	Samhallsbyggnadsbolaget i Norden AB	EUR	2.250%	12/08/2027	200,434	0.20
	Verisure Holding AB	EUR	3.875%	15/07/2026	396,096	0.40
	Verisure Holding AB	EUR	3.250%	15/02/2027	274,486	0.28
	Verisure Holding AB	EUR	9.250%	15/10/2027	583,748	0.59
	Verisure Holding AB	EUR	7.125%	01/02/2028	104,832	0.11
	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
	· ·	-				2.04
					2,998,463	3.04
Switzerland						
	Credit Suisse AG	USD	2.950%	09/04/2025	269,825	0.27
400,000	UBS Group AG ^(a)	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
200,000	Agps Bondco PLC	EUR	4.625%	14/01/2026	70,348	0.07
700,000	Agps Bondco PLC	EUR	5.000%	27/04/2027	246,526	0.25
200,000	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
	BUPA Finance PLC	GBP	4.000%	Perp.	172,394	0.17
	Carnival PLC	EUR	1.000%	28/10/2029	80,914	0.08
627,000		GBP	5.500%	15/06/2027 30/11/2028	698,889	0.71
536,000	Heathrow Finance PLC	EUR GBP	11.000% 5.750%	03/03/2025	552,353	0.56 0.30
240,000		EUR	9.328%	15/12/2027	291,573 242,854	0.30
300,000		GBP	10.875%	15/12/2027	367,769	0.23
	Maison Finco PLC	GBP	6.000%	31/10/2027	508,616	0.51
	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
350,000	SIG PLC	EUR	5.250%	30/11/2026	320,628	0.32
475,000	Stonegate Pub Co. Financing 2019 PLC	GBP	8.250%	31/07/2025	543,724	0.55
713,000	Synthomer PLC	EUR	7.375%	02/05/2029	740,978	0.75
100,000	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 UK Financing I PLC	GBP	4.000%	31/01/2029	405,761	0.41
	Vmed O2 UK Financing I PLC	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	EUR	3.000%	27/08/2080	90,803	0.09
	Vodafone Group PLC Zenith Finco PLC	EUR GBP	6.500%	30/08/2084	914,319	0.93
აყი,000	ZGHUTT HIGU FLC	GBP -	6.500%	30/06/2027	318,808	0.32
					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
					5,388,903	5.46
TOTAL BONDS					3,300,303	
(cost EUR 93,639	9,644)				90,132,521	91.28
						% of
Holdings	Security Description				Market Value EUR	Shareholders' Equity
Common Stock	s = 0.01%					
France	5 5.5176					
311,214	Casino Guichard Perrachon SA				12,168	0.01
TOTAL COMMON (cost EUR 580,18					12,168	0.01
Warrants – 0.00	%					
France	,,					
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	(1-)					
437	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^(b)				4,521,239	4.58
TOTAL MUTUAL (cost EUR 4,514,					4,521,239	4.58
TOTAL TRANSFE (cost EUR 98,807	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (629)				94,666,159	95.87
-						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
Bonds – 1.01%						
France						
	Constellium SE ^(a)	USD	5.875%	15/02/2026	228,955	0.23
Italy 400,000	Intesa Sanpaolo SpA ^(a)	USD	4.198%	01/06/2032	311,108	0.32
Luxembourg 200,000	Altice Financing SA ^(a)	USD	5.000%	15/01/2028	143,689	0.15
Switzerland 315,000	UBS Group AG ^(a)	USD	9.250%	Perp.	310,302	0.31
TOTAL BONDS (cost EUR 1,038,	917)				994,054	1.01
TOTAL TRANSFE	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 917)				994,054	1.01

Holdings	s	ecurity Description					Market Value EUR	% of Shareholders' Equity
Other Tran	Stocks -	e Securities - 0.05%						
	6,375 H	loldco New Ord					52,385	0.05
(cost EUR 5		TOCKS					52,385	0.05
TOTAL OTH		ANSFERABLE SECUR	RITIES				52,385	0.05
MARKET V		F INVESTMENTS EXC 19)	CLUDING DERIVA	TIVES			95,712,598	96.93
Futures Co	ontracts	s – 0.01%				0	H P I	0/ .5
Number of Contracts	Secu	rity Description				Commitment Market Value EUR	Unrealised Gain EUR	% of Shareholders' Equity
	EUR 24 Germ	nan Federal Republic Bon	de 2VR Euturee 06/0	0/2024	Long	2,525,880	1,470	0.00
		nan Federal Republic Bon			Long	3,000,920	2,340	0.01
						5,526,800	3,810	0.01
,		reasury Long Bond Future			Short	(214,036)	1,294	0.00
(1:		reasury Notes 10YR Future reasury Notes 5YR Future			Short Short	(1,102,081) (681,751)	1,423 151	0.00 0.00
					_	(1,997,868)	2,868	0.00
UNREALISE	ED GAIN	ON FUTURES CONT	RACTS				6,678	0.01
Number of Contracts	Secu	rity Description				Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
,		reasury Notes 2YR Future reasury Ultra Long Bond			Short Long	(562,340) 112,970	(323) (1,215)	(0.00) (0.00)
					_	(449,370)	(1,538)	(0.00)
UNREALISE	ED LOSS	S ON FUTURES CONT	TRACTS				(1,538)	(0.00)
Forward C	urrency	Contracts – (0.19%	b)					0/ 5
Currency		Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
PLN GBP		2,665,999 4,978,415	EUR EUR	617,080 5,801,081		03/06/2024 02/07/2024	8,188 36,024	0.01 0.03
SEK		4,638,134	EUR	399,770		24/07/2024	6,128	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
UNREALISE	ED GAIN	ON FORWARD CUR	RENCY CONTRAC	стѕ			89,269	0.09
Currency		Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
EUR		625,182	PLN	2,665,998		03/06/2024	(87)	(0.00)
EUR EUR		18,277,973 40,654	GBP SEK	15,721,835 473,401		02/07/2024 24/07/2024	(155,601) (775)	(0.16) (0.00)
USD	FD 1 00/	12,670,830	EUR	11,745,470		30/07/2024	(116,632)	(0.12)
		S ON FORWARD CUR	RENUT CONTRA	U13			(273,095)	(0.28)
Swap Conf Net Local Notional Amount	tracts –	. ,		Pagaiya	Currency	, Maturity Date	Unrealised Gain EUR	% of Shareholders'
Amount		Pay		Receive	Currency	Maturity Date	EUR	Equity
6	90,000	Interest Rate Swaps Fixed 3.000%		Floating (EUR 6 month EURIBC	DR) EUR	19/06/2031	7,982	0.01

Contracts –	

	(oontinueu)					
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
Amount	ray	Receive	Currency	Maturity Date	EUK	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 GAIN	ON INTEREST RATE SWAPS				22,160	0.02
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				22,160	0.02
Net Local					Unrealised	% of
Notional	_		_		Loss	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	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 LOSS	ON INTEREST RATE SWAPS				(68,187)	(0.07)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(68,187)	(0.07)
MARKET VALUE OI (cost EUR 99,902,77					95,487,885	96.70
OTHER ASSETS AN	ID LIABILITIES				3,259,398	3.30
SHAREHOLDERS'	EQUITY				98,747,283	100.00
						% of
					Market Value	Shareholders'
TOTAL INVESTMEN	ITS				EUR	Equity
Total Investments exclud	ding derivatives (cost EUR 99,902,719)				95,712,598	96.93
Unrealised gain on futur					6,678	0.01
Unrealised loss on future	es contracts				(1,538)	(0.00)
Unrealised gain on forward	ard currency contracts				89,269	0.09
Unrealised loss on forwa	ard currency contracts				(273,095)	(0.28)
Unrealised gain on swap	contracts				22,160	0.02
Unrealised loss on swap	contracts				(68,187)	(0.07)
Other Assets and Liabili	ties				3,259,398	3.30
Shareholders' Equi	ty				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.

⁺ 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) A related party to Goldman Sachs Funds.

Holdings	i	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Transfe	rahle se	curities admitted to an official exchange listing					
	- 91.83%						
-		Argentina Government International Bond	USD	0.750%	09/07/2030	115,800	0.42
Australia		W 4 5 11 6		0.0040/	0.4/00/0000	40.070	0.46
	50,000	Westpac Banking Corp.	USD	2.894%	04/02/2030	48,878	0.18
Benin	100,000	Benin Government International Bond	EUR	4.875%	19/01/2032	92,417	0.33
Brazil	200.000	Banco do Brasil SA	USD	8.748%	Perp.	201,940	0.73
Canada					·		
		Bausch Health Cos., Inc.	USD	6.125%	01/02/2027	47,483	0.17
		Bombardier, Inc.	USD	7.000%	01/06/2032	35,068	0.13
		Enbridge, Inc.	USD	6.000%	15/11/2028	51,334	0.18
		Enbridge, Inc.	USD	5.700%	08/03/2033	50,176	0.18
		Garda World Security Corp. GFL Environmental, Inc.	USD USD	7.750% 4.000%	15/02/2028	20,306	0.07
		Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC	USD	9.000%	01/08/2028 15/02/2029	151,867 66,713	0.55 0.24
	85,000	, ,	03D	9.000%	15/02/2029	00,713	0.24
	,	LLC	USD	6.000%	15/09/2028	81,983	0.30
	45,000	Rogers Communications, Inc.	USD	5.000%	15/02/2029	44,310	0.16
	200,000	Royal Bank of Canada	USD	7.500%	02/05/2084	203,510	0.74
			=			752,750	2.72
Cayman							
		Transocean Titan Financing Ltd.	USD	8.375%	01/02/2028	20,782	0.08
	30,000	·	USD	8.250%	15/05/2029	30,037	0.11
	9,000	·	USD	8.750%	15/02/2030	9,392	0.03
	30,000	Transocean, Inc.	USD -	8.500%	15/05/2031	30,002	0.11
						90,213	0.33
Colombi		Ecopetrol SA	USD	6.875%	29/04/2030	86,224	0.31
Denmark		Pandora A/S	EUR	3.875%	31/05/2030	107,650	0.39
	an Repub	olic Dominican Republic International Bond	USD	4.875%	23/09/2032	134,704	0.49
Finland	,					,	
riilialiu	100.000	Neste Oyj	EUR	3.875%	21/05/2031	108,448	0.39
		Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	111,334	0.41
			-			219,782	0.80
France							
	100,000	ALD SA	EUR	3.875%	22/02/2027	108,667	0.39
	100,000		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
		BNP Paribas SA	EUR	3.875%	23/02/2029	109,296	0.40
		BNP Paribas SA	EUR	0.875%	11/07/2030	93,472	0.34
		BPCE SA	EUR	5.125%	25/01/2035	111,356	0.40
	-	Electricite de France SA	GBP	5.875%	18/07/2031	97,920	0.36
		La Mondiale SAM Societe Generale SA	EUR EUR	0.750% 5.250%	20/04/2026 06/09/2032	204,700 111,651	0.74 0.40
		Sogecap SA	EUR	6.500%	16/05/2044	118,771	0.40
		Veolia Environnement SA	EUR	0.800%	15/01/2032	88,285	0.32
	100,000	Volid Elivioliionion O.V.	-	0.00070	10/01/2002	1,267,858	4.59
Germany	v					1,201,000	7.55
		Bayer AG	EUR	2.375%	12/11/2079	105,641	0.38
		Deutsche Bank AG	USD	2.129%	24/11/2026	284,094	1.03
		Deutsche Bank AG	EUR	5.000%	05/09/2030	112,344	0.41
	100,000	Schaeffler AG	EUR	4.500%	28/03/2030	107,439	0.39
	90,448	TUI Cruises GmbH	EUR	6.500%	15/02/2030	99,832	0.36
	5,000	Volkswagen Leasing GmbH	EUR	4.000%	11/04/2031	5,423	0.02
			_			714,773	2.59

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	- (Contir		·				
India	(00	,					
	200,000	Adani Ports & Special Economic Zone Ltd.	USD	4.000%	30/07/2027	182,438	0.66
Indonesi							
	200,000	Perusahaan Penerbit SBSN Indonesia III	USD	2.550%	09/06/2031	168,407	0.61
Ireland	150,000	AssCan Ireland Conital DAC / AssCan Clabal Aviation Trust	USD	2.6500/	24/07/2027	141 000	0.54
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust AIB Group PLC	EUR	3.650% 2.875%	21/07/2027 30/05/2031	141,822 105,017	0.51 0.38
		Bank of Ireland Group PLC	EUR	1.875%	05/06/2026	186,389	0.67
	100,000	Permanent TSB Group Holdings PLC	EUR	6.625%	25/04/2028	114,619	0.42
						547,847	1.98
Isle Of M		Gohl Capital Ltd.	USD	4.250%	24/01/2027	192,363	0.70
 Japan	200,000	Com Capital Eta.		4.20070	24/01/2021	102,000	0.70
	100,000	ORIX Corp.	EUR	4.477%	01/06/2028	111,395	0.40
Kazakhs		KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	163,019	0.59
		Nazividnay das National dd. 300	000	3.300 /0	14/04/2000	100,010	0.00
Luxemb		Altice France Holding SA	EUR	8.000%	15/05/2027	35,062	0.13
	130,000	ARD Finance SA	EUR	5.000%	30/06/2027	33,866	0.12
		Blackstone Property Partners Europe Holdings SARL	EUR	3.625%	29/10/2029	102,336	0.37
		Logicor Financing SARL	EUR	3.250%	13/11/2028	102,352	0.37
	200,000	MHP Lux SA	USD -	6.950%	03/04/2026	167,000	0.60
						440,616	1.59
Mexico	200.000	Banco Mercantil del Norte SA	USD	7.625%	Perp.	197,874	0.72
		BBVA Bancomer SA	USD	5.125%	18/01/2033	185,520	0.67
	200,000	Mexico City Airport Trust	USD	5.500%	31/10/2046	169,709	0.61
		Mexico Government International Bond	USD	2.659%	24/05/2031	331,348	1.20
	200,000	Trust Fibra Uno	USD -	4.869%	15/01/2030	175,700	0.63
						1,060,151	3.83
Morocco		Morocco Government International Bond	USD	3.000%	15/12/2032	160,034	0.58
Netherla	nds						
		Brenntag Finance BV	EUR	3.750%	24/04/2028	107,915	0.39
		Cooperatieve Rabobank UA	EUR	3.250%	Perp.	202,304	0.73
		Deutsche Telekom International Finance BV IHS Netherlands Holdco BV	USD USD	8.750% 8.000%	15/06/2030 18/09/2027	58,275 194,871	0.21 0.71
		ING Groep NV	USD	4.017%	28/03/2028	192,646	0.71
		Koninklijke Philips NV	EUR	3.750%	31/05/2032	107,107	0.39
		Lseg Netherlands BV	EUR	4.231%	29/09/2030	111,814	0.40
	200,000	Metinvest BV	USD	7.650%	01/10/2027	139,000	0.50
		MV24 Capital BV	USD	6.748%	01/06/2034	152,218	0.55
		Prosus NV	EUR	2.031%	03/08/2032	263,867	0.96
		Swisscom Finance BV	EUR	3.500%	29/11/2031	108,038	0.39
		United Group BV Ziggo BV	EUR EUR	4.625% 2.875%	15/08/2028 15/01/2030	105,893 96,135	0.38 0.35
	100,000	Ziggo Bv	LOIX -	2.073/6	13/01/2030	1,840,083	6.66
Panama						.,5 10,000	3.00
	215,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	159,997	0.58
	15,000	Carnival Corp.	USD	7.000%	15/08/2029	15,420	0.05
			-			175,417	0.63
Romania							_
		Romania Government International Bond Romania Government International Bond	EUR EUR	2.875% 2.625%	26/05/2028 02/12/2040	206,041 21,750	0.74 0.08
	30,000	Romania Government international Bond	EUR -	2.02376	02/12/2040		
Since	ro					227,791	0.82
Singapo		Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	2,903	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Spain – (Continue	·					
	Banco Santander SA	GBP	2.250%	04/10/2032	112,628	0.41
100,000	Cellnex Finance Co. SA	EUR –	3.625%	24/01/2029	107,458	0.39
					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
	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						
	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						
200,000	NBK Tier 1 Ltd.	USD	3.625%	Perp.	185,508	0.67
United Kingdom	Paraleus PI C	Heb	2.2700/	04/44/2027	104 074	0.63
	Barclays PLC Macquarie Airfinance Holdings Ltd.	USD USD	2.279% 8.125%	24/11/2027 14/12/2026	184,274 42,063	0.67 0.15
	Macquarie Airfinance Holdings Ltd.	USD	6.400%	26/03/2029	10,094	0.04
200,000	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, Inc.	USD	3.200%	21/11/2029	22,775	0.08
	AbbVie, Inc.	USD	4.950%	15/03/2031	15,870	0.06
	Acadia Healthcare Co., Inc.	USD	5.000%	15/04/2029	19,831	0.07
20,000	Acrisure LLC / Acrisure Finance, Inc.	USD	8.250%	01/02/2029	20,071	0.07
	Acrisure LLC / Acrisure Finance, Inc.	USD	6.000%	01/08/2029	67,541	0.24
	AdaptHealth LLC	USD	5.125%	01/03/2030	34,084	0.12
	AG Issuer LLC AG TTMT Escrow Issuer LLC	USD USD	6.250% 8.625%	01/03/2028 30/09/2027	51,605 12,473	0.19 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	5.600%	29/05/2034	14,964	0.05
39,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	USD	6.750%	15/10/2027	38,290	0.14
	Ally Financial, Inc.—Series B	USD	4.700%	Perp.	70,938	0.26
	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. Amgen, Inc.	USD USD	5.150% 5.250%	02/03/2028 02/03/2030	24,924 75,178	0.09 0.27
	Amgen, Inc.	USD	4.200%	01/03/2033	4,611	0.27
	Amgen, Inc.	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.	USD	4.750%	23/01/2029	223,423	0.81
	APi Group DE, Inc.	USD	4.125%	15/07/2029	68,371	0.25
	APX Group, Inc.	USD	5.750%	15/07/2029	75,853	0.27
	Arcosa, Inc.	USD	4.375%	15/04/2029	121,527	0.44
	Asbury Automotive Group, Inc. Asbury Automotive Group, Inc.	USD USD	4.625% 5.000%	15/11/2029 15/02/2032	46,662 24,235	0.17 0.09
	AssuredPartners, Inc.	USD	5.625%	15/02/2032	9,312	0.08
	AthenaHealth Group, Inc.	USD	6.500%	15/02/2030	87,911	0.03
	Avient Corp.	USD	7.125%	01/08/2030	33,495	0.12
	Bank of America Corp.	USD	5.819%	15/09/2029	177,928	0.64
	Bank of America Corp.	USD	2.687%	22/04/2032	21,003	0.08
20,000						
96,000	Bank of America Corp. Bank of America Corp.	USD USD	2.972% 4.571%	04/02/2033 27/04/2033	80,831 46,977	0.29 0.17

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (0	•					
	BCPE Empire Holdings, Inc.	USD	7.625%	01/05/2027	51,394	0.19
	Blue Racer Midstream LLC / Blue Racer Finance Corp.	USD	7.000%	15/07/2029	15,152	0.05
	Blue Racer Midstream LLC / Blue Racer Finance Corp.	USD	7.250%	15/07/2032	15,274	0.06
	Booking Holdings, Inc. Bristol-Myers Squibb Co.	EUR USD	4.750% 5.200%	15/11/2034 22/02/2034	116,206 26,797	0.42 0.10
	Broadcom, Inc.	USD	4.300%	15/11/2032	23,168	0.10
	Broadcom, Inc.	USD	3.137%	15/11/2035	59,599	0.22
	Broadcom, Inc.	USD	3.187%	15/11/2036	78,427	0.28
	BroadStreet Partners, Inc.	USD	5.875%	15/04/2029	137,584	0.50
	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
15,000	Cardinal Health, Inc.	USD	5.125%	15/02/2029	14,894	0.05
100,000	Cargill, Inc.	EUR	3.875%	24/04/2030	110,135	0.40
58,000	Cargo Aircraft Management, Inc.	USD	4.750%	01/02/2028	53,207	0.19
35,000	Cargo Aircraft Management, Inc.—Series APRI	USD	4.750%	01/02/2028	32,108	0.12
100,000	Carrier Global Corp.	EUR	4.125%	29/05/2028	110,342	0.40
32,000	Castle US Holding Corp.	USD	9.500%	15/02/2028	15,455	0.06
	CBRE Services, Inc.	USD	5.500%	01/04/2029	10,989	0.04
	CBRE Services, Inc.	USD	5.950%	15/08/2034	25,205	0.09
	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
17,000	Charter Communications Operating LLC / Charter Communications	HOD	4.0000/	00/07/0005	40.045	0.00
E0 000	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%	22/10/2025	48,846	0.18
100.000	Chemours Co.	USD	5.375%	23/10/2035 15/05/2027	94,858	0.18
	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	5.050%	26/02/2034	5,960	0.02
	Citigroup, Inc.	USD	3.875%	Perp.	40,632	0.15
	Citigroup, Inc.	USD	4.450%	29/09/2027	72,942	0.26
	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
50,000	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	5.450%	01/06/2034	25,144	0.09
	Cornerstone Building Brands, Inc.	USD	6.125%	15/01/2029	62,750	0.23
	Cougar JV Subsidiary LLC	USD	8.000%	15/05/2032	25,798	0.09
	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	75,910	0.27
	CVS Health Corp.	USD USD	5.000% 2.125%	30/01/2029	123,271 39,866	0.45 0.14
	CVS Health Corp. DaVita, Inc.	USD	3.750%	15/09/2031 15/02/2031	71,374	0.14
	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	0.20
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	25,038	0.09
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	8,191	0.03
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	33,426	0.12
	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	21,687	0.08
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc.	USD	5.875%	15/08/2027	138,259	0.50
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor,				, 0	
	Inc.—Series DEC	USD	5.875%	15/08/2027	78,065	0.28
85,000	Discover Financial Services—Series C	USD	5.500%	Perp.	72,848	0.26
50,000	Discovery Communications LLC	USD	3.950%	20/03/2028	46,810	0.17
25,000	Discovery Communications LLC	USD	4.125%	15/05/2029	23,052	0.08
74,000	Elastic NV	USD	4.125%	09/09/2026	66,137	0.24
50,000	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 – (C	·	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 USD	2.350% 7.875%	03/09/2025	122,514 60,094	0.44 0.22
	Genesis Energy LP / Genesis Energy Finance Corp. Global Infrastructure Solutions, Inc.	USD	7.675% 5.625%	15/05/2032 01/06/2029	97,584	0.22
	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
	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.	USD	7.375%	15/02/2030	73,799	0.27
	Medline Borrower LP Medline Borrower LP	USD USD	3.875% 5.250%	01/04/2029 01/10/2029	20,042 132,508	0.07 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	0.09 0.13
33,000	140DIG 1 IIIGHUG II LLU	030	0.000%	13/04/2030	36,286	0.13

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	,	HCD	E 60E%	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	0.07
	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
12,000	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.	USD	3.875%	01/09/2031	123,862	0.45
	Sitio Royalties Operating Partnership LP / Sitio Finance Corp.	USD	7.875%	01/11/2028	96,577	0.35
	Sonic Automotive, Inc. Sonic Automotive, Inc.	USD USD	4.625% 4.875%	15/11/2029 15/11/2031	33,235 37,720	0.12 0.14
	Spirit AeroSystems, Inc.	USD	9.375%	30/11/2029	26,862	0.14
	Spirit AeroSystems, Inc.	USD	9.750%	15/11/2030	65,684	0.24
	SRS Distribution, Inc.	USD	6.125%	01/07/2029	81,391	0.29
48,000	Standard Industries, Inc.	USD	4.375%	15/07/2030	42,862	0.15
70,000	State Street Corp.—Series I	USD	6.700%	Perp.	70,965	0.26
	StoneX Group, Inc.	USD	7.875%	01/07/2029	40,994	0.15
	Tenet Healthcare Corp.	USD	6.125%	01/10/2028	65,456	0.24
	Tenet Healthcare Corp. T-Mobile USA, Inc.	USD USD	6.125% 3.750%	15/06/2030 15/04/2027	29,756 34,512	0.11 0.12
	T-Mobile USA, Inc.	USD	3.375%	15/04/2029	45,868	0.12
	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
100,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	98,461	0.36
	TransDigm, Inc.	USD	5.500%	15/11/2027	140,547	0.51
	TransDigm, Inc.	USD	6.750%	15/08/2028	45,441	0.16
	TransDigm, Inc.	USD	4.875%	01/05/2029	41,754	0.15
	Truist Financial Corp.—Series N United Wholesale Mortgage LLC	USD USD	4.800% 5.500%	Perp. 15/11/2025	142,519 32,702	0.52 0.12
	United Wholesale Mortgage LLC	USD	5.500%	15/04/2029	84,396	0.12
	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
85,000	US Bancorp	USD	3.700%	Perp.	75,880	0.27
	US Bancorp	USD	5.775%	12/06/2029	25,263	0.09
	US Bancorp	USD	5.384%	23/01/2030	24,922	0.09
	US Foods, Inc.	USD	4.750%	15/02/2029	60,112	0.22
	USA Compression Partners LP / USA Compression Finance Corp. USI, Inc.	USD USD	7.125% 7.500%	15/03/2029	55,175	0.20 0.09
-,	Venture Global LNG, Inc.	USD	8.125%	15/01/2032 01/06/2028	25,123 76,744	0.09
	Venture Global LNG, Inc.	USD	9.500%	01/02/2029	10,842	0.04
	Verizon Communications, Inc.	USD	4.016%	03/12/2029	23,586	0.09
25,000	Verizon Communications, Inc.	USD	2.355%	15/03/2032	20,283	0.07
	Vertiv Group Corp.	USD	4.125%	15/11/2028	97,332	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. Waste Pro USA, Inc.	USD USD	4.875% 5.500%	15/02/2034 15/02/2026	4,878 145,835	0.02 0.53
	Wells Fargo & Co.	USD	7.625%	15/02/2026 Perp.	42,127	0.53
	Wells Fargo & Co.	USD	2.879%	30/10/2030	22,014	0.13
	Wells Fargo & Co.—Series BB	USD	3.900%	Perp.	71,366	0.26
	Williams Cos., Inc.	USD	2.600%	15/03/2031	21,037	0.08
74,000	WR Grace Holdings LLC	USD	5.625%	15/08/2029	68,084	0.25

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
United States - (0						
	XPO Escrow Sub LLC	USD USD	7.500%	15/11/2027	41,229	0.15
30,000	XPO, Inc.	- 05D	7.125%	01/02/2032	30,600	0.11
TOTAL BONDS					13,964,779	50.51
(cost USD 27,068	3,572)				25,385,967	91.83
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Common Stock Luxembourg	s – 0.14%					
•	Intelsat Emergence SA				39,566	0.14
TOTAL COMMON (cost USD 67,391					39,566	0.14
Mutual Funds –	•					
Ireland	0.20%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(a))			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 TRANSFE (cost USD 27,191	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING ,828)				25,481,191	92.17
-						
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	curities dealt in another regulated market					
United States						
F 000						
5,000	Cougar JV Subsidiary LLC ^(b)	USD	8.000%	15/05/2032	5,160	0.02
TOTAL BONDS (cost USD 5,162)	Cougar JV Subsidiary LLC ^(b)	USD	8.000%	15/05/2032	5,160 5,160	0.02
TOTAL BONDS (cost USD 5,162)		USD	8.000%	15/05/2032		
TOTAL BONDS (cost USD 5,162)	Cougar JV Subsidiary LLC ^(b) t Backed Obligations – 7.09%		8.000%	15/05/2032		
TOTAL BONDS (cost USD 5,162) Agencies Asset United States 41,932	t Backed Obligations – 7.09% Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.530%	25/05/2042	5,160 42,746	0.02
TOTAL BONDS (cost USD 5,162) Agencies Asset United States 41,932 1,000,000	t Backed Obligations – 7.09% Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA	USD USD	7.530% 4.500%	25/05/2042 20/06/2054	5,160 42,746 946,211	0.02 0.16 3.42
TOTAL BONDS (cost USD 5,162) Agencies Asset United States 41,932 1,000,000	t Backed Obligations – 7.09% Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.530%	25/05/2042	5,160 42,746 946,211 971,250	0.02 0.16 3.42 3.51
TOTAL BONDS (cost USD 5,162) Agencies Asset United States 41,932 1,000,000 1,000,000	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	7.530% 4.500%	25/05/2042 20/06/2054	5,160 42,746 946,211	0.02 0.16 3.42
TOTAL BONDS (cost USD 5,162) Agencies Asset United States 41,932 1,000,000 1,000,000	E Backed Obligations – 7.09% Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD	7.530% 4.500%	25/05/2042 20/06/2054	5,160 42,746 946,211 971,250	0.02 0.16 3.42 3.51
TOTAL BONDS (cost USD 5,162) Agencies Asset United States	E Backed Obligations – 7.09% Federal Home Loan Mortgage Corp. (FHLMC) Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD	7.530% 4.500%	25/05/2042 20/06/2054	5,160 42,746 946,211 971,250 1,960,207	0.02 0.16 3.42 3.51 7.09
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	E 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	7.530% 4.500%	25/05/2042 20/06/2054	5,160 42,746 946,211 971,250 1,960,207	0.02 0.16 3.42 3.51 7.09
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	E 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%	USD USD USD	7.530% 4.500% 5.000%	25/05/2042 20/06/2054 20/06/2054	42,746 946,211 971,250 1,960,207	0.02 0.16 3.42 3.51 7.09
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 250,000 500,000 250,000	E 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	USD USD USD USD USD USD USD	7.530% 4.500% 5.000% 9.038% 8.739% 1.000%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037	5,160 42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320	0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90
TOTAL BONDS (cost USD 5,162) Agencies Asset United States	E 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	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037 20/04/2031	5,160 42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880	0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91
TOTAL BONDS (cost USD 5,162) Agencies Asset United States	E 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	USD USD USD USD USD USD USD	7.530% 4.500% 5.000% 9.038% 8.739% 1.000%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037	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 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09
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 250,000 500,000 250,000 250,000 300,000	E 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	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037 20/04/2031	5,160 42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880	0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91
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 250,000 250,000 250,000 300,000	E 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	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836% 1.000%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037 20/04/2031 25/07/2037	42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880 300,385 1,554,970	0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09 5.62
TOTAL BONDS (cost USD 5,162) Agencies Asset United States	E 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	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037 20/04/2031	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 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09
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 250,000 250,000 250,000 300,000 Jersey 275,000 United States	E 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 Golub Capital Partners CLO Ltd. 2024-74X Class A	USD USD USD USD USD USD USD	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836% 1.000%	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 1,960,207 251,816 501,569 250,320 250,880 300,385 1,554,970	0.02 0.16 3.42 3.51 7.09 7.09 0.91 1.81 0.90 0.91 1.09 5.62
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 250,000 250,000 250,000 300,000 Jersey 275,000 United States 125,000	E 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	7.530% 4.500% 5.000% 9.038% 8.739% 1.000% 8.836% 1.000%	25/05/2042 20/06/2054 20/06/2054 19/04/2034 16/07/2034 16/07/2037 20/04/2031 25/07/2037	42,746 946,211 971,250 1,960,207 1,960,207 251,816 501,569 250,320 250,880 300,385 1,554,970	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)						
United States		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 57,313)	D OBLIGATIONS					2,167,459	7.84
TOTAL TRAN (cost USD 4,1		EALT IN ANOTHER REGUL	ATED MARKET				4,132,826	14.95
· · · · · ·	ferable Securities						4,102,020	
Bonds – 0.26								
United States		lings LLC / Summit Midstream	Finance Corp.(b)	USD	12.000%	15/10/2026	70,996	0.26
TOTAL BOND (cost USD 65,							70,996	0.26
TOTAL OTHE (cost USD 65,	R TRANSFERABLE SECUR 396)	RITIES					70,996	0.26
MARKET VAL	.UE OF INVESTMENTS EXC 391,358)	CLUDING DERIVATIVES					29,685,013	107.38
-	<u> </u>						20,000,010	
rutures 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	os 19/09/202/			Short	(116,313)	703	0.00
3	US Treasury Notes 10YR Futu				Long	326,672	2,536	0.00
5	US Treasury Notes 2YR Future				Long	1,018,633	585	0.00
(3)	US Treasury Notes 5YR Future				Short	(317,555)	70	0.00
. ,	US Treasury Ultra Long Bond I US Treasury Ultra Long Notes				Short Short	(491,125) (673,125)	5,625 1,547	0.02 0.01
(6)	OS Treasury Offia Long Notes	101K Futures 19/09/2024				(673,125)		
UNREALISED	GAIN ON FUTURES CONT	RACTS				(252,813)	11,066 11,066	0.04
							<u> </u>	
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
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	rency Contracts – (0.01%	b)						
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
GBP	1,851	USD	2,357			20/06/2024	1 5	0.00
NZD	6,513	USD	3,989			20/06/2024		
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 3,367,753			20/06/2024 02/07/2024		0.01 0.11
AUD	139,350	USD	91,302			25/07/2024		0.00
EUR	1,589,218	USD	1,715,589			30/07/2024		0.05
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					47,669	0.17
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
CAD CHF	8,124 7,423	USD USD	6,000 8,261			20/06/2024 20/06/2024	, ,	(0.00)

Currently Amount Currently Amount Currently Amount Side Amount Side Machinary Currently Section Side Currently Currently Amount Side Currently	Forward Currenc	y Contracts – (Continued)					
Even by Py							
SEK \$2.75.06 SIG \$2.835 \$2.835 \$2.000,000 \$0.000 \$0.000 \$0.2342 \$0.000 \$0.000 \$0.000 \$0.2342 \$0.0000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.00000 \$0.000000 \$0.000000 \$0.000000 \$0.000000 \$0.000000 \$0.0000000 \$0.0000000 \$0.0000000 \$0.0000000000	Currency						
1.00	JPY	3,033,811 USD	20,198		20/06/2024	(789)	(0.00)
USB							
Second							
Second 19.7271 USD							, ,
Solid 1972/1 1950 102,304 102,304 102,005							
UNITERALISED CASE ON FORWARD CURRENCY CONTRACTS 1,0,1,0,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1,1,0,1							
Samp Contracts = 0.16% Not Local Pay Receive						. ,	, ,
Not Incidated Amount Pay Receive Currency Currency Maturity Date Investigation of Institution of Institut	UNREALISED LOS	S ON FORWARD CURRENCY CO	DNTRACTS			(49,902)	(0.18)
National	•	- 0.16%				Unraalisad	% of
No. Interest Rate Swaps Floating (EUR 6 month EURIBOR) EUR 19/06/2027 1,864 0.00 0.0							
190,000 Fixed 3.0001% Floating (EUR 6 month EURIBOR) EUR 1906/2027 1.864 0.00 490,000 Fixed 3.0001% Floating (EUR 6 month EURIBOR) EUR 1906/2034 5.463 0.02 0.00 70,000 Fixed 3.0001% Floating (EUR 6 month EURIBOR) EUR 1906/2034 5.463 0.02 0.00 70,000 Fixed 3.0001% Floating (EUR 6 month EURIBOR) EUR 1906/2034 1.965 0.01 0.01 0.00 70,000 Fixed 3.7601% Floating (EUR 6 month EURIBOR) EUR 1906/2032 1.985 0.01 0.00		Pay	Receive	Currency	Maturity Date		
490,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1908/2031 7,724 0.03 7,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1908/2032 5,483 0.02 7,000 Fixed 3,500% Floating (EUR 6 month EURIBOR) EUR 1908/2032 1,385 0.01 1,000 Fixed 3,500% Floating (EUR 6 month EURIBOR) EUR 1908/2032 1,385 0.01 1,000 Floating (EUR 6 month EURIBOR) EUR 1908/2032 1,385 0.01 1,000 Floating (EUR 6 month EURIBOR) EUR 2,001/2022 1,385 0.01 1,000 Floating (EUR 6 month EURIBOR) EUR 2,001/2022 1,395 0.00 1,000 Floating (EUR 6 month EURIBOR) EUR 2,001/2022 1,395 0.00 1,0	190,000		Floating (FLIP 6 month FLIPIROP)	ELID	10/06/2027	1 864	0.00
200,000 Fixed 3,000% Floating (EUR 6 month EURIBOR) EUR 1906/2034 5,483 0.00			· ,				
Tought Floating EUR EUR EUR 1906/2014 2,016 0.01							
100,000 Fixed 3.750% Floating (GBP 1 month SONIA) GBP 19/06/2029 1,985 0.01			· ,				
Credit Default Swaps	100,000				19/06/2029		
37,804 Floating (Stellants NV) Fixed 5.000% EUR 20/10/2028 180 0.00	UNREALISED GAIL	N ON INTEREST RATE SWAPS				19,072	0.07
Floating (Continental AG)		Credit Default Swaps					
Second	37,804	Floating (Stellantis NV)	Fixed 5.000%				
High			· ,				
Trigoding Markit CDX North America Fixed 1.000% USD 20/06/2026 22,034 0.08 0.08 1							
Net Notional Not		- ,					
Fixed 1,000% Fixe	3,790,449			USD	20/06/2026	22,034	0.08
Total Ing (Markit CDX North America (Pixed 1.000%)	655,294	Floating (Markit CDX North Ame	rica Fixed 1.000%	USD	20/06/2028	6,274	0.02
NREALISED GAIN ON SWAP CONTRACTS	505,375		,	USD	20/12/2028	4,438	0.02
Not Local Not Local Not			ndex)				
Not Local Notional Amount Pay Receive Receive Currency Maturity Date Currency Naturity Date Currency Shareholders' Equity Naturity Date Currency						-	
Notional Amount Pay Receive Currency Maturity Date Loss USD Shareholders' Equity Amount Interest Rate Swaps Interest Rate Swaps 450,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (1,013) 0.00 540,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (7,233) (0.03) 10,000 Floating (GBP 1 month SONIA) Fixed 2.750% EUR 19/06/2026 (1,256) (0.01) 170,000 Floating (GBP 1 month SONIA) Fixed 4.250% GBP 19/06/2026 (1,256) (0.00) 40,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 19/06/2034 (193) (0.00) UNREALISED LOSS ON INTEREST RATE SWAPS ************************************	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS	5			54,146	0.20
Interest Rate Swaps							
450,000 Floating (CAD 1 month CORRA) Fixed 4.250% CAD 19/06/2026 (1,013) (0.00)	Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
S40,000 Floating (EUR 6 month EURIBOR) Fixed 3.000% EUR 19/06/2029 (7,233) (0.03)		•					
10,000 Floating (EUR 6 month EURIBOR) Fixed 2.750% EUR 19/06/2054 (375) (0.00) 170,000 Floating (GBP 1 month SONIA) Fixed 4.250% GBP 19/06/2026 (1,256) (0.01) 40,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 19/06/2031 (162) (0.00) 30,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 19/06/2034 (193) (0.00) UNREALISED LOSS ON INTEREST RATE SWAPS (10,232) (0.04) Credit Default Swaps Floating (BASF SE) EUR 20/06/2029 (73) (0.00) 30,000 Fixed 1.000% Floating (Baser AG) EUR 20/06/2029 (372) (0.00) 25,560 Fixed 1.000% Floating (Next Group PLC) EUR 20/06/2029 (93) (0.00) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (538) (0.00) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (2,090,798) (7.56) OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)		-,				,	, ,
170,000 Floating (GBP 1 month SONIA) Fixed 4.250% GBP 19/06/2026 (1,256) (0.01)			•				
40,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 19/06/2031 (162) (0.00)			,			. ,	. ,
30,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 19/06/2034 (193) (0.00)							, ,
Credit Default Swaps		,				. ,	
25,688 Fixed 1.000% Floating (BASF SE) EUR 20/06/2029 (73) (0.00) 30,000 Fixed 1.000% Floating (Bayer AG) EUR 20/06/2029 (372) (0.00) 25,560 Fixed 1.000% Floating (Next Group PLC) EUR 20/06/2029 (93) (0.00) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (538) (0.00) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (10,770) (0.04) MARKET VALUE OF INVESTMENTS (cost USD 31,391,358) (0.00) (0.00) OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)	UNREALISED LOS	S ON INTEREST RATE SWAPS				(10,232)	(0.04)
25,688 Fixed 1.000% Floating (BASF SE) EUR 20/06/2029 (73) (0.00) 30,000 Fixed 1.000% Floating (Bayer AG) EUR 20/06/2029 (372) (0.00) 25,560 Fixed 1.000% Floating (Next Group PLC) EUR 20/06/2029 (93) (0.00) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (538) (0.00) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (10,770) (0.04) MARKET VALUE OF INVESTMENTS (cost USD 31,391,358) (0.00) (0.00) OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)		Credit Default Swaps					
30,000 Fixed 1.000% Floating (Bayer AG) EUR 20/06/2029 (372) (0.00)	25,688	•	Floating (BASF SE)	EUR	20/06/2029	(73)	(0.00)
UNREALISED LOSS ON CREDIT DEFAULT SWAPS (538) (0.00) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (10,770) (0.04) MARKET VALUE OF INVESTMENTS (cost USD 31,391,358) 29,736,211 107.56 OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)	30,000	Fixed 1.000%	Floating (Bayer AG)	EUR	20/06/2029	(372)	(0.00)
TOTAL UNREALISED LOSS ON SWAP CONTRACTS (10,770) (0.04) MARKET VALUE OF INVESTMENTS (cost USD 31,391,358) 29,736,211 107.56 OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)	25,560	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(93)	(0.00)
MARKET VALUE OF INVESTMENTS (cost USD 31,391,358) OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)	UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(538)	(0.00)
(cost USD 31,391,358) OTHER ASSETS AND LIABILITIES (2,090,798) (7.56)	TOTAL UNREALIS	ED LOSS ON SWAP CONTRACT	s			(10,770)	(0.04)
						29,736,211	107.56
SHAREHOLDERS' EQUITY 27,645,413 100.00	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.

⁽a) A related party to Goldman Sachs Funds.

⁽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	i	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
Transfe	rable se	curities admitted to an official exchange listing					
	- 81.58%						
		APA Infrastructure Ltd.	EUR	0.750%	15/03/2029	3,612,530	0.1
		APA Infrastructure Ltd.	GBP	3.500%	22/03/2030	1,904,965	0.1
		Atlassian Corp.	USD	5.500%	15/05/2034	3,223,512	0.1
		Australia & New Zealand Banking Group Ltd.	EUR	5.101%	03/02/2033	4,396,907	0.2
		National Australia Bank Ltd.	GBP	1.699%	21/10/2025	1,941,057	0.1
			_			15,078,971	0.7
Austria	900 000	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	4,450,567	0.2
		Raiffeisen Bank International AG	EUR	6.000%	15/09/2028	4,388,088	0.2
		Volksbank Wien AG	EUR	0.875%	23/03/2026	4,300,000	0.2
4,	,200,000	VOIKSDAIK WIEH AG	LOIX -	0.07376	23/03/2020		
						13,148,575	0.6
Belgium 1,		Anheuser-Busch InBev SA/NV	EUR	3.450%	22/09/2031	1,883,267	0.1
2	,787,000	Anheuser-Busch InBev SA/NV	EUR	3.750%	22/03/2037	2,992,127	0.1
2	,800,000	KBC Group NV	GBP	1.250%	21/09/2027	3,260,575	0.1
1,	,000,000	Solvay SA	EUR	3.875%	01/11/2028	1,081,938	0.0
			_			9,217,907	0.4
Canada	075 000	Eshelder Ive		0.0000/	45/44/0000	5 407 70°	-
		Enbridge, Inc.	USD	6.000%	15/11/2028	5,107,733	0.20
		Enbridge, Inc.	USD	6.200%	15/11/2030	1,724,349	0.0
		Enbridge, Inc.	USD	5.700%	08/03/2033	5,820,416	0.2
		Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	1,183,902	0.0
		Rogers Communications, Inc.	USD	5.000%	15/02/2029	4,307,931	0.2
		Rogers Communications, Inc. Rogers Communications, Inc.	USD USD	3.800% 4.550%	15/03/2032 15/03/2052	1,819,252 3,381,918	0.09 0.1
			-			23,345,501	1.1
Cayman	Islands						
	-	DP World Crescent Ltd.	USD	4.848%	26/09/2028	391,426	0.0
	880,000	Sands China Ltd.	USD _	5.400%	08/08/2028	863,768	0.0
						1,255,194	0.0
Chile	300 000	Chile Government International Bond	USD	3.100%	22/01/2061	183,750	0.0
	-	GNL Quintero SA	USD	4.634%	31/07/2029	1,953,017	0.0
۷,	,002,437	GIVE QUINTERO SA	-	4.03476	31/01/2029		0.1
Colombi	а					2,136,767	0.1
		Ecopetrol SA	USD	8.625%	19/01/2029	219,188	0.0
	110,000	Ecopetrol SA	USD	6.875%	29/04/2030	105,384	0.0
	520,000	Ecopetrol SA	USD	8.875%	13/01/2033	535,696	0.0
			-			860,268	0.04
Denmark							
		Novo Nordisk A/S	EUR	3.375%	21/05/2034	7,252,727	0.3
2,	,850,000	Pandora A/S	EUR -	3.875%	31/05/2030	3,068,035	0.1
						10,320,762	0.5
Finland	775 000	Neste Oyj	EUR	3.875%	21/05/2031	3,009,435	0.1
		Teollisuuden Voima Oyj	EUR	1.375%	23/06/2028	2,629,891	0.1
		Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	1,391,671	0.0
		Teollisuuden Voima Oyj	EUR	4.250%	22/05/2031	5,616,114	0.2
0,	, 100,000	roomouddon vonna oyy	-	1.20070	22,00,2001		
rance						12,647,111	0.6
	,000,000	Air France-KLM	EUR	4.625%	23/05/2029	2,166,723	0.1
	,600,000		EUR	3.875%	22/02/2027	1,738,665	0.0
		Alstom SA	EUR	0.125%	27/07/2027	871,389	0.0
	,975,000		EUR	6.375%	Perp.	3,355,019	0.1
		Ayvens SA	EUR	3.875%	24/01/2028	2,604,528	0.1
		·					
2,	.500,000	Banque Federative du Credit Mutuel SA	EUR	1.625%	15/11/2027	2.522.552	() 1:
2,		Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA	EUR EUR	1.625% 3.875%	15/11/2027 26/01/2028	2,522,552 3,272,223	0.1
2, 2, 3,	,000,000	Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA	EUR EUR EUR	1.625% 3.875% 4.125%	15/11/2027 26/01/2028 13/03/2029	2,522,552 3,272,223 1,331,596	0.1 0.1 0.0

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (0	Contin	nued)					
France – (C		·					
7,10	00,000	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
		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
		BNP Paribas SA BNP Paribas SA	EUR EUR	0.875% 0.875%	11/07/2030 31/08/2033	2,710,699	0.14 0.05
		BNP Paribas SA	USD	4.625%	06/06/2047	1,038,980 3,856,708	0.00
		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
		Electricite de France SA	EUR	5.000%	Perp.	2,717,451	0.14
1,42	25,000	Electricite de France SA	GBP	5.875%	18/07/2031	1,860,483	0.09
4,60	00,000	Elis SA	EUR	3.750%	21/03/2030	4,951,816	0.25
4,500	00,000	Kering SA	EUR	3.375%	11/03/2032	4,772,321	0.24
1,60	00,000	Praemia Healthcare SACA	EUR	5.500%	19/09/2028	1,794,277	0.09
	-	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
		Sogecap SA	EUR	6.500%	16/05/2044	1,306,481	0.07
		TotalEnergies SE	EUR	3.369%	Perp.	853,743	0.04
		Valeo SE	EUR	4.500%	11/04/2030	1,597,278	0.08
1,800	00,000	Veolia Environnement SA	EUR -	1.590%	10/01/2028	1,833,786	0.09
						90,247,865	4.54
Germany	00 000	Commerzbank AG	EUR	4.875%	16/10/2034	4 000 040	0.25
,	,	Deutsche Bank AG	USD	2.129%	24/11/2026	4,988,812 10,582,501	0.23
-	. ,	Deutsche Bank AG	EUR	4.000%	29/11/2027	1,981,391	0.10
		Deutsche Bank AG	EUR	1.750%	17/01/2028	4,760,174	0.10
		Deutsche Bank AG	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
			EUR	1.750%	19/11/2030	4,777,739	0.24
-			EUR	4.250%	26/05/2044	3,952,380	0.20
	-	Schaeffler AG	EUR	4.500%	28/03/2030	3,867,822	0.19
2,09	97,000	Volkswagen Leasing GmbH	EUR	4.000%	11/04/2031	2,274,225	0.11
3,30	00,000	Volkswagen Leasing GmbH	EUR	4.750%	25/09/2031	3,745,994	0.19
						49,339,762	2.48
Hungary							
		Hungary Government International Bond	USD	6.125%	22/05/2028	1,335,375	0.07
2,13	30,000	Hungary Government International Bond	USD -	3.125%	21/09/2051	1,333,699	0.06
						2,669,074	0.13
Iceland	24 000	Arion Banki HF	EUR	4.625%	21/11/2028	2,169,455	0.11
India	74,000	Alion Ballai III	LOIX	4.02370	21/11/2020	2,100,400	0.11
	30,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	358,055	0.02
Indonesia							
1,510	10,000	Indonesia Government International Bond	USD	4.125%	15/01/2025	1,498,298	0.08
2,39	90,000	Indonesia Government International Bond	USD	3.850%	18/07/2027	2,293,898	0.11
						3,792,196	0.19
Ireland							
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	5.750%	06/06/2028	1,865,281	0.09
	-	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	202,377	0.01
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	5.100%	19/01/2029	1,725,063	0.09
		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	0.16
		Alb Group PLC	USD EUR	3.400% 4.625%	29/10/2033 23/07/2029	2,030,589 3,149,475	0.10 0.16
	-	AIB Group PLC AIB Group PLC	EUR	4.625% 2.875%	30/05/2031		0.16
		AIB Group PLC	EUR	5.250%	23/10/2031	3,734,401 3,328,768	0.18
		Bank of Ireland Group PLC	EUR	4.625%	13/11/2029	4,604,081	0.17
		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	0.23
		Icon Investments Six DAC	USD	5.849%	08/05/2029	1,882,386	0.14
1.859			000	3.0-10/0	00,00,2020	.,552,550	0.10
		Permanent TSB Group Holdings PLC	EUR	6.625%	25/04/2028	1,840,785	0.09

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
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
1,001,000	Zanon'i manoe notana Besignated / etivity ee.	-	0.00070	10/04/2001	53,534,896	2.69
 Italy						2.00
1,600,000	A2A SpA	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
	Enel SpA—Series 6.5Y	EUR EUR	1.375% 2.625%	Perp.	2,547,653	0.13 0.08
1,525,000	Eni SpA	EUR -	2.025%	Perp.	1,612,049	
 Japan					14,416,085	0.72
4,200,000	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
4,029,432	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 2,425,000	Becton Dickinson Euro Finance SARL	EUR	0.334%	13/08/2028	2,294,485	0.12
	Blackstone Property Partners Europe Holdings SARL	EUR	1.250%	26/04/2027	2,865,203	0.14
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	3,783,239	0.19
1,875,000	Logicor Financing SARL	EUR	4.625%	25/07/2028	2,035,684	0.10
4,225,000	Logicor Financing SARL	EUR	1.625%	17/01/2030	3,908,110	0.20
	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	Mexico City Airport Trust	USD	5.500%	31/07/2047	339,290	0.02
650,000	Mexico City Airport Trust ^(a)	USD	5.500%	31/07/2047	551,346	0.03
	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 ^(a)	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
2,000,000	Akelius Residential Property Financing BV	EUR	1.000%	17/01/2028	1,911,422	0.10
	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% 3.250%	24/04/2028 Pern	3,237,433 1,820,737	0.16 0.09
	Cooperatieve Rabobank UA Deutsche Telekom International Finance BV	EUR USD	3.250% 8.750%	Perp. 15/06/2030	3,350,812	0.09
2 875 000	E.ON International Finance BV	GBP	6.250%	03/06/2030	4,164,706	0.17
			0.230/0	00/00/2000	7,104,100	0.21
3,100,000			1 625%	13/10/2031	260 919	0.01
3,100,000 336,000	Heimstaden Bostad Treasury BV	EUR	1.625% 4.875%	13/10/2031 18/09/2028	260,919 4,609,207	
3,100,000 336,000 4,150,000			1.625% 4.875% 5.750%	13/10/2031 18/09/2028 Perp.	260,919 4,609,207 3,831,105	0.01 0.23 0.19

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Netherlands - (Co	ontinued)					
4,425,000	Koninklijke Philips NV	EUR	4.250%	08/09/2031	4,912,809	0.25
4,025,000	Koninklijke Philips NV	EUR	3.750%	31/05/2032	4,311,053	0.22
3,575,000	Lseg Netherlands BV	EUR	4.231%	29/09/2030	3,997,353	0.20
750,000	Prosus NV	USD	3.680%	21/01/2030	656,707	0.03
	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
2,475,000	Sagax Euro Mtn NL BV	EUR	1.000%	17/05/2029	2,295,795	0.12
6,200,000	Sartorius Finance BV	EUR	4.375%	14/09/2029	6,868,456	0.34
1,500,000	Sartorius Finance BV	EUR	4.500%	14/09/2032	1,682,803	0.08
5,290,000	Swisscom Finance BV	EUR	3.625%	29/11/2036	5,666,991	0.28
1,280,000	Swisscom Finance BV	EUR	3.875%	29/05/2044	1,366,670	0.07
4,900,000	Volkswagen International Finance NV	EUR	3.500%	Perp.	5,250,742	0.26
5,400,000	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	5,209,434	0.26
5,500,000	Wintershall Dea Finance BV	EUR	1.823%	25/09/2031	5,000,744	0.25
		_			94,218,393	4.74
Norway					0 1,2 10,000	
-	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
4,680,000	Poland Government International Bond	USD	5.125%	15/01/2072	4,572,126	0.23
		-			7,724,357	0.39
					1,124,551	
Qatar 2 350 000	QatarEnergy	USD	3.125%	12/07/2041	1,733,501	0.09
		USD	3.300%	12/07/2041		0.09
2,200,000	QatarEnergy	- 03D	3.300%	12/07/2031	1,519,870	
					3,253,371	0.16
Romania						
120,000	Romania Government International Bond	EUR	2.875%	11/03/2029	121,852	0.01
780,000	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
	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
	Sililian bank Co. Etu.	03D	4.300 /6	12/04/2020	430,740	0.02
Spain	Atrodius Credito y Causian SA de Servere y Decession	FUD	F 0000/	17/04/2024	4 444 407	0.04
	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
	CaixaBank SA	EUR	5.375%	14/11/2030	2,323,642	0.12
	CaixaBank SA	EUR	6.125%	30/05/2034	1,266,861	0.06
	Cellnex Finance Co. SA	EUR	3.625%	24/01/2029	3,116,281	0.16
	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
2,450,000	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						
•	African Export-Import Bank ^(a)	USD	2.634%	17/05/2026	187,348	0.01

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' 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 / TWA T driding ELO / TWA GOA, THE.—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 ^(a)	USD	3.875%	Perp.	2,519,599	0.13
1,158,000	UBS Group AG ^(a)	USD	5.699%	08/02/2035	1,157,769	0.06
		-			14,251,411	0.72
United Arab Emir				00////22:-	0.700.00-	
	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 ^(a)	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 ^(a)	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 ^(a)	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
5,933,000	AGCO Corp.	USD	5.800%	21/03/2034	5,918,227	0.30
	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
7.071.000	Air Lease Corp.	USD	5.300%	01/02/2028	7,043,918	0.35

Bonds – (Continu		Currency	Interest Rate	Maturity Date	USD	Shareholders' Equity
,	· ·					
United States – (Cor	·	HCD	E 1000/	04/02/2020	0.000.044	0.11
	Air Lease Corp. Allegion US Holding Co., Inc.	USD USD	5.100% 5.600%	01/03/2029 29/05/2034	2,266,811 2,092,009	0.11 0.11
	Ally Financial, Inc.	USD	7.100%	15/11/2027		0.11
	Ally Financial, Inc.	USD	8.000%	01/11/2031	1,955,651 656,964	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
	American Tower Corp.	USD	5.500%	15/03/2028	2,912,789	0.15
	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
2,625,000 A	Amgen, Inc.	USD	5.150%	02/03/2028	2,617,046	0.13
937,000 A		USD	4.200%	01/03/2033	864,083	0.04
6,625,000 A	Amgen, Inc.	USD	5.250%	02/03/2033	6,573,457	0.33
2,100,000 A	Amgen, Inc.	USD	4.400%	01/05/2045	1,774,332	0.09
2,750,000 A	Amgen, Inc.	USD	4.200%	22/02/2052	2,184,380	0.11
1,300,000 A	Amgen, Inc.	USD	4.875%	01/03/2053	1,147,042	0.06
4,422,000 A	Amgen, Inc.	USD	5.650%	02/03/2053	4,363,276	0.22
1,472,000 A	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 A	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	1,794,239	0.09
	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
5,725,000 A		USD	4.100%	15/02/2028	5,513,404	0.28
2,500,000 A	•	USD	4.300%	15/02/2030	2,381,550	0.12
2,802,000 A		USD	4.500%	15/05/2035	2,562,849	0.13
1,100,000 A	•	USD	5.250%	01/03/2037	1,065,592	0.05
2,900,000 A		USD	4.850%	01/03/2039	2,647,526	0.13
2,975,000 A		USD	4.300%	15/12/2042	2,485,077	0.12
3,150,000 A	·	USD	4.350%	15/06/2045	2,621,241	0.13
2,700,000 A		USD	4.750%	15/05/2046	2,357,883	0.12
	AutoNation, Inc.	USD	4.750%	01/06/2030	3,274,271	0.16
	Bank of America Corp.	USD	3.824%	20/01/2028	1,970,358	0.10
	Bank of America Corp.	USD USD	4.376%	27/04/2028	2,456,017	0.12
	Bank of America Corp. Bank of America Corp.	USD	3.970% 5.202%	05/03/2029 25/04/2029	2,308,673 6,085,922	0.12 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
	Bank of America Corp.	EUR	0.654%	26/10/2031	6,966,668	0.35
	Bank of America Corp.	USD	2.687%	22/04/2032	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
	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	4,381,965	0.22
	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
1,575,000 B	Booking Holdings, Inc.	EUR	4.500%	15/11/2031	1,793,630	0.09
1,190,000 B	BP Capital Markets America, Inc.	USD	2.721%	12/01/2032	1,009,061	0.05
1,125,000 B	Bristol-Myers Squibb Co.	USD	3.400%	26/07/2029	1,042,211	0.05
3,277,000 B	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	3,252,390	0.16
2,313,000 B	Bristol-Myers Squibb Co.	USD	6.250%	15/11/2053	2,495,935	0.13
2,000,000 B	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
1,625,000 B	Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	1,668,664	0.08
3,750,000 C	Campbell Soup Co.	USD	5.200%	21/03/2029	3,730,200	0.19
	Campbell Soup Co.	USD	5.400%	21/03/2034	8,199,070	0.41
	Capital One Financial Corp.	USD	4.927%	10/05/2028	2,976,842	0.15
	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
3,675,000 C		EUR	3.875%	24/04/2030	4,047,457	0.20
	Carrier Global Corp.	EUR	4.500%	29/11/2032	1,891,818	0.10
	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	2,676,741	0.13
	CBRE Services, Inc.	USD	5.500%	01/04/2029	5,410,692	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
2,748,000 C		USD	5.125%	15/02/2034	2,688,616	0.14
1,250,000 C	овінене согр.	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 – (Conti	nued)					
United States - (C	Continued)					
1,622,000	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	USD	6.650%	01/02/2034	2,198,745	0.11
2,350,000	Operating Capital Charter Communications Operating LLC / Charter Communications					
0.005.000	Operating Capital	USD	6.384%	23/10/2035	2,295,762	0.12
	Cheniere Corpus Christi Holdings LLC	USD USD	3.700%	15/11/2029	5,723,203	0.29 0.10
	Cheniere Energy Partners LP Cigna Group	USD	5.950% 4.375%	30/06/2033 15/10/2028	2,072,427	0.10
	Cigna Group	USD	2.400%	15/03/2030	4,757,845 986,608	0.05
	Cigna Group	USD	2.375%	15/03/2030	4,919,032	0.25
	Cigna Group	USD	5.400%	15/03/2033	4,519,612	0.23
	Citigroup, Inc.	USD	3.070%	24/02/2028	1,434,705	0.07
	Citigroup, Inc.	USD	3.668%	24/07/2028	2,445,864	0.12
7,425,000	Citigroup, Inc.	USD	2.666%	29/01/2031	6,421,288	0.32
13,775,000	Citigroup, Inc.	USD	4.412%	31/03/2031	13,072,199	0.66
2,125,000	Citigroup, Inc.	USD	4.910%	24/05/2033	2,037,684	0.10
	Coca-Cola Consolidated, Inc.	USD	5.450%	01/06/2034	1,910,925	0.10
	Comcast Corp.	USD	4.150%	15/10/2028	4,631,616	0.23
	Comcast Corp.	USD	5.650%	01/06/2054	2,843,077	0.14
	Constellation Brands, Inc.	USD	4.350%	09/05/2027	4,976,325	0.25
	Crown Castle, Inc.	USD USD	3.650%	01/09/2027 11/01/2028	11,543,431	0.58 0.07
	Crown Castle, Inc. Crown Castle, Inc.	USD	5.000% 3.800%	15/02/2028	1,451,695 991,085	0.07
	CSX Corp.	USD	4.100%	15/11/2032	988,037	0.05
	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
8,647,000	CVS Health Corp.	USD	4.780%	25/03/2038	7,688,567	0.39
600,000	CVS Health Corp.	USD	5.050%	25/03/2048	517,110	0.03
5,425,000	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	5,433,300	0.27
150,000	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	156,665	0.01
	Dentsply Sirona, Inc.	USD	3.250%	01/06/2030	1,391,714	0.07
	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	3,517,347	0.18
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	3,167,136	0.16
	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	2,884,304	0.15
	Digital Realty Trust LP	USD USD	5.550%	15/01/2028	3,319,173	0.17 0.10
	Discovery Communications LLC Dow Chemical Co.	USD	3.950% 9.400%	20/03/2028 15/05/2039	1,942,615 2,849,846	0.10
	Eastern Gas Transmission & Storage, Inc.—Series WI	USD	4.600%	15/12/2044	614,757	0.03
	Energy Transfer LP	USD	6.400%	01/12/2030	2,457,983	0.12
	Energy Transfer LP	USD	6.550%	01/12/2033	1,901,034	0.10
	Energy Transfer LP	USD	5.300%	01/04/2044	762,467	0.04
650,000	Energy Transfer LP	USD	5.400%	01/10/2047	584,461	0.03
350,000	Energy Transfer LP	USD	6.000%	15/06/2048	338,811	0.02
1,950,000	Enterprise Products Operating LLC—Series D	USD	6.875%	01/03/2033	2,154,360	0.11
4,875,000	Essential Utilities, Inc.	USD	5.375%	24/11/2081	4,759,121	0.24
	Exelon Corp.	USD	5.150%	15/03/2029	3,282,048	0.17
	Expedia Group, Inc.	USD	3.800%	15/02/2028	1,798,844	0.09
	Expedia Group, Inc.	USD	3.250%	15/02/2030	10,001,488	0.50
	FirstEnergy Corp.	USD	2.650%	01/03/2030	1,290,060	0.06
	Fisery, Inc.	USD	3.500%	01/07/2029	2,679,950	0.13
	Ford Motor Credit Co. LLC Ford Motor Credit Co. LLC	USD USD	5.800% 5.850%	05/03/2027 17/05/2027	4,744,205 9,958,719	0.24 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	0.33
	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	0.40
	GE HealthCare Technologies, Inc.—Series WI	USD	5.857%	15/03/2030	3,639,992	0.18
	GE HealthCare Technologies, Inc.—Series WI	USD	5.905%	22/11/2032	1,763,927	0.09
3,450,000	GE HealthCare Technologies, Inc.—Series WI	USD	6.377%	22/11/2052	3,748,390	0.19
2,473,000	General Electric Co.	USD	6.750%	15/03/2032	2,702,000	0.14
350,000	General Electric Co.	USD	5.875%	14/01/2038	361,725	0.02
	General Electric Co.	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
	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
	GXO Logistics, Inc.	USD	6.250%	06/05/2029	5,017,346	0.25
4,634,000 5,761,000	Halliburton Co.	USD USD	2.920% 5.875%	01/03/2030 01/02/2029	4,127,596 5,843,094	0.21 0.29
3,701,000	HOA, IIIG.	USD	3.013%	01/02/2029	5,843,094	0.29

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Contin	•					
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 USD	3.500% 4.900%	15/05/2029	2,370,353	0.12 0.08
	International Business Machines Corp. IQVIA, Inc.	USD	4.900% 6.250%	27/07/2052 01/02/2029	1,584,205 3,404,585	0.08
	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	o a constant of the constant o	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	Kellanova	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
3,736,000	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	4,303,075 718,839	0.22 0.04
. ,	Marriott International, Inc.—Series HH	USD	2.850%	15/04/2031	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
	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	Tours, III.	Loix	3.013/0	10/11/2029	1,7-40,010	0.03

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Contir	·					
United States – (C	·	EUR	2 6250/	15/06/2020	2 127 002	0.11
	Netflix, Inc. Newmont Corp.	USD	3.625% 2.600%	15/06/2030 15/07/2032	2,127,082 1,109,270	0.11 0.06
	NNN REIT, Inc.	USD	4.300%	15/10/2028	1,127,283	0.06
	NNN REIT, Inc.	USD	5.600%	15/10/2033	1,766,072	0.09
4,450,000	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.	USD	6.375%	01/09/2028	2,189,791	0.11
	Occidental Petroleum Corp. Oracle Corp.	USD USD	7.875% 4.650%	15/09/2031 06/05/2030	1,401,488 1,800,809	0.07 0.09
	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
	Oracle Corp.	USD	4.900%	06/02/2033	2,900,100	0.15
800,000	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.	USD	5.550%	06/02/2053	3,026,976	0.15
	Otis Worldwide Corp.	USD USD	5.250% 5.950%	16/08/2028 15/06/2054	2,534,721	0.13 0.07
	Owens Corning Pacific Gas and Electric Co.	USD	3.000%	15/06/2034	1,311,492 1,289,320	0.07
	PacifiCorp	USD	5.450%	09/11/2032	842,694	0.04
	PacifiCorp	USD	5.800%	09/11/2052	2,267,046	0.11
	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
16,000	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.	EUR	4.125%	16/07/2029	2,175,064	0.11
	Quest Diagnostics, Inc.	USD	6.400%	30/11/2033	4,311,505	0.22
	Realty Income Corp. Realty Income Corp.	USD USD	3.200%	15/01/2027	1,064,554	0.05 0.06
	Realty Income Corp. Realty Income Corp.	USD	2.100% 4.000%	15/03/2028 15/07/2029	1,247,596 1,365,364	0.06
	Republic Services, Inc.	USD	5.000%	01/04/2034	773,262	0.04
	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
2,175,000	RTX Corp.	USD	4.875%	15/10/2040	1,988,320	0.10
4,725,000	Sempra	USD	3.400%	01/02/2028	4,435,074	0.22
	Simon Property Group LP	USD	5.500%	08/03/2033	1,402,814	0.07
	Stryker Corp.	USD	4.850%	08/12/2028	2,323,304	0.12
	STRYKER Corp.	EUR USD	3.375%	11/12/2028	1,668,479	0.08 0.07
	Sysco Corp. Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	6.600% 4.875%	01/04/2050 01/02/2031	1,393,213 2,998,359	0.07
	Time Warner Cable Enterprises LLC	USD	8.375%	15/07/2033	1,134,286	0.06
	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
4,525,000	T-Mobile USA, Inc.	USD	4.950%	15/03/2028	4,477,533	0.23
12,000,000	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	11,150,040	0.56
	T-Mobile USA, Inc.	USD	2.550%	15/02/2031	1,686,720	0.08
	T-Mobile USA, Inc.	USD	3.500%	15/04/2031	2,605,660	0.13
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	4,898,435	0.25
	Transcontinental Gas Pipe Line Co. LLC Truist Financial Corp.	USD USD	3.250% 5.711%	15/05/2030 24/01/2035	1,745,562 1,813,795	0.09 0.09
	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
2,700,000	US Bancorp	USD	5.775%	12/06/2029	2,728,404	0.14
3,575,000	US Bancorp	USD	5.384%	23/01/2030	3,563,846	0.18
	Verizon Communications, Inc.	USD	4.329%	21/09/2028	2,423,075	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. Verizon Communications, Inc.	USD USD	2.355% 4.862%	15/03/2032 21/08/2046	3,082,940 1,964,262	0.15 0.10
	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.	USD	4.054%	15/03/2029	5,109,829	0.26
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	9,664,661	0.49
	Waste Management, Inc.	USD	4.875%	15/02/2034	823,423	0.04
	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. Western Midstream Operating LP	USD USD	4.897% 5.450%	25/07/2033 01/04/2044	4,353,258 764,677	0.22 0.04
030,000	Trooton made cam Operating Li	335	J. 4 JU /0	01/04/2044	104,011	0.04

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Contin	nued)					
United States – (C	•	HCD	2.600%	15/02/2021	2 205 000	0.47
	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	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 LISTIN 181.556)	NG			1,660,642,615	83.48
• , ,						
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Holdings	Security Description	Currency	interest Nate	Maturity Date	030	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	1000 0 111/2	1100	5.7000/	10/04/0000	0.400.400	0.40
Bermuda	KBC Group NV ^(a)	USD	5.796%	19/01/2029	3,188,430	0.16
	Bacardi Ltd. ^(a)	USD	5.300%	15/05/2048	4,720,695	0.24
Canada	(1)					
	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	Acolog Haldings Founding Lad (2)	1100	4.0500/	45/04/0000	F 047 000	0.00
	Avolon Holdings Funding Ltd. ^(a) Avolon Holdings Funding Ltd. ^(a)	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	LIDO C AC(3)	LIOD	0.0400/	04/00/0007	2 202 202	0.47
2,725,000 Denmark	UBS Group AG ^(a)	USD	9.016%	01/06/2027	3,303,082	0.17
	Danske Bank A/S ^(a)	USD	4.298%	01/04/2028	5,686,479	0.29
France	DND Daribas CA(8)	LICD	2.4500/	45/02/2020	2 000 240	0.40
	BNP Paribas SA ^(a) BNP Paribas SA ^(a)	USD USD	2.159% 5.176%	15/03/2028 13/09/2034	2,000,310 2,130,306	0.10 0.11
	BPCE SA ^(a)	USD	1.652%	06/10/2026	4,912,128	0.11
	BPCE SA ^(a)	USD	3.500%	23/10/2027	2,803,020	0.14
	Credit Agricole SA ^(a)	USD	1.247%	26/01/2027	6,216,694	0.31
	Societe Generale SA ^(a)	USD	1.488%	14/12/2026	4,088,525	0.21
2,888,000	Societe Generale SA ^(a)	USD	6.066%	19/01/2035	2,890,888	0.14
					25,041,871	1.26
Ireland 1,600,000	Smurfit Kappa Treasury ULC ^(a)	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 – (Contir	nued)					
Ireland – (Continu						
	Smurfit Kappa Treasury ULC ^(a) Smurfit Kappa Treasury ULC ^(a)	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	Siliulii Nappa Heasury OLO	- 035	3.11176	03/04/2034		
					7,591,227	0.38
Japan 3,150,000	Sumitomo Mitsui Trust Bank Ltd. (a)	USD	5.500%	09/03/2028	3,182,036	0.16
Netherlands						
	Enel Finance International NV ^(a) Prosus NV ^(a)	USD USD	5.000%	15/06/2032	2,593,982	0.13 0.02
360,000	Prosus NV	090	3.680%	21/01/2030	315,220	
Namuov					2,909,202	0.15
Norway 3,529,000	Aker BP ASA ^(a)	USD	2.000%	15/07/2026	3,274,700	0.16
Spain 5 400 000	CaixaBank SA ^(a)	HCD	F 6730/	45/04/2024	F 204 000	0.07
	Calxabank SA**	USD	5.673%	15/04/2034	5,384,908	0.27
Supranationals 1,400,000	Bacardi Ltd / Bacardi-Martini BV ^(a)	USD	5.400%	15/06/2033	1,361,514	0.07
	Bacardi Ltd / Bacardi-Martini BV ^(a)	USD	5.900%	15/06/2043	1,170,552	0.06
		_			2,532,066	0.13
Sweden	0 1 1 5 (3)			0.1/0=/0.00	0.00= ===	
	Swedbank AB ^(a)	USD	5.337%	31/07/2025	2,065,870	0.10
Switzerland 2 450 000	UBS Group AG ^(a)	USD	1.364%	30/01/2027	2,278,304	0.12
	UBS Group AG ^(a)	USD	4.282%	09/01/2028	1,985,671	0.10
6,025,000	UBS Group AG ^(a)	USD	3.869%	12/01/2029	5,685,070	0.29
	UBS Group AG ^(a)	USD	5.428%	08/02/2030	2,630,261	0.13
	UBS Group AG ^(a)	USD	4.194%	01/04/2031	4,249,077	0.21
2,875,000	UBS Group AG ^(a)	USD -	3.091%	14/05/2032	2,450,046	0.12
					19,278,429	0.97
United States 2.213.000	Alcon Finance Corp. (a)	USD	5.375%	06/12/2032	2,207,180	0.11
	Aviation Capital Group LLC ^(a)	USD	1.950%	30/01/2026	3,683,220	0.19
65,000		USD	6.263%	01/04/2049	70,084	0.00
	Broadcom, Inc. ^(a)	USD	1.950%	15/02/2028	1,777,620	0.09
	Broadcom, Inc. (a)	USD	4.000%	15/04/2029	1,654,608	0.08
	Broadcom, Inc. ^(a) Broadcom, Inc. ^(a)	USD USD	3.419% 3.469%	15/04/2033	10,119,426	0.51
	Broadcom, Inc. (a)	USD	3.469%	15/04/2034 15/11/2035	5,359,463 2,652,575	0.27 0.13
	Broadcom, Inc. (a)	USD	3.187%	15/11/2036	666,630	0.13
	CoStar Group, Inc. ^(a)	USD	2.800%	15/07/2030	3,645,970	0.18
	Enel Finance America LLC ^(a)	USD	2.875%	29/04/2030	2,562,150	0.13
5,075,000	Hyundai Capital America ^(a)	USD	1.650%	17/09/2026	4,645,148	0.23
	Hyundai Capital America ^(a)	USD	2.375%	15/10/2027	1,650,475	0.08
	Hyundai Capital America ^(a)	USD	5.600%	30/03/2028	2,805,488	0.14
	Hyundai Capital America ^(a)	USD	6.500%	16/01/2029	3,557,239	0.18
	Hyundai Capital America ^(a)	USD	5.800%	01/04/2030	1,946,656	0.10
	Hyundai Capital America ^(a) International Flavors & Fragrances, Inc. ^(a)	USD USD	5.700% 2.300%	26/06/2030	2,658,116	0.13 0.46
	International Flavors & Fragrances, Inc. (a)	USD	3.268%	01/11/2030 15/11/2040	9,217,393 424,914	0.46
	Mars, Inc. ^(a)	USD	4.650%	20/04/2031	1,853,241	0.02
	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
	MSCI, Inc. ^(a)	USD	3.625%	01/09/2030	9,427,881	0.48
	MSCI, Inc. ^(a)	USD	3.250%	15/08/2033	4,517,810	0.23
	Netflix, Inc. ^(a)	USD	5.375%	15/11/2029	1,711,526	0.09
	NRG Energy, Inc. ^(a)	USD	4.450%	15/06/2029	870,138	0.04
	Penske Truck Leasing Co. LP / PTL Finance Corp. (a)	USD	3.400%	15/11/2026	927,108	0.05
	Regents of the University of California Medical Center Pooled Revenue	USD	6.583%	15/05/2049	273,745	0.01
	RWE Finance US LLC ^(a)	USD	5.875%	16/04/2034	4,885,490	0.25
	Solventum Corp. (a)	USD	5.400%	01/03/2029	8,532,264	0.43
	Solventum Corp. (a)	USD	5.600%	23/03/2034	6,447,802	0.33
8/5,000	State of California	USD	7.625%	01/03/2040	1,045,484	0.05
211 520	State of Illinois	USD	6.725%	01/04/2035	221,600	0.01

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds - (Co	ontinued) s – (Continued)					
	,000 Veralto Corp. ^(a)	USD	5.350%	18/09/2028	3,404,896	0.17
	,000 Vistra Operations Co. LLC ^(a)	USD	4.300%	15/07/2029	4,706,214	0.24
	•	-			112,773,069	5.67
TOTAL BONI						
(cost USD 22	26,547,670)				219,435,955	11.03
_	ies Asset Backed Obligations – 1.53%					
Cayman Islan	,000 AIMCO CLO Series 2017-AA Class AR ^(a)	USD	6.636%	20/04/2034	6,318,434	0.32
	,000 Bain Capital Credit CLO Ltd. 2019-1A Class DR ^(a)	USD	9.038%	19/04/2034	2,014,526	0.32
	,000 Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	USD	6.649%	18/04/2034	3,607,423	0.18
	,284 Battalion CLO XII Ltd. 2018-12A Class A1 ^(a)	USD	6.661%	17/05/2031	2,736,153	0.14
	,220 Madison Park Funding XXX Ltd. 2018-30A Class A ^(a)	USD	6.340%	15/04/2029	6,517,290	0.33
	,000 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class AR ^(a)	USD	6.626%	20/04/2031	4,209,891	0.2
	,000 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR ^(a)	USD	8.836%	20/04/2031	3,662,848	0.18
		-			29,066,565	1.46
United States	5					
	,114 Alternative Loan Trust 2006-OA16 Class A2	USD	5.819%	25/10/2046	5,493	0.00
1,355,	,881 SLM Student Loan Trust 2003-1 Class A5A ^(a)	USD -	5.725%	15/12/2032	1,289,513	0.07
					1,295,006	0.07
TOTAL NON- (cost USD 30	-AGENCIES ASSET BACKED OBLIGATIONS 0,289,653)				30,361,571	1.53
TOTAL TRAN	NSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 25	56,837,323)				249,797,526	12.56
Other Trans	sferable Securities					
Bonds - 0.2	25%					
United States						
	,000 Broadcom, Inc. ^(a)	USD	4.926%	15/05/2037	1,954,596	0.10
3,450,	,000 Newmont Corp. / Newcrest Finance Pty Ltd. (a)	USD	3.250%	13/05/2030	3,090,924	0.15
		_			5,045,520	0.25
TOTAL BONI (cost USD 5,2					5,045,520	0.25
	ER TRANSFERABLE SECURITIES				5,045,520	0.25
(cost USD 5,2	LUE OF INVESTMENTS EXCLUDING DERIVATIVES				3,043,320	0.23
(950,580,503)				1,915,485,661	96.29
					1,915,485,661	96.29
Futures Cor	950,580,503)			Commitment	Unrealised	% of
	950,580,503)					% of Shareholders
Futures Cor	.950,580,503) ntracts – (0.09%)			Commitment Market Value	Unrealised Gain	96.29 % of Shareholders' Equity
Futures Cor	.950,580,503) ntracts – (0.09%) Security Description EUR		Long	Commitment Market Value	Unrealised Gain	% of Shareholders' Equity
Futures Cor Number of Contracts	.950,580,503) ntracts – (0.09%) Security Description EUR 3 German Federal Republic Bonds 2YR Futures 06/09/2024 USD			Commitment Market Value USD 38,090,388	Unrealised Gain USD	% o Shareholders Equity
Futures Cor Number of Contracts	950,580,503) ntracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024		Short	Commitment Market Value USD 38,090,388	Unrealised Gain USD 22,226	% o Shareholders Equity
Futures Cor Number of Contracts 333 (26) (315)	.950,580,503) Intracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024		Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547)	Unrealised Gain USD 22,226	% of Shareholders Equity 0.00
Futures Cor Number of Contracts 333 (26) (315) (37)	950,580,503) ntracts – (0.09%) Security Description EUR 3 German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024		Short Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953)	Unrealised Gain USD 22,226 18,281 7,297 5,203	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00
Futures Cor Number of Contracts 333 (26) (315) (37) 477	950,580,503) ntracts – (0.09%) Security Description EUR 8 German Federal Republic Bonds 2YR Futures 06/09/2024 USD USD US Treasury Long Bond Futures 19/09/2024) US Treasury Notes 10YR Futures 19/09/2024) US Treasury Notes 10YR Futures 19/09/2024 7 US Treasury Notes 2YR Futures 30/09/2024		Short Short Short Long	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798	% o' Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00
Futures Cor Number of Contracts 333 (26) (315) (37) 477 (1,750)	950,580,503) ntracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024		Short Short Short Long Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570 (185,240,235)	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798 15,343	% o' Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Futures Cor Number of Contracts 333 (26) (315) (37) 477 (1,750) (82)	pso,580,503) Intracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024		Short Short Short Long Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570 (185,240,235) (8,679,828)	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798 15,343 1,922	% o' Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
Futures Cor Number of Contracts 333 (26) (315) (37) 477 (1,750) (82) (37)	ntracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Uttra Long Bond Futures 19/09/2024		Short Short Short Long Short Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570 (185,240,235) (8,679,828) (4,542,906)	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798 15,343 1,922 52,031	% o' 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
Sumber of Contracts 333 (26) (315) (37) 477 (1,750) (82) (37) (1,671)	pso,580,503) Intracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024		Short Short Short Long Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570 (185,240,235) (8,679,828)	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798 15,343 1,922	% of Shareholders
Sumber of Contracts 333 (26) (315) (37) 477 (1,750) (82) (37) (1,671)	ntracts – (0.09%) Security Description EUR German Federal Republic Bonds 2YR Futures 06/09/2024 USD US Treasury Long Bond Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 10YR Futures 19/09/2024 US Treasury Notes 2YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Notes 5YR Futures 30/09/2024 US Treasury Ultra 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		Short Short Short Long Short Short Short Short	Commitment Market Value USD 38,090,388 (3,024,125) (34,300,547) (4,028,953) 97,177,570 (185,240,235) (8,679,828) (4,542,906) (187,465,313)	Unrealised Gain USD 22,226 18,281 7,297 5,203 55,798 15,343 1,922 52,031 386,992	% of Shareholders' Equity 0.00 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
513	CAD Canadian Government Bond 1	10YR Futures 18/09	0/2024	Long	44,811,544	(78,276)	(0.00
	EUR						
4	Euro OAT Futures 06/06/2024		0/00/0004	Long	542,469	(11,347)	(0.00
23 22	German Federal Republic Bor German Federal Republic Bor			Long	3,235,184 3,024,226	(62,744) (165,940)	(0.00 (0.01
(794)	German Federal Republic Bor			Long Short	(99,602,735)	(43,148)	(0.00
					(92,800,856)	(283,179)	(0.01
128	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	es 30/09/2024		Short	(5,296,891)	(3,047)	(0.00
721	US Treasury Ultra Long Bond	Futures 19/09/2024	1	Long	88,525,281	(952,326)	(0.05)
					256,185,078	(1,919,600)	(0.10)
UNREALISED	LOSS ON FUTURES CON	TRACTS				(2,442,718)	(0.12)
Forward Cur	rency 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	0.03
SEK	36,497,241	USD	3,365,317		24/07/2024	113,896	0.01
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 CONTRA	ACTS			6,874,946	0.34
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	101,058,412						
SGD		GBP			02/07/2024	(000 406)	
		LISD	79,986,393 1 166 293		02/07/2024	(998,496) (1 902)	(0.05)
USD	1,569,757	USD SEK	1,166,293		05/07/2024	(1,902)	(0.00)
USD	1,569,757 186,951	SEK	1,166,293 2,011,220		05/07/2024 24/07/2024	(1,902) (4,776)	(0.00)
USD	1,569,757 186,951 521,667,871	SEK EUR	1,166,293 2,011,220 482,262,843		05/07/2024 24/07/2024 30/07/2024	(1,902) (4,776) (3,807,546)	(0.00) (0.00) (0.19)
	1,569,757 186,951	SEK	1,166,293 2,011,220		05/07/2024 24/07/2024	(1,902) (4,776)	(0.00)
USD USD USD	1,569,757 186,951 521,667,871 355,411	SEK EUR CAD CHF	1,166,293 2,011,220 482,262,843 488,000 707,696		05/07/2024 24/07/2024 30/07/2024 31/07/2024	(1,902) (4,776) (3,807,546) (2,921)	(0.00) (0.00) (0.19) (0.00)
USD USD USD UNREALISED	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP	SEK EUR CAD CHF	1,166,293 2,011,220 482,262,843 488,000 707,696		05/07/2024 24/07/2024 30/07/2024 31/07/2024	(1,902) (4,776) (3,807,546) (2,921) (9,089)	(0.00) (0.00) (0.19) (0.00) (0.00)
USD USD USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP	SEK EUR CAD CHF	1,166,293 2,011,220 482,262,843 488,000 707,696		05/07/2024 24/07/2024 30/07/2024 31/07/2024	(1,902) (4,776) (3,807,546) (2,921) (9,089)	(0.00) (0.00) (0.19) (0.00) (0.00)
USD USD USD UNREALISED Swap Contra	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF	SEK EUR CAD CHF	1,166,293 2,011,220 482,262,843 488,000 707,696		05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders
USD USD USD UNREALISED Swap Contra	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP	SEK EUR CAD CHF	1,166,293 2,011,220 482,262,843 488,000 707,696	Currency	05/07/2024 24/07/2024 30/07/2024 31/07/2024	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24)
USD USD USD UNREALISED Swap Contra Net Local Notional Amount	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF icts – 0.15% Pay	SEK EUR CAD CHF RRENCY CONTR	1,166,293 2,011,220 482,262,843 488,000 707,696 ACTS		05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders Equity
USD USD USD UNREALISED Swap Contra Net Local Notional Amount	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF cts - 0.15% Pay Interest Rate Swaps ,000 Fixed 3.500%	SEK EUR CAD CHF RRENCY CONTR	1,166,293 2,011,220 482,262,843 488,000 707,696 ACTS Receive Floating (CAD 1 month CORRA)	CAD	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.00) (0.10) (0.10) (0.00) (0.24) % of Shareholders Equity
USD USD UNREALISED Swap Contra Net Local Notional Amount 1,510, 1,450,	1,569,757 188,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps ,000 Fixed 3.500% ,000 Fixed 3.250%	SEK EUR CAD CHF RRENCY CONTR	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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date 19/06/2034 19/06/2026	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD	(0.00) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity
USD USD USD UNREALISED Swap Contra Net Local Notional Amount 1,510, 1,450, 2,570,	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP Icts - 0.15% Pay Interest Rate Swaps ,000 Fixed 3.500% ,000 Fixed 3.250% ,000 Fixed 3.000%	SEK EUR CAD CHF RRENCY CONTR	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	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	(1,902) (4,776) (3,807,546) (2,921) (9,089) (4,824,730) Unrealised Gain USD 25,655 9,741 25,219	(0.00) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity
USD USD USD UNREALISED Swap Contra Net Local Notional Amount 1,510, 1,450, 2,570, 3,240,	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF icts – 0.15% Pay Interest Rate Swaps 6,000 Fixed 3.500% 6,000 Fixed 3.000% 6,000 Fixed 3.000% 6,000 Fixed 3.000% 6,000 Fixed 3.000%	SEK EUR CAD CHF RRENCY CONTR	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	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	(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	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.000 0.000
USD USD USD UNREALISED Swap Contra Net Local Notional Amount 1,510, 1,450, 2,570, 3,240, 1,540,	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 0,000 Fixed 3.500% 0,000 Fixed 3.000% 0,000 Fixed 3.000% 0,000 Fixed 3.000% 0,000 Fixed 3.000%	SEK EUR CAD CHF RRENCY CONTR	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	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	(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	(0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.01
USD USD USD UNREALISED Swap Contra Net Local Notional Amount 1,510, 1,450, 2,570, 3,240, 1,540, 980, 980,	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.000%	SEK EUR CAD CHF RRENCY CONTR	I,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	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	(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	(0.00) (0.10) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00
USD	1,569,757 188,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/06/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2034	(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	(0.00) (0.00) (0.00) (0.00) (0.00) (0.24) % of Shareholders Equity 0.000 0.000 0.001 0.000 0.000 0.000 0.000
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts — 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 4.250%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2044 19/06/2044	(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	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders Equity 0.000 0.000 0.001 0.000 0.000 0.000 0.000 0.000
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Interest Rate Swaps Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 4.250% 000 Fixed 4.000%	SEK EUR CAD CHF RRENCY CONTR	I,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) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR EUR GBP GBP	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 19/06/2044 19/06/2026 19/06/2026	(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	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.000% 000 Fixed 4.250% 000 Fixed 4.250% 000 Fixed 4.250% 000 Fixed 4.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	CAD EUR EUR EUR EUR EUR EUR GBP GBP	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 Maturity Date 19/06/2034 19/06/2026 19/06/2029 19/06/2029 19/06/2031 19/06/2034 19/06/2034 19/06/2044 19/06/2027 19/06/2027	(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	(0.00) (0.19) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 188,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 4.250% 000 Fixed 4.000% 000 Fixed 3.750% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2031 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2028 19/06/2028 19/06/2028	(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	(0.00) (0.00) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 188,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2044 19/06/2044 19/06/2044 19/06/2044 19/06/2044 19/06/2034 19/06/2034	(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	(0.00) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Interest Rate Swaps Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2031 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2028 19/06/2028 19/06/2028	(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	(0.00) (0.00) (0.00) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Interest Rate Swaps Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2044 19/06/2026 19/06/2027 19/06/2028 19/06/2034 19/06/2034	(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	(0.00) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 188,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUP Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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 GP GP	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2044 19/06/2028 19/06/2034	(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	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Icts - 0.15% Pay Interest Rate Swaps 000 Fixed 3.500% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR	I,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	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2029 19/06/2031 19/06/2034 19/06/2044 19/06/2026 19/06/2027 19/06/2028 19/06/2034 19/06/2034	(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	(0.00) (0.00) (0.19) (0.00) (0.24) % of Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
USD	1,569,757 186,951 521,667,871 355,411 782,180 LOSS ON FORWARD CUF Interest Rate Swaps Fixed 3.500% 000 Fixed 3.250% 000 Fixed 3.000% 000 Fixed 3.750%	SEK EUR CAD CHF RRENCY CONTR E SWAPS s lamco-Westfield	I,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 GP GP	05/07/2024 24/07/2024 30/07/2024 31/07/2024 19/08/2024 19/08/2024 19/06/2034 19/06/2026 19/06/2027 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2034 19/06/2044 19/06/2028 19/06/2034	(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	(0.00) (0.00) (0.19) (0.00) (0.00) (0.24) Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equity
				atanty Date		
0.440.440	Credit Default Swaps – (Continued)	Florida a (Ocada antal AO)	EUD	00/00/0000	45.440	0.00
3,416,140	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	15,416	0.00
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 Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	450,895	0.00
76,050,000	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	529,152	0.03
50,725,000	Floating (Markit CDX North America Investment Grade 38 Version 1 Index)	Fixed 1.000%	USD	20/06/2027	820,529	0.04
126,000,000	Floating (Markit CDX North America Investment Grade 39 Version 1 Index)	Fixed 1.000%	USD	20/12/2027	595,014	0.00
67,127,397	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	637,075	0.03
2,170,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2029	4,172	0.00
24,554,647	Floating (Markit CDX North America Investment Grade 42 Version 1 Index)	Fixed 1.000%	USD	20/06/2029	46,849	0.00
2,210,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2029	1,709	0.00
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				3,332,928	0.17
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				3,722,067	0.19
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	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)	(0.00
5,900,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	19/06/2027	(7,744)	(0.00
3,690,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2029	(12,056)	(0.00
170,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(688)	(0.00
2,040,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2034	(13,158)	(0.00
2,190,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2039	(88,164)	(0.01
	- '		GBP		,	
4,530,000	Floating (GBP 1 month SONIA)	Fixed 3.750%		19/06/2044	(163,423)	(0.01)
1,270,000 768,000,000	Floating (GBP 1 month SONIA) Floating (JPY 1 month TONAR)	Fixed 3.750% Fixed 1.000%	GBP JPY	19/06/2054 19/06/2034	(79,618) (112,842)	(0.00)
	S ON INTEREST RATE SWAPS	. ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	<u> </u>	10/00/2001	(570,768)	(0.03
	Credit Default Swaps				(===,===)	(
4.161.403	Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(11,762)	(0.00
4,000,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	EUR	20/06/2029	(18,739)	(0.01)
4,063,785	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(14,766)	(0.00
1,760,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2029	(28)	(0.00
2,180,000	International Bond) Floating (Peru Government International Bond)	Fixed 1.000%	USD	20/06/2029	(8,577)	(0.00)
	Floating (Philippines Government International Bond)	Fixed 1.000%	USD	20/06/2029	(6,619)	(0.00)
2,180,000					(00.404)	(0.01)
	S ON CREDIT DEFAULT SWAPS				(60,491)	(0.01
UNREALISED LOS	<u> </u>				(60,491)	(0.04
UNREALISED LOSS TOTAL UNREALISE MARKET VALUE O	S ON CREDIT DEFAULT SWAPS ED LOSS ON SWAP CONTRACTS F INVESTMENTS			1		
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS ED LOSS ON SWAP CONTRACTS IF INVESTMENTS 0,503)			1	(631,259)	(0.04

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.

⁺ 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.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 51.27%	6					
Austria 80.000	Austria Government Bond ^(a)	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 Belgium Government Bond—Series 80 ^(a)	EUR EUR	4.000% 2.150%	28/03/2032 22/06/2066	173,814 62,431	0.35 0.12
60,000	beigium Government Bond—Series 80°	EUR -	2.130%	22/00/2000		
Canada					236,245	0.47
	Bank of Nova Scotia	GBP	1.250%	17/12/2025	210,030	0.42
450,000	Canada Government Bond	CAD	2.500%	01/12/2048	288,301	0.58
	Enbridge, Inc.	USD	6.000%	15/11/2028	25,667	0.05
	Enbridge, Inc.	USD	5.700%	08/03/2033	50,176	0.10
	Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	113,837	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
83,000	Rogers Communications, Inc.	USD -	5.000%	15/02/2029	81,728	0.16
					1,225,712	2.45
Colombia 80,100,000	Colombian TES—Series B	COP	13.250%	09/02/2033	23,464	0.05
79,400,000	Colombian TES—Series B	COP	9.250%	28/05/2042	16,877	0.03
					40,341	0.08
Denmark	Denmark Government Bond	DKK	4.500%	15/11/2039	61,785	0.12
	Pandora A/S	EUR	3.875%	31/05/2030	107,650	0.12
		-			169,435	0.34
Finland						
210,000	Finland Government Bond ^(a)	EUR	0.125%	15/09/2031	185,734	0.37
	Neste Oyj	EUR	3.875%	21/05/2031	108,448	0.22
100,000	Teollisuuden Voima Oyj	EUR -	4.750%	01/06/2030	111,333	0.22
					405,515	0.81
200 000	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	EUR	4.125%	13/03/2029	110,966	0.22
	BNP Paribas SA	USD	3.375%	09/01/2025	197,234	0.39
100,000	BPCE SA	EUR	5.125%	25/01/2035	111,357	0.22
275,000	Credit Agricole SA	USD	4.375%	17/03/2025	271,477	0.54
500,000	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 ^(a)	EUR	1.750%	25/05/2066	55,591	0.11
	Societe Generale SA ^(a) Veolia Environnement SA	USD EUR	4.250% 0.800%	14/04/2025 15/01/2032	270,666 88,285	0.54 0.18
		-			2,312,390	4.62
Germany					,,	
-	Deutsche Bank AG	USD	2.129%	24/11/2026	426,141	0.85
100,000	Deutsche Bank AG	EUR	5.000%	05/09/2030	112,344	0.22
	Kreditanstalt für Wiederaufbau	EUR	3.125%	10/10/2028	109,119	0.22
	Münchener Rückversicherungs-Gesellschaft AG	EUR	4.250%	26/05/2044	106,821	0.21
3,000	Volkswagen Leasing GmbH	EUR -	4.000%	11/04/2031	3,254	0.01
ludanasi:					757,679	1.51
Indonesia 874,000,000	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	56,071	0.11
258,000,000	· · · · · · · · · · · · · · · · · · ·	IDR	6.500%	15/02/2031	15,556	0.03
		IDR	6.375%	15/04/2032	48,978	0.10
	Indonesia Treasury Bond—Series FR91	IDR				
816,000,000	Indonesia Treasury Bond—Series FR91 Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	9,344	0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
	AIB Group PLC	EUR	5.250%	23/10/2031	115,784	0.23
	Bank of Ireland Group PLC	EUR	1.875%	05/06/2026	106,508	0.21
	Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	108,512	0.22
170,000	•	EUR	0.200%	18/10/2030	156,416	0.31
	Ireland Government Bond	EUR	0.350%	18/10/2032	114,790	0.23
					602,010	1.20
Israel 370,000	Israel Government Bond - Fixed—Series 327	ILS	2.000%	31/03/2027	93,355	0.19
Italy						
	A2A SpA	EUR	4.375%	03/02/2034	110,218	0.22
	Enel SpA—Series 6.5Y	EUR	1.375%	Perp.	97,499	0.19
	Italy Buoni Poliennali Del Tesoro—Series 16Y ^(a)	EUR	3.250%	01/03/2038	138,402	0.28
40,000	Italy Buoni Poliennali Del Tesoro—Series 50Y ^(a)	EUR –	2.800%	01/03/2067	31,327	0.06
					377,446	0.75
Japan 100.000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	105,462	0.21
	Japan Government Bond—Series 15	JPY	1.000%	20/03/2062	320,186	0.64
82,000,000		JPY	1.100%	20/09/2042	470,904	0.94
144,000,000	·	JPY	0.100%	20/06/2030	887,325	1.77
	Japan Government Bond—Series 361	JPY	0.100%	20/12/2030	288,116	0.58
64,800,000	·	JPY	1.400%	20/09/2052	350,078	0.70
	ORIX Corp.	EUR	4.477%	01/06/2028	111,395	0.22
		_			2,533,466	5.06
Jersey						
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	231,729	0.46
125,000	Heathrow Funding Ltd.	GBP –	6.750%	03/12/2026	164,213	0.33
					395,942	0.79
Luxembourg	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	94,581	0.19
	European Financial Stability Facility	EUR	0.875%	10/04/2035	95,056	0.19
	Logicor Financing SARL	EUR	1.625%	15/07/2027	99,364	0.20
		_			289,001	0.58
Mexico						
	Mexican Bonos—Series M	MXN	10.000%	20/11/2036	130,951	0.26
Netherlands 325.000	ABN AMRO Bank NV ^(a)	USD	4.750%	28/07/2025	320,795	0.64
	Brenntag Finance BV	EUR	3.750%	24/04/2028	107,914	0.22
	E.ON International Finance BV	GBP	6.375%	07/06/2032	50,322	0.10
	IMCD NV	EUR	4.875%	18/09/2028	111,065	0.22
	Koninklijke Philips NV	EUR	3.750%	31/05/2032	107,107	0.21
200,000	Prosus NV	USD	3.680%	21/01/2030	175,122	0.35
100,000	Sartorius Finance BV	EUR	4.375%	14/09/2029	110,782	0.22
100,000	Stellantis NV	EUR	3.875%	05/01/2026	108,852	0.22
110,000	Swisscom Finance BV	EUR	3.500%	29/11/2031	118,842	0.24
100,000	Volkswagen International Finance NV	EUR	3.500%	Perp.	107,158	0.22
100,000	Wintershall Dea Finance BV	EUR _	1.332%	25/09/2028	96,471	0.19
					1,414,430	2.83
Peru 140.000	Peru Government Bond	PEN	5.940%	12/02/2029	37,399	0.07
Poland					. , , , , , , , , , , , , , , , , , , ,	
70,000	Poland Government International Bond	USD	4.875%	04/10/2033	67,647	0.14
Portugal 240,000	Portugal Obrigacoes do Tesouro OT ^(a)	EUR	1.950%	15/06/2029	250,006	0.50
Romania						
125,000	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	27,192	0.06
230,000	Romania Government International Bond	EUR	2.000%	14/04/2033	191,175	0.38
		_			218,367	0.44
South Korea	Kana Transum Pand Carina 2002	L/DIA/	4.0750/	40/00/0000	47	0.00
70,000	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	47	0.00

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	USD USD	2.706%	27/06/2024	199,688	0.40
200,000 200,000		USD	3.800% 5.552%	23/02/2028 14/03/2028	188,198 199,028	0.38 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 ^(a)	EUR	3.450%	30/07/2043	138,591	0.28
40,000	Spain Government Bond ^(a)	EUR	5.150%	31/10/2044	51,749	0.10
180,000	•	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 Export Import Rank	USD	2.634%	17/05/2026	187,348	0.37
200,000 200,000	African Export-Import Bank African Export-Import Bank	USD	2.634% 3.798%	17/05/2026	187,348	0.37
100,000		EUR	3.000%	15/11/2028	108,605	0.34
400,000		EUR	0.200%	17/03/2036	310,383	0.62
10,000	European Investment Bank	EUR	1.000%	14/11/2042	7,503	0.02
210,000	European Union	EUR	1.000%	06/07/2032	195,913	0.39
					980,286	1.96
Switzerland						
	UBS Group AG ^(a)	USD	2.593%	11/09/2025	321,013	0.64
	UBS Group AG UBS Group AG	EUR EUR	0.250% 1.000%	03/11/2026 24/06/2027	386,489 102,460	0.77 0.20
	UBS Group AG	EUR	0.650%	14/01/2028	200,222	0.20
	UBS Group AG	EUR	7.750%	01/03/2029	122,747	0.25
		-			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 Thailand Government Bond	THB THB	3.350% 3.450%	17/06/2033 17/06/2043	7,663 20,583	0.02 0.04
740,000	manarid Government Bond	-	3.430 /6	17/00/2043		
United Arab Emir	ates				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	0.22
	Standard Chartered PLC ^(a)	USD	1.456%	14/01/2027	332,002	0.66
325,043	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
	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 150.000	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
50,000 150,000	Amgen, Inc.	USD USD	5.150% 5.250%	02/03/2028	49,849 150,357	0.10 0.30
25,000	· ·	USD	5.250%	02/03/2030 02/03/2033	150,357 24,806	0.30
	Amphenol Corp.	USD	5.250%	05/04/2034	18,950	0.03
-,	•				-,	

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	5.202%	25/04/2029	124,202	0.25
	Bank of America Corp.	USD	2.972%	04/02/2033	101,039	0.20
	Bank of America Corp.—Series Z Booking Holdings, Inc.	USD EUR	6.500% 3.500%	Perp. 01/03/2029	250,407 108,064	0.50 0.22
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	48,632	0.10
	Campbell Soup Co.	USD	5.200%	21/03/2029	74,604	0.15
74,000	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.	EUR	3.875%	24/04/2030	110,135	0.22
	CBRE Services, Inc. CBRE Services, Inc.	USD USD	5.500% 5.950%	01/04/2029	19,980	0.04 0.10
	Cigna Group	USD	5.125%	15/08/2034 15/05/2031	50,410 116,681	0.10
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	4.650%	15/11/2028	24,452	0.05
175,000	•	USD	3.650%	01/09/2027	165,895	0.33
	CVS Health Corp. Dell International LLC / EMC Corp.	USD USD	4.780% 6.020%	25/03/2038	17,783	0.04
	Dell International LLC / EMC Corp. Dell International LLC / EMC Corp.	USD	5.300%	15/06/2026 01/10/2029	252,247 2,003	0.50 0.00
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	39,694	0.08
	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
75,000	Energy Transfer LP	USD	6.100%	01/12/2028	77,014	0.15
50,000	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	3.250%	15/02/2030	111,624	0.22
	Ford Motor Credit Co. LLC	USD	5.800%	05/03/2027	199,756	0.40
100,000	General Mills, Inc.	EUR	3.650%	23/10/2030	107,981	0.22
110,000 72,000	General Motors Financial Co., Inc. GXO Logistics, Inc.	EUR USD	0.850% 6.250%	26/02/2026 06/05/2029	113,668 72,994	0.23 0.15
375,000		USD	4.900%	15/10/2025	372,041	0.74
	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	Intel Corp.	USD	5.150%	21/02/2034	26,441	0.05
75,000	J M Smucker Co.	USD	5.900%	15/11/2028	77,014	0.15
25,000 175,000	Kilroy Realty LP Marriott International, Inc.	USD USD	6.250% 3.750%	15/01/2036 01/10/2025	23,978 171,008	0.05 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	Morgan Stanley	EUR	4.656%	02/03/2029	167,724	0.34
50,000	Morgan Stanley	USD USD	5.164% 5.173%	20/04/2029 16/01/2030	49,650	0.10 0.15
	Morgan Stanley Netflix, Inc.	EUR	3.875%		74,465 113,793	0.13
	NNN REIT, Inc.	USD	5.600%	15/11/2029 15/10/2033	24,874	0.05
	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	80,382	0.16
	Oracle Corp.	USD	2.875%	25/03/2031	86,015	0.17
75,000	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	5.550%	06/02/2053	23,648	0.05
	Otis Worldwide Corp.	USD	5.250%	16/08/2028	25,096	0.05
29,000	Quest Diagnostics, Inc. Realty Income Corp.	USD	6.400%	30/11/2033	30,941	0.06
	T-Mobile USA, Inc.	USD USD	4.625% 3.500%	01/11/2025 15/04/2025	123,519 24,538	0.25 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.	GBP	3.600%	20/11/2025	307,436	0.61
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	71,121	0.14
	Warnermedia Holdings, Inc.	USD USD	4.054%	15/03/2029	46,035	0.09
50,000	Wells Fargo & Co.	OSD	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	nued)					
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
						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Transferable	ecurities dealt in another regulated market					
Bonds – 4.91%	scurities 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. ^(a) Avolon Holdings Funding Ltd. ^(a)	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 ^(a)	USD	3.375%	09/01/2025	246,542	0.49
550,000	Societe Generale SA ^(a)	USD	1.488%	14/12/2026	513,986	1.03
					760,528	1.52
Mexico 200,000	Mexico City Airport Trust ^(a)	USD	5.500%	31/10/2046	169,709	0.34
Netherlands						
200,000	Syngenta Finance NV ^(a)	USD	4.892%	24/04/2025	197,984	0.40
United States	Aviation Conital Crave II C(a)	LICD	4.0500/	20/04/2026	224 600	0.47
	Aviation Capital Group LLC ^(a) Broadcom, Inc. ^(a)	USD USD	1.950% 3.137%	30/01/2026 15/11/2035	234,600 71,519	0.47 0.14
	Duquesne Light Holdings, Inc. ^(a)	USD	2.532%	01/10/2030	62,835	0.13
	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%					
1,837	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	5.000%	01/07/2033	3,010	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 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
1,048		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

Valend States - Continued) United States - Continued Valend States - Continued States - Continued States - Valend States - Valen	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
1,379 Federal Home Loan Merigage Corp. (FH.M.C)	-	• • •					
6984 Folder# Infore Loan Meritgap Corp. (FH.LMC)	,	•	LISD	5.000%	01/11/2033	1 364	0.00
567 Foderal Hors Loan Mortgage Corp. (FH.MC)		,					
38,828 Foderel Home Loan Mortgage Corp. (FH-LMC)							
2.456 Federal Home Lans Mortgage Cop. (FHLMC)		, , , , , , , , , , , , , , , , , , , ,					
394 Federal Horne Loam Mortgage Corp. (FHLMC)		,					
138 Federal Home Loan Mortgage Corp. (FHLMC)							
282 Federal Home Lean Martigage Corp. (FHLMC)							
307 Feteral Home Loan Mortgage Corp. (FHLMC) USD 5,000% 0103/2024 743 0.00	55	,			01/02/2034		
Febraria Home Loan Mortgage Corp. (FHLMC)							
Federal Home Loan Mortgage Corp. (FHLMC)		,					
127 Federal Harma Loan Mertgage Corp. (FHLMC) USD 5,000% 0104/2034 771 0.00							
246 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/04/2034 223 0.00 3.172 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/05/2034 3,137 0.01 5.550 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/05/2034 3,137 0.01 5.551 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/05/2034 822 0.00 4.2530 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/05/2034 822 0.00 1.105 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/07/2034 42.50 0.03 1.107 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/11/2033 1,187 0.00 1.107 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/11/2038 0.00 1.107 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/11/2038 0.00 1.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 5,000% 01/11/2038 0.14 8.987 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 01/12/2034 4,316 0.14 8.987 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 01/02/2041 4,316 0.01 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 01/02/2041 4,316 0.01 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 3,000% 2508/2050 31,459 0.01 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 3,000% 2508/2050 31,459 0.06 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 2508/2050 31,459 0.06 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 2508/2050 31,459 0.06 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,000% 2508/2050 31,459 0.06 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,500% 01/02/2054 36,95 0.02 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,500% 01/02/2054 36,95 0.02 9.108 Federal Harbane Loam Mortgage Corp. (FHLMC) USD 4,500% 01/02/2054 36,95 0.02		,					
1,296 Federal Home Loam Mortgage Corp. (FHLMC) USD 5,000% 01/06/2034 1,282 0.00			USD	5.000%	01/04/2034	771	0.00
3,172 Federal Home Loam Mortgage Corp. (FHLMC) 831 Federal Home Loam Mortgage Corp. (FHLMC) 831 Federal Home Loam Mortgage Corp. (FHLMC) 832 S000W 01006/2034 5.22 0.00 833 Federal Home Loam Mortgage Corp. (FHLMC) 834 Federal Home Loam Mortgage Corp. (FHLMC) 835 S000W 0111/2034 1,180 0.00 836 S000W 0111/2034 1,180 0.00 837 Federal Home Loam Mortgage Corp. (FHLMC) 836 S000W 0111/2034 1,180 0.00 837 Federal Home Loam Mortgage Corp. (FHLMC) 837 Federal Home Loam Mortgage Corp. (FHLMC) 838 S000W 0111/2038 1,180 0.00 838 Federal Home Loam Mortgage Corp. (FHLMC) 839 S000W 0111/2038 1,40 0.00 848 Federal Home Loam Mortgage Corp. (FHLMC) 839 Federal Home Loam Mortgage Corp. (FHLMC) 839 Federal Home Loam Mortgage Corp. (FHLMC) 830 A00W 0111/2038 1,43 0.01 848 Federal Home Loam Mortgage Corp. (FHLMC) 830 A00W 0111/2038 1,43 0.01 848 Federal Home Loam Mortgage Corp. (FHLMC) 830 A00W 0111/2034 1,43 0.00 848 Federal Home Loam Mortgage Corp. (FHLMC) 830 A00W 0111/2034 1,43 0.00 849 Federal Home Loam Mortgage Corp. (FHLMC) 830 A00W 0111/2034 1,43 0.00 840 A00W 0111/2034 1,43 0.00 840 A00W 0111/2034 1,43 0.00 840 A00W 011/2034 1,40 0.00 840 A00W							
5,650 Federal Horne Losen Mortgage Corp. (FHLMC) USD 5,000% 01/06/2034 5,288 0.01 42,930 Federal Horne Losen Mortgage Corp. (FHLMC) USD 5,000% 01/06/2034 42,250 0.09 1,135 Federal Horne Losen Mortgage Corp. (FHLMC) USD 5,000% 01/06/2034 42,250 0.09 1,2105 Federal Horne Losen Mortgage Corp. (FHLMC) USD 5,000% 01/04/2035 11,373 0.02 4 Federal Horne Losen Mortgage Corp. (FHLMC) USD 5,000% 01/14/2038 70,146 0.00 7,9308 Federal Horne Losen Mortgage Corp. (FHLMC) USD 4,000% 01/12/2038 70,146 0.00 8,937 Federal Horne Losen Mortgage Corp. (FHLMC) USD 4,000% 01/02/2038 70,146 0.00 7,93,45 Federal Horne Losen Mortgage Corp. (FHLMC) USD 4,000% 01/03/2030 780,588 1.52 18,83,84 Federal Horne Losen Mortgage Corp. (FHLMC) USD 4,000% 2508/2050 46,462 0.09 24,775 Federal		,					
Rederal Horne Loan Mortgage Corp. (FHLMC)							
42,930 Federal Home Loan Mortgage Corp. (FHLMC) USD 5,000% 01106/2034 42,250 0.09 1,1136 5,000% 1011/12034 1,180 0.00 12,105 Federal Home Loan Mortgage Corp. (FHLMC) USD 5,000% 01104/2035 11,973 0.02 1,000							
12,105 Federal Home Loam Mortgage Corp. (FHLMC) 4 Federal Home Loam Mortgage Corp. (FHLMC) 5 5,000% 011/12/2038 70,145 0.14 8,997 Federal Home Loam Mortgage Corp. (FHLMC) 1 USD 5,000% 011/12/2038 70,145 0.14 8,997 Federal Home Loam Mortgage Corp. (FHLMC) 1 USD 4,000% 01/02/2041 4,316 0.01 79,8345 Federal Home Loam Mortgage Corp. (FHLMC) 1 USD 4,000% 01/02/2041 4,316 0.01 8,396 Federal Home Loam Mortgage Corp. (FHLMC) 1 USD 4,000% 01/02/2041 4,316 0.01 1 September 1 (1998) 1,300% 11/02/2041 4,316 0.01 1 September 1 (1998) 1,300% 11/02/2041 4,316 0.01 1 September 1 (1998) 1,300% 11/02/2041 4,316 0.01 1 September 2 (1998) 1,300% 11/02/2041 4,316 0.00 1 September 2 (1998) 1,300% 11/02/2041 4,310% 0.00 1 September 2 (1998) 1,300% 11/02/2041							
Federal Home Loam Mortgage Corp. (FHLMC)		,			01/11/2034		
70,908 Federal Home Loam Mortgage Corp. (FHLMC) 8,997 Federal Home Loam Mortgage Corp. (FHLMC) 9,981 Federal Mortgage Association (FMMA) 9,981 Federal National Mortgage Association (FMMA) 9,981 Federal National Mortgage Association (FMMA) 9,982 Federal National Mortgage Association (FMMA) 9,983 Federal National Mortgage Association (FMMA) 9,983 Federal National Mortgage Association (FMMA) 9,983 Federal National Mortgage Association (FMMA) 9,984 Federal National Mortgage Association (FMMA) 9,985 Federal National Mortgage Association (FMMA) 9,985 Federal National Mortgage Association (FMMA) 9,985 Federal National Mortgage Association (FMMA) 9,986 Federal Natio							
8.997 Federal Home Loam Mortgage Corp. (FHLMC) USD							
4,618 Federal Home Leam Mortgage Corp. (FHLMC) USD 4,000% 01/03/2015 760,558 1.52	.,	3.3					
188,346 Federal Home Leam Mortgage Corp. (FHLMC) USD 3.00% 2508/2050 31.459 0.06							
220,796 Federal Home Loan Mortgage Corp. (FHLMC)		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050		
944.473 Federal Home Loan Mortgage Corp. (FHLMC) 11.766 Federal National Mortgage Association (FNMA) USD 6.185% 0107/2034 12.079 0.02 2.560 Federal National Mortgage Association (FNMA) USD 4.500% 0105/2039 2.479 0.01 5.812 Federal National Mortgage Association (FNMA) USD 4.500% 0105/2039 3.910 0.01 5.812 Federal National Mortgage Association (FNMA) USD 4.500% 0106/2039 5.627 0.01 3.487 Federal National Mortgage Association (FNMA) USD 4.500% 0108/2039 5.627 0.01 18.412 Federal National Mortgage Association (FNMA) USD 4.500% 0108/2039 3.357 0.01 18.412 Federal National Mortgage Association (FNMA) USD 4.500% 0108/2039 3.357 0.01 18.412 Federal National Mortgage Association (FNMA) USD 7.000% 25/07/2042 32.288 0.07 8.867 Federal National Mortgage Association (FNMA) USD 7.000% 25/07/2042 32.288 0.07 8.082 Federal National Mortgage Association (FNMA) USD 7.000% 25/07/2042 32.288 0.07 18.3764 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.01 18.1412 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.01 18.1414 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.01 18.764 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.02 18.765 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.03 18.764 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 7.160 0.03 18.765 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2042 1.2241 0.03 18.660 0.02 18.666 0.03 18.667 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.2241 0.03 18.678 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.2441 0.03 18.678 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.260 0.05 18.679 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.260 0.05 18.679 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.260 0.05 18.679 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 1.200 0.05 18.670 Federal Nation							
11,766 Federal National Mortgage Association (FNMA) 2,569 Federal National Mortgage Association (FNMA) 3,69 Federal National Mortgage Association (FNMA) 4,038 Federal National Mortgage Association (FNMA) 4,038 Federal National Mortgage Association (FNMA) 4,030 Federal National Mortgage Association (FNMA) 5,144 Federal National Mortgage Association (FNMA) 5,145 Federal National Mortgage Association (FNMA) 5,144 Federal National Mortgage Association (FNMA) 5,145 Federal National Mortgage Association (FNMA) 5,144 Federal National Mortgage Association (FNMA) 5,145							
2.560 Federal National Mortgage Association (FNMA) USD 4.500% 01/05/2039 2.479 0.01 5.812 Federal National Mortgage Association (FNMA) USD 4.500% 01/05/2039 5.827 0.01 3.467 Federal National Mortgage Association (FNMA) USD 4.500% 01/08/2039 5.827 0.01 18.412 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% 25/07/2042 32.268 0.07 8.802 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 7.160 0.01 13.764 Federal National Mortgage Association (FNMA) USD 3.000% 01/12/2043 8.241 0.03 19.84 Federal National Mortgage Association (FNMA) USD 3.000% 01/10/2043 12.241 0.03 16.64		,					
4.038 Federal National Mortgage Association (FNMA) USD 4.500% 0.105/2039 3,910 0.01 5.812 Federal National Mortgage Association (FNMA) USD 4.500% 0.108/2039 5,827 0.01 3.467 Federal National Mortgage Association (FNMA) USD 4.500% 0.108/2039 3,357 0.01 3.0425 Federal National Mortgage Association (FNMA) USD 7.000% 25/107/2042 32,268 0.07 8.867 Federal National Mortgage Association (FNMA) USD 7.000% 25/107/2042 7,260 0.02 8.082 Federal National Mortgage Association (FNMA) USD 3.000% 0.11/21/2042 7,160 0.01 9.144 Federal National Mortgage Association (FNMA) USD 3.000% 0.101/2043 12,241 0.03 9.841 Federal National Mortgage Association (FNMA) USD 3.000% 0.101/2043 12,641 0.03 16,647 Federal National Mortgage Association (FNMA) USD 3.000% 0.101/2043 24,087 0.05 16,647							
3.467 Federal National Mortgage Association (FNMA) USD 4.500% 01/08/2039 3.357 0.01							
18.412 Federal National Mortgage Association (FNMA) USD 4.500% 201/08/2041 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% 25/07/2042 32.268 0.07 8.867 Federal National Mortgage Association (FNMA) USD 3.000% 0.01/22/2042 7.160 0.01 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000							
30.423 Federal National Mortgage Association (FNMA)							
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 13,764 Federal National Mortgage Association (FNMA) USD 3.000% 01/01/2043 12,241 0.03 9,841 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/01/2043 3,660 0.02 27,096 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/01/2043 24,087 0.05 16,647 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/04/2043 24,087 0.05 6,939 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/04/2043 6,096 0.01 11,168 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/04/2043 9,858 0.02 38,579 Federal Rational Mortgage Association (FNMA) USD 3.000% 01/04/2043 3,600 0.07 30,505		, ,					
8,082 Federal National Mortgage Association (FNMA)		. ,					
13,764 Federal National Mortgage Association (FNMA)		. ,					
9,841 Federal National Mortgage Association (FNMA)		· ,					
27,096 Federal National Mortgage Association (FNMA) USD 3,000% 01/01/2043 24,087 0.05 16,647 Federal National Mortgage Association (FNMA) USD 3,000% 01/04/2043 14,735 0.03 6,939 Federal National Mortgage Association (FNMA) USD 3,000% 01/04/2043 9,696 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 0.07 630,708 Federal National Mortgage Association (FNMA) USD 4,000% 01/01/2048 585,265 1,17 452,124 Federal National Mortgage Association (FNMA) USD 4,000% 01/01/2048 585,265 1,17 452,124 Federal National Mortgage Association (FNMA) USD 5,000% 01/01/2048 589,6751 0,58 855,002 Federal National Mortgage Association (FNMA) USD 5,000% 01/10/2048 289,697 0,58 8		. ,					
16,647 Federal National Mortgage Association (FNMA) USD 3.000% 01/04/2043 14,735 0.03 6,939 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 30,355 Federal National Mortgage Association (FNMA) USD 3.000% 01/04/2043 26,751 0.05 630,708 Federal National Mortgage Association (FNMA) USD 4.000% 01/01/2048 585,265 1.17 452,124 Federal National Mortgage Association (FNMA) USD 4.000% 01/01/2048 585,265 1.17 452,124 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 5.000% 01/09/2050 706,402 1.41 1,000,000 Federal National Mortgage Association (FNMA) USD 5.000% 11/06/2054 963,203 1.92 <		, ,					
Federal National Mortgage Association (FNMA)		. ,					
38,579 Federal National Mortgage Association (FNMA)		. ,					
30,355 Federal National Mortgage Association (FNMA) USD 3.000% 01/04/2043 26,751 0.05 630,708 Federal National Mortgage Association (FNMA) USD 4.000% 01/01/2048 585,265 1.17 452,124 Federal National Mortgage Association (FNMA) USD 4.000% 25/06/2048 91,201 0.18 294,360 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 5.000% 01/09/2050 706,402 1.41 1,000,000 Federal National Mortgage Association (FNMA) USD 5.000% 15/06/2054 963,203 1.92 3.000,000 Federal National Mortgage Association (FNMA) TBA USD 5.500% 15/06/2054 2.954,180 5.90 1.000,000 5.500% 15/06/2054 2.954,180 5.90 1.000,000 5.500% 15/06/2054 2.954,180 5.90 1.000,000 5.500%	11,186	. ,	USD	3.000%	01/04/2043	9,858	
633,708 Federal National Mortgage Association (FNMA) 452,124 Federal National Mortgage Association (FNMA) USD 4.000% 25/06/2048 91,201 0.18 294,360 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 5.000% 01/09/2050 706,402 1.41 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.000% 15/06/2054 963,203 1.92 3,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.500% 15/06/2054 2,954,180 5.90 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 6.000% 15/06/2054 2,954,180 5.90 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 6.000% 15/06/2054 1,002,148 2.00 Federal National Mortgage Association (GNMA) USD 3.875% 20/06/2024 1 0.000 Government National Mortgage Association (GNMA) USD 3.875% 20/06/2024 1 0.000 4 Government National Mortgage Association (GNMA) USD 3.625% 20/07/2024 4 0.000 4 Government National Mortgage Association (GNMA) USD 3.625% 20/07/2024 4 0.000 31 Government National Mortgage Association (GNMA) USD 3.625% 20/08/2024 31 0.000 24 Government National Mortgage Association (GNMA) USD 3.625% 20/08/2024 31 0.000 25 Government National Mortgage Association (GNMA) USD 3.625% 20/08/2024 31 0.000 36 Government National Mortgage Association (GNMA) USD 3.625% 20/08/2024 31 0.000 37 Government National Mortgage Association (GNMA) USD 3.625% 20/09/2024 9 0.000 38 Government National Mortgage Association (GNMA) USD 3.625% 20/09/2024 13 0.000 39 Government National Mortgage Association (GNMA) USD 4.000% 20/11/2024 36 0.000 40 Government National Mortgage Association (GNMA) USD 4.000% 20/11/2024 36 0.000 39 Government National Mortgage Association (GNMA) USD 4.000% 20/11/2024 36 0.000 30 Government National Mortgage Association (GNMA) USD 4.625% 20/01/2025 33 0.000 30 Government National Mortgage Association (GNMA) USD 4.625% 20/01/2025 33 0.000		· ,					
452,124 Federal National Mortgage Association (FNMA) USD 4.000% 25/06/2048 91,201 0.18 294,360 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 2.500% 01/09/2050 706,402 1.41 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.000% 15/06/2054 963,203 1.92 3,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.500% 15/06/2054 2,954,180 5.90 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 6.000% 15/06/2054 1,002,148 2.00 1,000,000 Federal National Mortgage Association (GNMA) USD 3.875% 20/05/2054 1,002,148 2.00 1,000,000 Federal National Mortgage Association (GNMA) USD 3.875% 20/06/2024 1 0.00 1,000,000 Government National Mortgage Association (GNMA) USD 3.625% 20/07/2024 1 0.00		. ,					
294,360 Federal National Mortgage Association (FNMA) USD 5.000% 01/11/2048 289,697 0.58 855,002 Federal National Mortgage Association (FNMA) USD 2.500% 01/09/2050 706,402 1.41 1,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.000% 15/06/2054 29.32.03 1.92 3,000,000 Federal National Mortgage Association (FNMA) TBA USD 5.500% 15/06/2054 2.954.180 5.90 1,000,000 Federal National Mortgage Association (FNMA) TBA 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 4 Government National Mortgage Association (GNMA) USD 3.625% 20/07/2024 4 0.00 31 Government National Mortgage Association (GNMA) USD 3.625% 20/08/2024 31 0.00		. ,				04.004	
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dings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
encies Asset ted States – (0	t Backed Obligations – (Continued)					
	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2025	201	0.00
	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2026	124	0.00
7		USD	3.625%	20/07/2026	7	0.00
224	. ,	USD	4.625%	20/01/2027	220	0.00
177	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2027	174	0.00
104	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2027	102	0.00
617	Government National Mortgage Association (GNMA)	USD	3.875%	20/04/2027	609	0.00
596	Government National Mortgage Association (GNMA)	USD	3.875%	20/04/2027	589	0.00
94	. ,	USD	3.875%	20/05/2027	92	0.00
257	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2027	253	0.00
	Government National Mortgage Association (GNMA)	USD	3.750%	20/11/2027	76	0.0
224		USD	3.750%	20/12/2027	219	0.0
535	0 0	USD	4.625%	20/01/2028	527	0.0
231	. ,	USD	4.625%	20/02/2028	228	0.0
166		USD	4.625%	20/03/2028	164	0.0
1,371	. ,	USD	3.625%	20/07/2029	1,344	0.0
521	. ,	USD	3.625%	20/08/2029	511	0.0
134		USD	3.625%	20/09/2029	131	0.0
325	0 0	USD	3.750%	20/10/2029	317	0.0
219	· · · · · · · · · · · · · · · · · ·	USD	3.750%	20/10/2029	215	0.0
286		USD	3.750%	20/11/2029	280	0.0
428		USD	3.750%	20/11/2029	418	0.0
124	. ,	USD	3.750%	20/12/2029	121	0.0
10		USD	3.750%	20/12/2029	9	0.0
280		USD	4.625%	20/01/2030	276	0.0
71	. ,	USD	4.625%	20/02/2030	71	0.0
519		USD	4.625%	20/03/2030	512	0.0
145		USD USD	3.875%	20/04/2030 20/04/2030	144	0.0
472	. ,		3.875%	20/05/2030	467	0.0
904	, ,	USD USD	3.875% 4.000%	20/05/2030	895 761	0.0
768 182		USD	3.875%		180	0.0
1,848		USD	4.000%	20/06/2030 20/07/2030	1,822	0.00
343	, ,	USD	4.000%	20/09/2030	338	0.00
539	0 0	USD	3.750%	20/10/2030	528	0.00
47,061	0 0	USD	0.820%	20/02/2040	3,842	0.0
207,970	· · · · · · · · · · · · · · · · · ·	USD	1.005%	20/07/2043	18,749	0.0
101,739	. ,	USD	0.165%	20/09/2044	6,126	0.0
106,627	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/01/2045	99,898	0.2
138,386	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/10/2045	23,049	0.0
46,530	. ,	USD	4.000%	20/10/2046	9,419	0.0
109,863	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/05/2048	105,478	0.2
28,439	. ,	USD	5.000%	20/08/2048	27,965	0.0
100,150	. ,	USD	5.000%	20/10/2048	98,483	0.2
202,548	0 0	USD	0.715%	20/11/2048	17,996	0.0
92,238	· · · · · · · · · · · · · · · · · ·	USD	5.000%	20/11/2048	90,703	0.1
	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	0.0
	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	75,433	0.1
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2049	124,790	0.2
	Government National Mortgage Association (GNMA)	USD	0.620%	20/08/2049	22,409	0.0
	Government National Mortgage Association (GNMA)	USD	0.665%	20/09/2049	9,496	0.0
85,929	· · · · · · · · · · · · · · · · · ·	USD	0.670%	20/09/2049	7,256	0.0
97,634	0 0	USD	3.500%	20/10/2049	16,889	0.0
194,298	. ,	USD	4.500%	20/10/2049	186,178	0.3
151,065	0 0	USD	3.500%	20/12/2049	28,357	0.0
178,160	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/12/2049	170,492	0.3
285,980	0 0	USD	0.615%	20/02/2050	27,859	0.0
395,956	. ,	USD	3.000%	20/03/2050	343,841	0.6
141,225	· · · · · · · · · · · · · · · · · ·	USD	0.620%	20/04/2050	13,978	0.0
111,416	· · · · · · · · · · · · · · · · · ·	USD	5.000%	20/05/2050	24,753	0.0
706,590	. ,	USD	2.500%	20/10/2050	100,541	0.2
	Government National Mortgage Association (GNMA) TBA	USD _	6.000%	20/06/2054	1,007,617	2.0
					11,908,934	23.7
FAL AGENCIE st USD 12,276	ES ASSET BACKED OBLIGATIONS				11,908,934	23.7

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 Tikehau US CLO III Ltd. 2022-2X Class C1R	USD USD	8.807%	17/04/2037 20/01/2036	251,080 253,014	0.50 0.51
250,000	TIREHAU US GLO III LIU. 2022-2A Glass CTR	- 03D	8.525%	20/01/2030	504,094	1.01
Cayman Islands					304,034	1.01
•	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	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 ^(a)	USD USD	1.000% 6.809%	25/07/2037 18/01/2035	250,321 650,646	0.50 1.30
	Venture 41 CLO Ltd. 2021-41X Class A1NR	USD	6.755%	20/01/2034	503,646	1.01
,		-			2,257,232	4.51
Ireland						
181,408	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	EUR	4.546%	15/10/2031	511,639	1.02
	Henley CLO I DAC 1X Class AR Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR EUR	4.832% 4.936%	25/07/2034 15/04/2034	433,214 270,724	0.87 0.54
	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						
	AGL CLO 29 Ltd. 2024-29X Class A1	USD	6.903%	21/04/2037	328,166	0.66
	Bain Capital Credit CLO Ltd. 2023-3A Class A	USD USD	7.123% 7.969%	24/07/2036	404,494	0.81 0.40
	CQS US CLO Ltd. 2023-3X Class B GoldenTree Loan Management US CLO 19 Ltd. 2024-19X Class A	USD	6.821%	25/01/2037 20/04/2037	202,536 502,658	1.00
	Golub Capital Partners CLO Ltd. 2024-74X Class B	USD	7.182%	25/07/2037	250,534	0.50
	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	<u> </u>				<u> </u>	
187,315	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
	American Home Mortgage Assets Trust 2006-2 Class 1A1	USD	6.075%	25/09/2046	155,975	0.31
100,000	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
	BBCMS Mortgage Trust 2018-C2 Class A5	USD	4.314%	15/12/2051	119,335	0.24
75,000		USD	4.033%	15/09/2048	72,970	0.15
100,000 150,000		USD USD	3.000%	15/09/2050	73,754	0.15
	COMM Mortgage Trust 2016-DC2 Class B Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(a)	USD	4.657% 6.880%	10/02/2049 25/10/2041	142,963 86,046	0.29 0.17
52,000		USD	6.974%	25/12/2041	52,511	0.10
	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
150,000	GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	138,981	0.28
155,000	0 0	USD	3.454%	15/09/2050	142,743	0.29
	Lehman Mortgage Trust 2006-5 Class 2A1	USD	5.789%	25/09/2036	52,217	0.10
	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-3 Class A2B	USD	5.699%	25/06/2037	66,869	0.13
	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.716%	15/05/2049	69,474	0.14
150,000	, ,	USD	3.859%	15/11/2052	135,726	0.27
200,000	Morgan Stanley Capital I Trust 2018-H4 Class A4 PHEAA Student Loan Trust 2016-1A Class A ^(a)	USD USD	4.310% 6.588%	15/12/2051	190,602	0.38 0.23
1 14,4 14	SLM Student Loan Trust 2013-1A Class A ^(a)	USD	6.588% 5.725%	25/09/2065 15/12/2032	114,829 211,711	0.42
222 607			J.1 ZJ /0		411./11	0.42
	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD USD	3.453% 3.418%	15/07/2050 15/09/2050	187,465 256,704	0.37 0.51

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
_	es Asset Backed Obligations – (Continued)					
150,	:- (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 ,200,669)				12,817,883	25.61
TOTAL TRAN	ISFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,039,538)				27,180,963	54.31
MARKET VAI	LUE OF INVESTMENTS EXCLUDING DERIVATIVES ,610,671)				52,854,829	105.60
	rward Mortgage Backed Securities – (1.87%) 100) 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 German Federal Republic Bonds 10YR Futures 06/06/2024		Short	(424.004)	8,706	0.02
(3)	German Federal Republic Bonds 2YR Futures 06/09/2024		Long	(421,981) 457,542	266	0.00
7	German Federal Republic Bonds 5Y Futures 06/09/2024		Long	878,110	685	0.00
	USD			913,671	9,657	0.02
12	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	634,884 1,084,937	(924) (22,693)	(0.00) (0.05)
2			Long Long	274,930	(15,064)	(0.03)
4	Short Euro Italian Government Bond Futures 06/06/2024		Long	457,390	(2,109)	(0.00)
				2,452,141	(40,790)	(0.08)
1	GBP UK Long Gilt Bond Futures 26/09/2024		Long	122,893	(1,263)	(0.00)
1			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			(10,020,000)	(82,887)	(0.03)
					(-2,00.)	

Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% o Shareholders Equity
PLN	439,690	USD	110,942		03/06/2024	1,137	0.0
DR	2,609,656,260	USD	160,298		12/06/2024		0.00
JSD	21,357	IDR	337,865,025		12/06/2024	554	0.00
SD	141,108	KRW	187,085,757		12/06/2024		0.0
SD	37,949	PEN	140,600		12/06/2024		0.0
BP 	1,615	USD	2,057		20/06/2024		0.0
ZD	35,376	USD	21,337		20/06/2024		0.0
EK SD	83,156 9,134	USD CAD	7,900 12,407		20/06/2024 20/06/2024		0.0
SD	2,480	CHF	2,167		20/06/2024		0.0
SD	25,884	JPY	3,888,239		20/06/2024		0.0
SD	8,112	SEK	83,156		20/06/2024		0.0
ΞK	2,268,169	USD	209,123		24/07/2024		0.0
JD	1,007,059	USD	659,653		25/07/2024		0.0
ZK	1,679,261	USD	71,568		29/07/2024		0.0
Υ	352,949,868	USD	2,267,304		29/07/2024	4,119	0.0
JR	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
ZD	129,091	USD	79,076		26/08/2024		0.0
-N	439,690	USD	111,797		27/08/2024	170	0.0
NREALISED GAIN	ON FORWARD CUR	RENCY CONTRAC	TS			48,284	0.10
urrency	Amount Bought	Currency	Amount Sold		Maturity Date		% o Shareholders Equity
		-					
AD	12,407	USD	9,163		20/06/2024	, ,	(0.00
HF Y	2,167	USD USD	2,412		20/06/2024	, ,	(0.00
rt HB	3,888,239 3,076,953	USD	26,413 87,141		20/06/2024	(' '	(0.00
SD	2,044	GBP	1,615		20/06/2024 20/06/2024		(0.01 (0.00
SD SD	21,665	NZD	35,376		20/06/2024	, ,	(0.00
YR	885,000	USD	188,575		27/06/2024	, ,	(0.00
SD.	769,432	GBP	608,843		02/07/2024	, ,	(0.02
GD GD	141,110	USD	105,155		05/07/2024		(0.00
NH	33,076,964	USD	4,585,630		08/07/2024	, ,	(0.04
SD	1,766,955	EUR	1,629,009		30/07/2024	,	(0.01
NREALISED LOSS	S ON FORWARD CUR	RENCY CONTRAC	TS			(38,908)	(0.08)
ptions – (0.00%)							
loldings	Security Description		Maturity Date	Strike Price	Unrealised Gain/(Loss) M USD	larket Value USD	% of Shareholders Equity
oldings	Purchased Option	18	maturity Date	Strike File			Equity
	EUR						
2,230,000	Call 3 month EURIBO	OR Swaption	Expires 09/05/2025	Strike 2.50	(1,776)	2,714	0.00
2,200,000		OR Swaption	Expires 29/05/2025	Strike 2.50	123	3,020	0.01
2,210,000	Call 3 month EURIBO						0.01
2,210,000 2,260,000	Call 3 month EURIBO	OR Swaption	Expires 10/11/2025	Strike 2.25	(1,866)	4,068	
2,210,000		OR Swaption		Strike 2.25 Strike 2.38	(1,866) 70	4,068 5,062	0.01
2,210,000 2,260,000 2,240,000	Call 3 month EURIBO	OR Swaption	Expires 10/11/2025				0.01
2,210,000 2,260,000 2,240,000	Call 3 month EURIBO	OR Swaption	Expires 10/11/2025		70	5,062	0.03
2,210,000 2,260,000 2,240,000 OTAL PURCHASE	Call 3 month EURIBO	OR Swaption	Expires 10/11/2025		70	5,062 14,864	0.03
2,210,000 2,260,000 2,240,000	Call 3 month EURIBO Call 3 month EURIBO ED OPTIONS Written Options	OR Swaption OR Swaption	Expires 10/11/2025		70	5,062 14,864	0.03
2,210,000 2,260,000 2,240,000 DTAL PURCHASE ost USD 18,313)	Call 3 month EURIBO Call 3 month EURIBO ED OPTIONS Written Options EUR	OR Swaption OR Swaption OR Swaption	Expires 10/11/2025 Expires 28/11/2025	Strike 2.38	(3,449)	5,062 14,864 14,864	0.03
2,210,000 2,260,000 2,240,000 DTAL PURCHASE ost USD 18,313)	Call 3 month EURIBO Call 3 month EURIBO ED OPTIONS Written Options EUR Call 6 month EURIBO	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 10/11/2025 Expires 28/11/2025 Expires 09/05/2025	Strike 2.38 Strike 2.36	(3,449) 1,274	5,062 14,864 14,864 (3,248)	0.03 0.03 (0.00) (0.01)
2,210,000 2,260,000 2,240,000 DTAL PURCHASE ost USD 18,313) (250,000) (250,000)	Call 3 month EURIBO Call 3 month EURIBO ED OPTIONS Written Options EUR Call 6 month EURIBO Call 6 month EURIBO	OR Swaption	Expires 10/11/2025 Expires 28/11/2025 Expires 09/05/2025 Expires 29/05/2025	Strike 2.38 Strike 2.36 Strike 2.33	1,274 (369)	5,062 14,864 14,864 (3,248) (3,311)	0.03 0.03 (0.00 (0.01 (0.01
2,210,000 2,260,000 2,240,000 OTAL PURCHASE cost USD 18,313) (250,000) (250,000) (250,000)	Call 3 month EURIBO Call 3 month EURIBO ED OPTIONS Written Options EUR Call 6 month EURIBO	OR Swaption	Expires 10/11/2025 Expires 28/11/2025 Expires 09/05/2025 Expires 29/05/2025 Expires 10/11/2025	Strike 2.36 Strike 2.36 Strike 2.33 Strike 2.32	1,274 (369) 1,248	5,062 14,864 14,864 (3,248) (3,311) (4,655)	
2,210,000 2,260,000 2,240,000 OTAL PURCHASE cost USD 18,313) (250,000) (250,000) (250,000)	Call 3 month EURIBG Call 3 month EURIBG D OPTIONS Written Options EUR Call 6 month EURIBG	OR Swaption	Expires 10/11/2025 Expires 28/11/2025 Expires 09/05/2025 Expires 29/05/2025 Expires 10/11/2025	Strike 2.36 Strike 2.36 Strike 2.33 Strike 2.32	1,274 (369) 1,248 (437)	5,062 14,864 14,864 (3,248) (3,311) (4,655) (5,436)	(0.00) (0.00) (0.01) (0.01) (0.01)

Local					Unrealised	% c
tional ount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equit
9,000,000	Interest Rate Swaps Fixed 4.000%	Floating (AUD 3 month BBSW)	AUD	19/06/2026	30,164	0.0
		Floating (AUD 3 month BBSW)	AUD		634	0.0
590,000	Fixed 3.750% Fixed 4.250%	,		29/06/2026	554	0.0
370,000		Floating (AUD 6 month BBSW)	AUD	19/06/2029		
710,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	3,024	0.0
2,390,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	5,766	0.0
580,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)	BRL	02/01/2029	925	0.0
1,860,000	Fixed 1.000%	Floating (CHF 1 month SARON)	CHF	19/06/2026	10,084	0.0
15,680,000	Fixed 5.000%	Floating (CLP 6 month CLICP)	CLP	21/06/2034	27	0.0
6,530,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	22/06/2026	1,266	0.0
37,690,000	Floating (CNY 3 month CNRR)	Fixed 2.000%	CNY	19/06/2029	21,632	0.0
980,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)	EUR	21/09/2024	1,506	0.0
2,510,000	Fixed 2.980%	Floating (EUR 6 month EURIBOR)	EUR	24/04/2026	4,571	0.0
1,750,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	7,392	0.0
460,879	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	2,461	0.0
110,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2028	1,290	0.0
80,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	1,261	0.0
1,960,000	Fixed 2.535%	Floating (EUR 6 month EURIBOR)	EUR	19/01/2034	25,794	0.0
		- 1				
1,030,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)	EUR	24/04/2035	5,868	0.0
910,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	604	0.0
820,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	25/01/2039	697	0.0
2,330,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	34,366	0.0
1,970,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	3,683	0.0
610,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	1,968	0.0
200,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	805	0.0
450,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR		17,510	0.0
		- 1		19/06/2054		
320,000	Fixed 4.250%	Floating (GBP 1 month SONIA)	GBP	19/06/2026	1,855	0.0
350,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	536	0.0
160,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2033	4,261	0.0
120,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	4,064	0.0
90,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2044	4,500	0.0
40,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2062	12,782	0.0
30,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2072	11,531	0.0
		- '				
878,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	48,519	0.1
9,530,000	Fixed 9.250%	Floating (MXN 1 month TIIE)	MXN	17/06/2026	2,008	0.0
560,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	07/06/2034	926	0.0
280,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	3,138	0.0
2,330,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	2,809	0.0
720,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	343	0.0
910,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	1,025	0.0
230,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	3,594	0.0
760,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	1,945	0.0
		- '				
491,544	Fixed 4.250%	Floating (USD 1 month SOFR)	USD	28/06/2026	3,160	0.0
9,600,000	Floating (USD 1 month SOFR)	Fixed 4.730%	USD	30/06/2026	7,912	0.0
2,250,000	Floating (USD 1 month SOFR)	Fixed 4.025%	USD	16/04/2030	8,191	0.0
1,420,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	47,460	0.1
520,000	Floating (USD 1 month SOFR)	Fixed 4.280%	USD	17/10/2033	12,188	0.0
180,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	1,545	0.0
3,790,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	49,985	0.1
530,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	11,174	0.0
450,000		Floating (USD 1 month SOFR)	USD	11/04/2054		0.0
	Fixed 3.380%	Floating (USD 1 month SOFR)	050	11/04/2054	3,580	
KEALISED GAIN	ON INTEREST RATE SWAPS				432,883	8.0
200,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield	Fixed 1.000%	EUR	20/06/2024	76	0.0
	SE)					
68,978	Floating (Stellantis NV)	Fixed 5.000%	EUR	20/12/2028	329	0.0
115,372	Fixed 1.000%	Floating (Continental AG)	EUR	20/06/2029	521	0.0
88,244	Floating (Alstom SA)	Fixed 1.000%	EUR	20/06/2029	3,370	0.0
2,710,477	Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2027	6,988	0.0
2,710,477	Investment Grade 39 Version 1 Index)	1 1xcu 1.000 /0	005	20/12/2021	0,000	0.0
158,393	Floating (Markit CDX North America Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	1,043	0.0
200,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	1,822	0.0
50,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	427	0.0
	,					

Net Local Notional					Unrealised Gain	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
800,000	Inflation Swaps 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
	ED GAIN ON SWAP CONTRACTS				454,771	0.90
TOTAL ONNEALIO	ED GAIN ON GWAI GONTHAGTO				404,111	0.50
Net Local Notional					Unrealised Loss	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
000 000	Interest Rate Swaps	F: 14 5000/	ALIB	40,000,000,4	(0.040)	(0.00)
620,000 1,050,000	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.500% Fixed 12.064%	AUD 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 (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(8,325)	(0.02)
56,800,000	Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(89)	(0.00)
8,760,000	Floating (CZK 6 month PRIBOR)	Fixed 3.250%	CZK	19/06/2026	(1,408)	(0.00)
1,360,000 420,000	Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR)	Fixed 3.500% Fixed 3.250%	CZK EUR	19/06/2034 19/06/2026	(783) (2,822)	(0.00) (0.01)
2,840,000	Floating (EUR 6 month EURIBOR)	Fixed 3.250 % Fixed 2.500%	EUR	14/05/2028	(8,950)	(0.01)
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 1.051%	EUR	11/08/2047	(18,752)	(0.04)
1,180,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(1,677)	(0.00)
880,000	Floating (GBP 1 month SONIA)	Fixed 4.500%	GBP	19/06/2025	(3,272)	(0.01)
420,000	Floating (GBP 1 month SONIA)	Fixed 4.000% Fixed 3.750%	GBP GBP	19/06/2027	(5,230)	(0.01)
870,000 60,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.750% Fixed 3.750%	GBP	19/06/2029 19/06/2031	(12,310) (1,513)	(0.02)
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)	Fixed 1.000%	JPY	19/06/2034	(3,086)	(0.01)
104,530,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(909)	(0.00)
730,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(4,474)	(0.01)
160,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR NOK	21/06/2033	(383)	(0.00)
39,710,000 150,000	Floating (NOK 6 month NIBOR) Floating (NZD 3 month NZDBB)	Fixed 4.500% Fixed 4.500%	NZD	19/06/2026 19/06/2034	(31,464) (1,588)	(0.06) (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)
60,000	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	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(70)	(0.00)
1,460,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	20/06/2026	(850)	(0.00)
1,620,000	Floating (USD 1 month SOFR)	Fixed 3.805%	USD	13/04/2028	(4,184)	(0.01)
460,000 10,080,000	Fixed 4.360% Fixed 4.301%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD	17/10/2028 30/11/2028	(2,006)	(0.00) (0.05)
1,250,000	Fixed 4.301% Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(22,549) (7,518)	(0.05)
3,820,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(82,508)	(0.02)
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)
77,063	Credit Default Swaps Fixed 1.000%	Floating (BASF SE)	EUR	20/06/2029	(218)	(0.00)
76,679	Fixed 1.000%	Floating (Next Group PLC)	EUR	20/06/2029	(278)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(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 O					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	uding 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	ires contracts				14,985	0.03
Unrealised loss on futu	ires contracts				(82,887)	(0.17)
Unrealised gain on forw	ward currency contracts				48,284	0.10
Unrealised loss on forw	vard currency contracts				(38,908)	(80.0)

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.

⁽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
Transforable 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 ^(a)	EUR	0.000%	20/10/2028	2,250,982	0.34
,	Austria Government Bond ^(a) Austria Government Bond ^(a)	EUR	2.100%	Perp.	279,443	0.04
1,000,000		EUR EUR	0.850% 5.750%	30/06/2120 27/01/2028	172,704 1,049,980	0.03 0.16
	Raiffeisen Bank International AG	EUR	6.000%	15/09/2028	207,048	0.03
	Volksbank Wien AG	EUR	0.875%	23/03/2026	1,416,255	0.22
		-			5,376,412	0.82
Belgium						
	Anheuser-Busch InBev SA/NV	EUR	3.450%	22/09/2031	342,986	0.05
	Anheuser-Busch InBev SA/NV	EUR	3.750%	22/03/2037	543,296	0.08
610,000	Belgium Government Bond—Series 80 ^(a)	EUR	2.150%	22/06/2066	437,998	0.07
4,700,000 200,000	Belgium Government Bond—Series 94 ^(a) Solvay SA	EUR EUR	0.350% 3.875%	22/06/2032 01/11/2028	3,802,723 199,096	0.58 0.03
200,000	Solitary S.Y.	-	0.07070	01/11/2020		
Canada					5,326,099	0.81
2,350,000	Bank of Nova Scotia	GBP	1.250%	17/12/2025	2,595,030	0.39
5,220,000	Canada Government Bond	CAD	2.500%	01/12/2048	3,077,049	0.47
400,000	Enbridge, Inc.	USD	6.000%	15/11/2028	377,855	0.06
825,000	3.7	USD	5.700%	08/03/2033	761,746	0.12
12,500,000 281.000	Export Development Canada Great-West Lifeco. Inc.	EUR EUR	2.625% 4.700%	18/01/2029	12,241,875	1.86 0.04
	Province of British Columbia Canada	CAD	4.700% 2.850%	16/11/2029 18/06/2025	294,320 1,193,792	0.04
	Province of British Columbia Canada—Series BCCD	CAD	4.950%	18/06/2040	780,351	0.12
	Province of Ontario Canada	CAD	2.600%	02/06/2025	1,390,207	0.21
800,000		CAD	4.650%	02/06/2041	549,399	0.08
	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
1,250,000	Rogers Communications, Inc.	USD -	5.000%	15/02/2029	1,137,917	0.17
Cayman Islands					26,063,718	3.95
200,000	DP World Crescent Ltd.	USD	3.875%	18/07/2029	172,060	0.03
	Gaci First Investment Co.	USD	4.750%	14/02/2030	1,150,786	0.17
					1,322,846	0.20
Colombia						
	Colombian TES—Series B	COP COP	13.250%	09/02/2033 28/05/2042	304,108 218.881	0.05
1,119,200,000	Colombian TES—Series B	COP -	9.250%	28/05/2042	-,	0.03
					522,989	0.08
1.600.000	Denmark Government Bond	DKK	4.500%	15/11/2039	259,876	0.04
	Pandora A/S	EUR	3.875%	31/05/2030	520,002	0.08
		-			779,878	0.12
Finland					,	
	Finland Government Bond ^(a)	EUR	1.500%	15/09/2032	1,943,647	0.30
675,000	Neste Oyj	EUR	3.875%	21/05/2031	673,529	0.10
325,000	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
900,000 800,000		EUR EUR	3.875% 6.375%	22/02/2027 Pern	899,847 830,096	0.14 0.13
	Banque Federative du Credit Mutuel SA	EUR	4.125%	Perp. 13/03/2029	306,297	0.13
	Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	1,126,180	0.17
	Banque Federative du Credit Mutuel SA	EUR	4.375%	11/01/2034	693,028	0.10
300,000	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	EUR	1.750%	26/04/2027	285,099	0.04
	BPCE SA	EUR	5.125%	25/01/2035	307,374	0.05
2 700 000	Caisse d'Amortissement de la Dette Sociale	EUR	1.500%	25/05/2032	2,396,601	0.36

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% o Shareholders Equity
Bonds – (Conti		Currency	interest Kate	maturity Date	EUK	Equit
France – (Continu	•					
5,600,000	Dexia Credit Local SA	GBP	1.250%	21/07/2025	6,284,078	0.95
700,000	Electricite de France SA	EUR	5.000%	Perp.	700,084	0.11
	Electricite de France SA	GBP	5.875%	18/07/2031	961,017	0.15
	France Government Bond OAT(a)	EUR	3.250%	25/05/2045	1,364,313	0.21
	France Government Bond OAT ^(a)	EUR	1.750%	25/05/2066	415,584	0.06
	Societe Generale SA	EUR	4.250%	06/12/2030	302,055	0.05
	Sogecap SA TotalEnergies SE	EUR EUR	6.500% 3.369%	16/05/2044	327,840	0.05
330,000	iotalEnergies SE	EUR -	3.309%	Perp.	343,665	
0					21,798,646	3.31
Germany 600,000	Commerzbank AG	EUR	4.875%	16/10/2034	598,716	0.09
550,000	Deutsche Bank AG	USD	2.129%	24/11/2026	479,219	0.07
	Deutsche Bank AG	USD	6.720%	18/01/2029	213,661	0.03
	Deutsche Bank AG	EUR	5.000%	05/09/2030	1,550,505	0.24
	Deutsche Bank AG	EUR	1.750%	19/11/2030	615,433	0.10
	Kreditanstalt für Wiederaufbau	EUR	3.125%	10/10/2028	7,730,723	1.17
800,000	Münchener Rückversicherungs-Gesellschaft AG	EUR -	4.250%	26/05/2044	786,280	0.12
					11,974,537	1.82
940.000	Hungary Government International Bond	USD	6.125%	22/05/2028	881,637	0.13
	Hungary Government International Bond	USD	5.500%	26/03/2036	756,703	0.12
		-			1,638,340	0.25
India						
	Reliance Industries Ltd.	USD	2.875%	12/01/2032	192,720	0.03
Indonesia 4,300,000	Indonesia Government International Bond	EUR	1.750%	24/04/2025	4,226,062	0.64
	Indonesia Government International Bond	USD	3.350%	12/03/2071	116,023	0.02
•	Indonesia Treasury Bond—Series FR80	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
	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	985,449	0.15
3,475,000,000	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	187,904	0.03
350,000	Pertamina Persero PT	USD	2.300%	09/02/2031	265,616	0.04
					6,516,144	0.99
Ireland	A second leadered Consider DAC / A second Clothed A delicer Treet	1100	2.000%	00/40/0000	404 450	0.00
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	421,456	0.06
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	5.100%	19/01/2029	294,768	0.04
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust AIB Group PLC	USD EUR	3.300% 4.625%	30/01/2032 23/07/2029	242,971 205,154	0.04 0.03
	AIB Group PLC	EUR	2.875%	30/05/2031	1,242,598	0.03
	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
825,000	Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	823,688	0.13
1,640,000	Ireland Government Bond	EUR	0.350%	18/10/2032	1,332,402	0.20
327,000	Permanent TSB Group Holdings PLC	EUR	6.625%	25/04/2028	344,854	0.05
479,000	Permanent TSB Group Holdings PLC	EUR	4.250%	10/07/2030	472,725	0.07
753,000	Zurich Finance Ireland Designated Activity Co.	USD _	3.000%	19/04/2051	570,876	0.09
					9,729,237	1.48
Israel	Israel Government Bond - Fixed—Series 432	ILS	1.300%	30/04/2032	600,833	0.09
ltaly	Islael Government Bond - 1 ixed—Genes 432	ILG	1.300 %	30/04/2032	000,033	0.03
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
2,930,000	Italy Buoni Poliennali Del Tesoro—Series 30Y ^(a)	EUR -	2.150%	01/09/2052	1,916,923	0.29
					4,618,293	0.70
Japan 140.000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	135,849	0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
Japan – (Continu	ed)					
	Japan Government Bond—Series 182	JPY	1.100%	20/09/2042	5,896,755	0.89
	Japan Government Bond—Series 359	JPY	0.100%	20/06/2030	3,083,399	0.47
	Japan Government Bond—Series 76 Mitsubishi UFJ Financial Group, Inc.	JPY EUR	1.400% 0.339%	20/09/2052 19/07/2024	4,154,033 647,166	0.63 0.10
	ORIX Corp.	EUR	4.477%	01/06/2028	512,465	0.10
000,000	51.W. 66.P.	-	,	01/00/2020	16,169,398	2.45
Jersey					-,,	
200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	147,988	0.02
+ 2,719,867	Galaxy Pipeline Assets Bidco Ltd.	USD -	2.940%	30/09/2040	1,978,870	0.30
					2,126,858	0.32
Luxembourg	Diselectors Desperty Destroys France Heldings CADI	EUD	4.7500/	12/02/2020	240.002	0.05
	Blackstone Property Partners Europe Holdings SARL Blackstone Property Partners Europe Holdings SARL	EUR EUR	1.750% 3.625%	12/03/2029 29/10/2029	348,092 329,557	0.05 0.05
	Logicor Financing SARL	EUR	0.750%	15/07/2024	529,557	0.03
	Logicor Financing SARL	EUR	1.625%	15/07/2027	1,302,792	0.20
	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	4.250%	31/10/2026	177,685	0.03
290,000	Mexico City Airport Trust ^(a)	USD	3.875%	30/04/2028	250,742	0.04
200,000		USD	5.500%	31/07/2047	156,089	0.02
300,000	· ·	USD	5.500%	31/07/2047	234,133	0.04
	Mexico Government International Bond	USD	3.250%	16/04/2030	267,326	0.04
910,000		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
Noth ordered					2,850,431	0.43
Netherlands 850 000	ABN AMRO Bank NV ^(a)	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
	American Medical Systems Europe BV	EUR	3.375%	08/03/2029	679,090	0.10
	BNG Bank NV	GBP	0.375%	15/12/2025	1,104,641	0.17
300,000	Brenntag Finance BV	EUR	3.750%	24/04/2028	297,873	0.05
300,000	Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	321,710	0.05
485,000	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	EUR	4.875%	18/09/2028	613,140	0.09
775,000	·	USD	5.750%	Perp.	687,257	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
725,000	•	EUR	3.750% 4.231%	31/05/2032	714,473	0.11
	Lseg Netherlands BV Prosus NV	EUR USD	4.231% 3.680%	29/09/2030 21/01/2030	925,911 2,183,284	0.14 0.33
	Prosus NV	EUR	2.031%	03/08/2032	121,391	0.33
	Sartorius Finance BV	EUR	4.375%	14/09/2029	1,528,935	0.02
	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
1,400,000	Volkswagen International Finance NV	EUR	3.500%	Perp.	1,380,330	0.21
300,000	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	287,316	0.04
1,200,000	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	1,065,144	0.16
					18,768,175	2.85
Panama 290.000	Panama Government International Bond	USD	4.500%	16/04/2050	178,129	0.03
	Panama Government International Bond	USD	3.870%	23/07/2060	104,232	0.01
		-			282,361	0.04
Peru						
	Peru Government Bond Peru Government International Bond	PEN USD	5.940% 3.230%	12/02/2029 28/07/2121	471,918 136,944	0.07 0.02
. 2,230		-			608,862	0.09
Poland					130,002	
	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 ^(a)	EUR	1.950%	15/06/2029	1,533,520	0.23
					*,***,***	
Qatar 640 000	QatarEnergy	USD	3.125%	12/07/2041	434,377	0.07
	QatarEnergy	USD	3.300%	12/07/2051	616,575	0.09
		_			1.050.052	0.16
					1,050,952	0.16
Romania	Demania Caramanat Band Carina 10V	DON	6.7000/	25/02/2032	220 245	0.05
	Romania Government Bond—Series 10Y Romania Government International Bond	RON USD	6.700% 3.000%	25/02/2032	320,245 299.320	0.05 0.05
560,000		USD	3.000%	14/02/2031	428,150	0.06
70,000	Romania Government International Bond	EUR	2.000%	28/01/2032	55,531	0.01
	Romania Government International Bond	USD	5.125%	15/06/2048	317,089	0.05
380,000	Romania Government International Bond Romania Government International Bond	EUR USD	3.375% 4.000%	28/01/2050 14/02/2051	260,866 210,022	0.04 0.03
330,000	Nomania Government international bond	- 03D	4.000 /6	14/02/2031	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						
	Banco Santander SA	USD	2.706% 3.800%	27/06/2024	734,924	0.11
1,400,000	Banco Santander SA Banco Santander SA	USD USD	3.800% 5.552%	23/02/2028 14/03/2028	1,212,114 1,098,742	0.18 0.17
	Banco Santander SA	EUR	3.875%	22/04/2029	898,326	0.17
400,000	Banco Santander SA	EUR	4.375%	Perp.	383,800	0.06
	CaixaBank SA	EUR	0.375%	18/11/2026	949,740	0.14
	CaixaBank SA	EUR	0.625%	21/01/2028	277,890	0.04
	CaixaBank SA Cellnex Finance Co. SA	EUR EUR	5.375% 3.625%	14/11/2030 24/01/2029	320,694 1,186,452	0.05 0.18
	Spain Government Bond ^(a)	EUR	1.250%	31/10/2030	1,643,359	0.10
3,690,000	Spain Government Bond ^(a)	EUR	2.550%	31/10/2032	3,505,684	0.53
	Spain Government Bond ^(a)	EUR	2.900%	31/10/2046	1,010,798	0.15
1,360,000	Spain Government Bond ^(a)	EUR –	3.450%	30/07/2066	1,215,908	0.19
					14,438,431	2.19
Supranationals	African Export-Import Bank	USD	2.634%	17/05/2026	542,988	0.08
740,000	African Export-Import Bank African Export-Import Bank	USD	3.798%	17/05/2020	580.554	0.09
6,800,000	European Investment Bank	SEK	1.750%	12/11/2026	574,323	0.08
7,700,000	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
		LOIX	3.57 670	. 3, 30, 2000	554,007	0.10
Switzerland	Credit Suisse AG	USD	2.950%	09/04/2025	989,357	0.15
	UBS Group AG	USD	2.950% 3.750%	26/03/2025	226,482	0.15
	UBS Group AG ^(a)	USD	2.593%	11/09/2025	1,504,151	0.23
	UBS Group AG	USD	2.593%	11/09/2025	227,902	0.03
	UBS Group AC	EUR	3.250%	02/04/2026	253,317	0.04
	UBS Group AG UBS Group AG	EUR EUR	0.250% 1.000%	03/11/2026 24/06/2027	2,015,095 777,752	0.31 0.12
	UBS Group AG	EUR	0.650%	14/01/2028	1,427,721	0.12
925,000	UBS Group AG	EUR	7.750%	01/03/2029	1,044,677	0.16
719,000	UBS Group AG ^(a)	USD _	3.875%	Perp.	610,559	0.09
Thellend					9,077,013	1.38
Thailand 7 610 000	Thailand Government Bond	THB	2.650%	17/06/2028	191,557	0.03
, ,	Thailand Government Bond	THB	2.875%	17/12/2028	211,360	0.03
3,880,000	Thailand Government Bond	THB	3.350%	17/06/2033	101,315	0.02
9,940,000	Thailand Government Bond	THB	3.450%	17/06/2043	254,384	0.04
		_			758,616	0.12

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders Equity
Bonds – (Contin	ued)					
United Arab Emira	ites					
	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	636,358	0.10
100,000	DP World Ltd. ^(a)	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
	Barclays PLC	GBP	7.125%	Perp.	727,216	0.11
	Barclays PLC	EUR	4.918%	08/08/2030	597,293	0.09
	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
	Mondi Finance PLC National Grid PLC	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 ^(a)	USD	1.456%	14/01/2027	1,930,650	0.29
	United Kingdom Gilt	GBP	3.250%	22/01/2044	1,118,169	0.17
	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
	United Kingdom Gilt	GBP	3.500%	22/07/2068	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. AGCO Corp.	USD USD	4.950% 5.800%	15/03/2031 21/03/2034	387,871 277,175	0.06 0.04
	Air Lease Corp.	USD	3.250%	01/03/2025	1,715,200	0.26
	Air Lease Corp.	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
	Ally Financial, Inc.	USD	7.100%	15/11/2027	693,908	0.11
	Ameren Corp.	USD	2.500%	15/09/2024	68,368	0.01
	American Express Co. American Tower Corp.	USD USD	2.500% 5.200%	30/07/2024 15/02/2029	197,315 2,118,663	0.03 0.32
	Amgen, Inc.	USD	5.150%	02/03/2028	687,977	0.32
	Amgen, Inc.	USD	5.250%	02/03/2030	1,567,876	0.24
	Amgen, Inc.	USD	5.250%	02/03/2033	1,369,398	0.21
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	319,774	0.05
	Ashtead Capital, Inc. ^(a)	USD	5.800%	15/04/2034	479,714	0.07
	AT&T, Inc.	USD	4.300%	15/02/2030	328,686	0.05
	AT&T, Inc. AT&T, Inc.	USD EUR	2.750% 1.800%	01/06/2031 14/09/2039	1,954,961 193,476	0.30
	AT&T, Inc.	USD	3.650%	01/06/2051	18,841	0.00
	AutoNation, Inc.	USD	1.950%	01/08/2028	257,996	0.04
7,125,000	Bank of America Corp.	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
	Bank of America Corp.	USD	2.592%	29/04/2031	197,237	0.03
	Bank of America Corp. Rank of America Corp. Sories 7	USD	2.687%	22/04/2032 Porp	328,523	0.05
	Bank of America Corp.—Series Z Becton Dickinson & Co.	USD USD	6.500% 3.363%	Perp. 06/06/2024	1,382,385 364,356	0.21 0.06
	Becton Dickinson & Co.	EUR	0.034%	13/08/2025	258,339	0.04
	Booking Holdings, Inc.	EUR	3.500%	01/03/2029	855,089	0.13
	Bristol-Myers Squibb Co.	USD	3.400%	26/07/2029	319,643	0.05
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	672,101	0.10
	Broadcom, Inc.	USD	4.300%	15/11/2032	341,070	0.05
	Campbell Soup Co. Campbell Soup Co.	USD	5.200%	21/03/2029	1,029,636	0.16
	Campbell Soup Co. Capital One Financial Corp.	USD USD	5.400% 3.300%	21/03/2034 30/10/2024	1,046,750 396,285	0.16 0.06
	Capital One Financial Corp.	USD	4.200%	29/10/2025	766,372	0.12
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	366,355	0.06
1,000,000		EUR	3.875%	24/04/2030	1,013,340	0.15
	CBRE Services, Inc.	USD	5.500%	01/04/2029	277,595	0.04
	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
	Cigna Group	USD	5.125% 5.400%	15/05/2031	1,593,976	0.24
763,000	Cigna Group	USD	5.400%	15/03/2033	701,348	0.11
1,900,000	Citigroup, Inc.	USD	6.031%	30/10/2024	1,749,954	0.27

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti		<u> </u>		<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	0.09
	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
	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% 0.625%	15/11/2030	612,482	0.09 0.07
	Fidelity National Information Services, Inc. Fiserv, Inc.	EUR USD	3.500%	03/12/2025 01/07/2029	429,399 249,550	0.07
	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
	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 USD	4.900% 5.375%	15/10/2025 15/04/2031	2,943,878	0.45 0.09
	Humana, Inc. Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	577,049 586,189	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. Lowe's Cos., Inc.	USD USD	5.000% 5.150%	15/04/2033 01/07/2033	360,005 1,277,705	0.05 0.19
	Marriott International, Inc.	USD	5.000%	15/10/2027	513,854	0.08
	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
	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% 5.173%	20/04/2029 16/01/2030	2,992,202 1,347,456	0.45 0.20
	NNN REIT, Inc.	USD	3.900%	15/06/2024	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
	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 1,341,051	0.06 0.20
	Realty Income Corp. Realty Income Corp.	USD USD	4.625% 3.400%	01/11/2025 15/01/2030	395,541	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

Montage Note Not							% of
Marcial Product Script Script Marcial Script Script Marcial Script Scri	Holdings	Security Description	Currency	Interest Rate	Maturity Date		Shareholders' Equity
Marcial Product Script Script Marcial Script Script Marcial Script Scri	Bonds – (Conti	nued)					
Mobile USA, Inc.	•	· ·					
1 min 1 m	•	· · · · · · · · · · · · · · · · · · ·	USD	2.700%	15/03/2032	325,211	0.05
Part	1,700,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	1,540,081	0.23
Mathematical Description USB amonorp USB 5.775% 120600200 813.648 0.10 120700200 137.000 1007000000000000000000000000000000	300,000	Truist Financial Corp.	USD	6.047%	08/06/2027	278,081	0.04
Second S	2,100,000	UnitedHealth Group, Inc.			15/01/2029	1,869,567	0.28
March Marc		·					0.12
Metion M		·					0.12
Method		The state of the s					0.05
Prof. Winnermedia Holdings, Inc.	,						0.05
\$							0.05
1950 Winnermodie Holdings, Inc.		•					0.10
Maria Mari		•					
400,000 Wellis Párgo & Co. QSD 2,87% 3010,0003 324,081 0.00 425,000 Williams Coss, Inc. QSD 3.70% 1014,0202 120,207 0.00 151,0000 Workday, Inc. QSD 4.00% 0.104,0202 120,207 0.00 0.		•				-	
145.000 Williams Cos., Inc. 150.000 Winclay, Inc. 150.000 Winclay, Inc. 150.000 Winclay, Inc. 150.000 Wincay, Inc. 150.000		-					
150,000 Workday, Inc. 150,000 WP Carey,		-					
TOTAL BOUNDS Victor Vic		· · · · · · · · · · · · · · · · · · ·					0.02
TOTAL BONDS Control BondS		•					0.02
TOTAL BONDS Cost EUR 339,956,051) Signature Si	130,000	Wi Galey, inc.	-	4.00070	01/02/2023	100,221	0.02
Mutual Funds						106,361,254	16.13
Multiual Funds		66,051)				317,065,318	48.10
Multiual Funds							9/ -4
Mutual Funds - 0.11% Ireland						Market Value	Shareholders'
February	Holdings	Security Description				EUR	Equity
Federal	Moderal Francis	0.440/					
6 6 6 6 6 1 0 0 1 1 1 1 1 1 1		U.1176					
1,454 Shares USD Corp. Bond UCITS ETF 156,252 0.0 corp. 156,252 0.0 corp. 157,633 0.1 corp. 157,635 0.1 corp. 1		Goldman Sachs Furo Liquid Reserves Fund (X Accumulation Class)	\(b)			6/1 08/	0.09
TOTAL MUTUAL FUNDS (COST LEVER 782,417) 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 776,336 7.0.10 7.0.30 7.			<i>)</i>				
TOTAL MUTUAL FUNDS (cost EUR 782,417) 776,336 7.6.16 TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost EUR 304,734,688) 317,841,654 48.2 Total Ransfer Able Security Description Currency Interest Rate Waturity Date Market Value Report Policy Repo	1,434	Ionares COD Corp. Bond Corro Err				100,202	0.02
Cost EUR 782,417 Cost EUR 782,416 Cost EUR 782,416 Cost EUR 782,416 Cost EUR 340,738,468 Currency Interest Rate Security Description Currency Interest Rate Maturity Description Currency Cur						776,336	0.11
Course LUR 340,738,468 Currency Interest Rate Maturity Date Market Value EUR	TOTAL MUTUAL	FUNDS					
Holdings Security Description Surrency Interest Rate Maturity Date EUR Shareholder Equit	(cost EUR 782,41					776,336	0.11
National parametries National parametries	TOTAL TRANSFE	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	ISTING				
Transferable securities dealt in another regulated market Bonds - 3.96%	TOTAL TRANSFE	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	ISTING				48.21
Bonds - 3.96% Australia Australia New Zealand Banking Group Ltd. (a)	TOTAL TRANSFE	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	ISTING			317,841,654	
Australia	TOTAL TRANSFE (cost EUR 340,73	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468)		Interest Rate	Maturity Date	317,841,654 Market Value	48.21 % of
Tooloo	TOTAL TRANSFE (cost EUR 340,73	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description		Interest Rate	Maturity Date	317,841,654 Market Value	48.21 % of Shareholders'
STS,000 Macquarie Group Ltd. All State	TOTAL TRANSFE (cost EUR 340,73	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description		Interest Rate	Maturity Date	317,841,654 Market Value	48.21 % of Shareholders'
195,000 Macquarie Group Ltd. (a) USD 3.763% 28/11/2028 169,000 0.00	TOTAL TRANSFI (cost EUR 340,73 Holdings Transferable se Bonds – 3.96%	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description		Interest Rate	Maturity Date	317,841,654 Market Value	48.21 % of Shareholders'
Canada 484,000 Constellation Software, Inc. (a) USD 5.158% 16/02/2029 441,761 0.0 Cayman Islands 250,000 Avolon Holdings Funding Ltd. (a) USD 3.950% 01/07/2024 229,700 0.0 Denmark 1,775,000 Danske Bank A/S (a) USD 4.298% 01/04/2028 1,574,056 0.2 France USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA (a) USD 3.375% 09/01/2025 2,109,624 0.3 875,000 BNP Paribas SA (a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA (a) USD 1.323% 13/01/2027 750,937 0.1 875,000 BNP Paribas SA (a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA (a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA (a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Evalit Agricole SA (a) USD 1.488% 14/12/2026 1,632,841 0	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000	7) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (a)	Currency			317,841,654 Market Value EUR	48.21 % of Shareholders'
Canada 484,000 Constellation Software, Inc. ^(a) USD 5.158% 16/02/2029 441,761 0.00 Cayman Islands 250,000 Avolon Holdings Funding Ltd. ^(a) USD 3.950% 01/07/2024 229,700 0.00 Denmark 1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.22 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 1.275,000 BPCE SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.625% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 1,397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000	7) RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description curities dealt in another regulated market Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	Currency 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 Shareholderity Equity 0.09 0.07
Canada 484,000 Constellation Software, Inc. ^(a) USD 5.158% 16/02/2029 441,761 0.00 Cayman Islands 250,000 Avolon Holdings Funding Ltd. ^(a) USD 3.950% 01/07/2024 229,700 0.00 Denmark 1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.22 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 1.275,000 BPCE SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.625% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 1,397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000	7) RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description curities dealt in another regulated market Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	Currency 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
484,000 Constellation Software, Inc. ^(a) USD 5.158% 16/02/2029 441,761 0.00 Cayman Islands 250,000 Avolon Holdings Funding Ltd. ^(a) USD 3.950% 01/07/2024 229,700 0.0 Denmark 1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.2 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,708,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.488% 14/12/2026 1,632,841	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000	7) RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description curities dealt in another regulated market Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	Currency 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
Cayman Islands 250,000 Avolon Holdings Funding Ltd. ^(a) USD 3.950% 01/07/2024 229,700 0.00 Denmark 1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.2 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841	Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000	7) RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) Security Description curities dealt in another regulated market Australia & New Zealand Banking Group Ltd.(a) Macquarie Group Ltd.(a)	Currency 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 Shareholderity Equity 0.09 0.07
Denmark	Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (8,468) Security Description Curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (a) Macquarie Group Ltd. (a) Macquarie Group Ltd. (a)	Currency 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
Denmark 1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.2 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066%	Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (8,468) Security Description Curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (a) Macquarie Group Ltd. (a) Macquarie Group Ltd. (a)	Currency 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
1,775,000 Danske Bank A/S ^(a) USD 4.298% 01/04/2028 1,574,056 0.2 France 2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 <	Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (8,468) Security Description Curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (a) Macquarie Group Ltd. (a) Macquarie Group Ltd. (a)	Currency 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
France 2,325,000 BNP Paribas SA(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA(a) USD 6.066% 19/01/2035 703,652 0.1	Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands	The 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
2,325,000 BNP Paribas SA ^(a) USD 3.375% 09/01/2025 2,109,624 0.3 1,168,000 BNP Paribas SA ^(a) USD 2,219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1,323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (8,468) 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)	USD USD USD	2.950% 1.340% 3.763% 5.158%	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	48.21 % of Shareholders' Equity 0.09 0.07 0.03 0.19 0.07
1,168,000 BNP Paribas SA ^(a) USD 2.219% 09/06/2026 1,036,719 0.1 875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (8,468) 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)	USD USD USD	2.950% 1.340% 3.763% 5.158%	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	48.21 % of Shareholders' Equity 0.09 0.07 0.03 0.19
875,000 BNP Paribas SA ^(a) USD 1.323% 13/01/2027 750,937 0.1 600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France	PRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. 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%	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
600,000 BNP Paribas SA ^(a) USD 5.176% 13/09/2034 546,997 0.0 1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,108,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. 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	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
1,275,000 BPCE SA ^(a) USD 1.652% 06/10/2026 1,109,171 0.1 450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 8,468) 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	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
450,000 Credit Agricole SA ^(a) USD 1.907% 16/06/2026 397,885 0.0 1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFI (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 1,168,000 875,000	Paribas SA(a) BNP Paribas SA(a) BRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. (a) Security Description Curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (a) Macquarie Group Ltd. (a) Constellation Software, Inc. (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
1,750,000 Credit Agricole SA ^(a) USD 1.247% 26/01/2027 1,499,604 0.2 1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 1,168,000 875,000 600,000	Paribas SA(a) BNP Paribas SA(a) BRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L BRABLE SECURIT	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
1,899,000 Societe Generale SA ^(a) USD 1.488% 14/12/2026 1,632,841 0.2 764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 1,168,000 875,000 600,000 1,275,000	The 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 Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (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% 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 0.17
764,000 Societe Generale SA ^(a) USD 6.066% 19/01/2035 703,652 0.1	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 1,168,000 875,000 600,000 1,275,000 450,000	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. 8,468) 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 C SA(a) Credit Agricole SA(a)	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
<u></u>	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 575,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 1,168,000 875,000 600,000 1,275,000 450,000 1,750,000	Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP Paribas SA(a) BNP CE SA(a) Credit Agricole SA(a) Credit Agricole SA(a) Credit Agricole SA(a)	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%	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
	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 875,000 600,000 1,275,000 450,000 1,750,000 1,899,000 1,899,000	The 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) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP C SA (a) Credit Agricole SA (a) Credit Agricole SA (a) Societe Generale SA (a)	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 16/06/2026 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
9,786,430 1.4	TOTAL TRANSFE (cost EUR 340,73 Holdings Transferable se Bonds – 3.96% Australia 700,000 195,000 Canada 484,000 Cayman Islands 250,000 Denmark 1,775,000 France 2,325,000 875,000 600,000 1,275,000 450,000 1,750,000 1,899,000 1,899,000	The 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) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP Paribas SA (a) BNP C SA (a) Credit Agricole SA (a) Credit Agricole SA (a) Societe Generale SA (a)	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 16/06/2026 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

Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
	– (Contir	nued)					
Ireland	200,000	Smurfit Kappa Treasury ULC ^(a)	USD	5.200%	13/07/2030	181,983	0.03
Japan		(2)					
		Sumitomo Mitsui Trust Bank Ltd. ^(a)	USD	5.500%	09/03/2028	673,849	0.10
Netherl		ABN AMRO Bank NV ^(a)	USD	1.542%	16/06/2027	1,774,155	0.27
	1,377,000	Syngenta Finance NV ^(a)	USD	4.892%	24/04/2025	1,254,193	0.19
						3,028,348	0.46
Switzer		UBS Group AG ^(a)	USD	3.869%	12/01/2029	2,430,900	0.37
United :	States						
		Aviation Capital Group LLC ^(a)	USD	1.950%	30/01/2026	561,218	0.08
	1,814,000	Broadcom, Inc. ^(a)	USD	3.137%	15/11/2035	1,326,322	0.20
	600,000	Duquesne Light Holdings, Inc. (a)	USD	2.532%	01/10/2030	462,511	0.07
		Hyundai Capital America ^(a)	USD	5.700%	26/06/2030	208,283	0.03
		International Flavors & Fragrances, Inc. (a)	USD	1.230%	01/10/2025	455,098	0.07
	175,000 917,000	International Flavors & Fragrances, Inc. (a) RWE Finance US LLC ^(a)	USD USD	1.832% 5.875%	15/10/2027 16/04/2034	142,745 844,153	0.02 0.13
		Solventum Corp. (a)	USD	5.450%	25/02/2027	642,421	0.13
	625,000		USD	5.400%	01/03/2029	571,324	0.09
	150.000	State of California	USD	7.625%	01/03/2040	164,904	0.02
	,	State of Illinois	USD	6.725%	01/04/2035	122,335	0.02
	1,075,000	Veralto Corp. ^(a)	USD	5.350%	18/09/2028	990,521	0.15
						6,491,835	0.98
	BONDS UR 26,028	7,725)				26,123,091	3.96
Agenci	ies Asset	Backed Obligations – 30.11%					
United		5 1 111 1 11 11 11 11 11 11 11 11 11 11	1100	0.0000/	0.4.100.100.00	00.050	0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/08/2028	20,056	0.00
		Federal Home Loan Mortgage Corp. (FHLMC) ^(a) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.980% 5.000%	25/01/2034 01/12/2038	255,904 64,539	0.04 0.01
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2040	4,648	0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	20,096	0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	10,330	0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/11/2041	2,605	0.00
	904,174	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.324%	25/01/2042	833,830	0.13
	540,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	8.830%	25/03/2042	523,634	0.08
		Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/04/2042	272,742	0.04
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.612%	15/03/2044	15,545	0.00
2		Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.524%	25/05/2044	2,145,894	0.33
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.562%	15/05/2046	22,478	0.00
	250,321	, , , , , ,	USD USD	4.500%	01/01/2049	218,942	0.03
	28,893	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000% 4.500%	01/02/2049 01/05/2049	652,953 25,271	0.10 0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2049	113,261	0.00
		Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2049	214,226	0.02
(6,386,757	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050	5,598,252	0.85
	488,903	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2050	425,530	0.06
	1,318,555	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.656%	25/07/2050	115,274	0.02
;	3,020,024	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	464,023	0.07
	1,912,405	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	365,508	0.06
	4,755,694	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	3,756,362	0.57
	2,570,451	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	1,933,305	0.29
2	2,426,500	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	1,830,617	0.28
	905,549	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/03/2052 01/01/2053	674,045 822,053	0.10
	883,275 7,555,783	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.000% 4.500%	01/05/2053	6,602,091	0.12 1.00
		Federal National Mortgage Association (FNMA)	USD	0.000%	25/10/2040	9,015	0.00
,	778 774	, ,	USD	5.000%	25/06/2041	177,093	0.00
,	228,724 195.678	Federal National Mortgage Association (FNMA)					
ı	195,678 9,344	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	8,306	0.00
,	195,678	, ,		4.500% 7.000%	01/08/2041 25/07/2042	8,306 35,627	
,	195,678 9,344	Federal National Mortgage Association (FNMA)	USD				0.01
,	195,678 9,344 36,507	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	7.000%	25/07/2042	35,627	0.01 0.00
,	195,678 9,344 36,507 13,300	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD USD	7.000% 7.000%	25/07/2042 25/10/2042	35,627 12,780	0.01 0.00 0.00
•	195,678 9,344 36,507 13,300 8,826	Federal National Mortgage Association (FNMA)	USD USD USD USD	7.000% 7.000% 3.000%	25/07/2042 25/10/2042 01/12/2042	35,627 12,780 7,194	
•	195,678 9,344 36,507 13,300 8,826 7,562	Federal National Mortgage Association (FNMA)	USD USD USD USD USD	7.000% 7.000% 3.000% 3.000%	25/07/2042 25/10/2042 01/12/2042 01/12/2042	35,627 12,780 7,194 6,250	0.01 0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – (Continued)					
United States - (0	·	1100	0.0000/	04/04/0040	04.000	
29,591 8,765	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/01/2043 01/01/2043	24,203 7,110	0.00 0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	14,806	0.00
7,578	, ,	USD	3.000%	01/04/2043	6,125	0.00
12,216	, ,	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
33,151		USD	3.000%	01/04/2043	26,880	0.00
2,361,348	0 0 ,	USD	4.000%	01/08/2045	2,031,726	0.31
347,888 206,947	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	0.656% 4.500%	25/05/2047 01/07/2047	31,839 182,432	0.01 0.03
162,025	0 0 (/	USD	4.500%	01/07/2047	142,832	0.03
93,047	, ,	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		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
476,720 949,460	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/06/2048 25/06/2048	417,645 176,218	0.06 0.03
321,639	, ,	USD	4.500%	01/08/2048	281,504	0.03
245,057	, ,	USD	4.500%	01/09/2048	215,957	0.03
55,340	, ,	USD	4.500%	01/10/2048	48,435	0.01
435,372	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	380,920	0.06
1,574,960	. ,	USD	5.000%	01/11/2048	1,426,151	0.22
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2049	669,371	0.10
57,919	0 0	USD	4.500%	01/01/2049	50,692	0.01 0.04
287,960 396,108	0 0 ,	USD USD	4.500% 4.500%	01/06/2049 01/07/2049	251,862 346,225	0.04
51,701	0 0	USD	4.500%	01/10/2050	45,060	0.03
2,033,778	, ,	USD	4.500%	01/12/2050	1,774,372	0.27
72,490	, ,	USD	2.500%	01/03/2051	55,043	0.01
412,353	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
419,164 358,904	0 0	USD USD	2.000% 2.500%	01/10/2051 01/10/2051	298,544 272,109	0.05 0.04
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	160,895	0.02
164,857	, ,	USD	2.500%	01/11/2051	124,989	0.02
934,155	Federal National Mortgage Association (FNMA)	USD	2.000%	01/02/2052	665,306	0.10
2,696,784	, ,	USD	5.500%	01/09/2052	2,468,947	0.37
1,794,365	. ,	USD	6.000%	01/11/2052	1,682,889	0.26
	Federal National Mortgage Association (FNMA)	USD USD	6.000%	01/11/2052	1,583,004	0.24 0.25
1,741,611 927,153	. ,	USD	6.000% 5.500%	01/12/2052 01/04/2053	1,623,898 846,957	0.13
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	1,569,547	0.24
1,891,366	, ,	USD	6.500%	01/09/2053	1,782,843	0.27
6,000,000		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	USD	4.000%	01/06/2054	1,671,832	0.25
	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	5.000% 5.500%	01/06/2054 01/06/2054	12,407,270 13,590,556	1.88 2.06
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	29,506,137	4.48
2,000,000	. ,	USD	3.500%	01/07/2054	1,613,824	0.25
240,312		USD	0.820%	20/02/2040	18,050	0.00
941,220		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	Government National Mortgage Association (GNMA)	USD USD	4.000%	20/11/2044	137,158	0.02
14,871	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.000% 4.000%	20/12/2044 20/05/2045	167,897 12,819	0.03 0.00
111,041	. , ,	USD	0.820%	20/08/2045	9,905	0.00
33,758	. , ,	USD	4.000%	20/10/2045	29,061	0.00
83,234	- · · · · · · · · · · · · · · · · · · ·	USD	0.820%	20/11/2045	7,020	0.00
100,640		USD	4.000%	20/01/2046	86,638	0.01
2,043,963		USD	0.230%	20/07/2047	141,331	0.02
109,863	0 0	USD	4.500%	20/05/2048	97,049	0.02
477,914 246,217	. , ,	USD USD	5.000% 4.500%	20/07/2048 20/08/2048	433,229 217,216	0.07 0.03
227,509	. , ,	USD	5.000%	20/08/2048	205,845	0.03
683,323	- · · · · · · · · · · · · · · · · · · ·	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

					• • • • • •	% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	,	USD	F 0000/	20/40/2049	220 000	0.05
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	5.000% 5.000%	20/10/2048 20/11/2048	339,806 740,815	0.05 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
	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,922,191	0.29
420,280	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	380,057	0.06
	Government National Mortgage Association (GNMA)	USD USD	4.000% 4.500%	20/02/2049	241,895	0.04
294,121 136.271	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500%	20/02/2049 20/03/2049	258,886 119,985	0.04 0.02
286,946		USD	5.000%	20/03/2049	259,403	0.04
95,349	0 0	USD	0.670%	20/06/2049	7,651	0.00
608,427	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	487,554	0.07
1,350,594	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2049	1,221,984	0.19
	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
2,215,507		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 1,681,698	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.000% 0.620%	20/03/2050 20/04/2050	1,898,190 153,145	0.29 0.02
893,232	. , ,	USD	4.000%	20/06/2050	167,036	0.02
1,670,120		USD	2.500%	20/10/2050	218,651	0.03
362,818	. ,	USD	2.500%	20/09/2051	275,139	0.04
869,079	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	660,304	0.10
542,455	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	412,144	0.06
926,491	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		USD	2.500%	20/12/2051 20/12/2051	668,046	0.10
501,286	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/12/2051	235,746 379,711	0.04 0.06
	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2051	11,899,184	1.81
	Government National Mortgage Association (GNMA) TBA	USD	7.000%	15/06/2054	2,817,382	0.43
1,000,000	. ,	USD	2.500%	20/06/2054	767,269	0.12
	Government National Mortgage Association (GNMA) TBA	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
TOTAL AGENCIE	S ASSET BACKED OBLIGATIONS				198,490,973	30.11
(cost EUR 205,63					198,490,973	30.11
Non-Agencies A	Asset Backed Obligations – 30.93%					
	OHA Credit Funding 18 Ltd. 2024-18A Class A1 ^(a)	USD	6.792%	20/04/2037	2,820,833	0.43
	Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	USD	8.807%	17/04/2037	577,541	0.09
	Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a)	USD	8.525%	20/01/2036	1,094,139	0.16
		_			4,492,513	0.68
Brunei	(1)					
	Apex Credit CLO Ltd. 2024-1A Class B1 ^(a)	USD	7.722%	20/04/2036	1,737,406	0.26
Cayman Islands	Date Operated Operate Of O Ltd (0000 444 O) (144 O)		0.5700/	40/04/0005	0.044.045	2 :-
	Bain Capital Credit CLO Ltd. 2020-1A Class A1R ^(a)	USD	6.573%	18/04/2033	2,844,348	0.43
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class A1 ^(a)	USD USD	6.649% 1.000%	18/04/2034 16/07/2037	1,221,633 3,086,241	0.19 0.47
	Flatiron CLO 20 Ltd. 2020-1A Class AR ^(a)	USD	6.661%	20/05/2036	3,238,793	0.49
	ICG US CLO Ltd. 2015-2RA Class A1 ^(a)	USD	6.959%	16/01/2033	3,006,082	0.46
	ICG US CLO Ltd. 2017-1A Class ARR ^(a)	USD	6.756%	28/07/2034	13,285,467	2.02
	Invesco CLO Ltd. 2021-2A Class A ^(a)	USD	6.710%	15/07/2034	11,145,981	1.69
	Marble Point CLO XVII Ltd. 2020-1A Class A ^(a)	USD	6.886%	20/04/2033	2,764,979	0.42
	Oaktree CLO 2024-25 Ltd. Class A ^(a)	USD	6.854%	20/04/2037	3,704,742	0.56
	Ocean Trails CLO XI 2021-11A Class D ^(a)	USD	9.286%	20/07/2034	1,930,956	0.29
	OZLM XVII Ltd. 2017-17A Class A1RR ^(a)	USD	6.475%	20/07/2030	3,410,233	0.52
	Park Blue CLO Ltd. 2024-5A Class A1 ^(a) Venture 41 CLO Ltd. 2021-41A Class A1NR ^(a)	USD USD	1.000% 6.755%	25/07/2037 20/01/2034	2,648,653 2,270,661	0.40 0.34
	Venture 49 CLO Ltd. 2021-41A Class ATINK Venture 49 CLO Ltd. 2024-49A Class C1 ^(a)	USD	7.978%	20/04/2037	1,200,340	0.34
	Voya CLO 2024-1 Ltd. 2024-1A Class D ^(a)	USD	8.976%	15/04/2037	1,295,735	0.20
		_			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 /	Asset Backed Obligations – (Continued)					
Ireland – (Continu	•					
	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 Harvest CLO XXII DAC 22X Class AR	EUR EUR	4.546% 4.756%	15/10/2031	1,412,262	0.22 0.45
	Henley CLO I DAC 1X Class AR	EUR	4.756%	15/01/2032 25/07/2034	2,988,763 6,477,185	0.45
	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
2,000,000	RRE 5 Loan Management DAC 5X Class A2R	EUR	5.656%	15/01/2037	1,997,782	0.30
6,200,000	RRE 7 Loan Management DAC 7X Class A1	EUR -	4.926%	15/01/2036	6,194,842	0.94
					34,608,424	5.25
	AGL CLO 29 Ltd. 2024-29A Class A1 ^(a)	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 ^(a)	USD	7.123%	24/07/2036	5,117,345	0.78
	CarVal CLO IX-C Ltd. 2024-1A Class A ^(a)	USD	7.005%	20/04/2037	2,796,559	0.43
	CarVal CLO IX-C Ltd. 2024-1A Class B ^(a) CQS US CLO Ltd. 2023-3A Class B ^(a)	USD	7.425%	20/04/2037	2,315,961	0.35
.,,	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A ^(a)	USD USD	7.974% 6.821%	25/01/2037 20/04/2037	2,795,273 6,937,359	0.42 1.05
	Halseypoint CLO 7 Ltd. 2023-7A Class A ^(a)	USD	7.575%	20/07/2036	3,315,415	0.50
	Invesco US CLO Ltd. 2023-2A Class A ^(a)	USD	7.125%	21/04/2036	2,868,862	0.44
	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ^(a)	USD	7.256%	23/04/2038	1,847,681	0.28
	Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a)	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						
	Hill FL 2023-1 BV Class A	EUR	4.577%	18/05/2031	1,122,130	0.17
United Kingdom 2,997,040	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
469,000	Pavillion Mortgages PLC 2021-1 Class B	GBP	6.033%	25/08/2064	549,539	0.08
					6,154,580	0.93
United States	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	0.00
	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
1,000,000	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 ^(a)	USD	6.236%	15/03/2037	1,402,828	0.21
	BBCMS 2018-TALL Mortgage Trust 2018-TALL B ^(a)	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 ^(a)	USD	2.750%	15/01/2051	226,532	0.03
1,650,000	BX Trust 2022-CLS Class A ^(a) Citigroup Commercial Mortgage Trust 2016-GC37 Class A4	USD USD	5.760% 3.314%	13/10/2027 10/04/2049	641,859 1,456,393	0.10 0.22
700,000	• .	USD	3.000%	15/09/2050	475,022	0.22
	COLT Mortgage Loan Trust 2024-INV1 Class A1 ^(a)	USD	5.903%	25/12/2068	1,841,337	0.28
	COLT Mortgage Loan Trust 2024-INV1 Class A2 ^(a)	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
651,812	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(a)	USD	6.880%	25/10/2041	604,573	0.09
580,000	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(a)	USD	6.974%	25/12/2041	538,898	0.08
291,254		USD	7.230%	25/04/2042	270,820	0.04
395,000	4.3	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	4.3	USD	3.766%	15/04/2051	1,384,378	0.21
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a) Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	6.580% 6.580%	25/03/2044	2,161,382	0.33
1,476,381 675,000	, , , , , , , , , , , , , , , , , , , ,	USD	6.580% 7.330%	25/03/2044 25/03/2044	1,364,416 625,080	0.21 0.09
1,650,000	7-1	USD	3.190%	15/07/2031	1,495,516	0.09
1,925,000		USD	3.430%	10/08/2050	1,641,062	0.25
						0.10
	JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(a)	USD	6.923%	25/05/2054	638,714	

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 ^(a)	USD	3.551%	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
, , .	Navient Student Loan Trust 2017-2A Class A ^(a)	USD	6.488%	27/12/2066	1,634,139	0.25
, , .	029 OBX 2024-NQM1 Trust Class A1 ^(a) 032 OBX 2024-NQM1 Trust Class A1 ^(a)	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 ^(a)	USD	6.588%	25/09/2065	545,876	0.02
	976 Verus Securitization Trust 2024-INV1 Class A1 ^(a)	USD	6.116%	25/03/2069	2,081,846	0.32
1,624,1	57 Verus Securitization Trust 2024-INV1 Class A2 ^(a)	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
	000 Wells Fargo Commercial Mortgage Trust 2018-C48 Class D ^(a)	USD	3.000%	15/01/2052	582,712	0.09
					60,181,890	9.13
TOTAL NON	AGENCIES ASSET BACKED OBLIGATIONS				00,101,090	9.13
(cost EUR 19					203,861,109	30.93
TOTAL TRAN (cost EUR 43	SFERABLE 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)
(20,000,0	00) Federal National Mortgage Association (FNMA) TBA	USD	4.500%	01/06/2054	(17,252,407)	(2.62)
	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)
TOTAL COVE	RED FORWARD MORTGAGE BACKED SECURITIES				(42,311,597)	(6.42)
(cost EUR (42					(42,311,597)	(6.42)
Futures Con	tracts – (0.29%)			Commitment	Unrealised	% of
Number of				Market Value	Gain	Shareholders'
Contracts	Security Description			EUR	EUR	Equity
35	EUR German Federal Republic Bonds 2YR Futures 06/09/2024		Long	3,683,575	2,150	0.00
	USD					
129			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
				0		0/ .5
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	Euro BTP Italian Government Bond Futures 06/06/2024		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)

Security Description	Futures Con	tracts – (Continued)				Commitment	Unrealised	% of	
A German Foderia Republic Bornes 2017 Futures 00002024 Ung 15.98,190 (19.50)	Number of Contracts	Security Description					Loss	% of Shareholders' Equity	
Semina Federal Republic Boards S / Futures 600907034 19		EUR – (Continued)							
19 Short Euro Italian Government Bond Fibrares 00/08/20/24 Long 1,989,990 0,210 0,00	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	024	Short	(9,579,860)	(4,150)	(0.00)	
Column C	19	Short Euro Italian Governmen	t Bond Futures 06/06/2	2024	Long	1,998,990	(9,210)	(0.00)	
Beautified						29,757,970	(871,060)	(0.13)	
JPY	88		/09/2024		Lona	9.950.386	(102.262)	(0.01)	
Section Sect					3	.,			
Page 1 1 1 1 1 1 1 1 1	31		/R Futures 13/06/2024		Long	26,060,712	(379,581)	(0.06)	
Page	297		oc 10/00/2024		Long	30 714 157	(175.010)	(0.03)	
1928 US Treasury Mina Long Bond Futures 1909/2024 Long					•			(0.03)	
151 US Treasury Ultra Long Bond Futures 19/09/2024	, ,	•				, , , , , ,		(0.00)	
Page		•			•			(0.03)	
Name						18,725,866	(440,879)	(0.07)	
Name	UNREALISED	LOSS ON FUTURES CON	TRACTS				(2,071,656)	(0.31)	
Lumency Amount Burnery Currency Amount Subset	Forward Cur	rency Contracts – 1.05%							
								% of	
ISD	Currency		Currency					Shareholders' Equity	
SED	USD	6,681,881	IDR	106,674,259,805		12/06/2024	104,715	0.01	
SBP	USD	12,089,878	KRW	16,029,122,929		12/06/2024	438,636	0.07	
NET	USD	520,441	PEN	1,928,232		12/06/2024	5,603	0.00	
SEK 910.849 USD 86.527 2006/2024 142 0 USD 63.285 CAD 85.698 20106/2024 380 0 USD 361,977 CHF 325,225 2006/2024 7.74 0 USD 144,204 LPY 21,228,432 2006/2024 7.74 0 USD 88,852 SEK 910,849 2006/2024 7.48 0 USD 687,792 THB 24,285,930 2006/2024 24,682 0 USD 687,792 THB 24,285,930 2006/2024 24,682 0 SEK 41,013,034 EUR 3,534,509 24/07/2024 24,682 0 SEK 41,013,034 EUR 86,788,674 2507/2024 32,28,888 0 EUR 1,936,5772 JPY 3,226,798,654 2907/2024 32,598,598 0 EUR 7,183,633 CAD 10,522,018 31007/2024 48,003,300 0	GBP		USD			20/06/2024		0.00	
SED	NZD	81,181	USD	48,965		20/06/2024	942	0.00	
ISBD 361,977 CHF 325,225 2006;2024 7.476 0.075	SEK	910,849	USD	86,527		20/06/2024	142	0.00	
USD	USD	63,285	CAD	85,698		20/06/2024	380	0.00	
SED	USD	361,977	CHF	325,225		20/06/2024	748	0.00	
SED	USD	144,204	JPY	21,228,432		20/06/2024	7,710	0.00	
SBP 27,781,281 EUR 32,329,584 02,071,2024 243,479 0.0	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 NOK 1,025,574,486 EUR 86,788,674 25007/2024 3,229,888 0 EUR 19,365,772 JPY 3,226,788,584 2907/2024 30,958 0 EUR 472,416,115 USD 509,730,777 30/07/2024 4,603,300 0 EUR 7,183,633 CAD 10,522,018 310/07/2024 92,961 0 CHE 24,987,953 EUR 25,437,627 19/08/2024 179,828 0 JUNREALISED GAIN ON FORWARD CURRENCY CONTRACTS Amount Bought Lurency Amount Bought Currency Amount Bought Lurency Amount Bought Lurency <th colsp<="" td=""><td>USD</td><td>687,792</td><td>THB</td><td>24,285,930</td><td></td><td>20/06/2024</td><td>24,682</td><td>0.00</td></th>	<td>USD</td> <td>687,792</td> <td>THB</td> <td>24,285,930</td> <td></td> <td>20/06/2024</td> <td>24,682</td> <td>0.00</td>	USD	687,792	THB	24,285,930		20/06/2024	24,682	0.00
NOK 1,025,574,486 EUR 86,788,674 2507/2024 3,229,888 0.0 19,665,772 JPY 3,226,798,584 2907/2024 305,958 0.0 19,665,772 JPY 3,226,798,584 2907/2024 305,958 0.0 0.0 19,711	GBP	27,781,281	EUR	32,329,584		02/07/2024	243,479	0.04	
EUR 19,365,772 JPY 3,226,798,584 29/07/2024 305,958 0 EUR 472,416,115 USD 509,730,777 30/07/2024 4,603,300 0 EUR 7,183,633 CAD 10,522,018 31/07/2024 4,603,300 0 EUR 24,987,953 EUR 25,437,627 19/08/2024 179,828 0 EUR 615,123 ILS 2,475,162 22/08/2024 1,956 0 IJNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 9,298,653 1. STATE Bought Currency Sold DR 4,216,454 12/06/2024 (16,204) CURRENCY CONTRACTS 12/08/2024 (19,86,87) EUR 68,195,094,239 USD 4,216,454 12/06/2024 (16,204) CURRENCY CONTRACTS 20/06/2024 (19,86,87) EUR 325,225 USD 372,219 20/06/2024 (19,86) (0) EUR 325,225 USD 372,219 20/06/2024 (10,166) CURRENCY CONTRACTS 20/06/2024 (244) CURRENCY 20/06/2024 (244) CURRE	SEK	41,013,034	EUR	3,534,509		24/07/2024	54,677	0.01	
EUR 472,416,115 USD 509,730,777 300/07/2024 4,603,300 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 31/07/2024 92,961 0 0 CHF 24,987,953 EUR 25,437,627 19/08/2024 179,828 0 CHF 24,987,953 ILS 2,475,162 22/08/2024 1,956 0 CHF 24,987,953 ILS 2,475,162 22/08/2024 1,956 0 CHF 24,987,953 ILS 2,475,162 22/08/2024 1,956 0 CHF 24,987,985 ILS 2,475,162 22/08/2024 1,956 ILS 2,475,162 24/08/2024 1,956 ILS 2,475,16	EUR	19,365,772	JPY	3,226,798,584		29/07/2024	305,958	0.05	
Chief 24,987,953 EUR 25,437,627 19/08/2024 179,828 0	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	
Nation N	CHF	24,987,953		25,437,627			179,828	0.02	
Amount Bought Currency Sold 12/06/2024 (16,204) CDR 68,195,094,239 USD 4,216,454 12/06/2024 (19,204) (0.04 CDR 68,195,094,239 USD 63,087 20/06/2024 (19,80 CDR 63,087) 20/06/2024 (19,80 CDR 63,087) 20/06/2024 (19,80 CDR 63,087) 20/06/2024 (10,166) (0.04 CDR 64,004) 20/06/2024 (10,166) (0.04 CDR 64,004) 20/06/2024 (10,166) (0.04 CDR 64,004) 20/06/2024 (244) (10,166) (10,1	EUR	615,123	ILS	2,475,162		22/08/2024	1,956	0.00	
Currency Amount Bought Currency Sold Sold Currency Sold	UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRAC	TS			9,298,653	1.41	
Currency Bought Currency Sold Date EUR Equ DR 68,195,094,239 USD 4,216,454 12/06/2024 (16,204) (01 CAD 85,698 USD 63,087 20/06/2024 (198) (01 CHF 325,225 USD 372,219 20/06/2024 (5,069) (01 JRY 21,228,432 USD 141,332 20/06/2024 (5,069) (01 JSD 135,483 GBP 106,400 20/06/2024 (244) (0.0 JSD 49,717 NZD 81,181 20/06/2024 (250) (0.1 EUR 33,222,496 GBP 28,570,273 02/07/2024 (256) (0.1 EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 JPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 JSD 227,527,522 EUR 210,753,556 30/07/2024 (16,177) (0.1 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>% of</td>								% of	
CAD 85,698 USD 63,087 20/06/2024 (198) (0.1 CHF 325,225 USD 372,219 20/06/2024 (1,066) (0.1 JISP 21,228,432 USD 141,332 20/06/2024 (5,069) (0.1 JSD 135,483 GBP 106,400 20/06/2024 (244) (0.0 JSD 49,717 NZD 81,181 20/06/2024 (250) (0.1 EUR 33,222,496 GBP 28,570,273 02/07/2024 (275,647) (0.0 EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (16,266) (0.1 JSD 227,527,522 EUR 3,790,318 29/07/2024 (16,177) (0.1 JSD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.3 JSD 513,348 COP 2,029,467,031 08/08/2024 (7,302)	Currency		Currency			*		Shareholders' Equity	
CAD 85,698 USD 63,087 20/06/2024 (198) (0.1) CHF 325,225 USD 372,219 20/06/2024 (10,66) (0.1) JFY 21,228,432 USD 141,332 20/06/2024 (5,069) (0.1) JSD 135,483 GBP 106,400 20/06/2024 (244) (0.0) JSD 49,717 NZD 81,181 20/06/2024 (250) (0.1) EUR 33,222,496 GBP 28,570,273 02/07/2024 (255) (0.1) EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1) EUR 3,026,690 NOK 35,807,458 25/07/2024 (16,266) (0.1) JSD 227,527,522 EUR 3,790,318 29/07/2024 (16,177) (0.1) JSD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.3) JSD 513,348 COP 2,029,467,031 08/08/2024 (7,302)<	IDR	68,195,094,239	USD	4,216,454		12/06/2024	(16,204)	(0.00)	
DEUR 33,222,496 GBP 28,570,273 22/07/2024 (246) (275,647) (0.1)	CAD						(198)	(0.00)	
USD 135,483 GBP 106,400 20/06/2024 (244) (0.1 JSD 49,717 NZD 81,181 20/06/2024 (250) (0.1 EUR 33,222,496 GBP 28,570,273 02/07/2024 (275,647) (0.1 EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 EUR 3,026,699 NOK 35,807,458 25/07/2024 (116,266) (0.1 IPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 JSD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.1 JSD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1	CHF					20/06/2024	(10,166)	(0.00)	
USD 49,717 NZD 81,181 20/06/2024 (250) (0.1 EUR 33,222,496 GBP 28,570,273 02/07/2024 (275,647) (0.1 EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (16,226) (0.1 IPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 JSD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.3 JSD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1	JPY							(0.00)	
EUR 33,222,496 GBP 28,570,273 02/07/2024 (275,647) (0.1 EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.1 IPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 ISD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,72) (0.1 ISD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1 ISD 513,348 COP 2,029,467,031 08/08/2024 (USD							(0.00)	
EUR 40,005 SEK 464,239 24/07/2024 (622) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.1 EUR 3,026,690 NOK 35,807,458 25/07/2024 (16,177) (0.1 EUR 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.1 EUR 379,737 CHF 370,784 19/08/2024 (7,302) (0.1 EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1 EUR 379,737 CHF 370,784	USD							(0.00)	
EUR 3,026,690 NOK 35,807,458 25/07/2024 (116,266) (0.1 PY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 PY 638,956,383 EUR 210,753,556 30/07/2024 (1,936,872) (0.1 PY 638,956,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 PY 638,956,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 PY 638,956,348 COP 2,029,467,031 19/08/2024 (388) (0.1 PY 6	EUR							(0.04)	
JPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 JPY 638,956,383 EUR 3,790,318 29/07/2024 (16,177) (0.1 JPY 638,956,383 EUR 3,790,318 29/07/2024 (1,936,872) (0.1 JPY 638,972) EUR 210,753,556 30/07/2024 (1,936,872) (0.1 JPY 638,972) (0.1 JPY	EUR							(0.00)	
USD 227,527,522 EUR 210,753,556 30/07/2024 (1,936,872) (0.00000000000000000000000000000000000	EUR							(0.02)	
JSD 513,348 COP 2,029,467,031 08/08/2024 (7,302) (0.1 c) EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1 c)	JPY							(0.00)	
EUR 379,737 CHF 370,784 19/08/2024 (388) (0.1	USD						, , , ,	(0.30)	
	USD							(0.00)	
JNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (2,385,405) (0.3	±UK	3/9,737	CHF	370,784		19/08/2024	(388)	(0.00)	
	UNREALISED	LOSS ON FORWARD CUF	RENCY CONTRAC	TS			(2,385,405)	(0.36)	

Options – (0.08%)	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) EUR	Market Value EUR	% of Shareholders Equity
	Purchased Options						
33,630,000	EUR	Evpiros 00/05/2025	Strike 2.50		(25,238)	37,662	0.00
33,030,000	Call 3 month EURIBOR Swaption Call 3 month EURIBOR Swaption	Expires 09/05/2025 Expires 29/05/2025	Strike 2.50		1,560	41,532	0.00
34,150,000	Call 3 month EURIBOR Swaption	Expires 10/11/2025	Strike 2.25		(26,728)	56,559	0.01
33,480,000	Call 3 month EURIBOR Swaption	Expires 28/11/2025	Strike 2.38		717	69,605	0.01
					(49,689)	205,358	0.03
OTAL PURCHASE						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		(9,728)	(41,315)	(0.00)
(3,740,000)	Call 6 month EURIBOR Swaption	Expires 09/05/2025	Strike 2.36		18,124	(44,710)	(0.01)
(3,680,000)	Call 6 month EURIBOR Swaption	Expires 29/05/2025	Strike 2.33		(4,857)	(44,841)	(0.01)
(3,790,000)	Call 6 month EURIBOR Swaption	Expires 10/11/2025	Strike 2.32		18,195	(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) (4,750,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/06/2024 Expires 26/06/2024	Strike 2.78 Strike 2.91		(16,251) 9,321	(46,502) (22,267)	(0.01) (0.00)
(4,700,000)	Tut o month Eorabort owaption	Ελρίιου 20/00/2024	Ounto 2.01	_	41,730	(468,847)	(0.07)
	USD				,. 00	(100,011)	(0.01)
(4,940,000)	Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10		24,232	(16,893)	(0.00)
(4,920,000)	Call 12 month SOFR Swaption	Expires 17/06/2024	Strike 3.96		29,691	(9,699)	(0.00)
(4,890,000)	Call 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05		13,133	(21,728)	(0.00)
	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24		(25,638)	(63,976)	(0.01)
(4,940,000)	oui 12 month oor 11 owaption	Expires 20/00/2027	Ourito 4.24				
(4,940,000) (4,940,000)	Put 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10		14,834	(26,290)	(0.01)
		•				(26,290) (65,672)	(0.01) (0.01)
(4,940,000)	Put 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10 Strike 3.96 Strike 4.05		14,834	,	(0.01) (0.01)
(4,940,000) (4,920,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 10/06/2024 Expires 17/06/2024	Strike 4.10 Strike 3.96	_	14,834 (26,282)	(65,672)	(0.01)
(4,940,000) (4,920,000) (4,890,000) (4,940,000)	Put 12 month SOFR Swaption	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)	(65,672) (46,122)	(0.01) (0.01)
(4,940,000) (4,920,000) (4,890,000)	Put 12 month SOFR Swaption	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	(65,672) (46,122) (18,562)	(0.01) (0.01) (0.00)
(4,940,000) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN C COST EUR (818,006)	Put 12 month SOFR Swaption OPTIONS))	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	(65,672) (46,122) (18,562) (268,942) (737,789)	(0.01) (0.01) (0.00) (0.04) (0.11)
(4,940,000) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN C cost EUR (818,006) OTAL OPTIONS cost EUR (562,958)	Put 12 month SOFR Swaption PPTIONS (1)	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	(65,672) (46,122) (18,562) (268,942)	(0.01) (0.01) (0.00) (0.04)
(4,940,000) (4,920,000) (4,890,000) (4,940,000) (4,940,000) TOTAL WRITTEN C Cost EUR (818,006 OTAL OPTIONS COST EUR (562,958	Put 12 month SOFR Swaption PPTIONS (1)	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	(65,672) (46,122) (18,562) (268,942) (737,789) (532,431)	(0.01) (0.01) (0.00) (0.04) (0.11) (0.08)
(4,940,000) (4,920,000) (4,890,000) (4,940,000) (4,940,000) OTAL WRITTEN C Cost EUR (818,006) OTAL OPTIONS Cost EUR (562,958)	Put 12 month SOFR Swaption PPTIONS (1)	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	(65,672) (46,122) (18,562) (268,942) (737,789) (532,431)	(0.01) (0.01) (0.00) (0.04) (0.11) (0.08)
(4,940,000) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN Coost EUR (818,006 OTAL OPTIONS cost EUR (562,958	Put 12 month SOFR Swaption OPTIONS)) - 0.04%	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	(65,672) (46,122) (18,562) (268,942) (737,789) (532,431)	(0.01) (0.01) (0.00) (0.04) (0.11) (0.08) % of Shareholders Equity
(4,940,000) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN Cost EUR (818,006) OTAL OPTIONS COST EUR (562,958) Swap Contracts – let Local lottional amount	Put 12 month SOFR Swaption PTIONS))) - 0.04% Pay	Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 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	(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) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN Cost EUR (818,006) OTAL OPTIONS Cost EUR (562,958) EWAP Contracts – let Local lotional imount 133,860,000 9,080,000	Put 12 month SOFR Swaption OPTIONS)) - 0.04% Pay Interest Rate Swaps	Expires 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 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	(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) (4,920,000) (4,890,000) (4,940,000) COTAL WRITTEN Cost EUR (818,006 OTAL OPTIONS COST EUR (562,958 EWAP Contracts - let Local lotional umount 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 10/06/2024 Expires 17/06/2024 Expires 24/06/2024 Expires 28/06/2024 Expires 28/06/2024 Receive Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW)	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	(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) (0.00) (0.04) (0.11) (0.08) % of Shareholders' Equity 0.06 0.00
(4,940,000) (4,920,000) (4,890,000) (4,940,000) OTAL WRITTEN Coost EUR (818,006 OTAL OPTIONS COST EUR (562,958 EWAP Contracts - let Local lotional umount 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 10/06/2024 Expires 17/06/2024 Expires 21/06/2024 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)	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	(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) (0.00) (0.04) (0.11) (0.08) % of Shareholders' Equity 0.06 0.00 0.01
(4,940,000) (4,920,000) (4,890,000) (4,940,000) COTAL WRITTEN Coost EUR (818,006 COTAL OPTIONS Coost EUR (562,958 Cowap Contracts – let Local lotional lumount 133,860,000 9,080,000 750,000 3,040,000 10,280,000	Put 12 month SOFR Swaption OPTIONS))) - 0.04% Pay Interest Rate Swaps Fixed 4.000% Fixed 3.750% Fixed 0.920% Fixed 4.500% Fixed 10.286%	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 (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	(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) (0.00) (0.04) (0.11) (0.08) % of Shareholders' Equity 0.06 0.00 0.01
(4,940,000) (4,920,000) (4,890,000) (4,940,000) (4,940,000) OTAL WRITTEN Cost EUR (818,006 OTAL 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	Receive Floating (AUD 3 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 19/06/2028 04/01/2027 02/01/2029	(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) (0.00) (0.04) (0.11) (0.08) % of Shareholders' Equity 0.06 0.00 0.01 0.01
(4,940,000) (4,920,000) (4,920,000) (4,940,000) (4,940,000) COTAL WRITTEN Cost EUR (818,006 COTAL OPTIONS Cost EUR (562,958 COST EUR (5	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 (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	(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) (0.00) (0.04) (0.11) (0.08) % of Shareholders' Equity 0.06 0.00 0.01 0.01 0.01
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(4,940,000) (4,920,000) (4,890,000) (4,940,000) COTAL WRITTEN Coost EUR (818,006 COTAL OPTIONS COST EUR (562,958 Comp Contracts – let Local Individual State (1,000) 10,280,000 750,000 30,40,000 10,280,000 7,930,000 234,060,000 142,360,000	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 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 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 (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 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 02/01/2029 21/06/2034 22/06/2026 19/06/2026 28/06/2026 28/06/2026 19/06/2028	(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) % of Shareholders Equity 0.06 0.00 0.01 0.01 0.01 0.00 0.00 0.0

Net Local Notional					Unrealised Gain	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equit
	Interest Rate Swaps – (Continued)					
690,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2039	14,682	0.0
36,000,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	373,825	0.0
29,430,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	50,610	0.0
9,260,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	40,056	0.0
7,450,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	44,558	0.0
6,380,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	229,180	0.0
5,590,000	Fixed 4.250%	Floating (GBP 1 month SONIA)	GBP	19/06/2026	30,383	0.0
5,420,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	7,348	0.0
1,670,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2033	40,907	0.0
2,520,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2036	78,520	0.0
550,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2072	182,370	0.0
10,384,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)	JPY	19/06/2029	542,356	0.0
4,130,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	41,480	0.0
39,300,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)	NOK	19/06/2034	45,353	0.0
		- '	NZD			0.0
10,780,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		19/06/2029	6,446	
13,750,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)	PLN	19/06/2026	14,307	0.0
2,430,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	34,923	0.0
14,890,000	Fixed 4.224%	Floating (USD 1 month SOFR)	USD	11/04/2026	33,042	0.0
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	0.0
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	0.0
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	0.13
		,				
7,920,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	147,719	0.0
8,780,000	Fixed 3.380%	Floating (USD 1 month SOFR)	USD	11/04/2054	57,295	0.0
6,960,000	Fixed 3.344%	Floating (USD 1 month SOFR)	USD	20/05/2054	32,345	0.0
UNREALISED GAIN	N ON INTEREST RATE SWAPS				6,853,491	1.04
800,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield	Fixed 1.000%	EUR	20/06/2024	202	0.0
	SE)					
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	0.0
24,875,634	Floating (Markit CDX North America	Fixed 1.000%	USD	20/12/2027	57,580	0.0
	Investment Grade 39 Version 1 Index)					
17,482,827	Floating (Markit CDX North America Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	84,143	0.0
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	N ON CREDIT DEFAULT SWAPS				228,659	0.0
	Inflation Swaps					
11,750,000	Fixed 2.550%	Floating (USD 12 month USCPI)	USD	28/03/2034	98,698	0.0
UNREALISED GAIN					98,698	0.0
	N ON INFLATION SWAPS					
	N ON INFLATION SWAPS ED GAIN ON SWAP CONTRACTS				7,180,848	1.0
TOTAL UNREALISE					Unrealised	1.08 % o
TOTAL UNREALISE Net Local Notional		Receive	Currency	Maturity Date		% o
TOTAL UNREALISE Net Local Notional	ED GAIN ON SWAP CONTRACTS	Receive	Currency	Maturity Date	Unrealised Loss	% o
TOTAL UNREALISE Net Local Notional	ED GAIN ON SWAP CONTRACTS	Receive Fixed 4.250%	Currency	Maturity Date 19/06/2029	Unrealised Loss	% o Shareholders Equit
TOTAL UNREALISE Net Local Notional Amount	Pay Interest Rate Swaps				Unrealised Loss EUR	
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 (36,828) (152,742)	% o Shareholders Equit
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)	Fixed 4.250% Fixed 12.060% Fixed 12.064%	AUD BRL BRL	19/06/2029 02/01/2025 02/01/2025	Unrealised Loss EUR	% of Shareholders Equit (0.01 (0.02 (0.02
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)	% c Shareholders Equit (0.01 (0.02 (0.02 (0.03
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)	% 6 Shareholder: Equit (0.02 (0.02 (0.02 (0.03
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 04/01/2027	Unrealised Loss EUR (36,828) (152,742) (150,468) (77,232) (55,583) (10,038)	% c Shareholders Equit (0.01 (0.02 (0.02 (0.01 (0.01 (0.00
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)	% 6 Shareholders Equit (0.01 (0.02 (0.02 (0.01 (0.01 (0.00 (0.00)
A,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)	% 6 Shareholders Equit (0.01 (0.02 (0.02 (0.01 (0.00) (0.01 (0.00) (0.01 (0.00) (0.00)
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)	% 6 Shareholders Equit (0.01 (0.02 (0.02 (0.01 (0.00 (0.00 (0.00 (0.00 (0.00
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 7,700,000	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) Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON)	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% Fixed 1.250%	AUD BRL BRL BRL BRL CAD CAD CAD CHF	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) (103,220)	% 6 Shareholders Equit (0.01 (0.02 (0.01 (0.01 (0.00 (0.01 (0.00 (
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)	% 6 Shareholder Equit (0.0° (0.0° (0.0° (0.0° (0.0° (0.0° (0.0° (0.0° (0.0° (0.0°)

Curan	Contracts –	(Continued)

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 2.000%	EUR	11/08/2047	(202,308)	(0.03)
17,540,000	Floating (CRR 1 month SONIA)	Fixed 4.000%	EUR GBP	25/01/2049	(22,944)	(0.00)
12,740,000 5,820,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 4.000% Fixed 3.750%	GBP	19/06/2027 19/06/2029	(146,073) (104,526)	(0.02) (0.02)
2,170,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2031	(50,324)	(0.01)
1,220,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2044	(62,679)	(0.01)
740,000	Floating (GBP 1 month SONIA)	Fixed 3.750%	GBP	19/06/2054	(42,676)	(0.01)
328,520,000	Fixed 6.250%	Floating (INR 1 month MIBOR)	INR	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 USD	21/05/2034	(49,397)	(0.01)
8,580,000 19,390,000	Fixed 3.750% Fixed 3.992%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD	20/06/2034 16/04/2035	(46,959) (112,239)	(0.01) (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	USD	20/12/2026	(77,502)	(0.01)
INDEAL ISED : 55	O ON ODEDIT DEFAULT OWNER.	Investment Grade 37 Version 1 Index)			(07.040)	40.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(87,913)	(0.01)
22,100,000	Inflation Swaps 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
						% of
TOTAL INVESTME	NTS				Market Value EUR	Shareholders' Equity
Total Investments exclu	uding derivatives (cost FUR 772 084 294)				746 316 827	113 21

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.

 $^{^{\}scriptsize +}$ $\,$ 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) 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						
1,815,000	Benteler International AG ^(a)	EUR	9.375%	15/05/2028	2,106,101	0.14
Canada	Toronto Dominion Book	USD	8.125%	24/40/2002	1 520 554	0.40
	Toronto-Dominion Bank	020	6.125%	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. (a)	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 ^(a)	USD	5.125%	15/07/2029	2,719,875	0.19
		_			3,159,584	0.22
Germany	(2)					
	Cheplapharm Arzneimittel GmbH ^(a) 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 Deutsche Bank AG	EUR	4.000%	24/06/2032	1,693,939	0.13
	IHO Verwaltungs GmbH ^(a)	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 ^(a) TK Elevator Holdco GmbH ^(a)	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 ^(a)	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 ^(a)	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					10,001,000	
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					,	
+ 3,226,000	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	EUR	3.000%	15/07/2029	1,313,975	0.09
	Kleopatra Finco SARL Kleopatra Holdings 2 SCA	EUR EUR	4.250% 6.500%	01/03/2026 01/09/2026	1,587,875 296,723	0.11 0.02
	Telecom Italia Capital SA	USD	6.000%	30/09/2034	107,240	0.01
	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 ^(a)	EUR USD	2.000% 7.875%	30/01/2028	2,768,759	0.19 0.32
	United Group BV	EUR	4.625%	15/05/2026 15/08/2028	4,717,993 2,271,403	0.32
	VZ Secured Financing BV ^(a)	USD	5.000%	15/01/2032	1,203,336	0.08
2,085,000	Ziggo Bond Co. BV ^(a)	USD	5.125%	28/02/2030	1,787,033	0.12
2,506,000	Ziggo BV ^(a)	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
3,320,000	Lorea relectifi Dollaco GA	EUR	4.000%	10/09/2027	J,UU1,230	0.39

Holdir	ngs	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bono	ls – (Conti	nued)					
Supra	nationals	·					
+	2,469,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	EUR	2 000%	01/00/2020	2 175 701	0.15
+	3.003.000	Finance PLC Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD	3.000% 5.250%	01/09/2029 15/08/2027	2,175,781 1,774,353	0.15 0.12
	-,,	· · ·	-			3,950,134	0.27
Curita	erland					3,930,134	0.27
SWILZ		UBS Group AG ^(a)	USD	3.875%	Perp.	2,430,998	0.17
Unite	d Kingdom						
		Barclays PLC	GBP	7.125%	Perp.	1,517,519	0.10
	2,479,000	Barclays PLC BCP V Modular Services Finance II PLC	USD EUR	8.000% 4.750%	Perp. 30/11/2028	2,481,231 2,197,311	0.17 0.15
		Bellis Acquisition Co. PLC	GBP	8.125%	14/05/2030	4,140,257	0.13
		Boparan Finance PLC	GBP	7.625%	30/11/2025	2,682,195	0.18
+		Iceland Bondco PLC	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
	1,598,000	Maryland Bidco Ltd.	GBP	10.000%	26/01/2028	1,676,421	0.11
	2,241,000	Pinewood Finco PLC	GBP	6.000%	27/03/2030	2,817,157	0.19
		Pinnacle Bidco PLC	GBP	10.000%	11/10/2028	3,497,388	0.24
	2,335,000		GBP	3.375%	18/06/2026	2,851,736	0.20
		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 ^(a)	USD -	5.500%	15/05/2029	2,414,383	0.17
						32,681,143	2.23
Unite	d States 2.622.000	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	3.550%	Perp.	3,000,178	0.21
	3,057,000	AmeriGas Partners LP / AmeriGas Finance Corp.	USD	5.750%	20/05/2027	2,905,434	0.20
	3,022,000	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	2,853,886	0.20
	2,645,000	Ball Corp.	USD	6.875%	15/03/2028	2,702,211	0.18
		Ball Corp.	USD	6.000%	15/06/2029	3,512,501	0.24
		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 Block, Inc.	USD USD	4.700% 2.750%	Perp. 01/06/2026	1,555,662 2,253,089	0.11 0.15
		Buckeye Partners LP	USD	3.950%	01/12/2026	3,212,359	0.13
+		Capital One Financial Corp.—Series M	USD	3.950%	Perp.	2,258,071	0.15
		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
	1,585,000		USD	5.625%	Perp.	1,560,401	0.11
		Concentrix Corp.	USD	6.650%	02/08/2026	2,604,587	0.18 0.17
	3,100,000	Continental Resources, Inc. Crowdstrike Holdings, Inc.	USD USD	4.375% 3.000%	15/01/2028 15/02/2029	2,458,829 2,760,984	0.17
		Crown Americas LLC	USD	5.250%	01/04/2030	1,662,710	0.19
		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
		Duke Energy Corp.	USD	4.125%	15/04/2026	2,045,235	0.14
	2,455,000	Edison International—Series A	USD	5.375%	Perp.	2,400,082	0.16
	1,405,000	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
		Genesis Energy LP / Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	6,944,775	0.47
	530,000		USD	8.875%	15/04/2030	554,597	0.04
	990,000	•	USD	7.000%	01/08/2027	990,950	0.07
	5,291,000	Hillenbrand, Inc.	USD USD	6.250% 3.750%	15/02/2029	870,171 4 561 212	0.06 0.31
	3,960,000		USD	3.750%	01/03/2031 15/01/2029	4,561,212 3,577,820	0.31
		Hughes Satellite Systems Corp.	USD	5.250%	01/08/2026	1,354,173	0.24
+	2,270,000		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
	2,470,000		USD	6.250%	01/02/2029	2,531,404	0.17
	3,750,000	JPMorgan Chase & Co.	USD	6.875%	Perp.	3,877,162	0.27
		Kennedy-Wilson, Inc.	USD	4.750%	01/03/2029	1,067,177	0.07
	1,614,000	· ·	USD	4.750%	01/02/2030	1,322,205	0.09
	1,431,000	· ·	USD	5.000%	01/03/2031	1,136,629	0.08
	3,876,000	Marriott Ownership Resorts, Inc.	USD	4.750%	15/01/2028	3,626,928	0.25

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	0.17
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
7,381,000		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	0.05
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
	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	0.17
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	0.11
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 ^(a)	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	0.26
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	0.33
3,790,000	Southwestern Energy Co.	USD	5.375%	15/03/2030	3,651,665	0.25
	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	0.16
	TEGNA, Inc.	USD	4.625%	15/03/2028	1,627,733	0.11
	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	0.27
	Tenet Healthcare Corp.	USD	4.250%	01/06/2029	3,927,624	0.27
	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	0.56
	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	0.52
	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 ^(a)	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	0.18
	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	5.875%	Perp. 01/02/2030	1,585,032	0.1
	. 0	USD	4.050%		3,160,666	0.2
4,867,000	Yum! Brands, Inc.	USD -	3.625%	15/03/2031	4,244,316	0.29
					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

					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Common Stock						
United States – (C 221	LyondellBasell Industries NV Class A				21,565	0.00
31,171	Noble Corp. PLC				1,439,165	0.10
				·	1,562,614	0.11
TOTAL COMMON						
(cost USD 29,231	1,910)				13,190,604	0.90
					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate		USD	Equity
Preferred Stock	s – 0.12%					
United States						
	Bank of America Corp.—Series NN	USD	4.375%		1,733,720	0.12
TOTAL PREFERE	RED STOCKS					
(cost USD 2,225,0	000)				1,733,720	0.12
						% of
Holdings	Security Description				Market Value USD	Shareholders Equity
Warrants - 0.01	0/_					
Luxembourg	70					
8,562	Intelsat Emergence SA, exp. 02/27				12,128	0.00
United Kingdom	Nahla Cara DI C. aug. 03/00				64.256	0.04
	Noble Corp. PLC, exp. 02/28 Noble Corp. PLC, exp. 02/28				61,356 51,657	0.01 0.00
				-	113,013	0.01
TOTAL WARRAN	ITS					
(cost USD nil)					125,141	0.01
					-,	0.0.
Mutual Funds –	1.26%					
Ireland		(b)				
18,515,842	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	(b)			18,515,842	
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS	(b)				1.26
TOTAL MUTUAL (cost USD 18,515	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				18,515,842 18,515,842	1.26
18,515,842 TOTAL MUTUAL (cost USD 18,515	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				18,515,842	1.26 1.26 30.48
TOTAL MUTUAL (cost USD 18,515	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				18,515,842 18,515,842	1.26 1.26 30.48 % of
TOTAL MUTUAL (cost USD 18,515	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING		Interest Rate	Maturity Date	18,515,842 18,515,842 445,734,455	1.26 1.26 30.48
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184)	3	Interest Rate	Maturity Date	18,515,842 18,515,842 445,734,455 Market Value	1.26 1.26 30.48 % of Shareholders
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59%	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market	3	Interest Rate	Maturity Date	18,515,842 18,515,842 445,734,455 Market Value	1.26 1.26 30.48 % of Shareholders
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59% Australia	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market	Currency			18,515,842 18,515,842 445,734,455 Market Value USD	1.26 1.26 30.48 % of Shareholders Equity
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59% Australia 3,810,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market	3	Interest Rate 4.375%	Maturity Date 01/04/2031	18,515,842 18,515,842 445,734,455 Market Value	1.26 1.26 30.48 % of Shareholders' Equity
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59% Australia 3,810,000 Bermuda	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market	Currency			18,515,842 18,515,842 445,734,455 Market Value USD	1.26 1.26 30.48 % of Shareholders Equity
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59% Australia 3,810,000 Bermuda 2,457,000 Canada	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a)	Currency	4.375%	01/04/2031	18,515,842 18,515,842 445,734,455 Market Value USD	1.26 1.26 30.48 % of Shareholders Equity
Ireland 18,515,842 TOTAL MUTUAL (cost USD 18,515 TOTAL TRANSFE (cost USD 488,81 Holdings Transferable se Bonds – 62.59% Australia 3,810,000 Bermuda 2,457,000 Canada 2,421,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Courities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	Currency USD USD USD	4.375% 5.875% 3.875%	01/04/2031 15/03/2026 15/01/2028	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd.(a) NCL Corp. Ltd.(a) 1011778 BC ULC / New Red Finance, Inc.(a) 1011778 BC ULC / New Red Finance, Inc.(a)	Currency USD USD USD USD USD USD	4.375% 5.875% 3.875% 4.375%	01/04/2031 15/03/2026 15/01/2028 15/01/2028	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597	1.26 1.26 30.48 % of Shareholders Equity 0.23 0.16
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	Currency USD USD USD USD USD USD USD	4.375% 5.875% 3.875% 4.375% 4.000%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd.(a) NCL Corp. Ltd.(a) 1011778 BC ULC / New Red Finance, Inc.(a) 1011778 BC ULC / New Red Finance, Inc.(a)	USD USD USD USD USD USD USD USD USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26 0.15
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description courities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd.(a) NCL Corp. Ltd.(a) 1011778 BC ULC / New Red Finance, Inc.(a) Bausch Health Cos., Inc.(a)	Currency USD USD USD USD USD USD USD	4.375% 5.875% 3.875% 4.375% 4.000%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26 0.15 0.14
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (9,184) Security Description Curities dealt in another regulated market (6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26 0.15 0.14 0.14
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Bausch Health Cos., Inc. (a) Bausch Health Cos., Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26 0.15 0.14 0.18
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Bombardier, Inc. (a) Bombardier, Inc. (a) Bombardier, Inc. (a) Bombardier, Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.14 0.18 0.03 0.15
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 101178 BC ULC / New Red Finance, In	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 15/10/2030	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450	1.26 30.48 % of Shareholders Equity 0.23 0.16 0.18 0.26 0.11 0.18 0.18 0.10 0.11 0.11 0.11 0.11
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000% 5.000% 6.750%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314	1.26 30.48 % of Shareholders Equity 0.23 0.16 0.18 0.26 0.19 0.19 0.10 0.10 0.10 0.11 0.10 0.10
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Brookfield Residential Properties, Inc. / Brookfield Residential US LLC (a) Clarios Global LP (a) Garda World Security Corp. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000% 5.000% 6.750% 9.500%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025 01/11/2027	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314 2,280,540	1.26 1.26 30.48 % of of Shareholders Equity 0.23 0.16 0.15 0.18 0.26 0.18 0.03 0.16 0.03 0.16 0.14 0.00
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Bombardier, Inc. (a) Brookfield Residential Properties, Inc. / Brookfield Residential US LLC (a) Clarios Global LP (a) Garda World Security Corp. (a) Garda World Security Corp. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000% 5.000% 6.750%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314 2,280,540 2,258,005	1.26 1.26 30.48 % of Shareholders' Equity 0.23 0.16 0.15 0.18 0.26
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 6,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Brookfield Residential Properties, Inc. / Brookfield Residential US LLC (a) Clarios Global LP (a) Garda World Security Corp. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000% 6.750% 9.500% 7.750%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025 01/11/2027 15/02/2028	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314 2,280,540	1.26 1.26 30.48 % of Shareholders Equity 0.23 0.16 0.15 0.14 0.16 0.15 0.14 0.06 0.16 0.15 0.14 0.06 0.16 0.16
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Brookfield Residential Properties, Inc. / Brookfield Residential US LLC (a) Clarios Global LP (a) Garda World Security Corp. (a) GFL Environmental, Inc. (a) GFL Environmental, Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 6.750% 9.500% 7.750% 3.500%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025 01/11/2027 15/02/2028 01/09/2028	18,515,842 18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314 2,280,540 2,258,005 3,903,603	1.26 30.48 % of Shareholders Equity 0.23 0.16 0.15 0.18 0.016 0.14 0.03 0.16 0.14 0.06 0.16 0.15 0.14
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) FUNDS 5,842) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,184) Security Description Curities dealt in another regulated market 6 FMG Resources August 2006 Pty Ltd. (a) NCL Corp. Ltd. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) 1011778 BC ULC / New Red Finance, Inc. (a) Bausch Health Cos., Inc. (a) Growfield Residential Properties, Inc. / Brookfield Residential US LLC (a) Clarios Global LP (a) Garda World Security Corp. (a) GFL Environmental, Inc. (a) GFL Environmental, Inc. (a)	USD	4.375% 5.875% 3.875% 4.375% 4.000% 6.125% 11.000% 5.250% 14.000% 7.000% 5.000% 6.750% 9.500% 7.750% 3.500% 6.750%	01/04/2031 15/03/2026 15/01/2028 15/01/2028 15/10/2030 01/02/2027 30/09/2028 30/01/2030 01/06/2032 15/06/2029 15/05/2025 01/11/2027 15/02/2028 01/09/2028 15/01/2031	18,515,842 445,734,455 Market Value USD 3,383,509 2,417,639 2,247,511 2,668,597 3,847,774 2,191,728 2,017,734 2,655,705 487,450 2,144,173 2,049,127 849,314 2,280,540 2,258,005 3,903,603 469,531	1.20 1.21 30.41 % o Shareholders Equity 0.22 0.11 0.11 0.11 0.01 0.11 0.01 0.0

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Canada – (Contin						
	Open Text Corp. ^(a)	USD	3.875%	15/02/2028	3,878,046	0.27
3,565,000	Open Text Corp. ^(a)	USD -	3.875%	01/12/2029	3,139,446	0.21
					41,805,242	2.86
Cayman Islands	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
1,645,000	Melco Resorts Finance Ltd. (a)	USD	7.625%	17/04/2032	1,627,522	0.11
	Seagate HDD Cayman ^(a)	USD	8.250%	15/12/2029	1,355,725	0.09
	Transocean Poseidon Ltd. ^(a)	USD	6.875%	01/02/2027	2,367,595	0.16
270,000		USD	8.375%	01/02/2028	280,560	0.02
2,720,000	Transocean, Inc. ^(a) Transocean, Inc. ^(a)	USD USD	8.250%	15/05/2029	2,723,346	0.19
2,735,000	rransocean, inc.	- 02D	8.500%	15/05/2031	2,735,191	0.19
					21,895,431	1.50
France 2.405.000	Banijay Entertainment SASU ^(a)	USD	8.125%	29/10/2049	2,486,000	0.17
	SNF Group SACA ^(a)	USD	3.125%	26/03/2028	2,525,683	0.17
	SNF Group SACA ^(a)	USD	3.375%	15/03/2030	4,418,030	0.30
		-			9,429,713	0.64
Germany						
-	IHO Verwaltungs GmbH ^(a)	USD	4.750%	15/09/2026	3,054,301	0.21
Ireland						
	Castlelake Aviation Finance DAC ^(a)	USD	5.000%	15/04/2027	5,903,855	0.40
3,364,000	James Hardie International Finance DAC ^(a) Jazz Securities DAC ^(a)	USD	5.000%	15/01/2028	3,225,302	0.22
, ,	SMBC Aviation Capital Finance DAC ^(a)	USD USD	4.375% 5.450%	15/01/2029 03/05/2028	6,795,581 2,304,305	0.47 0.16
2,010,000	Cindo / Walton Capital / Marioc B/C	-	0.40070	00/00/2020	18,229,043	1.25
					10,229,043	1.20
2,770,000	UniCredit SpA ^(a)	USD	5.459%	30/06/2035	2,601,861	0.18
Jersey	Adical Olabel I I I I I I I I I I I I I I I I I I I	1100	7.000%	45/04/0000	0.405.070	0.47
	Adient Global Holdings Ltd. ^(a)	USD	7.000%	15/04/2028	2,465,676	0.17
Liberia 4,053,000	Royal Caribbean Cruises Ltd. ^(a)	USD	4.250%	01/07/2026	3,907,538	0.27
3,995,000	Royal Caribbean Cruises Ltd. (a)	USD	5.500%	31/08/2026	3,938,910	0.27
1,680,000	Royal Caribbean Cruises Ltd. (a)	USD	5.375%	15/07/2027	1,648,198	0.11
610,000	Royal Caribbean Cruises Ltd. (a)	USD _	6.250%	15/03/2032	606,340	0.04
					10,100,986	0.69
Luxembourg	AU: 5: 0.4(a)		5.0000/	45/04/0000	0.044.000	0.04
	Altice Financing SA ^(a) Altice France Holding SA ^(a)	USD USD	5.000% 10.500%	15/01/2028 15/05/2027	3,014,823 3,750,403	0.21 0.26
	Altice France Holding SA ^(a)	USD	6.000%	15/02/2028	378,623	0.20
	Camelot Finance SA ^(a)	USD	4.500%	01/11/2026	2,073,372	0.14
	Herens Holdco SARL ^(a)	USD	4.750%	15/05/2028	3,099,099	0.21
	Telecom Italia Capital SA ^(a)	USD	6.000%	30/09/2034	1,833,307	0.12
2,568,000	Telecom Italia Capital SA ^(a)	USD	7.200%	18/07/2036	2,625,343	0.18
					16,774,970	1.15
Netherlands	T			4-10-100-	0.445.45	
	Elastic NV ^(a)	USD	4.125%	15/07/2029	3,119,187	0.21
	Sensata Technologies BV ^(a) Sensata Technologies BV ^(a)	USD USD	4.000% 5.875%	15/04/2029 01/09/2030	2,002,506 3,288,770	0.14 0.22
	UPC Holding BV ^(a)	USD	5.500%	15/01/2028	2,479,934	0.22
		-			10,890,397	0.74
Panama						
	Carnival Corp. (a)	USD	7.625%	01/03/2026	865,237	0.06
	Carnival Corp. (a)	USD	5.750%	01/03/2027	4,751,286	0.32
	Carnival Corp. (a)	USD	4.000%	01/08/2028	2,044,733	0.14
2,210,000	Carnival Corp. ^(a)	USD	7.000%	15/08/2029	2,271,924	0.16

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Cont	inued)					
Spain + 3.440.000	Grifols SA ^(a)	USD	4.750%	15/10/2028	2,979,694	0.20
Supranationals					,,,,,,	
•	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
	4 SARL ^(a)	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 ^(a)	HCD	4.6050/	04/06/2020	405.274	0.00
+ 2.457.000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (a)	USD USD	4.625% 5.250%	01/06/2028 30/04/2025	495,374 2,417,639	0.03 0.16
	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (a)	USD	4.125%	15/08/2026	1,424,093	0.10
	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD	5.250%	15/08/2027	393,312	0.03
	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV ^(a)	USD	4.750%	15/06/2027	1,539,682	0.10
	Clarios Global LP / Clarios US Finance Co. ^(a)	USD	8.500%	15/05/2027	3,590,343	0.25
	Clarios Global LP / Clarios US Finance Co. ^(a) Paysafe Finance PLC / Paysafe Holdings US Corp. ^(a)	USD USD	6.750%	15/05/2028	2,146,781	0.15
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. ^(a)	USD	4.000% 7.875%	15/06/2029 01/05/2027	3,309,887 4,541,948	0.23 0.31
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)	USD	9.500%	01/06/2028	559,336	0.04
	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
Switzerland						
	UBS Group AG ^(a)	USD	9.250%	Perp.	829,746	0.06
United Kingdom	(2)					
	eG Global Finance PLC ^(a)	USD	12.000%	30/11/2028	3,350,398	0.23
	International Game Technology PLC ^(a) International Game Technology PLC ^(a)	USD USD	4.125% 5.250%	15/04/2026 15/01/2029	3,702,490 1,482,427	0.25 0.10
2,854,000	(-)	USD	8.375%	01/05/2028	3,007,602	0.10
310,000	. (-)	USD	6.400%	02/06/2033	312,914	0.02
		-			11,855,831	0.81
United States						
	Acrisure LLC / Acrisure Finance, Inc. ^(a)	USD	8.250%	01/02/2029	3,728,188	0.26
	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	4.250%	15/02/2029	7,408,627	0.51
	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	6.000%	01/08/2029	821,439	0.06
	AdaptHealth LLC ^(a) ADT Security Corp. ^(a)	USD USD	6.125% 4.125%	01/08/2028 01/08/2029	2,236,554 4,186,071	0.15 0.29
	Abtraceumy Corp. Aethon United Finance Corp. (a)	USD	8.250%	15/02/2026	3,632,927	0.29
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a)	USD	6.750%	15/10/2027	2,510,463	0.17
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a)	USD	6.750%	15/04/2028	2,591,735	0.18
	Allison Transmission, Inc. ^(a)	USD	3.750%	30/01/2031	2,351,649	0.16
1,540,000		USD	10.250%	15/01/2029	1,535,503	0.11
	American Builders & Contractors Supply Co., Inc. ^(a)	USD	3.875%	15/11/2029	6,606,186	0.45
4,152,000		USD USD	6.625%	15/09/2027	4,160,262 3,341,186	0.28
3,410,000	Amsted Industries, Inc. ^(a)	USD	5.625% 4.625%	01/07/2027 15/05/2030	1,514,077	0.23 0.10
	ANGI Group LLC ^(a)	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. ^(a)	USD	4.125%	15/07/2029	5,542,559	0.38
	APi Group DE, Inc. (a)	USD	4.750%	15/10/2029	1,178,138	0.08
	APX Group, Inc. ^(a)	USD	6.750%	15/02/2027 15/07/2029	1,501,861	0.10
	APX Group, Inc. ^(a) Archrock Partners LP / Archrock Partners Finance Corp. ^(a)	USD USD	5.750% 6.250%	01/04/2028	4,503,760 2,659,534	0.31 0.18
	Arko Corp. (a)	USD	5.125%	15/11/2029	9,091,035	0.10
	Asbury Automotive Group, Inc. ^(a)	USD	4.625%	15/11/2029	1,279,086	0.09
	Asbury Automotive Group, Inc. (a)	USD	5.000%	15/02/2032	525,096	0.04
	AthenaHealth Group, Inc. (a)	USD	6.500%	15/02/2030	3,095,014	0.21
	Atkore, Inc. ^(a)	USD	4.250%	01/06/2031	2,412,115	0.17
	Avient Corp. (a)	USD	7.125%	01/08/2030	2,963,829	0.20
	Axalta Coating Systems LLC ^(a)	USD	3.375%	15/02/2029	3,072,951	0.21
	BCPE Empire Holdings, Inc. ^(a) Blue Racer Midstream LLC / Blue Racer Finance Corp. ^(a)	USD USD	7.625% 7.000%	01/05/2027 15/07/2029	3,554,920 949,532	0.24 0.06
	Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.250%	15/07/2029	967,338	0.00
2,935,000		USD	4.750%	15/05/2029	2,708,359	0.19
	Brink's Co. ^(a)	USD	4.625%	15/10/2027	1,686,137	0.12
	Builders FirstSource, Inc. ^(a)	USD	5.000%	01/03/2030	5,329,230	0.36
	BWX Technologies, Inc. ^(a)	USD	4.125%	30/06/2028	1,359,674	0.09
	BWX Technologies, Inc. ^(a)	USD	4.125%	15/04/2029	1,568,200	0.11
	Caesars Entertainment, Inc. (a)	USD	8.125%	01/07/2027	2,265,539	0.16
	Caesars Entertainment, Inc. ^(a) Caesars Entertainment, Inc. ^(a)	USD USD	7.000% 6.500%	15/02/2030 15/02/2032	2,292,316 1,869,985	0.16 0.13
1,090,000	Odosais Entertainment, mo.	030	0.300%	13/02/2032	1,000,000	0.13

Bonds	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
343.871 Carman Co.III USD 9.000% 01/12/2028 358.298 1614.885 Carman Co.III USD 9.000% 01/12/2028 358.298 1614.885 Carman Co.III USD 9.000% 01/12/2028 533.298 1614.885 Carman Co.III USD 9.000% 01/12/2028 533.298 1614.885 Carman Co.III USD 9.000% 01/12/2028 15.000% 15.0000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.000% 15.0000% 15.000% 15.00000% 15.0000% 15.0000% 15.0000% 15.0000% 15.0000% 15.0000% 15.0000000% 15.000000% 15.000000% 15.000000% 15.000000% 15.0000000% 15.000000000000000000000000000000000000	•	·					
617,896 Carvana Co.III			HCD	0.000%	04/42/2020	250.642	0.02
Carbana Cu ³ Carbana Cu ³ USD 9.000% 1008/2031 629,437 2455,000 Catelour Plantma Solutions, Inc. (**) Carbon Current Curre							0.02 0.04
2,550,000 Casille US Holding Corp.							0.04
4.515.000 Cataloner Pharmas Solutions, Inc. 1.525.000 C COP Holdings LLC / Cop Holdings							0.09
2.919.000 COO Holdings LLC / COO Holdings Capital Corp ^(a) 9.105.000 COO Holdings LLC / COO Holdings Capital Corp ^(a) 9.105.000 COO Holdings LLC / COO Holdings Capital Corp ^(a) 9.105.000 COO Holdings LLC / COO Holdings Capital Corp ^(a) 1.090.000 COO Holdings LLC / COO Holdings LC / COO Holdi							0.30
2,950,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) 1,500,000 Charl Industries, Inc. (**) 1,500,000 Charl Industries, Inc. (**) 1,500,000 Charl Industries, Inc. (**) 1,500,000 Chiral Capital Corp. (**) 1,500,000 Chiral Capital Capital Corp. (**) 1,500,000 Chiral Capital Capital Capital Corp. (**) 1,500,000 Chiral Capital			USD	5.500%	01/05/2026	1,506,487	0.10
9.165,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. USD		• • • • • • • • • • • • • • • • • • • •					0.17
15,980,000 CCO Plotdings LLC / CCO Plotdings Capital Corp. (**) USD 4,259**, 3010/22031 57,261**, 41,890.00 Charls Gardina Fee Plot Ca ⁽⁶⁾ USD 7,500**, 5011/22032 2,505.00 3,286,388 2,450,000 Charls Industries, Inc. (**) USD 6,275**, 5010/22032 5,489,000 Charls Gardina Fee Plot Capital Capita							0.14
1,994,000 Central Garden & Pot Co. (10) USD 4,125% 3004/2021 32,838 32,450,000 Charmours Co. (10) USD 7,500% 0101/20230 3,288,389 2,450,000 Charmours Co. (10) USD 3,275% 0101/20230 3,288,389 3,450,000 Charmours Co. (10) USD 3,275% 0101/20230 3,481,000 3,750,000 Charmours Co. (10) USD 3,275% 0101/20230 3,481,000 3,750,000 Charmours Co. (10) USD 3,000% 15002,000 3,441,000 3,450,000 Charmours Co. (10) USD 3,000% 15002,000 3,441,000 Charmours Co. (10) USD 3,000% 15002,000 2,400,000 Charmours Co. (10) USD 3,550% 15002,000 2,400,000 Charmours Co. (10) USD 3,550% 15002,000 2,445,000 Charmours Co. (10) USD 3,000% 15002,000 2,445,000 Charmours Co. (10) USD 3,750% 15002,000 2,280,000 3,742,000 Charmours Co. (10) USD 3,750% 15002,000 3,742,000 Charmours Co. (10) USD 3,750% 15002,000 3,742,000 Charmours Co. (10) USD 3,000% 3,0002,000 3,742,000 Charmours Co. (10) USD 3,000% 3,0002,000 3,742,000 Charmours Co. (10) USD 3,000% 3,0002,000 3,742,000 Charmours Co. (10) USD 3,000% 1,7502,000 2,200,000 1,7502,000 Charmours Co. (10) USD 3,000% 1,7502,000 2,200,000 1,7502,000 Charmours Co. (10) USD 3,000% 1,7502,000 2,200,000 1,7502,000 2,200,000 1,7502,000 2,200,000 1,7502,000 2,200,000 1,7502,000 2,200,00							0.52
4,186,000 Chart Indicates, Inc. (a) USD 7,500% 10101/2009 3,288,586 5,486,000 Chord Energy Corp. (a) USD 6,375% 010020206 5,698,000 Chord Energy Corp. (a) USD 6,375% 010020206 5,698,000 6,000% 150020206 5,698,000 6,000% 150020206 5,678,000 6,000% 150020206 5,678,000 6,000% 150020207 5,682,111 6,000% 150020207 5,682,111 6,000% 150020207 5,682,111 4,485,000 1,678,							0.83 0.07
							0.30
549,000 Chord Energy Corp. (¹⁰ USD 6.375/6 0.1063/2006 5.491.208 6,005,000 CHS / Cormmunity Health Systems, Inc. (¹⁰) USD 5.625/6 15/03/2007 5.682.111 2,400,000 Cimerant USA, Inc. (¹⁰) USD 5.265/6 15/03/2007 5.682.111 2,400,000 Cimerant USA, Inc. (¹⁰) USD 5.000/6 15/10/2002 4.244.601 2,209,100 Civitias Resources, Inc. (¹⁰) USD 6.750/6 15/10/2002 2.265.379 1,245,000 Civerland-Ciffis, Inc. (¹⁰) USD 7.000/6 15/10/2002 2.265.379 3,742,000 Cloud Software Group, Inc. (¹⁰) USD 6.500/6 31/10/2002 3.546,742 2,185,000 Cloud Software Group, Inc. (¹⁰) USD 9.000/7 31/10/2002 3.546,742 3,340,000 Cloud Software Group, Inc. (¹⁰) USD 9.000/8 31/10/2002 3.546,742 2,185,000 Cloud Software Group, Inc. (¹⁰) USD 9.000/8 3.100/2002 3.576,479 3,340,000 Cloud Software Group, Inc. (¹⁰) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.14</td>							0.14
6,005,000 CHS / Community Health Systems, Inc. [10] USD 5,250% 15,007/2028 2,249,784			USD		01/06/2026		0.38
2.400,000 Cinemark USA, Inc. (a) 2.991,000 Civitas Resources, Inc. (b) 2.991,000 Civitas Resources, Inc. (c) 2.991,000 Civitas Resources, Inc. (b) 2.298,000 Civitas Inc. (c) 1.245,000 Civitas Civitas Inc. (c) 1.250,000 Civitas Civitas Civitas Civitas I	576,000	CHS / Community Health Systems, Inc. (a)	USD	8.000%	15/03/2026	576,000	0.04
4,356,000 Civitas Resources, Inc. 0 USD 5,000% 15/10/2026 4,244,601 2,091,000 Civitas Resources, Inc. 0 USD 8,750% 150/40/2030 2,256,379 1,245,000 Civevaland-Cliffs, Inc. 0 USD 6,500% 150/40/2030 2,256,379 3,742,000 Civevaland-Cliffs, Inc. 0 USD 6,500% 31/03/2029 3,546,742 3,712,000 Civevaland-Cliffs, Inc. 0 USD 9,000% 31/03/2029 3,546,742 2,185,000 Civevaland-Cliffs (Inc. 0 USD 9,000% 30/09/2029 2,205,321 4,785,000 Civevaland-Cliffs (Inc. 0 USD 8,250% 30/09/2023 2,205,321 4,785,000 Civevaland-Cliffs (Inc. 0 USD 8,250% 30/09/2023 2,205,321 4,785,000 Colver Software Group, Inc. 0 USD 7,250% 01/03/2032 334,092 2,500,000 Chreen Corp. 1 USD 7,250% 01/03/2032 334,092 2,500,000 Coherent Corp. 1 USD 7,250% 01/03/2032 334,092 2,500,000 Coherent Corp. 1 USD 8,000% 150/03/2032 376,146 4,647,000 Corpara Resources Energy Finance LLC 1 USD 9,250% 150/20/203 376,476 4,120,000 Crosent Energy Finance LLC 1 USD 9,250% 150/20/203 3,649,762 4,120,000 CrownRock LP / CrownRock Finance, Inc. 1 USD 5,600% 150/04/2032 3,649,762 4,120,000 CrownRock LP / CrownRock Finance, Inc. 1 USD 5,500% 150/04/2032 1,205,760 4,120,000 CrownRock LP / CrownRock Finance, Inc. 1 USD 5,500% 150/04/2032 1,205,760 4,120,000 CSC Holdings LLC 1 USD 5,500% 150/04/2032 1,205,760 4,120,000 CSC Holdings LLC 1 USD 5,500% 150/04/2032 1,205,760 4,120,000 CSC Holdings LLC 1 USD 5,500% 150/04/2032 1,205,760 4,200,000 CSC Holdings LLC 1 USD 6,500% 150/04/2032 1,205,760 4,200,000 Columbia Media Rev Holdings, Inc. 1 USD 6,500% 150/04/2037 1,205,760 4,200,000 Columbia Media Rev Holdings, Inc. 1 USD 6,500% 150/04/2037 1,205,760 4,200,000 Columbia Media Rev Holdings, Inc. 1 USD 6,500% 10/06/2037 1,205,760 4,200,000 Columbia Media Rev Hold							0.39
2,280,000 Christa Resources, Inc. USD 8,75% 10107/2028 2,190,323 2,280,379 1,245,000 Cleveland-Cliffs, Inc. USD 7,000% 1500,2032 1,229,6379 1,245,000 Clow Software Group, Inc. USD 6,000% 300,902029 3,764,742 3,712,000 Cloud Software Group, Inc. USD 9,000% 300,902029 3,764,742 3,712,000 Cloud Software Group, Inc. USD 9,000% 300,902029 3,764,749 2,185,000 Cloud Software Group, Inc. USD 4,750% 1504,0230 4,290,027 330,000 CNX Midstream Partners LPin USD 4,750% 1504,0230 4,290,027 330,000 CNX Resources Corp. USD 7,2550 10104,0230 4,290,027 330,000 Chareart Corp. USD 5,000% 1517,22029 2,329,550 945,000 Colayar JV Subsidiary LLC USD 8,000% 1517,22029 2,329,550 1,400,000 1							0.15
2,280,000 Cleveland-Cliffs, Inc. USD 6,750% 150(4)203 2,256,379 1,245,000 Cleveland-Cliffs, Inc. USD 6,500% 3103/2029 3,546,742 3,712,000 Cloud Software Group, Inc. USD 0,500% 3103/2029 3,546,742 2,185,000 Cloud Software Group, Inc. USD 0,500% 3009/2029 2,250,321 4,786,000 Cloud Software Group, Inc. USD 4,750 % 3009/2029 2,205,321 4,786,000 CNX Midstream Partners LPI [®] USD 7,250% 0103/2032 334,092 2,500,000 CNX Resources Corp. USD 7,250% 0103/2032 334,092 2,500,000 Chreent Corp. USD 5,000% 1505/2032 334,092 2,500,000 Chreent Corp. USD 5,000% 1505/2032 375,146 4,478,000 Corp. Cream Fair Prinare LLC USD 8,000% 1505/2032 975,146 4,478,000 Crescent Energy Finance LLC USD 9,250% 1500/2028 3,649,762 1,215,000 Crescent Energy Finance LLC USD 9,250% 1500/2028 3,649,762 1,215,000 CrownRock LP / CrownRock Finance, Inc. USD 5,625% 1510/2025 4,109,762 4,109,000 CrownRock LP / CrownRock Finance, Inc. USD 5,625% 1510/2025 4,109,762 1,285,740 USD 5,625% 1510/2025 4,109,762 1,285,740 USD 5,500% 1504/2027 4,271,39 1,285,740 USD 5,500% 1504/2027 4,271,39 1,285,740 USD 5,500% 1504/2027 4,627,139 1,285,000 CSC Holdings LLC USD 5,500% 1504/2027 4,627,139 1,285,000 CSC Holdings LLC USD 3,375% 1502/2231 1,077,384 1,770,000 Csc Holdings LLC USD 6,750% 1504/2027 4,627,139 1,275,000 Usb man & Waderlied US Borrowet LLC USD 6,750% 1504/2027 4,627,139 1,275,000 Usb man & Waderlied US Borrowet LLC USD 6,750% 1506/2028 2,671,600 1,000,0							0.29
1,245,000 Cleveland-Cliffs, Inc. (10) USD 6,500% 3103/2022 1,229,637 3,742,000 Cloud Software Group, Inc. (10) USD 6,500% 3103/2022 3,346,742 3,712,000 Cloud Software Group, Inc. (10) USD 8,250% 3006/2029 3,376,479 2,718,500 Cloud Software Group, Inc. (10) USD 8,250% 3006/2029 2,205,521 4,766,000 Cloud Software Group, Inc. (10) USD 7,250% 0103/2032 2,205,521 4,766,000 Cloud Software Corp. (10) USD 7,250% 0103/2032 334,092 2,500,000 Coherent Corp. (10) USD 7,250% 0103/2032 334,092 2,500,000 Coherent Corp. (10) USD 8,000% 1506/2032 751,146 4 6,467,000 Clouger JV Subdiadry LLC. (10) USD 8,000% 1506/2032 751,146 4 6,467,000 Crescent Energy Finance LLC. (10) USD 9,250% 1500/2022 757,149 1,121,150,000 Crescent Energy Finance LLC. (10) USD 9,250% 1500/2022 3,754,419 1,121,150,000 Crescent Energy Finance LLC. (10) USD 9,250% 1500/2022 3,754,419 1,121,150,000 Crescent Energy Finance LLC. (10) USD 7,625% 1014/2023 1,235,740 1,121,150,000 Crescent Energy Finance LLC. (10) USD 5,565% 1500/2022 4,109,762 1,125,000 Crescent Energy Finance LLC. (10) USD 5,565% 1500/2022 4,109,762 1,125,000 Crescent Energy Finance LLC. (10) USD 5,565% 1500/2022 4,109,762 1,125,000 Crescent Energy Finance LLC. (10) USD 5,565% 1500/2022 4,109,762 1,125,124 1,125 1,125,124 1,125							0.15
3,742,000 Cloud Software Group, Inc. (6) 2,185,000 Cloud Software Group, Inc. (6) 2,185,000 Cloud Software Group, Inc. (6) 4,786,000 Cloud J. (7) 4,786,000 Cloud J.							0.15 0.08
3,712,000 Cloud Software Group, Inc. (6) 2,185,000 Cloud Software Group, Inc. (6) 4,786,000 Cloud Software Group, Inc. (6) 4,786,000 Cloud Software Group, Inc. (6) 4,786,000 Cloud Software Group, Inc. (6) 2,500,000 Cloud Software Group, Inc. (6) 2,500,000 Coherent Corp. (6) 4,786,000 Cloud Software Cloud							0.06
2,185,000 Cloud Software Group, Inc. (a) USD 8,250% 30006/2032 2,205,321							0.24
4,786,000 CNX Midstream Partners LP ^(a) USD 4,756,00 15004/2030 4,290,027 2,500,000 Coherent Corp. (a) USD 5,000 151/22029 2,235,550 945,000 Coherent Corp. (b) USD 8,000% 1516/22029 2,235,550 4 6,467,000 Coherent Corp. (b) USD 7,000% 151/22029 2,235,550 3,446,000 Coherent Corp. (b) USD 7,000% 101/22028 5,775,419 3,446,000 Crescent Energy Finance LLC ^(a) USD 7,625% 101/04/2022 1,235,740 4,120,000 CrownRock LP / CrownRock Finance, Inc. (a) USD 5,625% 151/06/2025 4,109,702 1,035,000 CrownRock LP / CrownRock Finance, Inc. (a) USD 5,500% 101/05/2029 1,021,828 6,051,000 CSC Holdings LC ^(a) USD 5,500% 1501/02/202 1,021,828 1,870,000 CSC Holdings LC ^(a) USD 5,750% 1501/02/202 1,021,828 1,870,000 Cumulus Medial New Holdings, Inc. (a) USD 8,000%							0.15
945.000 Cohern Corp. (a) 945.000 Cougar JV Subsidiary LLC (a) 150 Cougar JV Subsidiary LLC (b) 151 A46.000 CP Alas Buyer, Inc. (a) 3,446.000 CP Alas Buyer, Inc. (b) 3,446.000 CP Alas Buyer, Inc. (b) 3,446.000 Crescent Energy Finance LLC (a) 4,120.000 CrownRock LP / CrownRock Finance, Inc. (a) 1,055.000 CrownRock LP / CrownRock Finance, Inc. (b) 1,055.000 CrownRock LP / CrownRock Finance, Inc. (a) 1,055.000 CrownRock LP / CrownRock Finance, Inc. (b) 1,055.000 CrownRock LP / CrownRock Finance, Inc. (b) 1,055.000 CrownRock LP / CrownRock Finance, Inc. (b) 1,820.000 CSC Holdings LLC (b) 1,820.000 Countuits Media New Holdings, Inc. (c) 1,955.000 Cushman & Wakefield US Borrower LLC (b) 1,955.000 Cushman & Wakefield US Borrower LLC (b) 1,955.000 Dealer Tire LLC / DT Issuer LLC (b) 1,955.000 Dealer Tire LLC / DT Issuer LLC (b) 1,975.000 Dish DBS Corp. (b) 1,975.000 Dish DBS Corp. (b) 1,975.000 Droch Debt Merger Sub, Inc. (a) 1,975.000 Droch Debt Merger Sub, Inc. (b) 1,975.000 Droch Debt Merger Sub, Inc. (a) 1,975.000 Droch Debt Merger Sub, Inc. (b) 1,975.000 Droch Debt Merger Sub, Inc. (a) 1,975.000 Droch Debt Merger Sub, Inc. (b) 1,975.000 Droc		• • • • • • • • • • • • • • • • • • • •					0.29
945,000 Cougar JV Subsidiary LLC ⁽⁶⁾ USD 8,000%, 15(05)2032 975,146 4 6,467,000 CP Allas Buyer, Inc. (6) USD 9,250%, 15(02)2028 3,576,419 3,446,000 Crescent Energy Finance LLC ⁽⁶⁾ USD 9,250%, 15(02)2028 3,549,762 1,215,000 Crescent Energy Finance LLC ⁽⁶⁾ USD 5,625%, 15(10)2025 4,103,762 1,035,000 Crescent Energy Finance, Inc. (6) USD 5,625%, 15(10)2025 4,103,762 1,035,000 CrownRock LP / CrownRock Finance, Inc. (6) USD 5,000%, 01(05)2029 1,021,628 6,051,000 CSC Holdings LLC ⁽⁶⁾ USD 5,500%, 15(04)2027 4,627,139 1,820,000 CSC Holdings LLC ⁽⁶⁾ USD 5,760%, 15(04)2027 4,627,139 1,840,000 CSC Holdings LLC ⁽⁶⁾ USD 5,760%, 15(04)2027 7,722 1,840,000 CSC Holdings LLC ⁽⁶⁾ USD 8,000%, 01(07)2029 8,77,035 2,684,000 Cushman & Wakefield US Borrower LLC ⁽⁶⁾ USD 8,000%, 01(07)2029 8,77,035 2,684,000 Cushman & Wakefield US Borrower LLC ⁽⁶⁾ USD 8,000%, 01(07)2029 8,77,035 5,586,000 Dealer Tire LLC / DT Issuer LLC ⁽⁶⁾ USD 8,475%, 01(09)2031 9,72,027 5,586,000 Dealer Tire LLC / DT Issuer LLC ⁽⁶⁾ USD 8,475%, 01(09)2031 9,72,027 5,586,000 Dealer Tire LLC / DT Issuer LLC ⁽⁶⁾ USD 8,475%, 01(09)2031 9,72,027 5,586,000 Dealer Tire LLC / DT Issuer LLC ⁽⁶⁾ USD 8,475%, 15(06)2031 3,528,928 1,771,000 Dornoch Debt Merger Sub, Inc. (6) USD 6,625%, 15(10)2029 1,531,809 3,925,000 DT Midstream, Inc. (6) USD 4,375%, 15(04)2029 2,898,000 2,089,000 Emeral Debt Merger Sub, Inc. (6) USD 6,625%, 15(10)2029 1,375,846 2,170,000 Emeral Debt Merger Sub, LC (6) USD 6,625%, 15(10)2029 2,375,846 2,170,000 Emeral Debt Merger Sub, LC (6) USD 6,500%, 01(09)203 2,216,742 2,540,000 Frontier Communications Holdings LLC (6) USD 6,500%, 10(09)203 2,216,742 2,550,000 Frontier Communications Holdings LLC (6) USD 6,500%, 10(09)203 2,216,742 2,550,000 Graph Tebric Luc (6) USD 6,500%, 10(09)203 2,216,742 2,550,000 Group Tebric Luc (7) USD 6,500%, 10(09)203 2,216,742 2,550,000 Group Tebric Communications Holdings LLC (6) USD 6,500%, 10(09)203 2,250,002 2,850,000 Group Tebric Luc (7) USD 6,500%, 10(09)203 2,25	330,000	CNX Resources Corp. (a)	USD	7.250%	01/03/2032	334,092	0.02
** 6,467,000 CP Ättas Buyer, Inc. (a) 3,446,000 Crescent Energy Finance LLC (a) 4,120,000 Crescent Energy Finance LLC (a) 6,051,000 CSC Holdings LLC (a) 6,051,000 CSC Holdings LLC (a) 1,820,000 Cumulus Media New Holdings, Inc. (a) 1,820,000 Cumulus Media New Holdings LLC (a) 1,820,000 Dela Dela Corr. (a) 1,8			USD	5.000%	15/12/2029	2,329,550	0.16
3,446,000 Crescent Energy Finance LLC ^(a) USD 9,250% 15/02/2028 3,494,762 1,215,000 Crescent Energy Finance LLC ^(a) USD 5,625% 15/10/2025 4,109,782 1,005,000 CrownRock LP / CrownRock Finance, Inc. (a) USD 5,625% 15/10/2025 4,109,782 1,005,000 CSC Holdings LLC ^(a) USD 5,000% 15/04/2027 4,627,139 1,820,000 CSC Holdings LLC ^(a) USD 5,500% 15/04/2027 4,627,139 1,820,000 CSC Holdings LLC ^(a) USD 3,375% 15/01/2031 1,077,384 1,770,000 Cumulus Media New Holdings, Inc. (a) USD 8,000% 0,107/2029 8,77,035 1,974,000 Cushman & Wakefield US Borrower LLC ^(a) USD 8,000% 0,107/2029 2,671,600 9,25,000 Cushman & Wakefield US Borrower LLC ^(a) USD 8,000% 0,107/2029 2,671,600 9,25,000 Dealer Tire LLC / DT Issuer LLC ^(a) USD 8,000% 0,107/2029 5,483,944 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,25% 0,110/2028 5,483,944 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,25% 0,110/2029 5,483,944 1,771,000 DT Midstream, Inc. (a) USD 6,25% 15/10/2029 3,985,000 DT Midstream, Inc. (a) USD 6,25% 15/10/2029 3,985,000 DT Midstream, Inc. (a) USD 4,375% 15/06/2031 3,528,928 1,279,000 DT Midstream LC ^(a) USD 4,500% 15/04/2029 3,985,000 DT Midstream LC ^(a) USD 6,625% 15/10/2029 3,985,000 DEath Merger Sub LLC ^(a) USD 6,625% 15/10/2029 3,985,000 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029 3,985,000 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029 2,412,136 3,390,000 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029 2,412,136 3,390,000 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029 2,412,136 3,262,500 Earthstone Energy Holdings LLC ^(a) USD 7,500% 15/04/2029 2,412,136 3,262,500 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029 2,412,136 3,262,500 Earthstone Energy Holdings LLC ^(a) USD 6,500% 15/04/2029							0.07
1,215,000 Crescent Energy Finance LLC 0							0.40
4 1,120,000 CrownRock LP / CrownRock Finance, Inc. (6) 1 0,35,000 CrownRock LP / CrownRock Finance, Inc. (6) 6 0,51,000 CrownRock LP / CrownRock Finance, Inc. (6) 1 0,50 CrownRock LP / CrownRock Finance, Inc. (6) 1 0,50 CrownRock LP / CrownRock Finance, Inc. (6) 1 0,50 CrownRock LP / CrownRock Finance, Inc. (6) 1 0,50 CrownRock LP / CrownRock Finance, Inc. (6) 1 1,50 Crown C							0.25
1,035,000 CrownRock LP / CrownRock Finance, Inc. (6)							0.08 0.28
6,051,000 CSC Holdings LLC Col							0.20
1,820,000 CSC Holdings LLC(a) 1,848,000 CSC Holdings LLC(a) 1,770,000 CSC Holdings LLC(a) 1,770,000 CSC Holdings LLC(a) 1,770,000 Cumulus Media New Holdings, Inc, (a) 2,584,000 Cushman & Wakefield US Borrower LLC(b) 925,000 Cushman & Wakefield US Borrower LLC(b) 1,538,000 Cushman & Wakefield US Corp, (a) 1,538,000 Cushman & Wakefield US Corp, (b) 1,538,000 Cushman & Wakefield US Corp, (b) 1,538,000 Cushman & Wakefield US Corp, (b) 1,538,000 Cushman & Wakefield US Corp, (c) 1,538,000 Cushman & Wakefield US							0.32
1,848,000 CSC Holdings LLC(a) USD 3,375% 15(0/22031 1,077,384 1,777,000 Cumulus Media New Holdings, Inc. (a) USD 8,000% 01/07/2029 877,035 2,684,000 Cushman & Wakefield US Borrower LLC(a) USD 6,750% 15(05/2028 2,671,600 925,000 Cushman & Wakefield US Borrower LLC(a) USD 8,875% 01/09/2031 972,027 4		, ,					0.05
2,684,000 Cushman & Wakefield US Borrower LLC(a) USD 8.875% 01/09/2031 2,671,600 925,000 Cushman & Wakefield US Borrower LLC(a) USD 8.875% 01/09/2031 972,027 75,566,600 Dealer Tire LLC / DT Issuer LLC(a) USD 8.000% 01/02/2028 5,483,944 5,038,000 Dish DBS Corp. (a) USD 5,250% 01/12/2026 4,018,158 4,018,158 4,771,000 Dr Indistream, Inc. (a) USD 6,625% 15/10/2029 1,531,809 3,925,000 DT Midstream, Inc. (a) USD 4,375% 15/06/2031 3,526,928 4,279,000 Dycom Industries, Inc. (a) USD 4,500% 15/04/2029 3,980,668 2,089,000 Earthstone Energy Holdings LLC(a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (a) USD 6,625% 15/12/2030 3,756,466 2,170,000 Emerald Debt Merger Sub LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entergis Escrow Corp. (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entergis Escrow Corp. (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entergis Escrow Corp. (a) USD 7,500% 01/06/2027 3,464,953 2,625,000 Foundation Building Materials, Inc. (a) USD 6,000% 01/03/2029 2,317,796 3,985,000 Forniter Communications Holdings LLC (a) USD 6,000% 15/01/2030 4,410,503 2,180,000 Garrett Motion Holdings LLC (a) USD 7,750% 31/05/2032 2,317,796 3,985,000 Forniter Communications Holdings LLC (a) USD 7,750% 31/05/2032 2,317,796 3,985,000 Garrett Motion Holdings, Inc. (a) USD 7,750% 31/05/2032 2,317,796 3,985,000 Forniter Communications Holdings LLC (a) USD 7,500% 15/01/2030 4,410,503 2,180,000 Garrett Motion Holdings, Inc. (a) USD 7,750% 31/05/2032 2,556,622			USD				0.07
925,000 Cushman & Wakefield US Borrower LLC ^(a) USD 8.000% 01/02/2028 5,483,944 5,038,000 Dealer Tire LLC / DT Issure LLC ^(b) USD 8.000% 01/02/2028 5,483,944 5,038,000 DISH DBS Corp. (a) USD 5,250% 01/12/2026 4,018,158 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,625% 15/10/2029 1,531,809 3,925,000 DT Midstream, Inc. (a) USD 4,375% 15/06/2013 3,528,928 4,279,000 Dycom Industries, Inc. (a) USD 4,375% 15/06/2013 3,528,928 4,279,000 Dycom Industries, Inc. (a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (a) USD 6,625% 15/12/2030 3,756,466 2,170,000 Emerald Debt Merger Sub LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Enclard Debt Merger Sub LLC (a) USD 4,750% 15/04/2029 2,412,136 3,390,000 ECM Midstream Partners LP (a) USD 4,750% 15/04/2029 2,412,136 2,625,000 Foundation Building Materials, Inc. (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Frontier Communications Holdings LLC (a) USD 5,875% 15/10/2027 3,444,953 2,625,000 Frontier Communications Holdings LLC (a) USD 5,875% 01/05/2032 2,317,796 2,830,000 Garrett Motion Holdings, Inc. (a) USD 7,750% 31/05/2032 2,192,622 2,830,000 Garrett Motion Holdings, Inc. (a) USD 6,875% 01/07/2039 2,192,622 2,830,000 Garrett Motion Holdings, Inc. (a) USD 6,875% 01/07/2029 2,875,14 4,020,000 Gen Digital, Inc. (a) USD 6,875% 01/07/2029 2,279,993 2,600,000 Global Infrastructure Solutions, Inc. (a) USD 6,875% 01/07/2029 2,279,993 2,600,000 Global Infrastructure Solutions, Inc. (a) USD 6,000% 15/07/2029 2,259,933 1,100,000 Group 1 Automotive, Inc. (a) USD 6,000% 15/07/2029 2,259,032 2,348,000 Here Holdings ILLC / HAT Holdings ILLC (a) USD 8,000% 15/07/2029 2,259,032 2,348,000 Here Holdings, Inc. (a) USD 8,000% 15/07/2029 2,259,032 2,348,000 Here Holdings ILLC / HAT Holdings ILLC (a) USD 8,000% 15/07/2029 2,259,032 2,348,000 Here Holdings, Inc. (a) USD 8,000% 15/07/2029 2,259,032 2,348,000 Here Holdings ILLC / HAT Holdings IILLC (a) USD 8,000% 15/07/2029 2,259,032 2,348,000 He	1,770,000	Cumulus Media New Holdings, Inc. (a)	USD	8.000%	01/07/2029	877,035	0.06
+ 5,586,000 Dealer Tire LLC / DT Issuer LLC (a) USD 5,250% 010/12/2028 5,483,944 + 5,038,000 USH DBS Corp. (a) USD 5,250% 01/12/2026 4,018,158 + 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,625% 15/10/2029 1,531,809 4,279,000 DT Midstream, Inc. (a) USD 4,375% 15/06/2031 3,528,928 4,279,000 Dycom Industries, Inc. (a) USD 4,500% 15/04/2029 3,980,668 2,089,000 Earthstone Energy Holdings LLC (a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (a) USD 6,625% 15/12/2030 3,756,466 2,170,000 Enleink Midstream LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 7,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 7,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 7,500% 01/09/2030 2,216,742 2,540,000 Enleink Energy Holdings LLC (a) USD 7,500% 01/09/2030 2,217,796 3,595,000 Frontier Communications Holdings LLC (a) USD 7,500% 01/09/2029 2,317,796 3,595,000 Frontier Communications Holdings LLC (a) USD 6,000% 01/09/2029 2,317,796 3,108,000 Garrett Motion Holdings LLC (a) USD 7,750% 31/05/2032 2,129,622 2,830,000 Garrett Motion Holdings LLC (a) USD 7,750% 31/05/2032 2,129,622 2,830,000 Garrett Motion Holdings LLC (a) USD 7,750% 31/05/2032 2,129,622 2,830,000 Gen Digital, Inc. (a) USD 7,500% 01/06/2039 2,556,622 2,830,000 Gen Digital, Inc. (a) USD 7,500% 01/06/2039 2,556,622 2,830,000 Gen Digital, Inc. (a) USD 7,500% 01/06/2039 2,556,622 2,830,000 Gen Digital, Inc. (a) USD 7,500% 01/06/2039 2,255,622 2,330,000 Grap Television, Inc. (a) USD 7,500% 01/06/2039 2,255,032 3,330,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 2,250,000 01/06/2039 01/06/2039							0.18
5,038,000 DISH DBS Corp. (a) USD 5,250% 01/12/2026 4,018,158 + 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,625% 15/10/2029 1,531,809 3,925,000 DT Midstream, Inc. (a) USD 4,375% 15/06/2031 3,528,928 4,279,000 Dycom Industries, Inc. (a) USD 4,500% 15/04/2029 3,980,668 2,089,000 Earthstone Energy Holdings LLC ^(a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerical Debt Merger Sub LLC ^(a) USD 6,625% 15/17/2030 3,756,466 2,170,000 Enclaid Debt Merger Sub LLC ^(a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entlegris Escrow Corp. (a) USD 4,750% 15/04/2029 2,412,136 3,390,000 EQUITA Entlegris Escrow Corp. (a) USD 4,750% 01/06/2027 2,464,953 3,390,000 EQUITA Entlegris Escrow Corp. (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Fontier Communications Holdings LLC (a)							0.07
+ 1,771,000 Dornoch Debt Merger Sub, Inc. (a) USD 6,625% 15/10/2029 1,531,809 3,925,000 DYD Midstream, Inc. (b) USD 4,375% 15/06/2031 3,528,928 4,279,000 Dycom Industries, Inc. (a) USD 4,500% 15/04/2029 3,980,668 2,089,000 Earthstone Energy Holdings LLC (a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (b) USD 6,500% 115/04/2029 2,216,742 2,540,000 Entlink Midstream LLC (b) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entlink Midstream LLC (b) USD 7,500% 01/09/2030 2,216,742 2,540,000 Entlink Midstream Partners LP (a) USD 7,500% 01/09/2030 2,216,742 2,540,000 Entlink Midstream Partners LP (a) USD 7,500% 01/09/2030 2,317,796 3,390,000 EQM Midstream Partners LP (a) USD 7,500% 01/09/2029 2,317,796 3,595,000 Foundation Building Materials, Inc. (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Frontier Communications Holdings LLC (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Foundation Building Materials, Inc. (a) USD 6,000% 01/03/2029 2,317,796 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) USD 7,750% 31/05/2032 2,192,622 2,830,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) USD 7,750% 31/05/2032 2,192,622 2,830,000 Gen Digital, Inc. (a) USD 6,875% 01/07/2029 2,556,622 2,850,000 Gen Digital, Inc. (a) USD 6,750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. (a) USD 7,500% 15/04/2032 2,539,238 1,120,000 Global Infrastructure Solutions, Inc. (a) USD 7,500% 15/04/2032 2,539,238 1,120,000 Gray Television, Inc. (a) USD 7,500% 15/07/2029 2,251,032 2,348,000 Hard Holdings III Corp. (b) USD 8,000% 15/07/2029 2,251,032 2,348,000 Hard Holdings III Corp. (b) USD 8,000% 15/07/2029 2,251,032 2,348,000 Hard Holdings III Corp. (b) USD 8,000% 15/07/2027 2,569,016 8,4000% 15/07/2027 2,569,016 8,4000% 15/07/2027 2,569,016 8,4000% 15/07/2029 2,250,032 2,348,000 Hard Holdings III Corp. (b) USD 8,000% 15/07/2027 2,569,016 8,4000% 15/07/2027 2,569,016 8,4000% 15/07/2029 2,250,032 2,447,000 Global Infrastructure Solutions ID (a) USD 8,000% 15/07/2027 2,569,016 8,4000% 15/0							0.38
3,925,000 DT Midstream, Inc. (a) 4,279,000 Dycom Industries, Inc. (a) 4,279,000 Dycom Industries, Inc. (a) 4,279,000 Dycom Industries, Inc. (a) 4,279,000 Earthstone Energy Holdings LLC (a) 5,089,000 Earthstone Energy Holdings LLC (a) 5,089,000 Earthstone Energy Holdings LLC (a) 5,089,000 Emerald Debt Merger Sub LLC (a) 5,090,000 Enlink Midstream LLC (a) 5,090,000 Enlink Midstream LLC (a) 5,090,000 Enlink Midstream Partners LP (a) 5,090,000 Enlink Midstream Partners LP (a) 5,090,000 End							0.27
4,279,000 Dycom Industries, Inc. (a) 2,312,627 3,980,668 2,089,000 Earthstone Energy Holdings LLC (a) USD 9,875% 15/07/2031 2,312,627 3,760,000 Emerald Debt Merger Sub LLC (a) USD 6,625% 15/12/2030 3,756,466 2,170,000 Enlink Midstream LLC (a) USD 6,500% 01/09/2030 2,216,742 2,540,000 Entegris Escrow Corp. (a) USD 4,750% 15/04/2029 2,412,136 3,390,000 EQM Midstream Partners LP (a) USD 7,500% 01/06/2027 3,464,953 3,625,000 Foundation Building Materials, Inc. (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Frontier Communications Holdings LLC (a) USD 6,000% 01/03/2029 2,317,796 3,595,000 Frontier Communications Holdings LLC (a) USD 6,000% 15/01/2030 4,410,503 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) USD 3,625% 15/06/2029 2,566,622 2,830,000 Gartner, Inc. (a) USD 3,625% 15/06/2029 2,566,622 2,850,000 Gartes Corp. (a) USD 6,750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. (a) USD 6,750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. (a) USD 6,750% 15/04/2032 2,539,238 1,120,000 Gray Television, Inc. (a) USD 4,625% 01/06/2029 2,253,032 2,437,000 Gray Television, Inc. (a) USD 4,625% 01/06/2029 2,251,032 2,437,000 Gray Television, Inc. (a) USD 4,625% 01/05/2029 2,252,032 2,437,000 Gray Television, Inc. (a) USD 3,875% 15/12/2028 2,520,032 2,437,000 Gray Television Defall LLC (a) USD 3,875% 15/12/2028 2,690,016 440,000 Hillon Domestic Operating Co., Inc. (a) USD 5,500% 15/07/2027 2,569,016 840,000 Herc Holdings, Inc. (a) USD 5,500% 15/07/2027 2,569,016 840,000 Hillon Domestic Operating Co., Inc. (b) USD 5,875% 01/04/2029 952,051 1,769,000 Hillon Domestic Operating Co., Inc. (a) USD 4,000% 01/05/2031 1,564,964 1,564,964 USD 4,000% 01/05/2031 1,564,964 1,564,964 1,564,964 U							0.10 0.24
2,089,000 Earthstone Energy Holdings LLC (a) (0.24
3,760,000 Emerald Debt Merger Sub LLC ^(a) 2,170,000 EnLink Midstream LLC ^(a) 2,540,000 Entegris Escrow Corp. ^(a) 3,390,000 EQM Midstream Partners LP ^(a) 3,390,000 EQM Midstream Partners LP ^(a) 3,390,000 EQM Midstream Partners LP ^(a) 4,625,000 Foundation Building Materials, Inc. ^(a) 4,000 Eq. Midstream Partners LP ^(a) 4,000 Eq. Midstream Partners LP ^(a) 4,1750 Entegris Escrow Corp. ^(a) 4,1750 Entegris							0.16
2,540,000 Entegris Escrow Corp. (a) 3,390,000 EQM Midstream Partners LP (a) 2,625,000 Foundation Building Materials, Inc. (a) 3,595,000 Frontier Communications Holdings LLC (a) 3,595,000 Frontier Communications Holdings LLC (a) 4,410,503 2,180,000 Frontier Communications Holdings LLC (a) 4,410,503 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,830,000 Garrier, Inc. (a) 4,000 Gartner, Inc. (a)							0.26
3,390,000 EQM Midstream Partners LP ^(a) 2,625,000 Foundation Building Materials, Inc. ^(a) 3,595,000 Frontier Communications Holdings LLC ^(a) 4,105,000 Frontier Communications Holdings LLC ^(a) 5,108,000 Frontier Communications Holdings LLC ^(a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL ^(a) 2,180,000 Gartner, Inc. ^(a) 2,830,000 Gartner, Inc. ^(a) 4,10,503 2,830,000 Gartner, Inc. ^(a) 4,10,503 2,830,000 Gattle, Inc. ^(a) 4,10,503 2,850,000 Gattle, Inc. ^(a) 4,202,000 Gen Digital, Inc. ^(a) 4,202,000 Global Infrastructure Solutions, Inc. ^(a) 4,020,000 Global Infrastructure Solutions, Inc. ^(a) 4,050,000 Global Partners LP / GLP Finance Corp. ^(a) 4,120,000 Gray Television, Inc. ^(a) 4,230,000 Gray Television, Inc. ^(a) 4,2437,000 Group 1 Automotive, Inc. ^(a) 4,256,000 HAT Holdings ILLC / HAT Holdings II LLC ^(a) 4,000 Hilton Domestic Operating Co., Inc. ^(a) 4,000 USD HSR 1,000 HIICon Mids III Corp. (a) USD 5.875% 01/06/2029 2,256,962 2,364,964	2,170,000	EnLink Midstream LLC ^(a)	USD	6.500%	01/09/2030	2,216,742	0.15
2,625,000 Foundation Building Materials, Inc. (a) 3,595,000 Frontier Communications Holdings LLC (a) 5,108,000 Frontier Communications Holdings LLC (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL (a) 3,625% 15/06/2029 2,555,622 2,85,000 Gartner, Inc. (a) 4,020,000 Gartner, Inc. (a) 4,020,000 Gen Digital, Inc. (a) 4,020,000 Gen Digital, Inc. (a) 4,020,000 Global Infrastructure Solutions, Inc. (a) 4,020,000 Global Infrastructure Solutions, Inc. (a) 4,020,000 Global Partners LP / GLP Finance Corp. (a) 4,120,000 Global Partners LP / GLP Finance Corp. (a) 4,020,000 Gray Television, Inc. (a) 4			USD	4.750%	15/04/2029	2,412,136	0.17
3,595,000 Frontier Communications Holdings LLC ^(a) 5,108,000 Frontier Communications Holdings LLC ^(a) 5,108,000 Frontier Communications Holdings LLC ^(a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL ^(a) 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL ^(a) 2,830,000 Garrett, Inc. ^(a) 2,830,000 Gartner, Inc. ^(a) 3,625% 15/06/2029 2,556,622 285,000 Gates Corp. ^(a) 4,020,000 Gen Digital, Inc. ^(a) 4,020,000 Gen Digital, Inc. ^(a) 7,773,000 Global Infrastructure Solutions, Inc. ^(a) 2,600,000 Global Infrastructure Solutions, Inc. ^(a) 3,000 Global Infrastructure Solutions, Inc. ^(a) 4,120,000 Global Partners LP / GLP Finance Corp. ^(a) 4,120,000 Gray Television, Inc. ^(a) 4,120							0.24
5,108,000 Frontier Communications Holdings LLC ^(a) USD 6.000% 15/01/2030 4,410,503 2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL ^(a) USD 7.750% 31/05/2032 2,192,622 2,830,000 Gartner, Inc. ^(a) USD 3.625% 15/06/2029 2,556,622 2,850,000 Gates Corp. ^(a) USD 6.875% 01/07/2029 287,514 4,020,000 Gen Digital, Inc. ^(a) USD 6.750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. ^(a) USD 5.625% 01/06/2029 7,223,993 2,600,000 Global Infrastructure Solutions, Inc. ^(a) USD 7.500% 15/04/2032 2,539,238 1,120,000 Global Partners LP / GLP Finance Corp. (a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. (a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. (a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. (a)<	2,625,000	Foundation Building Materials, Inc. ^(a)				0.404.774	0.16
2,180,000 Garrett Motion Holdings, Inc. / Garrett LX I SARL ^(a) 2,830,000 Gartner, Inc. ^(a) 2,850,000 Gattee, Inc. ^(a) 3,625% 15/06/2029 2,556,622 285,000 Gates Corp. ^(a) 4,020,000 Gen Digital, Inc. ^(a) 4,020,000 Global Infrastructure Solutions, Inc. ^(a) 2,600,000 Global Infrastructure Solutions, Inc. ^(a) 2,600,000 Global Infrastructure Solutions, Inc. ^(a) 3,000,000 Global Infrastructure Solutions, Inc. ^(a) 4,120,000 Global Partners LP / GLP Finance Corp. ^(a) 4,120,000 Gray Television, Inc. ^(a) 4,120,000 Gray Television, Inc. ^(a) 4,000,000 Group 1 Automotive, Inc. ^(a) 4,000 Group 1 Automotive, Inc. ^(a) 4,000 Group 1 Automotive, Inc. ^(a) 4,000 Gray Television, Inc. ^(a) 4,000 Gray Television, Inc. ^(a) 4,000 H&E Equipment Services, Inc. ^(a) 4,000 HAT Holdings I LLC / HAT Holdings I LLC ^(a) 4,000 Here Holdings, Inc. ^(a) 4,000 Hess Midstream Operations LP ^(a) 4,000 Hilton Domestic Operating Co., Inc. ^(a) 4,000 Lys D. 4,000% 4,000 Hilton Domestic Operating Co., Inc. ^(a) 4,000 Lys D. 4,000% 4,000 Oli/05/2029 4,056,022 4,769,000 Hilton Domestic Operating Co., Inc. ^(a) 4,000 Lys D. 4,000% 4,000 Oli/05/2031 4,000 Oli/05/2031 4,000 Oli/05/2031 4,000 Oli/05/2031 4,000 Oli/05/2031 4,000 Oli/05/2031	3,595,000	Frontier Communications Holdings LLC ^(a)					0.24
2,830,000 Gartner, Inc. (a) USD 3.625% 15/06/2029 2,556,622 285,000 Gates Corp. (a) USD 6.875% 01/07/2029 287,514 4,020,000 Gen Digital, Inc. (a) USD 6.750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. (a) USD 5.625% 01/06/2029 7,223,993 2,600,000 Global Infrastructure Solutions, Inc. (a) USD 7.500% 15/04/2032 2,539,238 1,120,000 Global Partners LP / GLP Finance Corp. (a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. (a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. (a) USD 4.000% 15/08/2028 4,619,733 2,437,000 Gry Pholdings III Corp. (a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings I LLC (a) USD 5.500% 15/06/2027 2,803,357 2,632,000 Here Holdings, Inc. (a) USD 5.500% 15/07/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/06/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/06/2029 1,564,964							0.30 0.15
285,000 Gates Corp. (a) USD 6.875% 01/07/2029 287,514 4,020,000 Gen Digital, Inc. (a) USD 6.750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. (a) USD 5.625% 01/06/2029 7,223,993 2,600,000 Global Infrastructure Solutions, Inc. (a) USD 7.500% 15/04/2032 2,539,238 1,120,000 Global Partners LP / GLP Finance Corp. (a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. (a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. (a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. (a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC (a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. (a) USD							0.15
4,020,000 Gen Digital, Inc. ^(a) USD 6.750% 30/09/2027 4,056,019 7,773,000 Global Infrastructure Solutions, Inc. ^(a) USD 5.625% 01/06/2029 7,223,993 2,600,000 Global Infrastructure Solutions, Inc. ^(a) USD 7.500% 15/04/2032 2,539,238 1,120,000 Global Partners LP / GLP Finance Corp. ^(a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. ^(a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. ^(a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. ^(a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. ^(a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC ^(a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. ^(a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP ^(a) USD 5.875% 01/04/2029 952,051							0.17
7,773,000 Global Infrastructure Solutions, Inc. ^(a) 2,600,000 Global Infrastructure Solutions, Inc. ^(a) 1,120,000 Global Infrastructure Solutions, Inc. ^(a) 1,120,000 Global Partners LP / GLP Finance Corp. ^(a) 1,153,410 2,305,000 Gray Television, Inc. ^(a) 1,163,410 2,291,032 2,291,032 2,437,000 GYP Holdings III Corp. ^(a) 1,150,810 2,291,032 2,2437,000 GYP Holdings III Corp. ^(a) 1,105,102 2,252,032 2,348,000 H&E Equipment Services, Inc. ^(a) 1,153,450 1,162,202 1,103,667 2,690,000 HAT Holdings II LLC / HAT Holdings II LLC ^(a) 1,103,007 1,103,007 1,104,102 1,105,007 1,106,102 1,106,103 1,							0.28
2,600,000 Global Infrastructure Solutions, Inc. ^(a) USD 7.500% 15/04/2032 2,539,238 1,120,000 Global Partners LP / GLP Finance Corp. ^(a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. ^(a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. ^(a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. ^(a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. ^(a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC ^(a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. ^(a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP ^(a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. ^(a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. ^(a) USD 4.000% 01/05/2031 1,564,964 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.49</td>							0.49
1,120,000 Global Partners LP / GLP Finance Corp. (a) USD 8.250% 15/01/2032 1,153,410 2,305,000 Gray Television, Inc. (a) USD 10.500% 15/07/2029 2,291,032 5,062,000 Group 1 Automotive, Inc. (a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. (a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC (a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Here Holdings, Inc. (a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP (a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964	2,600,000	Global Infrastructure Solutions, Inc. (a)					0.17
5,062,000 Group 1 Automotive, Inc. (a) USD 4.000% 15/08/2028 4,619,733 2,437,000 GYP Holdings III Corp. (a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC (a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. (a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP(a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964	1,120,000	Global Partners LP / GLP Finance Corp. (a)	USD	8.250%	15/01/2032	1,153,410	0.08
2,437,000 GYP Holdings III Corp. (a) USD 4.625% 01/05/2029 2,252,032 2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings II LLC / HAT Holdings II LLC (a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. (a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP (a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964							0.16
2,348,000 H&E Equipment Services, Inc. (a) USD 3.875% 15/12/2028 2,103,667 2,690,000 HAT Holdings I LLC / HAT Holdings II LLC (a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. (a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP (a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964							0.32
2,690,000 HAT Holdings I LLC / HAT Holdings II LLC ^(a) USD 8.000% 15/06/2027 2,803,357 2,632,000 Herc Holdings, Inc. ^(a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP ^(a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. ^(a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. ^(a) USD 4.000% 01/05/2031 1,564,964							0.15
2,632,000 Herc Holdings, Inc. ^(a) USD 5.500% 15/07/2027 2,569,016 840,000 Hess Midstream Operations LP ^(a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. ^(a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. ^(a) USD 4.000% 01/05/2031 1,564,964							0.14 0.19
840,000 Hess Midstream Operations LP ^(a) USD 6.500% 01/06/2029 847,199 960,000 Hilton Domestic Operating Co., Inc. (a) USD 5.875% 01/04/2029 952,051 1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964							0.19
960,000 Hilton Domestic Operating Co., Inc. ^(a) 1,769,000 Hilton Domestic Operating Co., Inc. ^(a) USD 5.875% 01/04/2029 952,051 1,564,964							0.16
1,769,000 Hilton Domestic Operating Co., Inc. (a) USD 4.000% 01/05/2031 1,564,964							0.00
						-	0.11
							0.21
4,365,000 Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Escrow, Inc. ^(a) USD 5.000% 01/06/2029 4,031,121	4,365,000			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 -	- (Contir	nued)					
		continued)					
4,4	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
1,2	203,000	Borrower Escrow, Inc. ^(a)	USD	6.625%	15/01/2032	1,199,204	0.08
5,0	009,000	Howard Midstream Energy Partners LLC ^(a)	USD	6.750%	15/01/2027	5,008,299	0.34
1,5	560,000	Howard Midstream Energy Partners LLC ^(a)	USD	8.875%	15/07/2028	1,635,395	0.11
		HUB International Ltd. ^(a)	USD	7.375%	31/01/2032	2,833,051	0.19
		iHeartCommunications, Inc. ^(a)	USD	4.750%	15/01/2028	2,005,210	0.14
		Imola Merger Corp. (a)	USD	4.750%	15/05/2029	3,751,568	0.26
	-	Ingevity Corp. ^(a) Iron Mountain, Inc. ^(a)	USD USD	3.875%	01/11/2028	4,707,098 2,288,340	0.32 0.16
	195,000	Jane Street Group / JSG Finance, Inc. ^(a)	USD	7.000% 4.500%	15/02/2029 15/11/2029	2,266,340	0.10
		Jane Street Group / JSG Finance, Inc. (a)	USD	7.125%	30/04/2031	3,199,675	0.20
	357,000	JELD-WEN, Inc. (a)	USD	4.875%	15/12/2027	2,213,294	0.15
		KBR, Inc. ^(a)	USD	4.750%	30/09/2028	2,987,558	0.20
4,5	555,000	Ken Garff Automotive LLC ^(a)	USD	4.875%	15/09/2028	4,217,156	0.29
	040,000	Kinetik Holdings LP ^(a)	USD	6.625%	15/12/2028	3,068,606	0.21
		Kinetik Holdings LP ^(a)	USD	5.875%	15/06/2030	4,441,535	0.30
		LABL, Inc. (a)	USD	6.750%	15/07/2026	2,108,812	0.14
		LABL, Inc. ^(a)	USD	10.500%	15/07/2027	3,570,323	0.24
		LCM Investments Holdings II LLC ^(a) Level 3 Financing, Inc. ^(a)	USD USD	4.875% 3.875%	01/05/2029 15/11/2029	5,767,612 235,750	0.39 0.02
	-	Level 3 Financing, Inc. ^(a)	USD	4.500%	01/04/2030	1,622,961	0.02
		Level 3 Financing, Inc. ^(a)	USD	10.500%	15/05/2030	882,584	0.06
		Level 3 Financing, Inc. ^(a)	USD	3.875%	15/10/2030	280,370	0.02
		LGI Homes, Inc. (a)	USD	4.000%	15/07/2029	2,009,275	0.14
		LifePoint Health, Inc. ^(a)	USD	5.375%	15/01/2029	2,166,656	0.15
2,	185,000	LifePoint Health, Inc. ^(a)	USD	11.000%	15/10/2030	2,406,122	0.16
		Lithia Motors, Inc. (a)	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 ^(a) MajorDrive Holdings IV LLC ^(a)	USD	5.875%	01/04/2029	1,524,081	0.10 0.44
		Marriott Ownership Resorts, Inc. ^(a)	USD USD	6.375% 4.500%	01/06/2029 15/06/2029	6,423,620 2,416,483	0.44
		Matador Resources Co.(a)	USD	6.875%	15/04/2028	3,091,181	0.17
		Matador Resources Co. ^(a)	USD	6.500%	15/04/2032	618,704	0.04
	-	Match Group Holdings II LLC ^(a)	USD	5.000%	15/12/2027	1,636,076	0.11
2,2	201,000	Match Group Holdings II LLC ^(a)	USD	4.625%	01/06/2028	2,041,450	0.14
	650,000	Match Group Holdings II LLC ^(a)	USD	5.625%	15/02/2029	1,571,097	0.11
	992,000	Match Group Holdings II LLC ^(a)	USD	3.625%	01/10/2031	827,695	0.06
	599,000	Mauser Packaging Solutions Holding Co. ^(a)	USD	7.875%	15/04/2027	6,722,929	0.46
		McAfee Corp.(a)	USD	7.375%	15/02/2030	5,032,183	0.34
	381,000	Medline Borrower LP ^(a) Medline Borrower LP ^(a)	USD USD	3.875% 5.250%	01/04/2029 01/10/2029	4,502,261 2,237,592	0.31 0.15
	131,000	Merlin Entertainments Group US Holdings, Inc. (a)	USD	7.375%	15/02/2031	2,163,455	0.15
	178,000	Minerals Technologies, Inc. (a)	USD	5.000%	01/07/2028	3,967,554	0.27
	212,000	Moog, Inc. (a)	USD	4.250%	15/12/2027	3,959,069	0.27
		MPH Acquisition Holdings LLC ^(a)	USD	5.750%	01/11/2028	3,365,614	0.23
		MSCI, Inc. ^(a)	USD	3.625%	01/09/2030	1,830,562	0.13
		Mueller Water Products, Inc. (a)	USD	4.000%	15/06/2029	3,549,759	0.24
		Murphy Oil USA, Inc. ^(a)	USD	3.750%	15/02/2031	3,355,424	0.23
		Nabors Industries, Inc. ^(a) Nabors Industries, Inc. ^(a)	USD	7.375%	15/05/2027	2,238,534	0.15
		NESCO Holdings II, Inc. (a)	USD USD	9.125% 5.500%	31/01/2030	1,562,935 2,304,121	0.11 0.16
		Nexstar Media, Inc. ^(a)	USD	5.625%	15/04/2029 15/07/2027	2,402,505	0.16
		NextEra Energy Operating Partners LP ^(a)	USD	7.250%	15/01/2029	2,826,107	0.19
		NGL Energy Operating LLC / NGL Energy Finance Corp. (a)	USD	8.125%	15/02/2029	3,551,729	0.24
		Noble Finance II LLC ^(a)	USD	8.000%	15/04/2030	2,622,977	0.18
2,2	296,000	Northern Oil and Gas, Inc.(a)	USD	8.125%	01/03/2028	2,325,389	0.16
		Northern Oil and Gas, Inc. ^(a)	USD	8.750%	15/06/2031	3,919,995	0.27
		Olympus Water US Holding Corp. (a)	USD	4.250%	01/10/2028	5,142,417	0.35
	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
-	110,000 552,000	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(a) Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(a)	USD USD	4.125% 5.125%	30/04/2028 30/04/2031	7,488,612 2,254,539	0.51 0.15
		Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	5.125% 4.250%	15/01/2029	2,254,539	0.15
		Owens Corning ^(a)	USD	3.500%	15/02/2030	2,892,550	0.19
		(-)	USD	7.125%	01/06/2031	3,386,410	0.23
		Performance Food Group, Inc. ^(a)	USD	4.250%	01/08/2029	5,886,270	0.40
0,0							
	162,000	Permian Resources Operating LLC ^(a)	USD	5.875%	01/07/2029	1,136,157	0.08

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Co	· ·					
	– (Continued) 000 Pike Corp. ^(a)	USD	F F000/	01/09/2028	1 677 620	0.11
	000 Post Holdings, Inc. ^(a)	USD	5.500% 5.625%	15/01/2028	1,677,639 4,650,421	0.11
	000 Post Holdings, Inc. (a)	USD	4.625%	15/04/2030	2,224,770	0.15
	000 Post Holdings, Inc. ^(a)	USD	6.250%	15/02/2032	581,940	0.04
	000 Premier Entertainment Sub LLC / Premier Entertainment Finance Corp. (a)		5.625%	01/09/2029	1,485,846	0.10
	000 Prime Security Services Borrower LLC ^(a)	USD	6.250%	15/01/2028	1,891,620	0.13
	000 Prime Security Services Borrower LLC / Prime Finance, Inc. (a)	USD	3.375%	31/08/2027	3,803,120	0.26
	000 Primo Water Holdings, Inc. (a)	USD	4.375%	30/04/2029	3,301,149	0.23
4,980,0	000 PROG Holdings, Inc. (a)	USD	6.000%	15/11/2029	4,675,622	0.32
5,082,0	000 Rand Parent LLC ^(a)	USD	8.500%	15/02/2030	4,990,727	0.34
2,525,0	000 Range Resources Corp. (a)	USD	4.750%	15/02/2030	2,344,740	0.1
7,980,0		USD	9.750%	01/12/2026	7,988,539	0.5
	000 ROBLOX Corp. (a)	USD	3.875%	01/05/2030	3,376,326	0.23
	000 Roller Bearing Co. of America, Inc. (a)	USD	4.375%	15/10/2029	4,055,666	0.28
	000 Sealed Air Corp. / Sealed Air Corp. US ^(a)	USD	7.250%	15/02/2031	1,914,610	0.13
	000 SeaWorld Parks & Entertainment, Inc. ^(a)	USD	5.250%	15/08/2029	5,718,493	0.39
	O00 Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc. (a)	USD	4.625%	01/11/2026	2,409,404	0.10
3,640,0		USD	4.125%	01/12/2030	2,458,602	0.17
	000 Sirius XM Radio, Inc. ^(a)	USD	3.125%	01/09/2026	2,323,092	0.10
	000 Sirius XM Radio, Inc. ^(a)	USD	5.000%	01/08/2027	2,995,930	0.20
	000 Sirius XM Radio, Inc. ^(a)	USD	4.000%	15/07/2028	1,199,072	0.08
	000 Sirius XM Radio, Inc. ^(a)	USD	4.125%	01/07/2030	2,894,941	0.20
	000 Sitio Royalties Operating Partnership LP / Sitio Finance Corp. (a)	USD	7.875%	01/11/2028	2,476,727	0.17
7,800,0		USD	6.000%	01/11/2028	7,536,282	0.52
	000 Smyrna Ready Mix Concrete LLC ^(a)	USD	8.875%	15/11/2031	930,321	0.0
	000 Sonic Automotive, Inc. ^(a)	USD	4.625%	15/11/2029	2,165,681	0.1
2,168,0	000 SRS Distribution, Inc. ^(a) 000 Standard Industries, Inc. ^(a)	USD USD	6.125%	01/07/2029	3,469,300	0.24
	000 Standard Industries, Inc. (a)	USD	5.000% 4.750%	15/02/2027 15/01/2028	2,108,337 1,358,157	0.09
	000 Staples, Inc. ^(a)	USD	7.500%	15/04/2026	2,603,234	0.0
	000 Starwood Property Trust, Inc. (a)	USD	7.250%	01/04/2029	3,610,532	0.2
	000 StoneX Group, Inc. ^(a)	USD	7.875%	01/03/2031	2,239,297	0.1
5,409,0		USD	5.000%	01/06/2031	4,865,558	0.3
2,475,0	(-)	USD	5.500%	31/10/2026	2,414,907	0.17
	000 Sunoco LP ^(a)	USD	7.000%	01/05/2029	1,486,035	0.10
	000 Sunoco LP ^(a)	USD	7.250%	01/05/2032	1,135,963	0.08
2,345,0		USD	7.375%	15/02/2029	2,351,847	0.16
	000 TEGNA, Inc. ^(a)	USD	4.750%	15/03/2026	971,269	0.0
2,020,0		USD	6.750%	15/05/2031	2,042,765	0.14
2,558,0	700 Thor Industries, Inc. (a)	USD	4.000%	15/10/2029	2,225,588	0.1
2,620,0	000 Townsquare Media, Inc. (a)	USD	6.875%	01/02/2026	2,564,718	0.18
2,515,0	000 TransDigm, Inc. ^(a)	USD	6.750%	15/08/2028	2,539,622	0.1
1,265,0	000 TransDigm, Inc. ^(a)	USD	6.375%	01/03/2029	1,264,216	0.09
1,665,0	000 TransDigm, Inc. ^(a)	USD	6.875%	15/12/2030	1,686,412	0.12
1,861,0	000 Travel & Leisure Co. ^(a)	USD	6.625%	31/07/2026	1,871,831	0.13
4,525,0		USD	4.500%	01/12/2029	4,128,157	0.28
1,860,0		USD	4.625%	01/03/2030	1,686,071	0.12
3,210,0		USD	4.125%	15/04/2029	2,915,322	0.20
	700 TriNet Group, Inc. (a)	USD	7.125%	15/08/2031	505,480	0.0
	000 Tronox, Inc. ^(a)	USD	4.625%	15/03/2029	3,667,654	0.2
2,639,0	000 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 ^(a)	USD	10.500%	15/02/2028	2,294,901	0.10
	000 Urban One, Inc. (a)	USD	7.375%	01/02/2028	3,482,790	0.24
	000 US Foods, Inc. ^(a)	USD	4.750%	15/02/2029	3,050,684	0.2
	000 USI, Inc. ^(a)	USD	7.500%	15/01/2032	3,565,456	0.2
	000 Valvoline, Inc. (a)	USD	3.625%	15/06/2031	3,158,251	0.2
	000 Venture Global Calcasieu Pass LLC ^(a) 000 Venture Global LNG, Inc. ^(a)	USD	4.125%	15/08/2031	2,339,685	0.1
3,720,0	(-)	USD	8.125%	01/06/2028	3,806,527	0.2
4,620,0 2,552,0		USD USD	9.500% 9.875%	01/02/2029 01/02/2032	5,008,912 2,743,681	0.3 0.1
	000 Vertiv Group Corp. (a)	USD	4.125%	15/11/2028	5,153,026	0.1
	000 Vibrantz Technologies, Inc. ^(a)	USD	9.000%	15/02/2030	5,153,026	0.3
	000 Virtusa Corp. ^(a)	USD	7.125%	15/02/2030	2,541,244	0.3
	000 WMG Acquisition Corp. ^(a)	USD	3.750%	01/12/2029	1,771,919	0.1
	000 WMG Acquisition Corp. (a)	USD	3.000%	15/02/2031	2,957,592	0.1
	000 WR Grace Holdings LLC ^(a)	USD	4.875%	15/06/2027	2,435,657	0.2
	000 WR Grace Holdings LLC ^(a)	USD	5.625%	15/08/2029	1,557,645	0.1
	000 WR Grace Holdings LLC ^(a)	lieu	7 2750/.	U1/U3/3U31	2 8/0 027	0.1
2,795,0	000 WR Grace Holdings LLC ^(a) 000 ZF North America Capital, Inc. ^(a)	USD USD	7.375% 6.875%	01/03/2031 14/04/2028	2,849,027 1,860,934	0.1

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Conti	inued)					
United States - (
) Ziff Davis, Inc. ^(a)) ZoomInfo Technologies LLC / ZoomInfo Finance Corp. ^(a)	USD USD	4.625% 3.875%	15/10/2030 01/02/2029	4,971,434	0.34 0.23
3,723,000	200mmio Technologies ELC / 200mmio Finance Corp. 17	03D	3.675%	01/02/2029	3,319,161	
TOTAL BONDS					719,639,105	49.22
(cost USD 966,7	50,353)				915,182,035	62.59
TOTAL TRANSF (cost USD 966,7	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 50,353)				915,182,035	62.59
	able Securities					
Bonds – 4.13%						
Canada 1 521 000	Bausch Health Cos., Inc. (a)	USD	4.875%	01/06/2028	1,111,075	0.08
	bauser realiti cos., inc.		4.07370	01/00/2020	1,111,073	0.00
Cayman Islands	GGAM Finance Ltd. ^(a)	HCD	0.0000/	45/06/2020	4 202 020	0.00
1,259,000 1,951,200	Transocean, Inc. (a)	USD USD	8.000% 8.750%	15/06/2028 15/02/2030	1,303,820 2,036,038	0.09 0.14
1,001,200	manocouri, mo.	002		10/02/2000		
					3,339,858	0.23
United States						_
	Ahead DB Holdings LLC ^(a)	USD	6.625%	01/05/2028	5,186,952	0.35
	American Airlines, Inc. ^(a) Beacon Roofing Supply, Inc. ^(a)	USD USD	7.250% 4.125%	15/02/2028 15/05/2029	7,490,399	0.51 0.21
	CNX Resources Corp. (a)	USD	7.375%	15/05/2029	3,062,314 3,360,524	0.21
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (a)	USD	5.875%	15/08/2027	5,247,273	0.23
	Jefferies Finance LLC / JFIN Co-Issuer Corp. (a)	USD	5.000%	15/08/2028	4,940,983	0.34
	Kodiak Gas Services LLC ^(a)	USD	7.250%	07/03/2028	792,168	0.05
	Penn Entertainment, Inc. (a)	USD	4.125%	01/07/2029	2,142,275	0.15
	Science Applications International Corp. (a)	USD	4.875%	01/04/2028	4,779,345	0.33
	Solaris Midstream Holdings LLC ^(a)	USD	7.625%	01/04/2026	4,637,467	0.32
7,106,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (a)	USD	12.000%	15/10/2026	7,207,118	0.49
3,420,000		USD	7.000%	15/09/2028	3,479,474	0.24
4,060,000	TriNet Group, Inc. (a)	USD	3.500%	01/03/2029	3,585,061	0.24
TOTAL BONDS					55,911,353	3.82
(cost USD 61,51	6,685)				60,362,286	4.13
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock	ks – 0.16%					
Luxembourg	Reorganized ISA SA ^(c)				0	0.00
United Kingdom	•					0.00
	Holdco New Ord				251,181	0.02
United States 27,765	Valaris Ltd. ^(c)				2,117,637	0.14
TOTAL COMMO (cost USD 2,940					2,368,818	0.16
	TRANSFERABLE SECURITIES				2,000,010	0.10
(cost USD 64,45	6,885)				62,731,104	4.29
MARKET VALUE (cost USD 1,520	E OF INVESTMENTS EXCLUDING DERIVATIVES ,026,422)				1,423,647,594	97.36
Futures Contra	acts - 0.02%					
Number of Contracts S	security Description			Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
				030	030	Equity
	EUR		Ob a d	//05 ****		
` '	furo OAT Futures 06/06/2024		Short	(135,618)	2,815	0.00
, ,	German Federal Republic Bonds 10YR Futures 06/06/2024 German Federal Republic Bonds 30YR Futures 06/06/2024		Short Short	(12,940,734) (687,324)	299,971 37,779	0.02 0.01
(5)	onnan i odoral Nopublio Bolido do FN i didico 00/00/2024			(007,324)	31,119	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	res 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 Futur			Short	(38,741,672)	5,058	0.00
(115)	,			Short	(12,172,930)	2,695	0.00
(2) (9)	US Treasury Ultra Long Bond US Treasury Ultra Long Notes		/2024	Short Short	(245,562) (1,009,687)	2,813 2,320	0.00
(9)	OS Treasury Offia Long Notes	1011(1 atales 19/05)	72024		(16,061,719)	40,570	0.00
LINDEALISED	GAIN ON FUTURES CONT	PACTS			(10,001,719)	381,135	0.00
OWNEALIGED	CAIN ON I DIONES CONT	NAO10					
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)
	USD						
57	US Treasury Long Bond Future	es 19/09/2024		Long	6.629.813	(38,671)	(0.01)
(56)	US Treasury Notes 2YR Future			Short	(11,408,687)	(6,563)	(0.00)
29	US Treasury Ultra Long Bond			Long	3,560,656	(33,788)	(0.00)
85	US Treasury Ultra Long Notes	10YR Futures 19/09	/2024	Long	9,535,937	(22,394)	(0.00)
					8,317,719	(101,416)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(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 CONTRAC	CTS			4,857,369	0.33
						Unrealised	% of
Currency	Amount Bought	Currency	Amount 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	стѕ			(875,525)	(0.06)
Swap Contra	acts - 0.24%						
Net Local						Unrealised	% of
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Credit Default Swaps						
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	Floating (Markit CDX North America High Yield 39 Version 3 Index)	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 GAIN	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 (cost USD 1,520,02				,	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	iding 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	res contracts				(105,328)	(0.01)
Unrealised gain on forw	vard 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 Liabil	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.

⁺ 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) A related party to Goldman Sachs Funds.

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

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
ransferable se	curities dealt in another regulated market					
Agencies Asset	t Backed Obligations – 11.19%					
Jnited States						
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	8.988%	25/08/2029	662,985	0.45
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	7.938% 7.788%	25/03/2030 25/04/2030	825,697 1,438,377	0.56 0.98
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.7374%	25/12/2033	59,644	0.04
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	8.380%	25/01/2034	428,054	0.29
227,000	Federal Home Loan Mortgage Corp. (FHLMC)(a)	USD	8.730%	25/10/2041	236,578	0.16
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.324%	25/01/2042	97,098	0.07
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	8.830%	25/03/2042	484,799	0.33
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/04/2042 25/07/2042	346,722	0.24
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a) Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	9.324% 6.580%	25/03/2044	256,846 445,092	0.18 0.30
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.580%	25/03/2044	282,460	0.19
125,000	(-)	USD	7.330%	25/03/2044	125,809	0.09
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.288%	25/09/2049	331,357	0.23
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	10.695%	25/09/2050	811,126	0.55
2,152,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	10.130%	25/10/2050	2,468,362	1.69
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	9.324%	25/11/2050	808,062	0.55
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.124%	25/01/2051	667,216	0.46
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	7.980% 9.788%	25/01/2051 25/05/2029	2,244,505 168,766	1.54 0.12
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	6.438%	25/05/2029	317,445	0.12
	Federal National Mortgage Association (FNMA)	USD	9.438%	25/05/2030	1,602,219	1.10
	Federal National Mortgage Association (FNMA)	USD	6.288%	25/07/2030	2,399	0.00
	Federal National Mortgage Association (FNMA)	USD	7.688%	25/07/2030	102,395	0.07
341,998	Federal National Mortgage Association (FNMA)	USD	7.688%	25/07/2030	351,809	0.24
	Federal National Mortgage Association (FNMA)	USD	7.788%	25/01/2031	519,089	0.35
270,000	Federal National Mortgage Association (FNMA) ^(a)	USD _	7.324%	25/11/2041	273,191	0.19
					16,358,102	11.19
					10,336,102	
OTAL AGENCIE	ES ASSET BACKED OBLIGATIONS 8,662)				16,358,102	11.19
cost USD 15,453						
cost USD 15,453 Non-Agencies A Belgium	Asset Backed Obligations – 89.30%				16,358,102	11.19
Non-Agencies A Belgium 500,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a)	USD	10.075%	20/04/2036	16,358,102 508,339	11.19 0.35
Non-Agencies A Belgium 500,000 2,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a)	USD	13.075%	20/04/2036	16,358,102 508,339 2,078,456	0.35 1.42
Non-Agencies A Belgium 500,000 2,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a)				508,339 2,078,456 1,019,887	0.35 1.42 0.70
cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a)	USD	13.075%	20/04/2036	16,358,102 508,339 2,078,456	0.35 1.42 0.70
cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a)	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	0.35 1.42 0.70 2.47
Cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000 Sermuda 275,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a)	USD	13.075%	20/04/2036	508,339 2,078,456 1,019,887	0.35 1.42 0.70
Cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000 Sermuda 275,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	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	0.35 1.42 0.70 2.47
Cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000 Sermuda 275,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	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 3,606,682 276,188 708,439	0.35 1.42 0.70 2.47 0.15 0.48
Cost USD 15,453 Non-Agencies A Belgium 500,000 2,000,000 1,000,000 Bermuda 275,000 700,000 Cayman Islands 750,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a)	USD USD - 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 3,606,682 276,188 708,439	0.35 1.42 0.70 2.47 0.15 0.48 0.67
Cayman Islands 750,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a)	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	0.35 1.42 0.70 2.47 0.15 0.46 0.67
Cost USD 15,453 Non-Agencies A Belgium 500,000 2,000,000 1,000,000 Bermuda 275,000 700,000 2,000,000 2,000,000 750,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a)	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	0.35 1.42 0.70 2.47 0.19 0.48 0.67
Cost USD 15,453 Non-Agencies A Selgium 500,000 2,000,000 1,000,000 Sermuda 275,000 700,000 2,000,000 2,000,000 750,000 1,500,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a)	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	0.35 1.42 0.70 2.47 0.15 0.46 0.67 0.52 1.38 0.52 1.03
Cayman Islands 750,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000 1,500,000 1,500,000 500,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a)	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	0.35 1.42 0.70 2.47 0.19 0.48
Cayman Islands 750,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000 1,500,000 1,500,000 500,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a)	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 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	0.35 1.42 0.70 2.47 0.19 0.48 0.67 0.52 1.33 0.52 1.03 0.34 1.58
Cayman Islands 750,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000 1,500,000 500,000 2,261,250	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a)	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 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	0.35 1.42 0.70 2.47 0.19 0.46 0.67 0.52 1.33 0.52 1.03 0.34 1.56
Cayman Islands 750,000 2,000,000 1,000,000 275,000 700,000 1,500,000 1,500,000 2,261,250	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a)	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 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	0.33 1.42 0.70 2.47 0.19 0.46 0.67 0.52 1.33 0.52 1.00 0.34 1.56
Cayman Islands 750,000 2,000,000 1,000,000 275,000 750,000 1,500,000 1,500,000 2,261,250 reland 2,000,000	Asset Backed Obligations – 89.30% OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a)	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% 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	0.35 1.42 0.77 2.47 0.15 0.46 0.67 0.52 1.36 0.52 1.03 0.34 1.56
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000 750,000 2,261,250 reland 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Och CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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 2,166,820 1,081,434 1,082,292	0.38 1.42 0.70 2.41 0.19 0.67 0.52 1.38 0.52 1.03 0.34 1.55 5.37
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 2,000,000 2,000,000 2,000,000 2,261,250 reland 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1 Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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	0.33 1.42 0.70 2.47 0.19 0.48 0.67 1.33 0.52 1.00 0.34 1.58 5.37
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 Cayman Islands 750,000 2,000,000 1,500,000 2,261,250 reland 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class C1R ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1 Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) Aurium CLO IX DAC 9X Class DR Avoca CLO XIII DAC 12X 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 28/10/2034 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	0.38 1.42 0.77 2.47 0.19 0.44 0.67 0.52 1.38 0.52 1.00 0.34 1.58 5.37
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 2,000,000 1,500,000 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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 12X Class D	USD	13.075% 8.425% 8.825% 1.000% 11.823% 11.894% 1.000% 1.000% 1.000% 1.976% 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 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 52,764 2,308,533 7,843,676 2,166,820 1,081,434 1,082,292 1,082,247 1,084,719 2,117,110	0.38 1.42 0.77 2.47 0.18 0.67 0.52 1.38 0.52 1.03 0.34 1.58 5.37 1.44 0.74 0.74 0.74 1.45
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 2,000,000 2,000,000 2,000,000 1,500,000 2,261,250 reland 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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%	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	0.38 1.42 0.70 2.41 0.18 0.66 0.52 1.38 0.55 1.03 0.39 1.58 5.37 1.44 0.74 0.74 0.74 1.44 2.94
Cayman Islands 750,000 2,000,000 1,000,000 1,000,000 2,000,000 750,000 1,500,000 2,261,250 reland 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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% 8.825% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 5.556% 6.806% 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 15/04/2032 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	0.38 1.42 0.70 2.41 0.19 0.48 0.67 0.55 1.38 0.55 1.03 0.34 1.55 5.37
Cayman Islands 750,000 2,000,000 1,000,000 1,000,000 1,500,000 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-32 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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 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% 6.906% 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 15/04/2037 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 1,086,958 1,418,830	0.38 1.42 0.77 2.47 0.11 0.48 0.67 0.52 1.33 0.52 1.00 0.34 1.55 5.37 1.48 0.74 0.74 0.74 0.74 0.74 0.74 0.74 0.77 0.74 1.41 2.94
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 2,000,000 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) OCP CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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% 8.825% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 5.556% 6.806% 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 15/04/2032 28/10/2034 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	0.35 1.42 0.77 2.47 0.15 0.46 0.67 0.52 1.33 0.52 1.03 0.34 1.56 5.37 1.46 0.74 0.74 0.74 0.74 0.74 0.74 0.79 0.79 0.79 0.79 0.70
Cayman Islands 750,000 2,000,000 1,000,000 2,000,000 1,000,000 2,000,000 2,000,000 1,500,000 2,001,500,000 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-1 Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) 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 XIII 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% 8.825% 1.000% 11.823% 11.894% 1.000% 11.976% 5.556% 5.488% 7.364% 7.106% 6.806% 6.906% 6.088% 7.756% 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	11.15 0.35 1.42 0.77 2.47 0.15 0.48 0.67 0.52 1.33 0.52 1.03 0.34 1.58 5.37 1.44 0.74 0.74 0.74 0.74 0.74 0.77 0.97 0.52 0.50 0.50
Cayman Islands 750,000 2,000,000 1,000,000 1,000,000 1,000,000 750,000 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 ^(a) OHA Credit Funding 14 Ltd. 2023-14A Class E ^(a) OHA Credit Funding 15 Ltd. 2023-15A Class C ^(a) Symphony CLO 42 Ltd. 2024-42A Class D ^(a) Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a) Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a) Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) Oaktree CLO 2024-25 Ltd. Class E ^(a) OCP CLO 2024-33 Ltd. Class E ^(a) Park Blue CLO Ltd. 2024-5A Class D ^(a) Voya CLO 2024-1 Ltd. 2024-5A Class E ^(a) Aqueduct European CLO 4-2019 DAC 2019-4X Class B1R Ares European CLO VIII DAC 8A Class BR ^(a) Aurium CLO IX DAC 9X Class DR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XIII DAC 13X Class B1RR Avoca CLO XXIV DAC 24X Class DR 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% 8.425% 8.807% 8.525% 1.000% 11.823% 11.894% 1.000% 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% 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 15/04/2032 28/10/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 15/04/2034 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 1,418,830 754,803 754,803 725,138	0.35 1.42 0.70 2.47 0.19 0.46 0.67 0.52 1.38 0.52 1.03 0.34

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
Ireland – (Continu	· ·					
	CVC Cordatus Loan Fund VIII DAC 8X Class A1RR	EUR	4.756%	15/07/2034	2,164,853	1.48
	Dilosk Rmbs No 8-STS DAC Class D	EUR EUR	6.726% 7.617%	20/05/2062 18/02/2034	252,541	0.17 0.23
	Fortuna Consumer Loan ABS 2024-1 DAC Class D GoldenTree Loan Management EUR CLO 5 DAC 5X Class A	EUR	4.717%	20/04/2034	337,040 2,696,823	1.85
	Henley CLO I DAC 1X Class CR	EUR	6.106%	25/07/2034	872,587	0.60
600,000	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	EUR	6.165%	15/04/2034	1,402,478	0.96
	Penta CLO 14 DAC 2023-14A Class D ^(a)	EUR EUR	10.156% 5.582%	15/04/2036	2,205,937	1.51 0.37
	Penta CLO 6 DAC 2019-6A Class B1R ^(a) RRE 1 Loan Management DAC 1X Class A1R	EUR	4.726%	25/07/2034 15/04/2035	540,962 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
	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
1,000,000	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
Italy 248,083	Red & Black Auto Italy SRL Series 1	EUR	6.655%	28/12/2031	269,639	0.18
Jersey						
	AB BSL CLO 4 Ltd. 2023-4A Class C ^(a)	USD	8.675%	20/04/2036	2,023,242	1.38
	Apidos CLO XLV Ltd. 2023-45A Class C ^(a)	USD	8.624%	26/04/2036	1,012,596	0.69
	Bain Capital CLO Ltd. 2024-1A Class E ^(a)	USD	12.125%	16/04/2037	1,525,787	1.04 2.10
	Bain Capital Credit CLO Ltd. 2023-1A Class D ^(a) Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E ^(a)	USD USD	10.228% 1.000%	16/04/2036 25/04/2037	3,069,750 604,636	0.41
	Canyon CLO Ltd. 2023-2A Class E ^(a)	USD	11.970%	15/05/2037	1,012,260	0.69
	Captree Park CLO Ltd. 2024-1A Class E ^(a)	USD	11.333%	20/07/2037	604,644	0.41
	CarVal CLO IX-C Ltd. 2024-1A Class D ^(a)	USD	9.225%	20/04/2037	2,027,028	1.39
1,830,000	CarVal CLO VII-C Ltd. 2023-1A Class D(a)	USD	11.125%	20/01/2035	1,841,194	1.26
	CarVal CLO VII-C Ltd. 2023-1A Class E ^(a)	USD	13.915%	20/01/2035	2,030,562	1.39
	CQS US CLO Ltd. 2023-3A Class B ^(a)	USD	7.974%	25/01/2037	405,072	0.28
	Dryden 113 CLO Ltd. 2022-113A Class CR ^(a)	USD	8.025%	20/10/2035	1,004,768	0.69
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class E ^(a)	USD	11.321%	20/04/2037	1,039,505	0.71
	Golub Capital Partners CLO Ltd. 2024-74A Class E ^(a) Halseypoint CLO 7 Ltd. 2023-7A Class D ^(a)	USD USD	11.432% 11.165%	25/07/2037 20/07/2036	503,830 519,469	0.34 0.36
1,750,000	Invesco US CLO Ltd. 2023-1A Class DR ^(a)	USD	9.136%	22/04/2037	1,763,242	1.21
1,400,000	Invesco US CLO Ltd. 2023-2A Class C ^(a)	USD	8.325%	21/04/2036	1,413,217	0.97
	Katayma CLO II Ltd. 2024-2A Blass B ^(a)	USD	7.438%	20/04/2037	301,244	0.21
500,000	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a)	USD	11.656%	23/04/2038	512,918	0.35
375,000	Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B ^(a)	USD	7.617%	24/10/2032	377,229	0.26
525,000		USD	9.823%	24/10/2032	528,963	0.36
	Oaktree CLO 2023-1A Ltd. Class D ^(a)	USD	10.579%	15/04/2036	2,054,818	1.41
	Oaktree CLO 2023-1A Ltd. Class E ^(a)	USD	13.809%	15/04/2036	1,659,187	1.14
	Ocean Trails CLO XIV Ltd. 2023-14A Class E ^(a) OCP CLO 2023-26A Ltd. Class D ^(a)	USD USD	13.766%	20/01/2035	410,602	0.28 0.70
	OCP CLO 2023-26A Ltd. Class D(*)	USD	10.667% 13.567%	17/04/2036 17/04/2036	1,020,812 2,078,152	1.42
	Pikes Peak CLO 12 Ltd. 2023-12A Class C ^(a)	USD	9.125%	20/04/2036	2,076,152	1.39
	Pikes Peak CLO 12 Ltd. 2023-12A Class E ^(a)	USD	14.475%	20/04/2036	1,043,683	0.71
	Warwick Capital CLO 1 Ltd. 2023-1A Class D ^(a)	USD	11.012%	20/10/2036	1,033,108	0.71
575,000	Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a)	USD -	9.214%	20/04/2037	579,669	0.40
Luxembourg					36,032,743	24.66
•	Compartment BL Consumer Credit 2024-1 Class D	EUR	6.305%	25/09/2041	602,552	0.41
Netherlands	Aurorus 2023 BV 2023 1 Closs 5	EUD	0.2059/	12/00/2042	447 707	0.04
	Aurorus 2023 BV 2023-1 Class E Eurosail 2007-NL1X BV Class A	EUR EUR	9.205% 4.288%	13/08/2049 17/04/2040	447,737 479,844	0.31 0.33
.,	Hill FL 2023-1FL Class D	EUR	8.217%	18/05/2031	1,067,736	0.33
	Hill FL 2024-1FL Class D	EUR	7.017%	18/02/2032	217,806	0.15
	Jubilee CLO BV 2019-22X Class D	EUR	7.826%	20/11/2031	548,359	0.37
000,000						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Asset Backed Obligations – (Continued)			matanty Date		
Portugal	asset backed obligations – (continued)					
269,573	TAGUS - Sociedade de Titularização de Creditos SA / Viriato Finance No	FUD	4.0000/	00/40/0040	004 004	0.00
	1 Class B	EUR	4.802%	28/10/2040	284,281	0.20
Spain	ETA Contendor Consumor Carin 2022 4 Class D	EUD	0.0220/	22/00/2020	4 4 4 2 7 2 2	0.70
	FTA Santander Consumer Spain 2023-1 Class D FTA Santander Consumo 5 Class E	EUR EUR	9.022% 14.146%	22/09/2039 21/03/2036	1,143,782 175,645	0.78 0.12
,		-				
					1,319,427	0.90
United Kingdom	Condition And a Resolve blood Constitution 2000 4 RI O Olega R	ODD	0.4440/	04/40/0000	4 077 000	0.07
	Cardiff Auto Receivables Securitisation 2022-1 PLC Class D Gemgarto 2023-1 PLC Class D	GBP GBP	8.111% 7.730%	21/10/2028 16/12/2073	1,277,623 723,871	0.87 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
	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 ^(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B ^(a)	USD USD	6.236% 6.489%	15/03/2037 15/03/2037	619,395 762,737	0.42 0.52
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C ^(a)	USD	6.639%	15/03/2037	360,831	0.32
	Benchmark Mortgage Trust 2018-B1 Class D ^(a)	USD	2.750%	15/01/2051	54.712	0.04
	Braemar Hotels & Resorts Trust 2018-Prime Class B ^(a)	USD	6.543%	15/06/2035	723,196	0.50
463,247	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 ^(a)	USD	5.903%	25/12/2068	357,367	0.24
	COLT Mortgage Loan Trust 2024-INV1 Class A2 ^(a) COMM Mortgage Trust 2016-DC2 Class B	USD USD	6.328% 4.657%	25/12/2068 10/02/2049	95,743 428,889	0.07 0.29
	Connecticut Avenue Securities Trust 2019-R01 Class 2M2 ^(a)	USD	7.888%	25/07/2031	5,213	0.00
	Connecticut Avenue Securities Trust 2021-R01 Class 1B1 ^(a)	USD	8.430%	25/10/2041	543,571	0.37
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(a)	USD	8.324%	25/04/2042	127,730	0.09
40,000	Connecticut Avenue Securities Trust 2022-R08 Class 1M2 ^(a)	USD	8.924%	25/07/2042	42,512	0.03
300,000		USD	8.024%	25/01/2044	304,532	0.21
	Connecticut Avenue Securities Trust 2024-R01 Class 1M2 ^(a)	USD	7.124%	25/01/2044	100,949	0.07
100,000 150,000	Connecticut Avenue Securities Trust 2024-R03 Class 2B1 ^(a) Connecticut Avenue Securities Trust 2024-R03 Class 2M2 ^(a)	USD USD	8.130% 7.274%	25/03/2044	101,016	0.07 0.10
	Connecticut Avenue Securities Trust 2024-R03 Class 2M2* Connecticut Avenue Securities Trust 2024-R04 Class 1B1 ^(a)	USD	7.524%	25/03/2044 25/05/2044	151,135 577,516	0.10
	Connecticut Avenue Securities Trust 2024-R04 Class 1M2 ^(a)	USD	6.974%	25/05/2044	703,062	0.48
	CSAIL Commercial Mortgage Trust 2015-C3 Class A4	USD	3.718%	15/08/2048	336,571	0.23
300,000	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	286,593	0.20
	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	488,607	0.33
	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
	IndyMac INDX Mortgage Loan Trust 2005-AR11 Class A4 JP Morgan Alternative Loan Trust 2006-A7 Class 1A1	USD	3.744%	25/08/2035	487,300	0.33 0.96
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B	USD USD	5.759% 3.460%	25/12/2036 15/08/2049	1,403,872 642,327	0.96
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	COD	0.40070	10/00/2040	042,027	0.44
	Class A ^(a)	USD	2.854%	06/09/2038	384,587	0.26
	JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(a)	USD	6.923%	25/05/2054	130,160	0.09
	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Class D ^(a)	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 Morgan Stanley ABS Capital I, Inc. Trust 2007-NC3 Class A2B	USD USD	5.639% 5.571%	25/11/2036 25/05/2037	1,366,406 1,932,947	0.94 1.32
808,000		USD	3.732%	15/05/2048	785,025	0.54
100,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D ^(a)	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
500,000	Morgan Stanley Capital I 2017-HR2 Class C	USD	4.462%	15/12/2050	448,410	0.31
	OBX 2024-NQM1 Trust Class A1 ^(a)	USD	5.928%	25/11/2063	427,555	0.29
	RALI Series 2006-QO7 Trust Class 3A2	USD	5.841%	25/09/2046	427,654	0.29
	STACR Trust 2018-HRP1 Class B2 ^(a)	USD	17.188%	25/05/2043	863,082	0.59
150,000	Wells Fargo Commercial Mortgage Trust 2017-C39 Class B	USD	4.025%	15/09/2050	138,186	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 2018	I-C44 Class A5	USD	4.212%	15/05/2051	369,029	0.25
375,0	000 Wells Fargo Commercia	l Mortgage Trust 2018	I-C48 Class D ^(a)	USD	3.000%	15/01/2052	279,406	0.19
							21,985,510	15.05
TOTAL NON-A	AGENCIES ASSET BACKEI 8,135,636)	D OBLIGATIONS					130,483,353	89.30
TOTAL TRAN	SFERABLE SECURITIES D	EALT IN ANOTHER I	REGULATED MARKET					
(cost USD 143	3,589,298)						146,841,455	100.49
MARKET VAL	UE OF INVESTMENTS EXC	CLUDING DERIVATIV	ES				146,841,455	100.49
•	· · ·						, ,	
Futures Con	tracts – (0.00%)					Commitment	Unrealised	% of
Number of						Market Value	Gain	Shareholders'
Contracts	Security Description					USD	USD	Equity
	USD							
	US Treasury Notes 5YR Futur				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
10	USD	10/00/2024			Lana	2.069.022	(4.200)	(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)	OO Headury Notes 211(1 utur	63 30/03/2024						
						31,656	(1,679)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(1,679)	(0.00)
Forward Cur	rency Contracts – (0.21%	6)						
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		Shareholders' Equity
GBP	372,627	USD	471,380			02/07/202	24 4.065	0.00
EUR	25,634,640	USD	27,672,638			30/07/202	,	0.18
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS	3				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	24 (48,374)	(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	. ,	(0.35)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACT	S				(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 GAIR	N ON CREDIT DEFAULT SWAPS				26,458	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				26,458	0.02
MARKET VALUE O					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 forv	vard currency contracts				263,027	0.18
Unrealised loss on forw	vard currency contracts				(558,475)	(0.39)
Unrealised gain on swa	ap contracts				26,458	0.02
Other Assets and Liabi	lities				(449,980)	(0.30)
Shareholders' Equ	itv				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.

⁽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 ^(a)	USD	5.125%	15/07/2029	341,893	0.3
512,000	Altice France SA ^(a)	USD	5.500%	15/10/2029	342,871	0.3
					684,764	0.6
Netherlands 700,000	VZ Secured Financing BV ^(a)	USD	5.000%	15/01/2032	597,401	0.5
	Ziggo Bond Co. BV ^(a)	USD	5.125%	28/02/2030	257,127	0.2
245,000	Ziggo BV ^(a)	USD -	4.875%	15/01/2030	218,547	0.1
 Switzerland					1,073,075	0.9
	UBS Group AG ^(a)	USD	3.875%	Perp.	570,371	0.5
United Kingdom 380,000	Rolls-Royce PLC ^(a)	USD	5.750%	15/10/2027	379,814	0.3
United States	·					
,	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
50,000 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
	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
	Dana, Inc.	USD	4.250%	01/09/2030	194,761	0.1
587,000	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.	USD	7.875%	15/05/2032	175,275	0.1
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	359,192	0.3
	Hillenbrand, Inc.	USD USD	3.750%	01/03/2031	733,622	0.6
	JPMorgan Chase & Co. KB Home	USD	6.875% 7.250%	Perp. 15/07/2030	852,976 202,435	0.7
	Lamar Media Corp.	USD	3.625%	15/01/2030	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	USD	6.000%	01/06/2026	511,570	0.4
390,000	OneMain Finance Corp.	USD	9.000%	15/01/2029	409,867	0.3
709,000	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	630,833	0.5
645,000	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 USD	4.750% 3.850%	01/02/2032	157,787	0.1
	Spirit AeroSystems, Inc. Sunoco LP / Sunoco Finance Corp.	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
,	TK Elevator US Newco, Inc. ^(a)	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
281,000	TransDigm, Inc.	USD	4.875%	01/05/2029	260,729	0.2
	Twilio, Inc.	USD	3.625%	15/03/2029	382,846	0.3
	United States Treasury Bill	USD	0.000%	08/08/2024	2,475,976	2.2
	United Wholesale Mortgage LLC ^(a)	USD	5.500%	15/04/2029	349,773	0.3
195,000	Wells Fargo & Co.	USD -	7.625%	Perp.	205,368	0.1
TOTAL BONDS					16,640,790	14.8
(cost USD 20,523	5,686)				19,348,814	17.2
Holdings	Security Description				Market Value USD	% o Shareholder Equit
Common Stock United States						
	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 TRANSFI (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. ^(a)	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 ^(a)	USD	3.875%	15/10/2030	504,073	0.70
	Bombardier, Inc. ^(a)	USD	7.000%	01/06/2032	215,419	0.19
	Brookfield Residential Properties, Inc. / Brookfield Residential US LLC ^(a)	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. ^(a) Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ^(a)	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. ^(a)	USD	3.875%	01/12/2029	361,939	0.32
		-			4,391,712	3.91
Cayman Islands						
	GGAM Finance Ltd. ^(a)	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. ^(a) Transocean Titan Financing Ltd. ^(a)	USD USD	6.875% 8.375%	01/02/2027 01/02/2028	109,792 296,146	0.10 0.27
	Transocean, Inc. ^(a)	USD	8.250%	15/05/2029	115,142	0.10
	Transocean, Inc. ^(a)	USD	8.500%	15/05/2031	115,008	0.10
		_			1,090,520	0.97
France 465,000	SNF Group SACA ^(a)	USD	3.125%	26/03/2028	427,070	0.38
Ireland	ON GIOUP OACA		3.12370	20/03/2020	427,070	
	Castlelake Aviation Finance DAC ^(a)	USD	5.000%	15/04/2027	300,962	0.27
	Jazz Securities DAC ^(a)	USD	4.375%	15/01/2029	442,109	0.39
		_			743,071	0.66
Jersey						
187,000	Adient Global Holdings Ltd. ^(a)	USD	7.000%	15/04/2028	191,082	0.17
173,000	Adient Global Holdings Ltd. ^(a)	USD	8.250%	15/04/2031	180,795	0.16
					371,877	0.33
Liberia						
	Royal Caribbean Cruises Ltd. (a)	USD	4.250%	01/07/2026	597,748	0.53
	Royal Caribbean Cruises Ltd. ^(a)	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	Altico Financing CA(8)	LICE	F 0000/	15/04/0000	007.000	0.74
	Altice Financing SA ^(a) Camelot Finance SA ^(a)	USD USD	5.000% 4.500%	15/01/2028 01/11/2026	827,690 777,155	0.74 0.69
010,000	Cambiot mande of t	-	4.00070	01/11/2020	1,604,845	1.43
					1,004,043	1.43
Panama 408 000	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
485,000	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
		_			1,153,727	1.03

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds -	•	nued)					
Supranati		American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (a)	USD	E 7E00/	20/04/2029	105 907	0.17
		Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (a)	USD	5.750% 5.250%	15/08/2027	195,897 204,310	0.17
		VistaJet Malta Finance PLC / Vista Management Holding, Inc. (a)	USD	7.875%	01/05/2027	268,512	0.24
		VistaJet Malta Finance PLC / Vista Management Holding, Inc.(a)	USD	6.375%	01/02/2030	278,579	0.25
			-			947,298	0.84
Switzerla		UBS Group AG ^(a)	USD	9.250%	Perp.	214,128	0.19
United Ki	-	(4)					
•	190,000	Macquarie Airfinance Holdings Ltd. (a)	USD	8.125%	30/03/2029	199,798	0.18
	30,000	Macquarie Airfinance Holdings Ltd. ^(a)	USD -	6.400%	02/06/2033	30,282	0.03
						230,080	0.21
United St		Acrisure LLC / Acrisure Finance, Inc. (a)	USD	4.250%	15/02/2029	890,670	0.79
	260,000	Acrisure LLC / Acrisure Finance, Inc. (a)	USD	6.000%	01/08/2029	237,305	0.21
	35,000	Acushnet Co.(a)	USD	7.375%	15/10/2028	35,997	0.03
2		AdaptHealth LLC ^(a)	USD	6.125%	01/08/2028	233,913	0.21
		AdaptHealth LLC ^(a)	USD	4.625%	01/08/2029	81,822	0.07
		AdaptHealth LLC ^(a)	USD	5.125%	01/03/2030	167,796	0.15
		ADT Security Corp.(a)	USD	4.125%	01/08/2029	820,673	0.73
		Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(a)	USD	3.500%	15/03/2029	489,238	0.44
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(a)	USD USD	6.750% 6.625%	15/04/2028 15/07/2026	365,245 15,018	0.33 0.01
-		Allison Transmission, Inc. ^(a)	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 ^(a)	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
1,1	138,000	APi Group DE, Inc. ^(a)	USD	4.125%	15/07/2029	1,023,768	0.91
	67,000	APi Group DE, Inc. (a)	USD	4.750%	15/10/2029	61,668	0.06
		APX Group, Inc. ^(a)	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)	USD	6.250%	01/04/2028	441,609	0.39
		Arko Corp.(a)	USD	5.125%	15/11/2029	463,248	0.41
	473,000 164,000	Asbury Automotive Group, Inc. (a) Asbury Automotive Group, Inc. (a)	USD USD	4.625% 5.000%	15/11/2029 15/02/2032	432,767 147,206	0.39 0.13
	425,000	AthenaHealth Group, Inc. (a)	USD	6.500%	15/02/2032	385,177	0.13
		Atkore, Inc. ^(a)	USD	4.250%	01/06/2031	67,274	0.06
2		Avient Corp. (a)	USD	7.125%	01/08/2030	233,452	0.21
	475,000	Axalta Coating Systems LLC ^(a)	USD	3.375%	15/02/2029	424,935	0.38
	65,000	Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.000%	15/07/2029	65,659	0.06
	65,000	Blue Racer Midstream LLC / Blue Racer Finance Corp. (a)	USD	7.250%	15/07/2032	66,186	0.06
	542,000	Boyd Gaming Corp. (a)	USD	4.750%	15/06/2031	486,749	0.43
			USD	4.750%	15/05/2029	485,382	0.43
		Builders FirstSource, Inc. (a)	USD	4.250%	01/02/2032	84,751	0.08
			USD	3.875%	15/09/2027	363,795	0.32
		Caesars Entertainment, Inc. ^(a) Caesars Entertainment, Inc. ^(a)	USD USD	4.625% 7.000%	15/10/2029 15/02/2030	535,369 409,884	0.48 0.37
		California Resources Corp. (a)	USD	7.125%	01/02/2026	479,659	0.37
		Calpine Corp. (a)	USD	3.750%	01/03/2031	700,069	0.43
6	603,000	Cargo Aircraft Management, Inc. (a)	USD	4.750%	01/02/2028	553,168	0.49
2	282,000	Castle US Holding Corp. (a)	USD	9.500%	15/02/2028	136,195	0.12
4	464,000	Catalent Pharma Solutions, Inc. ^(a)	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)	USD	4.250%	15/01/2034	699,236	0.62
	,	Century Communities, Inc. (a)	USD	3.875%	15/08/2029	572,471	0.51
	772,000	Charles River Laboratories International, Inc. (a)	USD	4.000%	15/03/2031	679,777	0.61
	535,000 117,000	Chart Industries, Inc. ^(a) Chemours Co. ^(a)	USD	7.500%	01/01/2030	551,911	0.49
		Chemours Co. ^(a)	USD USD	5.750% 4.625%	15/11/2028 15/11/2029	107,145 554,144	0.10 0.49
		Cinemark USA, Inc. ^(a)	USD	5.250%	15/07/2028	281,223	0.43
		Civitas Resources, Inc. ^(a)	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 ^(a)	USD	4.750%	15/03/2028	340,472	0.30
		Cleveland-Cliffs, Inc. ^(a)	USD	6.750%	15/04/2030	351,322	0.31
		Cloud Software Group, Inc. (a)	USD	8.250%	30/06/2032	232,139	0.21
	226 000	CNX Resources Corp. (a)	USD	6.000%	15/01/2029	220,965	0.20

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Cor	· ·					
United States -	- (Continued) 00 CNX Resources Corp. ^(a)	USD	7.250%	01/03/2032	101,240	0.09
	00 Coinbase Global, Inc. ^(a)	USD	3.375%	01/10/2028	425,657	0.03
	00 Cougar JV Subsidiary LLC ^(a)	USD	8.000%	15/05/2032	25,798	0.02
	00 CP Atlas Buyer, Inc. ^(a)	USD	7.000%	01/12/2028	340,256	0.30
	00 CQP Holdco LP / BIP-V Chinook Holdco LLC ^(a)	USD	5.500%	15/06/2031	717,616	0.64
	00 CSC Holdings LLC ^(a)	USD	4.500%	15/11/2031	486,425	0.43
388,0	Do Dealer Tire LLC / DT Issuer LLC ^(a)	USD	8.000%	01/02/2028	380,911	0.34
330,0	00 DISH Network Corp. (a)	USD	11.750%	15/11/2027	330,983	0.30
	00 DT Midstream, Inc. ^(a)	USD	4.375%	15/06/2031	811,878	0.72
	00 Esab Corp. ^(a)	USD	6.250%	15/04/2029	308,625	0.28
	70 Foundation Building Materials, Inc. (a)	USD	6.000%	01/03/2029	543,027	0.48
	00 Freedom Mortgage Corp. ^(a)	USD	7.625%	01/05/2026	244,613	0.22
	00 Freedom Mortgage Corp. (a)	USD	6.625%	15/01/2027	374,630	0.33
	70 Frontier Communications Holdings LLC ^(a)	USD	6.750%	01/05/2029	398,665	0.36
	00 GCILLC ^(a)	USD	4.750%	15/10/2028	505,477	0.45
	O Glatfelter Corp. (a)	USD	4.750%	15/11/2029	252,349	0.22
	00 Global Infrastructure Solutions, Inc. (a)	USD	5.625%	01/06/2029	940,522	0.84
	00 Global Infrastructure Solutions, Inc. ^(a) 00 Global Partners LP / GLP Finance Corp. ^(a)	USD USD	7.500% 8.250%	15/04/2032 15/01/2032	413,114 169,922	0.37 0.15
712,0		USD	3.500%	01/03/2029	637,575	0.13
+ 285,0		USD	7.000%	15/05/2027	251,872	0.37
270,0	(-)	USD	10.500%	15/07/2029	268,364	0.22
	00 Group 1 Automotive, Inc. (a)	USD	4.000%	15/08/2028	281,090	0.25
	00 GrubHub Holdings, Inc. (a)	USD	5.500%	01/07/2027	568,874	0.23
	00 H&E Equipment Services, Inc. (a)	USD	3.875%	15/12/2028	403,173	0.36
	00 Hess Midstream Operations LP ^(a)	USD	6.500%	01/06/2029	90,771	0.08
	00 Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	005	0.00070	01/00/2020	00,771	0.00
	Borrower Escrow, Inc. (a) 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	O Howard Midstream Energy Partners LLC ^(a)	USD	6.750%	15/01/2027	487,932	0.43
305,0	00 Howard Midstream Energy Partners LLC ^(a)	USD	8.875%	15/07/2028	319,741	0.29
225,0	00 HUB International Ltd. ^(a)	USD	7.375%	31/01/2032	225,641	0.20
	00 Ingevity Corp. ^(a)	USD	3.875%	01/11/2028	659,444	0.59
	00 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
	00 Kinetik Holdings LP ^(a)	USD	5.875%	15/06/2030	504,122	0.45
	00 LCM Investments Holdings II LLC ^(a)	USD	4.875%	01/05/2029	575,645	0.51
	00 LCM Investments Holdings II LLC ^(a)	USD	8.250%	01/08/2031	98,352	0.09
	00 LGI Homes, Inc. ^(a)	USD	4.000%	15/07/2029	269,684	0.24
	00 LifePoint Health, Inc. ^(a)	USD	5.375%	15/01/2029	173,164	0.15
	00 LifePoint Health, Inc. ^(a)	USD	11.000%	15/10/2030	148,662	0.13
	00 Lithia Motors, Inc. ^(a) 00 Lithia Motors, Inc. ^(a)	USD USD	3.875%	01/06/2029	312,112	0.28 0.08
	00 MajorDrive Holdings IV LLC ^(a)	USD	4.375% 6.375%	15/01/2031 01/06/2029	90,082 345,742	0.00
	00 Matador Resources Co. ^(a)	USD	6.875%	15/04/2028	272,662	0.31
	00 Matador Resources Co. ^(a)	USD	6.500%	15/04/2028	119,749	0.11
	00 Match Group Holdings II LLC ^(a)	USD	5.000%	15/12/2027	460,947	0.41
	00 Match Group Holdings II LLC ^(a)	USD	4.625%	01/06/2028	5,565	0.01
	00 Match Group Holdings II LLC ^(a)	USD	4.125%	01/08/2030	1,253,664	1.12
	00 Mattel, Inc. ^(a)	USD	5.875%	15/12/2027	453,097	0.40
	00 Mauser Packaging Solutions Holding Co. ^(a)	USD	7.875%	15/04/2027	295,446	0.26
	00 McAfee Corp. (a)	USD	7.375%	15/02/2030	375,453	0.33
	00 Medline Borrower LP ^(a)	USD	3.875%	01/04/2029	1,081,381	0.96
76,0	00 Medline Borrower LP ^(a)	USD	5.250%	01/10/2029	71,423	0.06
109,0	00 Metis Merger Sub LLC ^(a)	USD	6.500%	15/05/2029	99,866	0.09
639,0	00 Midcap Financial Issuer Trust ^(a)	USD	6.500%	01/05/2028	595,356	0.53
200,0	00 Midcap Financial Issuer Trust ^(a)	USD	5.625%	15/01/2030	171,350	0.15
	50 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. (a)	USD	6.500%	20/06/2027	233,861	0.21
	00 Nabors Industries, Inc. ^(a)	USD	7.375%	15/05/2027	376,911	0.34
	00 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
	Noble Finance II LLC ^(a)	USD	8.000%	15/04/2030	155,513	0.14
	00 NRG Energy, Inc. ^(a)	USD	3.375%	15/02/2029	121,414	0.11
	00 NRG Energy, Inc. ^(a)	USD	3.625%	15/02/2031	307,839	0.27
	OO Olympus Water US Holding Corp. ^(a)	USD	9.750%	15/11/2028	314,322	0.28
	OO Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(a)	USD	5.125%	30/04/2031	530,064	0.47
	OUTTOOM Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.250%	15/01/2029	117,929	0.11
820.0	O Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	4.625%	15/03/2030	729,316	0.65
	O Outfront Media Capital LLC / Outfront Media Capital Corp. (a)	USD	7.375%	15/02/2031	31,034	0.03

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (0	Continued) Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer, Inc. (a)	USD	4.375%	15/10/2028	450,997	0.40
	Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer LLC ^(a)	USD	4.000%	15/10/2027	259,797	0.40
	Panther Escrow Issuer LLC ^(a)	USD	7.125%	01/06/2031	347,712	0.31
	Performance Food Group, Inc. (a)	USD	4.250%	01/08/2029	255,374	0.23
	Permian Resources Operating LLC ^(a)	USD	7.000%	15/01/2032	365,140	0.33
	Phinia, Inc. ^(a)	USD	6.750%	15/04/2029	120,994	0.11
	Pike Corp. ^(a)	USD	5.500%	01/09/2028	792,404	0.71
	Post Holdings, Inc. ^(a)	USD	5.500%	15/12/2029	141,639	0.13
	Post Holdings, Inc. ^(a)	USD	6.250%	15/02/2032	124,346	0.11
	Prairie Acquiror LP ^(a)	USD	9.000%	01/08/2029	82,246	0.07
	Prestige Brands, Inc. (a)	USD	5.125%	15/01/2028	394,463	0.35
	Prestige Brands, Inc. ^(a) Qorvo, Inc. ^(a)	USD	3.750%	01/04/2031	262,631	0.23
	Rand Parent LLC ^(a)	USD USD	3.375% 8.500%	01/04/2031 15/02/2030	304,715 540,122	0.27 0.48
	Scripps Escrow II, Inc. (a)	USD	3.875%	15/01/2029	285,221	0.46
	SeaWorld Parks & Entertainment, Inc. ^(a)	USD	5.250%	15/08/2029	621,291	0.55
	Sensata Technologies, Inc. (a)	USD	3.750%	15/02/2031	33,678	0.03
	Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc. (a)	USD	4.625%	01/11/2026	84,049	0.08
	Sinclair Television Group, Inc. ^(a)	USD	4.125%	01/12/2030	348,527	0.31
	Sirius XM Radio, Inc. ^(a)	USD	4.125%	01/07/2030	539,820	0.48
	Sitio Royalties Operating Partnership LP / Sitio Finance Corp. (a)	USD	7.875%	01/11/2028	223,269	0.20
382,000		USD	4.625%	15/11/2029	343,131	0.31
	Sonic Automotive, Inc. ^(a)	USD	4.875%	15/11/2031	184,216	0.16
	Standard Industries, Inc. (a)	USD	5.000%	15/02/2027	270,349	0.24
236,000	and the second s	USD	4.375%	15/07/2030	210,736	0.19
	Stericycle, Inc. (a)	USD	3.875%	15/01/2029	342,535	0.31
	Sunoco LP ^(a)	USD	7.000%	01/05/2029	30,640	0.03
	Sunoco LP ^(a)	USD	7.250%	01/05/2032	25,585	0.02
170,000 302,000	0 0, 0	USD USD	7.375% 6.000%	15/02/2029 31/12/2030	170,496 285,160	0.15 0.25
625,000	(-)	USD	6.000%	01/09/2031	585,850	0.23
395,000		USD	5.875%	15/06/2027	391,615	0.35
370,000		USD	6.875%	15/12/2030	374,758	0.33
521,000		USD	4.500%	01/12/2029	475,308	0.42
319,000	(-)	USD	9.000%	15/03/2028	330,063	0.29
382,000		USD	6.250%	15/01/2028	382,798	0.34
408,000	Uber Technologies, Inc. ^(a)	USD	4.500%	15/08/2029	384,956	0.34
578,000	United Airlines, Inc. (a)	USD	4.375%	15/04/2026	557,735	0.50
319,000	United Wholesale Mortgage LLC ^(a)	USD	5.500%	15/11/2025	316,123	0.28
	US Foods, Inc. ^(a)	USD	4.750%	15/02/2029	472,443	0.42
	US Foods, Inc. ^(a)	USD	4.625%	01/06/2030	200,510	0.18
	USA Compression Partners LP / USA Compression Finance Corp. (a)	USD	7.125%	15/03/2029	438,390	0.39
380,000	(-)	USD	8.125%	01/06/2028	388,839	0.35
240,000	4.5	USD	9.500%	01/02/2029	260,203	0.23
395,000		USD	4.125%	15/11/2028	366,153	0.33
285,000		USD	7.375%	01/11/2031	294,787	0.26
106,000		USD	7.125%	15/12/2028	96,549	0.09
706,000 250,000	VT Topco, Inc. (a)	USD USD	4.375% 8.500%	01/05/2029 15/08/2030	655,662 261,663	0.58 0.23
	Wand NewCo 3, Inc. ^(a)	USD	7.625%	30/01/2032	5,118	0.23
	WESCO Distribution, Inc. ^(a)	USD	6.375%	20/11/2025	40,155	0.00
30.000	WESCO Distribution, Inc. (a)	USD	6.625%	01/06/2026	30,225	0.03
	WR Grace Holdings LLC ^(a)	USD	4.875%	15/06/2027	500,016	0.45
+ 508,000	WR Grace Holdings LLC ^(a)	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
					64,669,769	57.58
TOTAL BONDS (cost USD 83,273	3,150)				77,286,514	68.81
TOTAL TRANSFI (cost USD 83,273	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 3,150)				77,286,514	68.81
Other Transfera	able Securities					
Bonds – 3.16% Cayman Islands						
207,000	Transocean, Inc. ^(a)	USD	8.750%	15/02/2030	216,000	0.19
United States	Ahead DB Holdings LLC ^(a)	USD	6.625%	01/05/2028	395,082	0.35
	Beacon Roofing Supply, Inc. ^(a)	USD	4.125%	15/05/2029	507,366	0.35
,		-			- ,	

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 ^s Equity
Bonds – (Co	ntinued)							
United States	- (Continued)							
	000 CNX Resources Corp. (a)		(a)	USD	7.375%	15/01/2031	213,528	0.19
		C / DIRECTV Financing Co-Obligor, In	ic. ^(a)	USD	5.875%	15/08/2027	1,128,648	1.01
	000 Element Solutions, Inc. (6) 000 Kodiak Gas Services LL			USD USD	3.875%	01/09/2028 07/03/2028	162,087	0.14 0.34
	000 Rodiak Gas Services LL 000 Playtika Holding Corp. ^(a)			USD	7.250% 4.250%	15/03/2029	382,881 299,150	0.34
	000 Science Applications Int			USD	4.875%	01/04/2028	243,018	0.22
							3,331,760	2.97
TOTAL BOND								
TOTAL OTHE	32,566) R TRANSFERABLE SECUR	RITIES					3,547,760	3.16
(cost USD 3,7	· •						3,547,760	3.16
Time Deposi	its – 7.19%							
United States 8,080,6	S21 Rabobank Nederland U	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)	CLUDING 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							
	US Treasury Notes 2YR Future				Long	6,926,703	991	0.00
, ,	US Treasury Notes 5YR Future US Treasury Ultra Long Notes				Short Short	(12,384,633) (1,795,000)	2,007 1,809	0.00
(10)	OS Treasury Offia Long Notes	1011X1 dtd165 19/09/2024						
LINDEALICED	CAIN ON FUTURES CONT	DACTE				(7,252,930)	4,807	0.00
UNKEALISED	GAIN ON FUTURES CONT	RACIS					4,807	0.00
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	USD							
	US Treasury Notes 10YR Futu US Treasury Ultra Long Bond				Short Long	(7,840,125) 613,906	(6,398) (5,963)	(0.01)
						(7,226,219)	(12,361)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(12,361)	(0.01)
Forward Cur	rency Contracts – 0.17%							
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
GBP EUR	4,943,667 12,618,249	USD USD	6,252,680 13,610,117			02/07/2024 30/07/2024		0.05 0.12
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					193,859	0.17
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		Shareholders Equity
USD USD	65,777 256,975	GBP EUR	52,749 236,690			02/07/2024 30/07/2024		(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS					(2,450)	(0.00)
MARKET VAL (cost USD 115	UE OF INVESTMENTS 5,772,475)						108,830,740	96.89
OTHER ASSE	TS AND LIABILITIES						3,486,790	3.11

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.

⁺ 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) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value GBP	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds - 93.52%	•					
Australia	Macayania Danie Lid	CDD	4.4050/	45/42/2025	464 520	1.10
	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	164,530	1.19
Belgium 100,000	KBC Group NV	GBP	1.250%	21/09/2027	91,279	0.66
Canada	·				· · · · · · · · · · · · · · · · · · ·	
	Bank of Nova Scotia	GBP	1.250%	17/12/2025	94,076	0.68
Colombia						
	Ecopetrol SA Ecopetrol SA	USD USD	8.625% 6.875%	19/01/2029 29/04/2030	8,181 7,510	0.06 0.05
10,000	Leopetion on		0.07370	23/04/2030		
					15,691	0.11
Denmark 150 000	Danske Bank A/S	GBP	2.250%	14/01/2028	137,889	1.00
	Orsted A/S	GBP	4.875%	12/01/2032	97,298	0.70
		_			235,187	1.70
France						
200,000	Banque Federative du Credit Mutuel SA	GBP	5.000%	03/03/2026	198,996	1.44
	BNP Paribas SA BNP Paribas SA	GBP GBP	3.375%	23/01/2026	242,483	1.76
	BPCE SA	GBP	6.000% 4.875%	18/08/2029 22/10/2030	103,107 98,296	0.75 0.71
,	Credit Agricole SA	GBP	5.750%	29/11/2027	100,614	0.73
200,000	Electricite de France SA	USD	4.500%	21/09/2028	151,255	1.09
,	Electricite de France SA	GBP	5.875%	18/07/2031	102,340	0.74
	Electricite de France SA	GBP GBP	5.500%	25/01/2035	96,581	0.70
	Electricite de France SA Engie SA	GBP	5.500% 5.625%	17/10/2041 03/04/2053	92,525 96,840	0.67 0.70
100,000	Engle O/T	_	0.02070	00/04/2000		
					1,283,037	9.29
Germany 100.000	Commerzbank AG	GBP	1.750%	22/01/2025	97,694	0.71
	Deutsche Bank AG	GBP	1.875%	22/12/2028	87,768	0.63
100,000	Deutsche Bank AG	GBP	6.125%	12/12/2030	100,870	0.73
		_			286,332	2.07
Ireland						
	AIB Group PLC	EUR	6.250%	Perp.	170,739	1.24
	Bank of Ireland Group PLC	GBP GBP	7.594%	06/12/2032	103,292	0.75
64,000	GE Capital UK Funding Unlimited Co.	- GBP	6.250%	05/05/2038	85,703	0.62
					359,734	2.61
Italy 100,000	Intesa Sanpaolo SpA	GBP	6.625%	31/05/2033	104,278	0.75
	Italy Government International Bond	GBP	6.000%	04/08/2028	79,423	0.58
		_			183,701	1.33
Jersey					.00,707	
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	113,526	0.82
75,000	Heathrow Funding Ltd.	GBP	6.750%	03/12/2026	77,231	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
100,000	Porterbrook Rail Finance Ltd.	GBP —	4.625%	04/04/2029	96,592	0.70
					458,024	3.32
Luxembourg 100 000	Logicor Financing SARL	GBP	2.750%	15/01/2030	83,708	0.61
	Prologis International Funding II SA	GBP	3.000%	22/02/2042	70,310	0.51
	- -	-			154,018	1.12
Mexico					.54,010	
	America Movil SAB de CV	USD	4.375%	22/04/2049	195,972	1.42
	Mexico Government International Bond	USD	2.659%	24/05/2031	129,864	0.94
		_			325,836	2.36
Netherlands						
	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 – (Con	tinued)					
Netherlands - (Continued)					
	0 Cooperatieve Rabobank UA	GBP	5.250%	14/09/2027	104,094	0.75
	00 Cooperatieve Rabobank UA	GBP	4.625%	23/05/2029	95,228	0.69
	00 E.ON International Finance BV	GBP	6.250%	03/06/2030	105,307	0.76
	00 E.ON International Finance BV	GBP	6.375%	07/06/2032	133,260	0.97
	00 Enel Finance International NV 00 ING Groep NV	GBP GBP	2.875% 3.000%	11/04/2029 18/02/2026	113,000 96,481	0.82 0.70
	00 ING Groep NV	GBP	6.250%	20/05/2033	100,456	0.70
	0 Volkswagen Financial Services NV	GBP	1.125%	05/07/2026	91,649	0.66
100,00	to tononegon i manola, coi noce i v	-	20,0	00/01/2020	939,761	6.81
Poland						
40,00	0 Poland Government International Bond	USD	5.125%	15/01/2072	30,631	0.22
Romania 20,00	00 Romania Government International Bond	EUR	3.375%	28/01/2050	11,697	0.08
Spain						
-	00 Banco Santander SA	GBP	1.750%	17/02/2027	90,941	0.66
100,00	00 Banco Santander SA	GBP	5.125%	25/01/2030	99,654	0.72
300,00	0 CaixaBank SA	GBP	1.500%	03/12/2026	282,264	2.04
150,00	10 Telefonica Emisiones SA	GBP -	5.445%	08/10/2029	151,228	1.10
					624,087	4.52
Supranationals 100,00		GBP	4.750%	15/07/2027	55,971	0.40
	00 European Investment Bank	GBP	5.000%	15/04/2039	216,701	1.57
		_			272,672	1.97
Switzerland	NO. LIDS Craves AC	GBP	2.250%	00/06/2020	227 002	4.65
	00 UBS Group AG 00 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 Kingdon	n					
150,00	00 Annington Funding PLC	GBP	3.184%	12/07/2029	132,910	0.96
100,00	00 Aviva PLC	GBP	5.125%	04/06/2050	94,869	0.69
	00 Barclays PLC	GBP	3.250%	12/02/2027	188,606	1.37
	00 Barclays PLC	GBP	7.090%	06/11/2029	105,514	0.76
	00 Barclays PLC	GBP	3.750%	22/11/2030	96,443	0.70
	00 BP Capital Markets PLC	GBP GBP	5.773% 7.000%	25/05/2038	103,366	0.75 0.40
	00 Centrica PLC 10 Coventry Building Society	GBP	5.875%	19/09/2033 12/03/2030	54,914 99,999	0.40
	0 Coventry Building Society O Coventry Building Society	GBP	2.000%	20/12/2030	80,655	0.72
	0 Diageo Finance PLC	GBP	2.750%	08/06/2038	95,128	0.69
	0 Direct Line Insurance Group PLC	GBP	4.750%	Perp.	169,504	1.23
	00 ENW Finance PLC	GBP	4.893%	24/11/2032	98,104	0.71
84,61	6 Eversholt Funding PLC	GBP	2.742%	30/06/2040	70,011	0.51
	00 Gatwick Airport Finance PLC	GBP	4.375%	07/04/2026	97,051	0.70
	00 HSBC Holdings PLC	GBP	1.750%	24/07/2027	115,834	0.84
	0 HSBC Holdings PLC	GBP	7.000%	07/04/2038	53,729	0.39
	00 HSBC Holdings PLC	GBP	6.000%	29/03/2040	59,345	0.43
	00 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
	National Grid Electricity Distribution West Midlands PLC 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 Midianus PLC NatWest Markets PLC	GBP	6.625%	22/06/2026	102,572	0.92
	0 Northern Powergrid Yorkshire PLC	GBP	5.625%	14/11/2033	102,372	0.74
100,00	-	GBP	4.500%	14/02/2031	92,930	0.67
	00 Notting Hill Genesis	GBP	3.250%	12/10/2048	69,506	0.50
	00 Pension Insurance Corp. PLC	GBP	4.625%	07/05/2031	111,112	0.81
	00 Pinewood Finance Co. Ltd.	GBP	3.625%	15/11/2027	92,528	0.67
100,00	00 RI Finance Bonds No 3 PLC	GBP	6.125%	13/11/2028	100,718	0.73
	00 Rothesay Life PLC	GBP	7.734%	16/05/2033	106,096	0.77
100,00	• .	GBP	2.875%	08/02/2034	81,087	0.59
	00 Santander UK Group Holdings PLC	GBP	2.920%	08/05/2026	292,908	2.12
	00 Severn Trent Utilities Finance PLC	GBP	4.625%	30/11/2034	92,554	0.67
	55 Telereal Secured Finance PLC	GBP	4.010%	10/12/2031	179,347	1.30
	10 Telereal Securitisation PLC—Series A8	GBP	4.974%	10/09/2027	67,939	0.49
	22 Telereal Securitisation PLC—Series B5	GBP	5.425%	10/12/2031	77,122	0.56
144,42	20 Telereal Securitisation PLC—Series B6 26 Tesco Property Finance 3 PLC	GBP GBP	6.088% 5.744%	10/09/2031 13/04/2040	121,579 132,476	0.88 0.96
100 47						

			Interest Rate	Maturity Date	GBP	Equit
United Kingdom - 100,000	nued)					
	· ·					
E20 000	UNITE Group PLC	GBP	3.500%	15/10/2028	92,815	0.6
	United Kingdom Gilt	GBP	3.750%	22/10/2053	446,573	3.2
	United Utilities Water Finance PLC	GBP	5.125%	06/10/2038	94,536	0.6
	Virgin Money UK PLC	GBP GBP	4.000% 4.000%	25/09/2026	97,784 86,420	0.7
	Vmed O2 UK Financing I PLC Vodafone Group PLC	GBP	3.375%	31/01/2029 08/08/2049	101,208	0.7
	Yorkshire Building Society	GBP	6.375%	15/11/2028	153,831	1.1
	Yorkshire Building Society	GBP	3.511%	11/10/2030	112,959	0.8
					5,151,241	37.3
United States	Amgen, Inc.	GBP	4.000%	13/09/2029	95,101	0.6
	AT&T, Inc.	GBP	2.900%	04/12/2026	94,479	0.6
	AT&T, Inc.	GBP	4.375%	14/09/2029	145,964	1.0
100,000	AT&T, Inc.	GBP	4.250%	01/06/2043	81,455	0.5
150,000	Bank of America Corp.	GBP	3.584%	27/04/2031	138,293	1.0
25,000	Bank of America Corp.	USD	5.288%	25/04/2034	19,283	0.1
194,000	Citigroup, Inc.	GBP	5.150%	21/05/2026	195,306	1.4
	Ford Motor Credit Co. LLC	GBP	2.748%	14/06/2024	99,854	0.72
	General Motors Financial Co., Inc.	GBP	5.150%	15/08/2026	197,974	1.43
	JPMorgan Chase & Co.	GBP	0.991%	28/04/2026	120,210	0.8
	McDonald's Corp.	GBP	3.750%	31/05/2038	84,465	0.6
	Metropolitan Life Global Funding Class I	GBP	5.000%	10/01/2030	100,288	0.73
	Morgan Stanley	USD	5.164%	20/04/2029	175,132	1.27
100,000	·	GBP	5.750%	05/12/2031	101,472	0.74
	Time Warner Cable LLC Verizon Communications, Inc.	GBP GBP	5.250% 4.750%	15/07/2042 17/02/2034	82,052 165,705	0.59 1.20
174,000	venzon communications, inc.	GDF .	4.73076	17/02/2034	1,897,033	13.74
TOTAL BONDS					1,007,000	10.7-
(cost GBP 13,974	1,498)				12,914,883	93.52
Holdings	Security Description				Market Value GBP	% o Shareholders Equity
Mutual Funds –	1.35%					
Ireland		(0)				
	Goldman Sachs PLC - Sterling Liquid Reserves Fund (X Accumula iShares USD Corp. Bond UCITS ETF	tion Class) ^(a)			182,553 3,487	1.32 0.03
					186,040	1.35
TOTAL MUTUAL (cost GBP 184,32					186,040	1.3
<u> </u>	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE	LISTING				
(cost GBP 14,158					13,100,923	94.87
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value GBP	% o Shareholders Equity
Transferable se	curities dealt in another regulated market					
	Asset Backed Obligations – 0.84%					
United Kingdom	•					
34,639	Canary Wharf Finance II PLC Class A1	GBP	6.455%	22/10/2033	35,430	0.26
United States						_
	CHL Mortgage Pass-Through Trust 2007-4 Class 1A1	USD	6.000%	25/05/2037	59,699	0.43
63,606	RALI Series 2006-QS12 Trust Class 1A1	USD -	6.500%	25/09/2036	20,777	0.15
					80,476	0.58
TOTAL NON-AGE	ENCIES ASSET BACKED OBLIGATIONS					
TOTAL NON-AGE (cost GBP 433,42	ENCIES ASSET BACKED OBLIGATIONS 19)				115,906	0.84
(cost GBP 433,42	29) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARK	ET			115,906	0.84

Number of Contracts	Security Description				Commitment Market Value GBP	Unrealised Gain GBP	% of Shareholders Equity
	EUR						
	German Federal Republic Bonds			Short	(110,257)	2,556	0.02
	German Federal Republic Bonds German Federal Republic Bonds			Long Long	89,661 98,330	51 76	0.00
	·			_	77,734	2,683	0.02
	USD						
	US Treasury Long Bond Futures US Treasury Notes 10YR Future			Short Long	(91,172) 682,834	551 851	0.00 0.01
	US Treasury Notes 5YR Futures			Short	(82,972)	19	0.00
` '	US Treasury Ultra Long Bond Fu			Short	(288,727)	3,307	0.02
				_	219,963	4,728	0.03
UNREALISED (GAIN ON FUTURES CONTR	ACTS				7,411	0.05
Number of Contracts	Security Description				Commitment Market Value GBP	Unrealised Loss GBP	% of Shareholders' Equity
	GBP	0/2024		Lane	4 240 620	(42.000)	(0.10)
	UK Long Gilt Bond Futures 26/0:			Long	1,348,620	(13,860)	(0.10)
		WC13				(13,860)	(0.10)
rorward Curre	ency Contracts – 0.07%					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	d Gain	Shareholders' Equity
GBP	963,952	USD	1,218,111		02/07/2024	9,266	0.07
GBP	187,733	EUR	218,074		30/07/2024	1,528	0.01
UNREALISED (GAIN ON FORWARD CURR	ENCY CONTRACTS				10,794	0.08
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
USD	35,838	GBP	28,769		02/07/2024	(680)	(0.01)
UNREALISED L	OSS ON FORWARD CURR	RENCY CONTRACTS				(680)	(0.01)
Options – (0.0	0%)						
					Unrealised Gain/(Loss) I	/larket Value	% of Shareholders'
Holdings	Security Description		Maturity Date	Strike Price	GBP	GBP	Equity
	Purchased Options						
590,0	EUR OO Call 3 month EURIBOR	R Swantion	Expires 09/05/2025	Strike 2.50	(388)	563	0.00
600,0			Expires 29/05/2025	Strike 2.50	25	643	0.00
600,0		•	Expires 10/11/2025	Strike 2.25	(414)	846	0.01
600,0	000 Call 3 month EURIBOR	R Swaption	Expires 28/11/2025	Strike 2.38	13	1,063	0.01
					(764)	3,115	0.02
TOTAL PURCH (cost GBP 3,87	ASED OPTIONS 9)					3,115	0.02
	Written Options						
	EUR						
(70,00			Expires 09/05/2025	Strike 2.36	300	(713)	(0.00)
(70,00 (70,00			Expires 29/05/2025 Expires 10/11/2025	Strike 2.33 Strike 2.32	(79) 301	(726)	(0.00)
(70,00	,		Expires 10/11/2025 Expires 28/11/2025	Strike 2.32 Strike 2.40	(94)	(1,022) (1,193)	(0.01) (0.01)
					428	(3,654)	(0.02)
TOTAL WRITTE (cost GBP (4,08						(3,654)	(0.02)
TOTAL OPTION						(0,004)	(0.02)
(cost GBP (203						(539)	(0.00)

Swap Contracts – Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain GBP	Shareholders Equit
	Interest Rate Swaps					
2,440,000	Fixed 4.000%	Floating (AUD 3 month BBSW)	AUD	19/06/2026	6,400	0.0
160,000	Fixed 3.750%	Floating (AUD 3 month BBSW)	AUD	29/06/2026	122	0.0
84,300	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	1,037	0.0
190,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	634	0.0
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	0.0
500,000	Fixed 1.000%	Floating (CHF 1 month SARON)	CHF	19/06/2026	2,124	0.0
160,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)	EUR	21/09/2024	271	0.0
350,000	Fixed 3.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2026	982	0.0
100,135	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	28/06/2026	419	0.0
360,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2027	2,770	0.0
160,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	20/05/2029	13,604	0.1
80,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2031	990	0.0
30,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2044	679	0.0
120,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)	EUR	19/06/2054	3,712	0.0
90,000	Fixed 4.500%	Floating (GBP 1 month SONIA)	GBP	28/06/2026	100	0.0
450,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	19/06/2034	10,376	0.0
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	0.0
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	0.0
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	19/06/2034	109	0.00
40,000	Fixed 2.750%	Floating (SEK 3 month STIBOR)	SEK	19/06/2029	82	0.0
	Fixed 3.500%	,	USD			
40,000		Floating (USD 1 month SOFR)		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	0.0
20,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	94	0.0
UNREALISED GAIN	N ON INTEREST RATE SWAPS				80,428	0.5
E2.0E4	Credit Default Swaps	Fixed F 0000/	EUD	20/42/2020	105	0.00
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 Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	3,031	0.02
LINREALISED GAIN	N ON CREDIT DEFAULT SWAPS				17,796	0.13
	ED GAIN ON SWAP CONTRACTS				98,224	0.71
	ED GAIN ON SWAP CONTRACTS					
Net Local Notional					Unrealised Loss	% o 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 10.850%	BRL	02/01/2026	(1,382)	(0.01
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			0.4.0	28/06/2026	(19)	(0.00
	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	20/00/2020		
190,000	Fixed 4.000% Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(1,130)	(0.01
190,000 100,000		- 1			(1,130) (1,134)	
	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(1,134)	(0.01
100,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON)	Fixed 3.500% Fixed 1.250%	CAD CHF	19/06/2034 19/06/2034	(1,134) (26)	(0.01
100,000 50,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000%	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR)	CAD CHF CNY	19/06/2034 19/06/2034 19/06/2029	(1,134) (26) (388)	(0.01 (0.00 (0.00
100,000 50,000 4,070,000 300,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250%	CAD CHF CNY CZK EUR	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029	(1,134) (26) (388) (3,154)	(0.01 (0.00 (0.00 (0.02
100,000 50,000 4,070,000 300,000 230,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000%	CAD CHF CNY CZK EUR EUR	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029 19/06/2034	(1,134) (26) (388) (3,154) (4,497)	(0.01 (0.00 (0.00 (0.02 (0.03
100,000 50,000 4,070,000 300,000 230,000 460,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500%	CAD CHF CNY CZK EUR EUR GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029 19/06/2034 19/06/2025	(1,134) (26) (388) (3,154) (4,497) (1,338)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500%	CAD CHF CNY CZK EUR EUR GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029 19/06/2034 19/06/2025 19/06/2026	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680)	(0.01 (0.00 (0.02 (0.03 (0.01 (0.03
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 4.000%	CAD CHF CNY CZK EUR EUR GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2034 19/06/2034 19/06/2025 19/06/2026	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.04 (0.03 (0.04
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 4.000% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029 19/06/2034 19/06/2025 19/06/2026 19/06/2027 19/06/2028	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.04
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 4.750% Fixed 3.750% Fixed 3.750% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2026 19/06/2029 19/06/2034 19/06/2025 19/06/2027 19/06/2027 19/06/2028 19/06/2029	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.01 (0.02
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000 130,000 20,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (EUR 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.250% Fixed 4.000% Fixed 4.750% Fixed 3.750% Fixed 3.750% Fixed 3.750% Fixed 3.750% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2029 19/06/2025 19/06/2025 19/06/2027 19/06/2028 19/06/2028 19/06/2029	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998) (430)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.01 (0.02 (0.02 (0.00
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000 130,000 20,000 33,498	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (EUR 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.800%	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 4.000% Fixed 4.750% Fixed 3.750% Fixed 3.750% Fixed 3.750% Floating (GBP 1 month SONIA)	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2029 19/06/2025 19/06/2025 19/06/2026 19/06/2028 19/06/2028 19/06/2033 31/07/2035	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998) (430) (436)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.01 (0.02 (0.00 (0.00 (0.00
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000 130,000 20,000 33,498 370,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2029 19/06/2034 19/06/2026 19/06/2026 19/06/2028 19/06/2029 19/06/2033 31/07/2035 19/06/2044	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998) (430) (436) (14,664)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.01 (0.02 (0.00 (0.00 (0.00 (0.00 (0.00)
100,000 50,000 4,070,000 300,000 230,000 460,000 610,000 80,000 130,000 20,000 33,498 370,000 150,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (EUR 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 4.750% Fixed 3.750% Fixed 3.750% Fixed 3.750% Floating (GBP 1 month SONIA) Fixed 3.750% Fixed 3.750% Floating (GBP 1 month SONIA) Fixed 3.750% Fixed 3.750% Fixed 3.750% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2029 19/06/2034 19/06/2025 19/06/2026 19/06/2027 19/06/2028 19/06/2029 19/06/2033 31/07/2035 19/06/2044 21/12/2062	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998) (430) (436) (14,664) (13,766)	(0.01 (0.00 (0.00 (0.02 (0.03 (0.01 (0.03 (0.04 (0.01 (0.02 (0.00 (0.00 (0.11 (0.11
100,000 50,000 4,070,000 300,000 230,000 460,000 790,000 610,000 80,000 130,000 20,000 33,498 370,000	Floating (CAD 1 month CORRA) Floating (CHF 1 month SARON) Fixed 2.000% Floating (CZK 6 month PRIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 3.500% Fixed 1.250% Floating (CNY 3 month CNRR) Fixed 3.250% Fixed 3.000% Fixed 3.000% Fixed 4.500% Fixed 4.500% Fixed 4.250% Fixed 3.750%	CAD CHF CNY CZK EUR EUR GBP GBP GBP GBP GBP GBP GBP GBP	19/06/2034 19/06/2034 19/06/2029 19/06/2029 19/06/2029 19/06/2034 19/06/2026 19/06/2026 19/06/2028 19/06/2029 19/06/2033 31/07/2035 19/06/2044	(1,134) (26) (388) (3,154) (4,497) (1,338) (3,680) (5,954) (955) (1,998) (430) (436) (14,664)	(0.01) (0.01) (0.00) (0.02) (0.03) (0.01) (0.03) (0.04) (0.01) (0.02) (0.00) (0.11) (0.10) (0.08) (0.10) (0.08)

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 C					13,231,066	95.81
OTHER ASSETS A					578,391	4.19
SHAREHOLDERS'	EQUITY				13,809,457	100.00
						% of
TOTAL INVESTME	NTS				Market Value GBP	Shareholders' Equity
	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.

⁽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 ^(a)	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	Portamina Parsaga 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
Japan 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
	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
300,000	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	INO Corres NIV	LIOD	0.0000/	00/00/0000	4 000 504	0.00
	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	FIUSUS INV	- 030	3.231 %	20/00/2020	2,312,391	0.25
Peru					2,012,001	0.57
	Peru Government International Bond	USD	2.392%	23/01/2026	884,095	0.22
Romania 890,000	Romania Government International Bond	USD	5.250%	25/11/2027	874,554	0.21
Singapore	Discolar de la Colonia de Colonia	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 ^(a)	USD -	2.593%	11/09/2025	2,173,771	0.53
United Arab Emir	atas				6,013,807	1.48
	Abu Dhabi Government International Bond	USD	2.125%	30/09/2024	1,056,625	0.26
United Kingdom	Paralaga PI C	HCD	4 2270/	10/01/2020	4 000 005	0.45
	Barclays PLC HSBC Holdings PLC	USD 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 ^(a)	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 – (Conti	•					
United States – (LICD	E 4E00/	24/02/2027	2 102 001	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
	American Tower Corp.	USD	2.400%	15/03/2025	414,328	0.47
	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
	Bank of America Corp.	USD	0.981%	25/09/2025	738,772	0.18
2,115,000	Bank of America Corp.	USD	5.080%	20/01/2027	2,100,533	0.52
3,200,000	Bank of New York Mellon Corp.	USD	4.947%	26/04/2027	3,175,072	0.78
3,206,000	Becton Dickinson & Co.	USD	3.363%	06/06/2024	3,206,000	0.79
	Berry Global, Inc.	USD	1.570%	15/01/2026	210,713	0.05
	Campbell Soup Co.	USD	5.200%	19/03/2027	1,320,053	0.33
	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
	Caterpillar Financial Services Corp.	USD USD	5.865%	13/06/2025	808,805	0.20
	CenterPoint Energy, Inc. Charles Schwab Corp.	USD	5.250% 2.450%	10/08/2026 03/03/2027	1,230,319 2,048,291	0.30 0.51
	Citigroup, Inc.	USD	1.281%	03/03/2027	1,029,619	0.25
	Citigroup, Inc.	USD	6.040%	25/01/2026	2,052,193	0.51
	Citigroup, Inc.	USD	3.106%	08/04/2026	1,162,854	0.29
825,000		USD	5.000%	02/02/2026	823,779	0.20
	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
830,000	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
1,690,000	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
2,075,000		USD	1.500%	10/06/2026	1,914,665	0.47
	General Motors Financial Co., Inc.	USD	2.350%	26/02/2027	2,201,716	0.54
	Humana, Inc.	USD	1.350%	03/02/2027	2,204,534	0.54
6,090,000	•	USD	5.197%	15/06/2027	6,089,574	1.50
1,300,000	Intel Corp. Intercontinental Exchange, Inc.	USD USD	4.875% 3.650%	10/02/2026 23/05/2025	1,291,953 643,832	0.32 0.16
300,000		USD	0.950%	15/07/2025	285,657	0.16
4,200,000		USD	2.125%	07/03/2025	4,100,586	1.01
3,950,000		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	5.450%	15/09/2026	887,814	0.22
1,300,000	Morgan Stanley	USD	1.164%	21/10/2025	1,276,236	0.31
2,375,000	Morgan Stanley	USD	0.985%	10/12/2026	2,213,286	0.55
4,357,000	Morgan Stanley	USD	5.050%	28/01/2027	4,327,503	1.07
2,380,000	Morgan Stanley	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
	NextEra Energy Capital Holdings, Inc.	USD	6.051%	01/03/2025	1,503,405	0.37
1,855,000		USD	4.625%	15/07/2027	1,820,553	0.45
700,000		USD	0.950%	15/08/2025	662,459	0.16
	NiSource, Inc.	USD	3.490%	15/05/2027	237,710	0.06
	Nucor Corp. Oracle Corp.	USD USD	3.950% 5.800%	23/05/2025 10/11/2025	300,660 904,455	0.07 0.22
	O'Reilly Automotive, Inc.	USD		20/11/2026	1,266,584	0.22
	Otis Worldwide Corp.	USD	5.750% 2.056%	05/04/2025	1,859,810	0.31
	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
	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
1,775,000	RTX Corp.	USD	5.750%	08/11/2026	1,792,413	0.44
729,000	Santander Holdings USA, Inc.	USD	4.260%	09/06/2025	728,796	0.18
1,005,000	Southern Co.	USD	5.150%	06/10/2025	1,001,553	0.25
	Southern Power Co.	USD	0.900%	15/01/2026	209,052	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
	United States Treasury Note/Road	USD	0.000%	13/08/2024	761,134	0.19
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	0.375% 3.500%	15/08/2024 15/09/2025	1,447,016 4,088,573	0.36 1.01
	Omica States ireasury NUte/DUHA	עפט	3.500%	10/08/2025	€1C,000,+	1.01
	United States Treasury Note/Bond	USD	0.375%	30/11/2025	7,885,930	1.94

Ualdinna	Security Pecanistics	Currency	Interest Rate	Maturity Data	Market Value USD	% of Shareholders
Holdings	Security Description	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
TOTAL DONDS					168,582,095	41.55
TOTAL BONDS (cost USD 241,2	54,981)				238,762,730	58.8
					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	FERABLE 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	5					
Australia	/6					
	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 ^(a)	USD	0.976%	10/09/2025	493,060	0.12
France						
2,035,000	Banque Federative du Credit Mutuel SA ^(a)	USD	4.524%	13/07/2025	2,013,531	0.50
	Banque Federative du Credit Mutuel SA ^(a)	USD	4.935%	26/01/2026	2,052,384	0.51
	BPCE SA ^(a)	USD	5.203%	18/01/2027	2,192,894	0.54
	Societe Generale SA ^(a)	USD	5.519%	19/01/2028	2,047,509	0.50
	Societe Generale SA ^(a)	USD	2.226%	Perp.	942,594	0.23
		-			9,248,912	2.28
					9,240,912	2.20
2,145,000	AIB Group PLC ^(a)	USD	7.583%	14/10/2026	2,191,461	0.54
Netherlands	·					
	Cooperatieve Rabobank UA ^(a)	USD	4.655%	22/08/2028	2,045,358	0.51
	Enel Finance International NV ^(a)	USD	1.375%	02/11/2051	1,267,310	0.31
	Mondelez International Holdings Netherlands BV ^(a)	USD	4.250%	15/09/2025	1,470,572	0.36
1,100,000		-	1.20070	10/00/2020	4,783,240	1.18
Norway					4,703,240	1.10
•	DNB Bank ASA ^(a)	USD	5.896%	01/06/2030	2,196,745	0.54
Sweden) Skandinaviska Enskilda Banken AB ^(a)	1100	0.0400/	47/44/0000	600.000	0.11
	Skandinaviska Enskiida Banken AB ⁽⁻⁾ Swedbank AB ^(a)	USD USD	6.242% 6.270%	17/11/2026 16/11/2026	623,980 1,179,982	0.16 0.29
1,175,000	5 Swedballk Ab	- 03D	0.27076	10/11/2020		
					1,803,962	0.45
United States	Arimona Basad of Basanta 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 ^(a)	USD	1.950%	30/01/2026	211,140	0.05
+ 1,050,000	BMW US Capital LLC ^(a)	USD	3.250%	01/04/2025	1,031,195	0.25
0.050.055	Cargill, Inc. ^(a)	USD	4.500%	24/06/2026	3,305,244	0.83
	0 0 to a f Table 2 A 7 O to a 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 ^(a)	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

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
United States - (0						
	Hyundai Capital America ^(a)	USD	5.300%	19/03/2027	2,194,328	0.54
2,640,000		USD	5.350%	12/01/2027	2,631,631	0.65
1,065,000 2,195,000	• • • • • • • • • • • • • • • • • • • •	USD USD	5.265% 5.450%	13/11/2026 25/02/2027	1,069,590 2,189,403	0.26 0.54
460,000	•	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	Volkswagen Group of America Finance LLC ^(a)	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%					
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	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
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.324%	25/01/2042	323,660	0.08
103,003 92,639	0 0 1 1	USD USD	7.330% 3.000%	25/04/2042 15/08/2046	104,727 84,936	0.03 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	15/08/2046	84,992	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2049	97,947	0.02
808,351	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	15/05/2050	754,800	0.19
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	15/11/2054	668,887	0.16
25,830	0 0 , ,	USD	2.500%	25/04/2043	24,294	0.01
82,855	. ,	USD	5.845%	25/09/2046	81,923	0.02
1,000,000	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) TBA	USD USD	5.000% 5.000%	01/10/2049 15/06/2039	366,874 990,547	0.09 0.24
4,000,000	. ,	USD	6.000%	15/06/2039	4,037,529	0.24
5,000,000	. ,	USD	6.000%	15/06/2054	5,010,742	1.23
2,000,000	. ,	USD	7.000%	15/06/2054	2,055,908	0.51
518,010	. ,	USD	4.500%	20/08/2047	498,789	0.12
315,855	Government National Mortgage Association (GNMA)	USD	5.000%	20/06/2048	311,190	0.08
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
104,309 169,165	,	USD USD	5.000% 5.000%	20/10/2048 20/11/2048	102,573 166,349	0.03 0.04
622,162		USD	4.500%	20/12/2048	595,383	0.04
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	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	808,866	0.20
500,217	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	478,686	0.12
10,034	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	9,858	0.00
816,155	, ,	USD	5.000%	20/04/2049	802,570	0.20
582,884	,	USD	5.000%	20/12/2049	574,768	0.14
193,464	Government National Mortgage Association (GNMA)	USD -	4.500%	20/03/2050	185,076	0.05
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS				21,039,010	5.18
(cost USD 21,782					21,039,010	5.18
Non-Agencies A	Asset Backed Obligations – 6.49%					
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	USD	6.649%	18/04/2034	826,701	0.20
1,453,758	CIFC Funding Ltd. 2017-2A Class AR ^(a)	USD	6.536%	20/04/2030	1,456,853	0.36
	CQS US CLO Ltd. 2021-1A Class A ^(a)	USD	6.806%	20/01/2035	2,204,805	0.54
	ICG US CLO Ltd. 2014-1A Class A1A2 ^(a)	USD	6.786%	20/10/2034	4,356,891	1.07
	Madison Park Funding XXX Ltd. 2018-30A Class A ^(a)	USD	6.340%	15/04/2029	736,417	0.18
, ,	Marble Point CLO XVII Ltd. 2020-1A Class A ^(a)	USD	6.886%	20/04/2033	2,003,412	0.49
	Marble Point CLO XXII Ltd. 2021-2A Class A ^(a) OZLM XVII Ltd. 2017-17A Class A1RR ^(a)	USD USD	6.785% 6.475%	25/07/2034 20/07/2030	3,303,442 1,803,119	0.82 0.45
	Tikehau US CLO I Ltd. 2021-1A Class A1 ^(a)	USD	6.809%	18/01/2035	2,102,087	0.45
					18,793,727	4.63
Ireland						_
	Dunedin Park CLO DAC 1X Class AR	EUR	4.895%	20/11/2034	2,686,945	0.66
United States 1,300,000	BX Trust 2022-CLS Class A ^(a)	USD	5.760%	13/10/2027	1,295,552	0.32

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
-	Asset Backed Obligations – (Continued)					
United States – (0		LIOD	0.0000/	05/40/0044	400 474	0.05
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(a) Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(a)	USD USD	6.880% 6.974%	25/10/2041 25/12/2041	199,471 191,868	0.05 0.05
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(a)	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 ^(a)	USD	2.854%	06/09/2038	1,219,422	0.30
	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 ^(a)	USD	3.060%	15/10/2048	119,612	0.03
	Nelnet Student Loan Trust 2012-3A Class A ^(a)	USD	6.138%	26/03/2040	368,890	0.09
093,310	Toyota Auto Receivables Owner Trust 2021-D Class A3	USD -	0.710%	15/04/2026	678,390	0.17
					4,842,402	1.20
	ENCIES ASSET BACKED OBLIGATIONS					
(cost USD 26,285	5,104)				26,323,074	6.49
	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				00 404 000	00.04
(cost USD 90,505	5,272)				89,424,963	22.04
Other Transfera	able Securities					
Bonds - 0.21%						
France						
545,000	BPCE SA ^(a)	USD	6.309%	30/09/2028	548,886	0.14
United States						
300,000	Great-West Lifeco US Finance 2020 LP ^(a)	USD	0.904%	12/08/2025	284,049	0.07
TOTAL BONDS						
(cost USD 845,06	66)				832,935	0.21
TOTAL OTHER T (cost USD 845,06	RANSFERABLE SECURITIES 66)				832,935	0.21
Certificates of I	Deposit – 6.32%					
Finland						
	Nordea Bank Abp	USD	5.610%	19/02/2025	2,133,840	0.53
France						
	Credit Agricole Corporate and Investment Bank SA	USD	5.920%	28/08/2025	1,497,742	0.37
1,764,000	Credit Industriel et Commercial	USD	5.610%	14/02/2025	1,764,776	0.44
		-			3,262,518	0.81
					3,202,316	0.61
0. (1.16						
South Korea	Kookmin Bank	USD	5.980%	29/01/2025	1,839,886	0.45
1,037,000	NOUKITIII DATIK	030	5.960%	29/01/2023	1,039,000	0.45
United States						
United States	BNP Paribas SA	USD	5.290%	21/02/2025	2,154,350	0.53
	BNP Paribas SA	USD	5.640%	07/03/2025	780,194	0.19
	HSBC Bank PLC	USD	5.650%	14/02/2025	2,813,594	0.69
	ING US Funding LLC	USD	5.560%	11/10/2024	1,633,339	0.40
	Kookmin Bank	USD	5.930%	20/03/2025	2,962,770	0.73
	Norddeutsche Landesbank-Girozentrale	USD	5.550%	10/01/2025	4,002,105	0.99
1,960,000	Skandinaviska Enskilda Banken AG	USD	5.610%	14/02/2025	1,960,214	0.48
	Starbird Funding Corp.	USD	5.570%	01/10/2024	431,113	0.11
1,650,000	Wells Fargo Bank NA	USD	5.820%	05/08/2024	1,651,248	0.41
		-			18,388,927	4.53
TOTAL CERTIFIC	CATES OF DEPOSIT					
(cost USD 25,617					25,625,171	6.32

Holdings	s	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Commo	ercial Pa	apers – 7.75%							
Japan									
		Sumitomo Mitsui BankingSumitomo Mitsui Banking	· ·		USD USD	5.580% 5.670%	01/11/2024 18/03/2025	838,119 250,089	0.2
	230,000	5 Surficonio Milisul Bankini	g Corp.		030	3.070%	10/03/2023		
								1,088,208	0.27
United S	States								
		O American Honda Finance			USD	0.000%	13/06/2024	1,736,592	0.43
	. , . ,	Bank of America Securit	ies, Inc.		USD USD	0.000% 0.000%	23/09/2024	3,234,933	0.80 0.49
		D Bank Of Montreal D BASF SE			USD	0.000%	13/08/2024 03/07/2024	1,991,834 445,791	0.48
1		Constellation Brands, Inc			USD	0.000%	11/06/2024	1,140,993	0.28
		O Credit Agricole Corporat			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	General Motors Financia	l Co., Inc.		USD	0.000%	09/08/2024	1,978,151	0.49
2	2,500,000	HSBC USA, Inc.			USD	0.000%	12/02/2025	2,403,535	0.59
	396,000	ING US Funding LLC			USD	5.560%	20/11/2024	396,025	0.10
		ING US Funding LLC			USD	5.630%	10/02/2025	953,225	0.23
		Intesa Funding LLC			USD	0.000%	09/01/2025	3,120,355	0.77
		D LMA SA / LMA Americas	LLC		USD	0.000%	11/07/2024	2,135,762	0.53
		O Telus Corp.			USD	0.000%	10/09/2024	1,442,744	0.35
		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	RCIAL PAPERS 60,323)						31,450,218	7.75
	T VALUI SD 410,7	E 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
		EUR German Federal Republic Bond	ds 5Y Futures 06/09/2024			Long	501,777	391	0.00
	G	GBP							
		JK Long Gilt Bond Futures 26/	09/2024			Short	(245,786)	2,245	0.00
		JSD IS Traccural and Bond Future	a 10/00/2024			Chart	(1 162 125)	156	0.00
		JS Treasury Long Bond Future JS Treasury Notes 2YR Future				Short Long	(1,163,125) 114,698,054	156 10,337	0.00
		JS Treasury Ultra Long Notes				Short	(2,916,875)	2,928	0.00
	(20)	50 Houstry State Long Hotes	1011K1 dtd100 10/00/2024				110,618,054	13,421	0.00
									0.00
UNREA	LISED G	SAIN ON FUTURES CONTI	RACTS				,	16,057	0.00
UNREA	LISED G	GAIN ON FUTURES CONT	RACTS				· · ·	<u> </u>	
Number	r of		RACTS				Commitment Market Value	Unrealised Loss	% of
	r of	SAIN ON FUTURES CONTI	RACTS				Commitment	Unrealised	% of Shareholders
Number	r of cts S	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
Number	r of ets S E 1 G	Security Description EUR German Federal Republic Bond				Long	Commitment Market Value	Unrealised Loss	% of Shareholders Equity
Number	r of cts S E 1 G	Security Description	ds 10YR Futures 06/06/2024				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity (0.00)
Number	r of ets S	Security Description EUR German Federal Republic Bond USD	ds 10YR Futures 06/06/2024 res 19/09/2024			Long Short Long	Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity (0.00)
Number	r of ets S	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Futur	ds 10YR Futures 06/06/2024 res 19/09/2024			Short	Commitment Market Value USD 140,660	Unrealised Loss USD (3,174)	% of Shareholders Equity (0.00) (0.00) (0.01)
Number Contrac	r of cts S E 1 C C C C C C C C C C C C C C C C C C	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Futur	ds 10YR Futures 06/06/2024 res 19/09/2024 is 30/09/2024			Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680	Unrealised Loss USD (3,174) (6,367) (38,248)	% of Shareholders Equity (0.00) (0.00) (0.01) (0.01)
Number	r of cts S 1 0 (29) U 339 U	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Future JS Treasury Notes 5YR Future	ds 10YR Futures 06/06/2024 res 19/09/2024 is 30/09/2024			Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680	Unrealised Loss USD (3,174) (6,367) (38,248) (44,615)	% of Shareholders Equity (0.00) (0.00) (0.01) (0.01)
Number	r of cts S 1 0 (29) U 339 U	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Futur JS Treasury Notes 5YR Future OSS ON FUTURES CONT	ds 10YR Futures 06/06/2024 res 19/09/2024 is 30/09/2024	Amount		Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680	Unrealised Loss USD (3,174) (6,367) (38,248) (44,615) (47,789)	0.00 % of Shareholders' Equity (0.00) (0.00) (0.01) (0.01) (0.01)
Number	r of cts S E 1 C (29) L 339 L LLISED L	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Future JS Treasury Notes 5YR Future OSS ON FUTURES CONT Ency Contracts – 0.25%	ds 10YR Futures 06/06/2024 res 19/09/2024 is 30/09/2024	Amount Sold		Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680 32,725,852	Unrealised Loss USD (3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Loss USD	% of Shareholders' Equity (0.00) (0.00) (0.01) (0.01) (0.01)
UNREA Forwar Currenc USD	r of cts S E 1 C (29) L 339 L LLISED L	Security Description EUR German Federal Republic Bond JSD JS Treasury Notes 10YR Future JS Treasury Notes 5YR Future OSS ON FUTURES CONT ency Contracts – 0.25% Amount Bought 8,747,773	ds 10YR Futures 06/06/2024 res 19/09/2024 rs 30/09/2024 RACTS Currency JPY	Sold 1,297,347,596		Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680 32,725,852 Maturity Date 03/06/202	Unrealised Loss USD (3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Gain USD 4 467,800	% of Shareholders' Equity (0.00) (0.01) (0.01) (0.01) (0.01) Shareholders' Equity
Number Contrac UNREA Forwar	r of cts S E 1 C (29) L 339 L LLISED L	Security Description EUR German Federal Republic Bond JS Treasury Notes 10YR Future S Treasury Notes 5YR Future OSS ON FUTURES CONT ency Contracts – 0.25% Amount Bought	ds 10YR Futures 06/06/2024 res 19/09/2024 s 30/09/2024 RACTS Currency	Sold		Short	Commitment Market Value USD 140,660 (3,157,828) 35,883,680 32,725,852 Maturity Date	Unrealised Loss USD (3,174) (6,367) (38,248) (44,615) (47,789) Unrealised Gain USD 4 467,800 4 236,248	% of Shareholders' Equity (0.00) (0.00) (0.01) (0.01) (0.01) (0.01) % of Shareholders' Equity

Forward Currency	y Contracts – (Contir	nued)					
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	1,031,705	USD	676,089		25/07/2024	12,592	0.00
USD CAD	8,098,918	JPY USD	1,239,274,517		29/07/2024	123,517	0.03
	850,344		619,307		31/07/2024	5,090	0.00
UNREALISED GAIN	N ON FORWARD CURF	RENCY CONTR	RACTS			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)	(0.01)
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 LOS	S ON FORWARD CURI	RENCY CONTI	RACTS			(129,150)	(0.03)
Swap Contracts -	0.00%						
Net Local	2.30 /0					Unrealised	% of
Notional	Davi		Pagaine	C	Meturity Date	Gain	Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
00 500 000	Interest Rate Swaps		EL 1: (AUD 0 11 DE014)	4115	40/00/000	444.000	
33,520,000 2.370.000	Fixed 4.000%		Floating (AUD 3 month BBSW)	AUD	19/06/2026	111,083	0.03 0.00
300,000	Fixed 3.750% Fixed 4.250%		Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW)	AUD AUD	29/06/2026 19/06/2029	2,703 3,292	0.00
6,420,000	Fixed 4.250% Fixed 1.000%		Floating (CHF 1 month SARON)	CHF	19/06/2029	34,741	0.00
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 mont)	h 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 mont	h SOFR)	Fixed 4.730%	USD	30/06/2026	28,244	0.01
UNREALISED GAIN	ON INTEREST RATE	SWAPS				377,918	0.09
TOTAL UNREALISE	ED GAIN ON SWAP CO	ONTRACTS				377,918	0.09
Net Local						Unrealised	% of
Notional	_					Loss	Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
10,730,000	Floating (CAD 1 mont	h 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 mont		Fixed 4.250%	GBP GBP	19/06/2026 19/06/2029	(9,629)	(0.00)
2,180,000	Floating (GBP 1 monti Floating (NOK 6 mont		Fixed 3.750% Fixed 4.500%	NOK	19/06/2026	(42,149) (111,158)	(0.01) (0.03)
178,200,000			Fixed 3.250%	SEK	22/06/2026	(111,130)	(0.03)
35,980,000	Fixed 4.301%	ТОПВОТ	Floating (USD 1 month SOFR)	USD	30/11/2028	(80,488)	(0.02)
UNREALISED LOS	S ON INTEREST RATE	SWAPS				(362,440)	(0.09)
	ED LOSS ON SWAP CO					(362,440)	(0.09)
MARKET VALUE O					4	108,107,738	100.59
(cost USD 410,712,							
OTHER ASSETS A	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.

⁺ 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) A related party to Goldman Sachs Funds.

Holdings	3	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Tranefo	rahla sa	curities admitted to an official exchange listing					
	- 49.79 %	<u> </u>					
	30,000	Westpac Banking Corp.	USD	4.110%	24/07/2034	27,575	0.02
Canada	4.40.000			5.7000/	00/00/0000	110 100	0.00
		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							
		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							
	380,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	2.450%	29/10/2026	353,525	0.23
		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	80.0
						638,390	0.41
Japan	500 000	Sumitomo Mitsui Financial Group, Inc.	USD	5.776%	13/07/2033	513,680	0.33
Jersey	000,000	Cumitonio initota i manota Group, mo.		0.77070	10/01/2000	010,000	0.00
ociocy	162,080	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	137,575	0.09
Mexico							
		Mexico City Airport Trust Mexico Government International Bond	USD USD	3.875% 4.280%	30/04/2028 14/08/2041	187,944 243,815	0.12 0.16
	310,000	Mexico Government international Bond	- 03D	4.200%	14/00/2041		
						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	0.08
			-			371,709	0.24
Panama	l						
	200,000	Panama Government International Bond	USD	4.500%	16/04/2050	133,517	0.08
Peru	10.000	Peru Government International Bond	USD	2.780%	01/12/2060	5,498	0.00
		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			1100	0.0000/	07/00/0007	05.000	0.04
		Romania Government International Bond	USD	3.000%	27/02/2027	65,063	0.04
		Romania Government International Bond Romania Government International Bond	EUR EUR	2.124% 2.000%	16/07/2031 28/01/2032	71,192 60,354	0.05 0.04
	70,000	Tomana Government memational Bond	-	2.00070	20/01/2002	196,609	0.13
South K	oroa					190,009	0.10
30utii K		Korea Hydro & Nuclear Power Co. Ltd.	USD	4.250%	27/07/2027	251,776	0.16
Spain							
		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
		Banco Santander SA Banco Santander SA	USD USD	3.306% 6.921%	27/06/2029 08/08/2033	182,126 210,442	0.12 0.14
		Telefonica Emisiones SA	USD	4.665%	06/03/2038	132,207	0.14
			-	<u> </u>		912,351	0.58
Suprana	ationals					,	
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.400%	01/05/2030	40,286	0.03
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	2.650%	15/02/2032	128,276	0.08
	110,000	NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	91,689	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Switzerland						
	UBS Group AG UBS Group AG ^(a)	USD USD	4.550% 2.746%	17/04/2026 11/02/2033	152,360 163,468	0.10 0.10
200,000	OBS Gloup 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%	01/102/2025	92,812	0.06
	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	0.03
	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
440,000		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
	Anheuser-Busch InBev Finance, Inc.	USD USD	4.900%	01/02/2046	86,379	0.05 0.06
80,000 35,000	Anheuser-Busch InBev Worldwide, Inc. Anheuser-Busch InBev Worldwide, Inc.	USD	8.200% 5.450%	15/01/2039 23/01/2039	101,288 35,118	0.06
15,000	•	USD	4.950%	15/01/2042	14,064	0.02
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. (a)	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.	USD	1.650%	01/02/2028	13,246	0.01
,	AT&T, Inc. 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	0.03
	AT&T, Inc.	USD	4.850%	01/03/2039	109,553	0.03
	AT&T, Inc.	USD	3.500%	01/06/2041	49,622	0.03
300,000	AT&T, Inc.	USD	5.150%	15/11/2046	276,426	0.18
106,000	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 – (Conti	· ·					
United States – (C	Continued) 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
65,000	Becton Dickinson & Co.	USD	2.823%	20/05/2030	56,916	0.04
	Berry Global, Inc.	USD	1.570%	15/01/2026	472,932	0.30
	Bristol-Myers Squibb Co.	USD	2.950%	15/03/2032	68,662	0.04
	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034 01/08/2042	184,603	0.12
	Bristol-Myers Squibb Co. Bristol-Myers Squibb Co.	USD USD	3.250% 6.250%	15/11/2053	92,469 134,886	0.06 0.09
	Burlington Northern Santa Fe LLC	USD	4.050%	15/06/2048	36,286	0.02
	Campbell Soup Co.	USD	5.400%	21/03/2034	297,770	0.19
60,000	Capital One Financial Corp.	USD	3.300%	30/10/2024	59,407	0.04
	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. Centene Corp.	USD USD	4.250% 2.625%	15/12/2027	61,866	0.04 0.07
	Centerle Corp. CenterPoint Energy, Inc.	USD	2.950%	01/08/2031 01/03/2030	114,031 26,446	0.07
	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	3.750%	15/02/2028	264,158	0.02
300 000	Cigna Group	USD	2.375%	15/03/2031	249,486	0.16
	Cigna Group	USD	5.125%	15/05/2031	88,994	0.06
	Cigna Group	USD	4.800%	15/08/2038	73,122	0.05
	Cigna Group	USD	4.900%	15/12/2048	83,530	0.05
125,000	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
	Citigroup, Inc. Citigroup, Inc.	USD USD	2.976% 3.057%	05/11/2030 25/01/2033	39,856 186,131	0.02 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
155,000	Comcast Corp.	USD	3.150%	01/03/2026	149,770	0.10
	Comcast Corp.	USD	3.300%	01/02/2027	41,159	0.03
	Comcast Corp.	USD	3.150%	15/02/2028	60,813	0.04
	Comcast Corp.	USD	4.150%	15/10/2028	120,615	0.08
	Comcast Corp. Comcast Corp.	USD USD	4.250% 5.300%	15/10/2030 01/06/2034	42,833 259,223	0.03 0.17
	Comcast Corp.	USD	3.750%	01/04/2040	12,145	0.01
	Comcast Corp.	USD	3.400%	15/07/2046	10,831	0.01
	Comcast Corp.	USD	4.700%	15/10/2048	13,259	0.01
170,000	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.	USD	3.600%	15/02/2028	61,384	0.04
	Constellation Brands, Inc. Constellation Brands, Inc.	USD USD	3.150% 2.250%	01/08/2029 01/08/2031	40,657 101,989	0.03 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
410,000	CVS Health Corp.	USD	2.125%	15/09/2031	326,897	0.21
	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. Discover Financial Services	USD USD	6.200% 3.750%	15/07/2030 04/03/2025	15,666 78,819	0.01 0.05
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	123,251	0.03
	Dominion Energy, Inc.	USD	3.071%	15/08/2024	94,458	0.06
	Duke Energy Corp.	USD	3.150%	15/08/2027	281,601	0.18
45,000	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
	Expedia Group, Inc.	USD	4.625%	01/08/2027	18,621	0.01
	Expedia Group, Inc. Expedia Group, Inc.	USD USD	3.800% 3.250%	15/02/2028 15/02/2030	61,539 13,395	0.04 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	USD	4.750%	10/12/2032	1,080,745	0.69
1,897,000	Federal National Mortgage Association (FNMA)	USD	0.875%	05/08/2030	1,517,771	0.97

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C						
	Fifth Third Bancorp	USD	2.375%	28/01/2025	53,802	0.03
	First-Citizens Bank & Trust Co.	USD	2.969%	27/09/2025 01/03/2030	247,217	0.16
	FirstEnergy Corp. FirstEnergy Corp.—Series B	USD USD	2.650% 2.250%	01/03/2030	94,604 37,233	0.06 0.02
	Fisery, Inc.	USD	4.200%	01/10/2028	43,061	0.02
	Ford Motor Credit Co. LLC	USD	5.850%	17/05/2027	230,878	0.15
270,000	General Electric Co.	USD	5.875%	14/01/2038	279,045	0.18
	General Mills, Inc.	USD	4.200%	17/04/2028	91,818	0.06
	General Motors Co.	USD	4.000%	01/04/2025	14,791	0.01
125,000 250,000	General Motors Financial Co., Inc.	USD USD	4.300%	13/07/2025	123,170	0.08 0.15
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	USD	1.500% 2.700%	10/06/2026 10/06/2031	230,683 359,094	0.13
	HCA, Inc.	USD	3.500%	01/09/2030	93,927	0.06
	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
	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
	Hundington Repeabares, Inc.	USD	5.950%	15/03/2034	61,136	0.04
95,000 155,000	Huntington Bancshares, Inc. Hyatt Hotels Corp.	USD USD	4.000% 1.800%	15/05/2025 01/10/2024	93,496 152,942	0.06 0.10
105,000	Ingersoll Rand, Inc.	USD	5.700%	14/08/2033	106,983	0.10
	Intel Corp.	USD	5.200%	10/02/2033	218,291	0.14
	Intel Corp.	USD	5.150%	21/02/2034	69,529	0.04
30,000	Intuit, Inc.	USD	1.350%	15/07/2027	26,871	0.02
95,000	Invitation Homes Operating Partnership LP	USD	2.300%	15/11/2028	83,515	0.05
335,000	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
203,000		USD	5.900%	15/11/2028	208,453	0.13
	J M Smucker Co.	USD	6.200%	15/11/2033	522,710	0.33
125,000 125,000	JPMorgan Chase & Co. JPMorgan Chase & Co.	USD USD	3.960% 3.625%	29/01/2027 01/12/2027	121,916 119,153	0.08 0.08
30,000	-	USD	4.452%	05/12/2029	29,008	0.08
15,000	-	USD	4.493%	24/03/2031	14,398	0.01
30,000	JPMorgan Chase & Co.	USD	2.956%	13/05/2031	26,077	0.02
205,000	JPMorgan Chase & Co.	USD	2.963%	25/01/2033	173,608	0.11
230,000	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	217,817	0.14
190,000	JPMorgan Chase & Co.	USD	4.912%	25/07/2033	184,093	0.12
110,000	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	108,829	0.07
110,000	JPMorgan Chase & Co.	USD	3.882%	24/07/2038	94,227	0.06
7,000 270,000	Keurig Dr Pepper, Inc. Keurig Dr Pepper, Inc.	USD USD	4.417% 4.597%	25/05/2025 25/05/2028	6,930 264,225	0.00 0.17
15,000	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	11,227	0.01
345,000	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
	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. M&T Bank Corp.	USD USD	4.250% 5.053%	01/04/2052 27/01/2034	74,695 184,068	0.05 0.12
30,000	Marathon Petroleum Corp.	USD	3.625%	15/09/2024	29,812	0.02
	Marriott International, Inc.	USD	5.000%	15/10/2027	154,030	0.10
	Marriott International, Inc.	USD	4.875%	15/05/2029	97,220	0.06
175,000	Marriott International, Inc.—Series HH	USD	2.850%	15/04/2031	148,799	0.09
140,000	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
	Meta Platforms, Inc.	USD	3.500%	15/08/2027	287,541	0.18
110,000 45,000	Micron Technology, Inc. Morgan Stanley	USD USD	2.703% 2.720%	15/04/2032 22/07/2025	90,718 44,800	0.06 0.03
	Morgan Stanley	USD	4.000%	23/07/2025	14,760	0.03
278,000	* *	USD	5.050%	28/01/2027	276,118	0.18
242,000	Morgan Stanley	USD	3.950%	23/04/2027	233,349	0.15
	Morgan Stanley	USD	5.164%	20/04/2029	342,585	0.22
30,000	Morgan Stanley	USD	4.431%	23/01/2030	28,885	0.02
330,000	Morgan Stanley	USD	2.699%	22/01/2031	287,024	0.18
45,000	Morgan Stanley	USD	3.622%	01/04/2031	41,076	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 – (Contir	nued)					
United States – (C	·					
	Morgan Stanley	USD	4.889%	20/07/2033	182,174	0.12
	Morgan Stanley	USD	5.466%	18/01/2035	74,446	0.05
	Morgan Stanley MPLX LP	USD USD	2.484% 2.650%	16/09/2036 15/08/2030	185,309 81,079	0.12 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
15,000	Nasdaq, Inc.	USD	3.250%	28/04/2050	10,037	0.01
	Nature Conservancy—Series A	USD	1.304%	01/07/2028	21,372	0.01
	Netflix, Inc.	USD	5.875%	15/11/2028	231,329	0.15
	NextEra Energy Capital Holdings, Inc.	USD USD	1.900% 3.490%	15/06/2028 15/05/2027	149,507	0.09 0.09
	NiSource, Inc. NiSource, Inc.	USD	3.600%	01/05/2030	147,380 13,689	0.09
	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
81,000	Occidental Petroleum Corp.	USD	7.875%	15/09/2031	90,816	0.06
	Oracle Corp.	USD	4.500%	06/05/2028	171,175	0.11
	Oracle Corp.	USD	2.950%	01/04/2030	27,365	0.02
	Oracle Corp.	USD	4.650%	06/05/2030	214,150	0.14
	Oracle Corp. Oracle Corp.	USD USD	2.875% 6.250%	25/03/2031	296,752	0.19 0.21
	Oracle Corp. Oracle Corp.	USD	4.900%	09/11/2032 06/02/2033	332,186 184,640	0.21
	Oracle Corp.	USD	6.900%	09/11/2052	319,003	0.12
	Oracle Corp.	USD	3.850%	01/04/2060	44,613	0.03
	PacifiCorp	USD	5.800%	09/11/2052	234,061	0.15
175,000	PayPal Holdings, Inc.	USD	1.650%	01/06/2025	168,564	0.11
65,000	PayPal Holdings, Inc.	USD	2.650%	01/10/2026	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
	Phillips 66	USD	1.300%	15/02/2026	28,019	0.02
	Plains All American Pipeline LP / PAA Finance Corp.	USD USD	3.800% 7.000%	15/09/2030 30/10/2031	27,301 49,266	0.02 0.03
	Progress Energy, Inc. Prologis LP	USD	1.750%	01/07/2030	36,885	0.03
	Prologis LP	USD	4.625%	15/01/2033	147,675	0.09
	Realty Income Corp.	USD	4.625%	01/11/2025	108,697	0.07
	Realty Income Corp.	USD	3.400%	15/01/2028	28,204	0.02
110,000	Realty Income Corp.	USD	3.400%	15/01/2030	99,554	0.06
	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 USD	3.922% 4.250%	15/11/2029	47,146 77,175	0.03 0.05
	S&P Global, Inc.—Series WI ServiceNow, Inc.	USD	1.400%	01/05/2029 01/09/2030	77,175 366,102	0.23
	Sherwin-Williams Co.	USD	3.450%	01/06/2027	42,833	0.03
	Sherwin-Williams Co.	USD	2.950%	15/08/2029	224,003	0.14
45,000	Southern California Edison Co.—Series A	USD	4.200%	01/03/2029	42,986	0.03
155,000	Southern Co.	USD	3.250%	01/07/2026	148,806	0.09
	Stanley Black & Decker, Inc.	USD	4.250%	15/11/2028	136,490	0.09
•	Starbucks Corp.	USD	4.000%	15/11/2028	119,856	0.08
	Steel Dynamics, Inc.	USD	2.400%	15/06/2025	19,365	0.01
	Steel Dynamics, Inc.	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
	Time Warner Cable LLC	USD	5.875%	15/11/2040	12,982	0.01
63,000	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	0.04
	T-Mobile USA, Inc.	USD	2.050%	15/02/2028	156,273	0.10
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD USD	3.875% 2.875%	15/04/2030 15/02/2031	99,421 133,514	0.06 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	USD	0.625%	30/11/2027	3,470,995	2.22
	United States Treasury Note/Bond	USD	1.250%	31/03/2028	3,463,075	2.22
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	2.875% 2.875%	15/05/2028 15/08/2028	272,170 916,683	0.17 0.59
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	4.500%	30/04/2029	4,928,902	3.15
5,555,500		005		55,54,2520	.,020,002	0.10

						% 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%	15/02/2040	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
	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
•		USD	5.450%	01/06/2023	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
	ecurities dealt in another regulated market					
Bonds – 3.85%	-					
Bermuda 100,000	Bacardi Ltd. ^(a)	USD	F 2000/	4E/0E/2040	00.040	0.00
	Bacardi Lid.	05D	5.300%	15/05/2048	89,918	0.06
Canada 103,000	Constellation Software, Inc. ^(a)	USD	5.461%	16/02/2034	102,601	0.07
Cayman Islands						
110,000	Avolon Holdings Funding Ltd. (a)	USD	4.250%	15/04/2026	106,535	0.07
France	BPCE SA ^(a)	USD	2.277%	20/01/2032	202.469	0.40
	BPCE SAV	03D	2.21176	20/01/2032	202,468	0.13
Netherlands 345,000	Cooperatieve Rabobank UA ^(a)	USD	3.649%	15/02/2028	328,164	0.21
200,000	JDE Peet's NV ^(a)	USD _	1.375%	15/01/2027	180,374	0.11
					508,538	0.32
Norway	(0)					
	Aker BP ASA ^(a)	USD	2.000%	15/07/2026	187,444	0.12
Switzerland 250,000	UBS Group AG ^(a)	USD	4.194%	01/04/2031	232,190	0.15
United Kingdom						
	CSL Finance PLC ^(a)	USD	3.850%	27/04/2027	28,816	0.02
30,000	Macquarie Airfinance Holdings Ltd. (a) Weir Group PLC (a)	USD USD	6.400% 2.200%	02/06/2033 13/05/2026	30,282 187,132	0.02 0.12
200,000	Well Gloup Leo	-	2.20070	13/03/2020	246,230	0.12
United States					240,230	0.10
	Aviation Capital Group LLC ^(a)	USD	1.950%	30/01/2026	75,072	0.05
45,000		USD	3.625%	01/09/2028	42,175	0.03
	Broadcom, Inc. ^(a)	USD	4.150%	15/04/2032	85,018	0.05
	Broadcom, Inc. ^(a) Broadcom, Inc. ^(a)	USD USD	2.600% 3.469%	15/02/2033 15/04/2034	180,135 67,521	0.12 0.04
	Broadcom, Inc. (a)	USD	3.137%	15/11/2035	386,999	0.25
200,000	City of San Francisco CA Public Utilities Commission Water Revenue					
	Class B	USD	6.000%	01/11/2040	208,995	0.13
	Columbia Pipelines Operating Co. LLC ^(a) CoStar Group, Inc. ^(a)	USD	6.036%	15/11/2033	280,426	0.18
	International Flavors & Fragrances, Inc. ^(a)	USD USD	2.800% 1.832%	15/07/2030 15/10/2027	80,551 84,220	0.05 0.05
	International Flavors & Fragrances, Inc. (a)	USD	2.300%	01/11/2030	144,876	0.09
15,000		USD	5.175%	15/11/2049	13,450	0.01
	Metropolitan Transportation Authority Class A2	USD	5.989%	15/11/2030	25,443	0.02
	MSCI, Inc. (a)	USD	4.000%	15/11/2029	179,761	0.12
.,	Netflix, Inc. ^(a)	USD	5.375%	15/11/2029	478,220	0.31
	Netflix, Inc. (a)	USD	4.875%	15/06/2030	367,080	0.23
	Solventum Corp. (a)	USD	5.400%	01/03/2029	317,923	0.20
	Solventum Corp. (a) State Board of Administration Finance Corp.	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 ^(a)	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	t Backed Obligations – 39.34%					
United States	Fodoral Hama Loan Martagaa Corn (FHLMC)	HeD	7 5000/	01/02/2027	040	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	7.500% 6.500%	01/03/2027 15/12/2028	918 41,779	0.00 0.03
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.450%	01/12/2028	242,403	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.450%	01/12/2032	775,568	0.10
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	710	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	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
	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
Agencies Asset	Backed Obligations – (Continued)					
United States – (C						
	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000%	01/02/2037	4,182	0.00 0.00
9,980	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000% 5.000%	01/06/2039 01/06/2039	1,089 9,848	0.00
129,168	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.324%	25/01/2042	129,464	0.08
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/04/2042	50,292	0.03
467,564	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.580%	25/03/2044	469,820	0.30
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.580%	25/03/2044	305,998	0.20
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/03/2044	125,809	0.08
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	6.524%	25/05/2044	476,484	0.30
59,427	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500% 4.500%	01/08/2048 01/11/2048	231,256 56,510	0.15 0.04
947,013	0 0 1 1 7	USD	4.500%	01/12/2048	900,531	0.58
102,739	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2049	97,664	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
	Federal Home Loan Mortgage Corp. (FHLMC)	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 2,761,843	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.500% 2.000%	01/02/2051 01/05/2051	739,330 2,141,604	0.47 1.37
860,124	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	709,021	0.45
1,713,634	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	1,400,809	0.90
801,057	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
558,124	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2052	527,765	0.34
886,228	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2052	758,858	0.49
		USD	6.000%	01/12/2052	883,207	0.57
3,025	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	7.000%	01/03/2031	3,014	0.00
24,338	Federal National Mortgage Association (FNMA)	USD USD	7.000% 7.000%	25/07/2042 25/10/2042	25,814 4,630	0.02 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	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	6,385	0.00
57,620	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	50,794	0.03
18,900	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	16,666	0.01
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 70,659	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/04/2043 01/04/2043	8,180 62,282	0.01 0.04
9,207	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	8,104	0.04
34,599	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	30,484	0.02
39,311	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	157,972	0.10
	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	01/02/2048	125,164	0.08
126,421	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	01/02/2048	117,233	0.07
	Federal National Mortgage Association (FNMA)	USD USD	4.000%	01/02/2048	183,243	0.12 0.09
337,539	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.000% 4.500%	01/03/2048 01/08/2048	138,329 321,078	0.09
69,449	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	66,040	0.04
210,788	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	207,449	0.13
16,920	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2049	16,084	0.01
3,014	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2049	2,865	0.00
75,648	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2049	71,840	0.05
554,183	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2049	474,725	0.30
2,792,325		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 72,490	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.500%	01/11/2050 01/03/2051	780,773 59,823	0.50 0.04
298,901	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2051	286,740	0.18
820,994	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	673,173	0.43
90,688	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	74,757	0.05
358,904	0 0	USD	2.500%	01/10/2051	295,741	0.19
212,217	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/11/2051	174,869	0.11
164,857	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	135,844	0.09
898,928	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2052	894,458	0.57
1,000,000	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/06/2054	807,969	0.52
	Federal National Mortgage Association (FNMA) TBA	USD	4.000%	01/06/2054	908,516	0.58
4,000,000	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	3,852,813	2.47

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	t Backed Obligations – (Continued)					
United States – (0	Continued) Federal National Mortgage Association (FNMA) TBA	USD	5.500%	15/06/2054	2,954,180	1.89
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	15/06/2054	4,008,594	2.57
3,000,000		USD	3.500%	01/07/2054	2,630,977	1.68
574	Government National Mortgage Association (GNMA)	USD	7.500%	15/12/2028	584	0.00
252		USD	7.500%	15/09/2029	252	0.00
2,482		USD	7.500%	15/12/2029	2,503	0.00
66	0 0	USD	5.500%	15/11/2032	66 1 506	0.00
1,496 491	· · · · · · · · · · · · · · · · · ·	USD USD	5.500% 5.500%	15/11/2032 15/01/2033	1,506 492	0.00
2,325	, ,	USD	5.500%	15/02/2033	2,368	0.00
1,374	· · · · · · · · · · · · · · · · · ·	USD	5.500%	15/03/2033	1,400	0.00
976	Government National Mortgage Association (GNMA)	USD	5.500%	15/03/2033	990	0.00
1,599	Government National Mortgage Association (GNMA)	USD	5.500%	15/07/2033	1,615	0.00
1,416	. ,	USD	5.500%	15/07/2033	1,425	0.00
1,134		USD	5.500%	15/08/2033	1,155	0.00
474	. ,	USD	5.500%	15/09/2033	479	0.00
1,170	. ,	USD	5.500%	15/04/2034	1,177	0.00
985 9,592	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.500% 5.500%	15/05/2034 15/09/2034	1,003 9,770	0.00 0.01
1,816	0 0	USD	5.500%	15/09/2034	1,815	0.00
11,880	Government National Mortgage Association (GNMA)	USD	5.500%	15/12/2034	12,100	0.00
9,075	. ,	USD	5.500%	15/01/2035	9,242	0.01
	Government National Mortgage Association (GNMA)	USD	5.000%	15/03/2038	2,877	0.00
47,228	Government National Mortgage Association (GNMA)	USD	5.000%	15/05/2041	46,428	0.03
271,465	Government National Mortgage Association (GNMA)	USD	4.000%	20/01/2045	254,333	0.16
127,759	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2045	120,255	0.08
212,762	. ,	USD	4.000%	20/07/2045	199,068	0.13
86,294		USD	4.000%	20/10/2045	80,740	0.05
108,701	. ,	USD	4.500%	20/02/2048	104,634	0.07
57,297 100,513	, ,	USD USD	5.000% 4.500%	20/07/2048	56,451	0.04 0.06
56,877		USD	5.000%	20/08/2048 20/08/2048	96,375 55,931	0.00
468,767	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/09/2048	449,469	0.29
100,150	, ,	USD	5.000%	20/10/2048	98,483	0.06
184,476	0 0	USD	5.000%	20/11/2048	181,405	0.12
53,442	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	52,608	0.03
68,778	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	67,597	0.04
141,391	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/02/2049	131,452	0.08
105,344	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/03/2049	100,810	0.06
191,216	. ,	USD	5.000%	20/03/2049	187,875	0.12
128,599 161,923	· · · · · · · · · · · · · · · · · ·	USD USD	4.000% 5.000%	20/05/2049 20/08/2049	119,559 159,228	0.08 0.10
1,851,741	· · · · · · · · · · · · · · · · · ·	USD	3.000%	20/10/2049	1,610,326	1.03
194,299	. ,	USD	4.500%	20/10/2049	186,178	0.12
178,160	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/12/2049	170,492	0.11
157,701	. ,	USD	3.000%	20/01/2050	136,953	0.09
791,913	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2050	687,683	0.44
1,712,071	Government National Mortgage Association (GNMA)	USD	2.000%	20/08/2051	1,352,115	0.87
217,391		USD	2.500%	20/09/2051	179,174	0.11
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	447,938	0.29
	Government National Mortgage Association (GNMA)	USD	3.000%	20/11/2051	684,480	0.44
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051 20/12/2051	256,221	0.16 0.16
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) TBA	USD USD	2.500% 2.000%	20/06/2054	247,748 1,603,437	1.03
	Government National Mortgage Association (GNMA) TBA	USD	3.000%	20/06/2054	864,922	0.55
	Government National Mortgage Association (GNMA) TBA	USD	3.500%	20/06/2054	1,786,250	1.14
	Government National Mortgage Association (GNMA) TBA	USD	5.500%	20/06/2054	992,930	0.64
	Government National Mortgage Association (GNMA) TBA	USD	6.000%	20/06/2054	7,053,320	4.52
		_			61,449,799	39.34
TOTAL AGENCIE (cost USD 64,683	ES ASSET BACKED OBLIGATIONS 8,845)				61,449,799	39.34
•	Asset Backed Obligations – 17.50%					
Cayman Islands	Date Control One dis OLO List 2004 OA OL (1/2)		4 00000	401071222	705 555	
	Bain Capital Credit CLO Ltd. 2024-3A Class A1 ^(a)	USD	1.000%	16/07/2037	725,927	0.47
, ,	ICG US CLO Ltd. 2017-1A Class ARR ^(a) MF1 Ltd. 2021-FL6 Class A ^(a)	USD	6.756%	28/07/2034	1,103,003	0.71
	MF1 Ltd. 2021-FL6 Class A ^(a) OZLM XVII Ltd. 2017-17A Class A1RR ^(a)	USD USD	6.533% 6.475%	16/07/2036 20/07/2030	411,072 500,866	0.26 0.32
	Park Blue CLO Ltd. 2024-5A Class A1RR	USD	1.000%	25/07/2037	625,802	0.32
	Trinitas CLO VI Ltd. 2017-6A Class ARR ^(a)	USD	6.895%	25/01/2034	1,001,790	0.40
,,-00					,,.	

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
Cayman Islands -	- (Continued)					
	Trinitas CLO XXVIII Ltd. 2024-28A Class B ^(a)	USD	7.426%	25/04/2037	1,001,115	0.64
375,000	Venture 41 CLO Ltd. 2021-41A Class A1NR ^(a)	USD -	6.755%	20/01/2034	377,735	0.24
					5,747,310	3.68
Ireland						
	Blackrock European CLO III Designated Activity Co. 3X Class AR Bruegel 2021 DAC 2021-1X Class A	EUR EUR	4.775% 4.622%	19/07/2035 22/05/2031	430,822 362,569	0.28 0.23
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	511,639	0.23
	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 ^(a)	USD	6.903%	21/04/2037	984,499	0.63
	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^(a) CQS US CLO Ltd. 2023-3A Class B ^(a)	USD	7.158%	16/04/2036	1,005,786	0.64
,	Halseypoint CLO 7 Ltd. 2023-7A Class B ^(a)	USD USD	7.974% 7.575%	25/01/2037 20/07/2036	455,706 1,167,286	0.29 0.75
	Invesco US CLO Ltd. 2023-2A Class A ^(a)	USD	7.125%	21/04/2036	804,651	0.73
	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ^(a)	USD	7.256%	23/04/2038	401,630	0.26
	Pikes Peak CLO 12 Ltd. 2023-12A Class A ^(a)	USD	7.425%	20/04/2036	655,427	0.42
	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^(a)	USD	7.775%	20/01/2036	277,510	0.18
1,000,000	Trysail CLO 2022-1A Ltd. Class A ^(a)	USD	7.975%	20/10/2033	1,006,944	0.64
		-			6,759,439	4.33
Luxembourg						
	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						
	Bank 2017-BNK6 Class A4	USD	3.254%	15/07/2060	140,636	0.09
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	211,682	0.14
	CFCRE Commercial Mortgage Trust 2016-C3 Class A3	USD	3.865%	10/01/2048	485,253	0.31
	Citigroup Commercial Mortgage Trust 2015-P1 Class A5 Citigroup Commercial Mortgage Trust 2017-C4 Class A4	USD USD	3.717% 3.471%	15/09/2048 12/10/2050	341,463 750,464	0.22 0.48
	Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD	4.009%	10/03/2051	405,998	0.46
	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 ^(a)	USD	5.903%	25/12/2068	381,192	0.24
	COLT Mortgage Loan Trust 2024-INV1 Class A2 ^(a)	USD	6.328%	25/12/2068	95,743	0.06
110,575	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(a)	USD	6.880%	25/10/2041	111,469	0.07
90,000	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(a)	USD	6.974%	25/12/2041	90,885	0.06
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(a)	USD	7.230%	25/04/2042	53,929	0.03
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(a)	USD	8.324%	25/04/2042	75,807	0.05
	Connecticut Avenue Securities Trust 2024-R01 Class 1M2 ^(a)	USD	7.124%	25/01/2044	100,949	0.06
	Connecticut Avenue Securities Trust 2024-R02 Class 1M2 ^(a)	USD	7.124%	25/02/2044	302,842	0.19
	Connecticut Avenue Securities Trust 2024-R03 Class 2M2 ^(a)	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
	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 15/04/2051	487,784 477,654	0.31 0.31
	CSAIL Commercial Mortgage Trust 2018-CX11 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	USD	6.079%	25/03/2035	13,535	0.01
	Impac CMB Trust Series 2004-8 Class 1A	USD	6.159%	25/10/2034	7,700	0.01
410,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE					
100 7:-	Class A ^(a)	USD	2.854%	06/09/2038	384,587	0.25
	JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(a)	USD	6.923%	25/05/2054	130,160	0.08
	LCCM 2017-LC26 Class A4 ^(a) 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 OBX 2024-NQM1 Trust Class A1 ^(a)	USD	3.859%	15/11/2052	361,935	0.23
		USD	5.928%	25/11/2063	451,308	0.29

Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Non-Agencies	s Asset Backed Obligation	ons – (Continued)						
United States –		(2)						
	PHEAA Student Loan TrusVerus Securitization Trus			USD USD	6.588%	25/09/2065 25/03/2069	210,521	0.13 0.25
	18 Verus Securitization Trus			USD	6.116% 6.318%	25/03/2069	393,505 345,100	0.25
		Mortgage Trust 2017-C41 Class A4		USD	3.472%	15/11/2050	186,806	0.12
200,00	vvens i argo commercia	TWO tgage Trust 2017-041 Class A4		000	3.41270	13/11/2030	8,987,238	5.75
	GENCIES ASSET BACKE	OBLIGATIONS						
(cost USD 27,3	· ·	EALT IN ANOTHER RECUI ATER M	ADVET				27,336,809	17.50
(cost USD 98,3		EALT IN ANOTHER REGULATED MA	AKKEI				94,794,524	60.69
Other Transfe	erable Securities							
Bonds - 0.24	%							
United States	00 Hyundai Capital America	S(a)		USD	6.200%	21/09/2030	366,587	0.24
		4.7		090	6.200%	21/09/2030	300,367	0.24
TOTAL BONDS (cost USD 354,							366,587	0.24
TOTAL OTHER (cost USD 354,	TRANSFERABLE SECUR 194)	ITIES					366,587	0.24
	JE OF INVESTMENTS EXC	LUDING DERIVATIVES						
(cost USD 190,	· · ·						180,476,470	115.55
	vard Mortgage Backed S	,		HCD	2.000%	04/06/2054	(2.245.625)	(4.40)
	, -	ge Association (FNMA) TBA		USD	2.000%	01/06/2054	(2,315,625)	(1.49)
	, -	ge Association (FNMA) TBA ge Association (FNMA) TBA		USD USD	3.000% 4.000%	01/06/2054 15/07/2054	(841,797) (908,789)	(0.54) (0.58)
		ge Association (FNMA) TBA		USD	4.000%	01/06/2054	(908,516)	(0.58)
		ge Association (FNMA) TBA		USD	4.500%	01/06/2054	(3,750,156)	(2.40)
						_	(8,724,883)	(5.59)
TOTAL COVER (cost USD (8,76	RED FORWARD MORTGAG 61,758))	SE BACKED SECURITIES					(8,724,883)	(5.59)
Futures Conti	racts – (0.05%)					Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Loss USD	Shareholders' Equity
	USD							
	US Treasury Long Bond Future				Long	930,500	(549)	(0.00)
	US Treasury Notes 2YR Future				Short	(5,704,344)	(1,526)	(0.00)
	US Treasury Notes 5YR Future US Treasury Ultra Long Bond I				Long Long	20,429,352 5,893,500	(14,018) (53,271)	(0.01) (0.04)
						21,549,008	(69,364)	(0.05)
	LOSS ON FUTURES CONT	RACTS					(69,364)	(0.05)
UNREALISED								
	ency Contracts – (0.03%)						
)	Amount			Maturity	Unrealised Gain	% of Shareholders'
	ency Contracts – (0.03%) Currency	Amount Sold			Maturity Date	Gain	
Forward Curre	ency Contracts – (0.03%						Gain USD	Shareholders'
Forward Curre	ency Contracts – (0.03% Amount Bought	Currency	Sold			Date	Gain USD 63	Shareholders' Equity
Currency GBP NZD SEK	Amount Bought 5,825 14,770 137,984	Currency USD USD USD	7,369 8,909 13,108			20/06/2024 20/06/2024 20/06/2024	Gain USD 63 186 23	Shareholders' Equity 0.00 0.00 0.00 0.00
Currency GBP NZD SEK USD	Amount Bought 5.825 14,770 137,984 4,822	Currency USD USD USD CAD	7,369 8,909 13,108 6,530			20/06/2024 20/06/2024 20/06/2024 20/06/2024	63 186 23 31	Shareholders' Equity 0.00 0.00 0.00 0.00 0.00
Currency GBP NZD SEK USD USD	Amount Bought 5,825 14,770 137,984 4,822 2,796	Currency USD USD USD USD CAD CHF	7,369 8,909 13,108 6,530 2,443			20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	63 186 23 31 83	Shareholders' Equity 0.00 0.00 0.00 0.00 0.00 0.00
Currency GBP NZD SEK USD	Amount Bought 5.825 14,770 137,984 4,822	Currency USD USD USD CAD	7,369 8,909 13,108 6,530			20/06/2024 20/06/2024 20/06/2024 20/06/2024	63 186 23 31	Shareholders' Equity 0.00 0.00 0.00 0.00 0.00
Currency GBP NZD SEK USD USD USD	Amount Bought 5,825 14,770 137,984 4,822 2,796 8,336	Currency USD USD USD CAD CHF JPY SEK	7,369 8,909 13,108 6,530 2,443 1,252,227			20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	63 186 23 31 83 325	Shareholders' Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Currency GBP NZD SEK USD USD USD	Amount Bought 5,825 14,770 137,984 4,822 2,796 8,336 13,460	Currency USD USD USD CAD CHF JPY SEK	7,369 8,909 13,108 6,530 2,443 1,252,227			20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	63 186 23 31 83 325 329	Shareholders' Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Currency GBP NZD SEK USD USD USD	Amount Bought 5,825 14,770 137,984 4,822 2,796 8,336 13,460	Currency USD USD USD CAD CHF JPY SEK	7,369 8,909 13,108 6,530 2,443 1,252,227			20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	63in USD 63 186 23 31 83 325 329 1,040 Unrealised Loss	Shareholders'
Currency GBP NZD SEK USD USD USD USD UNREALISED O	Amount Bought 5,825 14,770 137,984 4,822 2,796 8,336 13,460 GAIN ON FORWARD CURI	Currency USD USD USD CAD CHF JPY SEK RENCY CONTRACTS	7,369 8,909 13,108 6,530 2,443 1,252,227 137,983			20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	63in USD 63 186 23 31 83 325 329 1,040 Unrealised Loss USD	Shareholders'
Currency GBP NZD SEK USD USD USD USD UNREALISED O	Amount Bought 5,825 14,770 137,984 4,822 2,796 8,336 13,460 GAIN ON FORWARD CURI	Currency USD USD USD CAD CHF JPY SEK RENCY CONTRACTS Currency	7,369 8,909 13,108 6,530 2,443 1,252,227 137,983 Amount Sold			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 63 186 23 31 83 325 329 1,040 Unrealised Loss USD	Shareholders'

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	124 (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	(35,634)	(0.02)
UNREALISED LOSS	S ON FORWARD CURRENCY CO	NTRACTS				(48,608)	(0.03)
Options – (0.00%))				Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders ^a Equity
	Purchased Options						
2,840,000	EUR 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 O (cost USD (5,788))	PTIONS					(4,158)	(0.00)
TOTAL OPTIONS (cost USD (69))						(701)	(0.00)
Swap Contracts – Net Local Notional						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
3,260,000	Fixed 2.980%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2026	5,965	0.00
1,250,000 551,082	Fixed 3.000% Fixed 3.000%	Floating (EUR 1 month ESTR)		EUR EUR	19/06/2026 28/06/2026	4,162 2,967	0.00
2,280,000	Fixed 2.535%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR	19/01/2034	30,005	0.00
200,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	5,483	0.02
1,320,000	Fixed 2.740%	Floating (EUR 6 month EURIBOR)		EUR	24/04/2035	7,515	0.01
1,140,000	Floating (EUR 6 month EURIBOR	- '		EUR	09/08/2037	7,063	0.01
950,000	Floating (EUR 6 month EURIBOR	,		EUR	25/01/2039	802	0.00
2,870,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	23,702	0.02
2,290,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	25/01/2044	4,281	0.00
780,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)		EUR	17/05/2053	5,413	0.00
260,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	10/11/2053	1,385	0.00
570,000	Fixed 2.750%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2054	22,154	0.01
430,000	Fixed 4.500%	Floating (GBP 1 month SONIA)		GBP	28/06/2026	650	0.00
1,133,000,000	Fixed 0.500%	Floating (JPY 1 month TONAR)		JPY	19/06/2029	60,625	0.04
3,470,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)		NOK	19/06/2034	4,386	0.00
920,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		NZD	19/06/2029	438	0.00
	Fixed 3.500%	Floating (USD 1 month SOFR)		USD	19/04/2025	1,563	0.00
100,000	Fixed 4 2240/	Floating (LICD 1 month COFD)		USD	11/04/2026 20/05/2026	2,354	0.00
100,000 920,000	Fixed 4.224%	Floating (USD 1 month SOFR)				864	0.00
100,000 920,000 610,000	Fixed 4.172%	Floating (USD 1 month SOFR)		USD		3 101	
100,000 920,000 610,000 2,530,000	Fixed 4.172% Fixed 4.000%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD	20/06/2026	3,484	
100,000 920,000 610,000 2,530,000 712,267	Fixed 4.172% Fixed 4.000% Fixed 4.250%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	20/06/2026 28/06/2026	4,634	0.00
100,000 920,000 610,000 2,530,000 712,267 12,490,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730%		USD USD USD	20/06/2026 28/06/2026 30/06/2026	4,634 10,294	0.00 0.01
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR)		USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027	4,634 10,294 7,490	0.00 0.01 0.01
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028	4,634 10,294 7,490 8,134	0.00 0.01 0.01 0.01
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.391% Fixed 4.360%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR)		USD USD USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028	4,634 10,294 7,490 8,134 2,521	0.00 0.01 0.01 0.01
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 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291% Fixed 4.360% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030	4,634 10,294 7,490 8,134 2,521 10,191	0.00 0.01 0.01 0.01 0.00 0.01
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 3,600,000 670,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.391% Fixed 4.360%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Fixed 4.025%		USD USD USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028	4,634 10,294 7,490 8,134 2,521	0.00 0.0° 0.0° 0.00° 0.00° 0.00°
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 670,000 2,760,000 1,690,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.025% Floating (USD 1 month SOFR)		USD USD USD USD USD USD USD USD USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032	4,634 10,294 7,490 8,134 2,521 10,191 59,070	0.00 0.0° 0.0° 0.0° 0.00 0.0° 0.04 0.00
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 670,000 2,760,000 1,690,000 50,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.291% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.750%	Floating (USD 1 month SOFR) Fixed 4.025% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032 20/06/2034	4,634 10,294 7,490 8,134 2,521 10,191 59,070 304	0.00 0.01 0.01 0.01 0.00 0.01 0.04 0.00 0.04
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 670,000 2,760,000 1,690,000 4,120,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.391% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.750% Fixed 2.080%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Fixed 4.025% Floating (USD 1 month SOFR)		USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2032 20/06/2034 28/07/2047	4,634 10,294 7,490 8,134 2,521 10,191 59,070 304 54,471	0.00 0.01 0.01 0.01
100,000 920,000 610,000 2,530,000 712,267 12,490,000 3,630,000 670,000 2,760,000 1,690,000 4,120,000 640,000	Fixed 4.172% Fixed 4.000% Fixed 4.250% Floating (USD 1 month SOFR) Fixed 4.335% Fixed 4.360% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.750% Fixed 2.080% Fixed 2.564%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Fixed 4.730% Floating (USD 1 month SOFR) Fixed 4.025% Floating (USD 1 month SOFR)		USD	20/06/2026 28/06/2026 30/06/2026 30/11/2027 31/03/2028 17/10/2028 16/04/2030 28/07/2034 28/07/2047 11/05/2053	4,634 10,294 7,490 8,134 2,521 10,191 59,070 304 54,471 14,632	0.00 0.0° 0.0° 0.0° 0.0° 0.0° 0.04 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	11204 1.000/0		20/00/2020	3,488	0.0
THE ALIGED CAIN						
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)	(0.0
750,230	Fixed 4.000%	Floating (CAD 1 month CORRA)	CAD	28/06/2026	(134)	(0.0)
690,000	Floating (CAD 1 month CORRA)	Fixed 3.500%	CAD	19/06/2034	(3,029)	(0.0)
520,000	Floating (CHF 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(7,585)	(0.0)
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)	(0.0)
1,000,000	Floating (GBP 1 month SONIA)	Fixed 4.250%	GBP	19/06/2026	(3,136)	(0.0)
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 2.750%	SEK	19/06/2034	(350)	(0.0)
6,930,000	Floating (USD 1 month SOFR)	Fixed 4.746%	USD	31/03/2026	(8,517)	(0.0)
1,580,000	Fixed 4.427%	Floating (USD 1 month SOFR)	USD	16/04/2026	(102)	(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%	USD	17/10/2033	(4,787)	(0.0)
1,030,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD	21/05/2034	(4,310)	(0.0)
1,520,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(9,294)	(0.0)
4,020,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(88,614)	(0.0)
660,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(10,199)	(0.0)
JNREALISED LOS	S ON INTEREST RATE SWAPS				(370,877)	(0.23
2 400 000	Inflation Swaps	Fixed 2 5700/	1100	47/40/0000	(570)	10.0
2,180,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(570)	(0.0)
	S ON INFLATION SWAPS				(570)	(0.00
	ED LOSS ON SWAP CONTRACTS				(371,447)	109.9
MARKET VALUE O cost USD 182,126,					171,692,524	109.8
THED ACCETS AS	ND LIABILITIES				(15,499,544)	(9.9)
THER ASSETS AL	10 LIADILITIES				(10,100,011)	(0.0

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 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.

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

⁽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.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable see Bonds – 7.85% United States	curities admitted to an official exchange listing					
	United States Treasury Bill	USD	0.000%	20/06/2024	8,977,573	3.82
	United States Treasury Bill	USD	0.000%	25/06/2024	1,993,567	0.85
	United States Treasury Bill	USD	0.000%	27/06/2024	4,982,481	2.12
2,500,000	United States Treasury Bill	USD	0.000%	25/07/2024	2,481,023	1.06
TOTAL BONDS					18,434,644	7.85
(cost USD 18,429,	,244)				18,434,644	7.85
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds – Ireland	0.74%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distrib	ution Class) ^(a)			1,743,149	0.74
TOTAL MUTUAL (cost USD 1,743,1					1,743,149	0.74
TOTAL TRANSFE (cost USD 20,172	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGAS)	GE LISTING			20,177,793	8.59
-						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
	curities dealt in another regulated market Backed Obligations – 123.05%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2025	2,910	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.500%	01/10/2026	4,642	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000%	15/07/2027	10,487	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/11/2029	5,588	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.350% 7.000%	01/12/2029 15/09/2030	973,054 33,785	0.41 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/07/2031	41,868	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/08/2031	84,541	0.04
1,125,000	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.450%	01/12/2032	1,090,815	0.46
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.450%	01/12/2032	1,066,406	0.45
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/08/2033	29,748	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) ^(b) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.980% 6.212%	25/01/2034 01/07/2034	55,626 53,375	0.02 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.500%	01/07/2034	128,967	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2035	148	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2035	337	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2035	8,387	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.500%	01/10/2035	1,304,629	0.56
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	1.500% 5.000%	01/10/2035 01/12/2035	596,730 36,532	0.25 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	70,005	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2036	105,483	0.05
63,763	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/01/2037	63,084	0.03
2,830	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/01/2038	2,740	0.00
5,241	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2038	5,057	0.00
1,380	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2039	1,335	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/02/2039 01/02/2039	242 830	0.00
964	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2039	932	0.00
64,488	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2039	62,777	0.03
1,844	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	1,783	0.00
3,174	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	3,069	0.00
544 154	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/05/2039 01/05/2039	526 149	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	210	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	546	0.00
2,211	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2039	2,138	0.00
8,496	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2039	8,216	0.00
12,040	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2039	11,643	0.01
1,249	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2039	1,245	0.00
944	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2039	913	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	4.000%	01/06/2040	5,052	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2040	1,196	0.00
23,404 12,014	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.000% 4.000%	01/02/2041 01/02/2041	21,841 11,227	0.01 0.01
14,321	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2041	13,767	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2041	874	0.00
590	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2041	570	0.00
1,138	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2041	1,100	0.00
15,872	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2041	15,659	0.01
848	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2041	820	0.00
1,616	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2041	1,562	0.00
1,857	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2041	1,796	0.00
6,988	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2041	6,757	0.00
9,495	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2041	9,181	0.00
3,013 177,606	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) ^(b)	USD USD	4.000% 6.324%	01/11/2041 25/01/2042	2,831 178,013	0.00 0.08
6,268	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2042	6,062	0.00
1,131	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2042	1,094	0.00
110,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(b)	USD	8.830%	25/03/2042	115,930	0.05
147,231	Federal Home Loan Mortgage Corp. (FHLMC) ^(b)	USD	7.330%	25/04/2042	149,694	0.06
102,505	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/06/2042	93,445	0.04
169,868	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2042	164,498	0.07
240,566	Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.112%	15/06/2042	23,199	0.01
16,270	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2042	14,450	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2042	17,499	0.01
7,729	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2042	6,845	0.00
39,851	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/08/2042	36,419	0.02
15,970	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000%	01/10/2042	14,092	0.01
23,431 55,716	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500% 3.500%	01/10/2042 01/10/2042	21,392 50,781	0.01 0.02
39,455	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/10/2042	35,970	0.02
35,263	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/11/2042	31,210	0.01
106,223		USD	3.000%	01/11/2042	93,733	0.04
2,754	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/11/2042	2,501	0.00
16,711	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/11/2042	14,749	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/11/2042	229,957	0.10
64,109	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/11/2042	58,458	0.03
25,610	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	22,649	0.01
26,677	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	23,576	0.01
20,691 112,111	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000% 3.000%	01/12/2042 01/12/2042	18,207 98,981	0.01 0.04
5,940	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	5,282	0.04
17,708	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	15,574	0.00
13,670	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	12,073	0.01
26,077	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	23,073	0.01
14,805	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	13,141	0.01
5,985	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2042	5,305	0.00
13,805	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/01/2043	12,150	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/01/2043	23,272	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/01/2043	8,496	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/08/2043	499,762	0.21
220,037	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.000%	01/08/2043 01/01/2044	205,380	0.09 0.08
296,346	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000% 0.612%	15/03/2044	193,991 23,574	0.08
256,225	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/06/2044	233,500	0.10
35,001	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	15/10/2044	7,569	0.00
7,688	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/02/2045	6,957	0.00
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	0.04
261,260 55,344	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.500% 3.500%	01/05/2046 01/05/2046	235,420 49,784	0.10 0.02
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
	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
•	Backed Obligations – (Continued)					
United States – (C	Continued) Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.5000/	01/10/2046	16.640	0.01
15,521		USD	3.500% 3.500%	01/10/2046	16,649 13,947	0.01 0.01
424,504		USD	4.000%	01/02/2047	396,222	0.17
3,700,530	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/05/2047	3,216,471	1.37
5,611		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		USD	4.500%	01/06/2048	200,715	0.09
300,623 863,704		USD USD	4.500% 4.000%	01/11/2048 01/01/2049	285,868 799,853	0.12 0.34
	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		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
8,591	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2050	8,150	0.00
391,733		USD	4.500%	01/02/2050	371,764	0.16
527,861	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/03/2050	452,903	0.19
886,236	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/03/2050	760,250	0.32
790,659 22,795	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.000%	01/03/2050	731,220	0.31 0.01
110,464	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500% 2.500%	01/06/2050 01/11/2050	21,599 91,266	0.01
181,526	Federal Home Loan Mortgage Corp. (FHLMC)	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
860,124	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
1,950,727		USD	2.500%	01/08/2051	1,606,202	0.68
363,078		USD	2.000%	01/09/2051	281,110	0.12
1,973,430	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/10/2051	1,526,706	0.65
219,688 243,715	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.000% 2.000%	01/11/2051 01/11/2051	170,000 188,489	0.07 0.08
837,171	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/11/2051	684,083	0.29
3,625,982		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	Federal Home Loan Mortgage Corp. (FHLMC)	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	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/12/2052	883,207	0.38
185,766 883,275		USD USD	6.000% 6.000%	01/12/2052 01/01/2053	188,950 893,448	0.08 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	Federal Home Loan Mortgage Corp. (FHLMC)	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
3,866,446	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	01/01/2054	4,011,877	1.71
9,374	Federal National Mortgage Association (FNMA)	USD USD	5.000%	01/07/2027 25/06/2030	9,256	0.00 0.02
82,158	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	8.500% 2.500%	01/07/2030	45,300 77,352	0.02
44,623	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	. , ,	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	* * * * * * * * * * * * * * * * * * * *	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	· ,	USD	4.500%	01/07/2036	131,010	0.06
8,986 1,285	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/12/2036 01/03/2039	8,723 1,244	0.00 0.00
1,845	. ,	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	Federal National Mortgage Association (FNMA)	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	. , ,	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
0,021	(Figure 1)	305		5., 10,2000	0,204	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (0	,					
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2040	8,304	0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2040	3,436	0.00
2,231 42,048	. ,	USD USD	4.500% 4.500%	01/04/2040 01/04/2040	2,154 40,603	0.00 0.02
8,535	. ,	USD	4.500%	01/06/2040	8,258	0.00
419,674	. ,	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	. ,	USD	4.500%	01/01/2041	38,305	0.02
8,288	. ,	USD	4.500%	01/04/2041	8,008	0.00
5,666	. ,	USD USD	4.500% 4.500%	01/04/2041 01/06/2041	5,477	0.00 0.01
212,261	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	5.000%	25/06/2041	19,539 208,785	0.09
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2041	20,746	0.01
57,281	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	55,352	0.02
14,208	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	13,599	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	73,926	0.03
10,337	. ,	USD	4.500%	01/09/2041	9,980	0.01
28,724		USD	3.500%	01/10/2041	26,184	0.01
42,881 215,981	. ,	USD USD	4.500% 5.000%	01/10/2041	41,397	0.02
56,469	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500%	25/10/2041 01/11/2041	212,425 54,598	0.09 0.02
49,406	. ,	USD	4.500%	01/12/2041	47,495	0.02
18,394	. ,	USD	3.500%	01/01/2042	16,781	0.01
8,767	. ,	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
24,062	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2042	23,235	0.01
151,808	. ,	USD	0.506%	25/02/2042	11,408	0.01
194,338	. ,	USD	4.000%	01/03/2042	181,114	0.08
3,177	. ,	USD USD	4.500%	01/03/2042	3,065	0.00 0.02
46,245	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.000% 4.500%	01/04/2042 01/04/2042	43,102 119,694	0.02
3,151	. ,	USD	4.500%	01/04/2042	3,043	0.00
3,694	. ,	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		USD	3.500%	01/07/2042	21,204	0.01
121,690		USD	7.000%	25/07/2042	129,070	0.06
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2042	62,277	0.03
7,082	. ,	USD USD	3.500%	01/09/2042	6,481	0.00 0.01
14,149 49,693	. ,	USD	3.500% 3.500%	01/09/2042 01/10/2042	12,893 45,159	0.01
3,784	. ,	USD	3.500%	01/10/2042	3,447	0.00
26,600		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
3,907	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
10,181	. ,	USD	3.000%	01/12/2042	9,048	0.00
20,163 15,326	. ,	USD USD	3.500% 3.000%	01/12/2042 01/01/2043	18,348 13,631	0.01 0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	9,643	0.00
30,171		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	. ,	USD	3.500%	01/01/2043	3,891	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/02/2043	18,491	0.01
14,008	. ,	USD	3.500%	01/02/2043 01/02/2043	12,767	0.01
100,706 66,663	. ,	USD USD	3.500% 3.500%	01/02/2043	91,601 60,527	0.04 0.03
68,429	. ,	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	. ,	USD	3.500%	01/03/2043	74,675	0.03
8,535	. ,	USD	3.500%	01/03/2043	7,779	0.00
10,474	. ,	USD	3.500%	01/03/2043	9,545	0.00
18,536 7,726	. ,	USD USD	3.000% 3.000%	01/04/2043 01/04/2043	16,407 6,788	0.01 0.00
12,455	. ,	USD	3.000%	01/04/2043	10,977	0.00
42,958	. ,	USD	3.000%	01/04/2043	37,864	0.02
33,800	. ,	USD	3.000%	01/04/2043	29,787	0.01
154,930	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2043	141,250	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – (Continued)					
United States – (0			0.0000/	04/05/0040	04.005	0.04
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/05/2043 01/05/2043	31,825 77,450	0.01 0.03
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	28,003	0.03
10,807	, , ,	USD	3.500%	01/05/2043	9,844	0.00
8,647	, , ,	USD	3.500%	01/05/2043	7,875	0.00
24,592	, ,	USD	3.500%	01/05/2043	22,411	0.01
1,784,023	, , ,	USD	3.500%	01/05/2043	1,623,552	0.69
16,429 11,236	, , ,	USD USD	3.000% 3.000%	01/06/2043 01/06/2043	14,432 9,892	0.01 0.00
132,056	, , ,	USD	3.500%	01/06/2043	120,336	0.05
102,013		USD	3.500%	01/06/2043	92,555	0.04
7,959	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2043	6,997	0.00
108,090		USD	3.500%	01/07/2043	98,106	0.04
110,425	, , ,	USD	3.500%	01/07/2043	100,646	0.04
129,406 26,859	, , ,	USD USD	3.500% 3.500%	01/07/2043 01/07/2043	117,919 24,472	0.05 0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	29,581	0.01
10,804	, , ,	USD	3.500%	01/07/2043	9,851	0.00
213,784	, , ,	USD	3.500%	01/07/2043	194,278	0.08
5,839	0 0 ()	USD	3.500%	01/08/2043	5,323	0.00
94,898	,	USD	3.500%	01/08/2043	86,429	0.04
1,387 12,240	, , ,	USD USD	5.000% 4.500%	01/09/2043 01/03/2044	1,365 11,760	0.00 0.01
1,377,940		USD	3.000%	25/04/2044	1,217,240	0.52
6,959	0 0	USD	3.500%	01/08/2044	6,342	0.00
5,029	, , ,	USD	3.500%	01/09/2044	4,583	0.00
19,300	0 0 ()	USD	3.500%	01/10/2044	17,495	0.01
10,662	0 0	USD	3.500%	01/12/2044	9,601	0.00
6,563	, , ,	USD	3.500%	01/01/2045	5,931	0.00
32,941 7,207	, ,	USD USD	3.500% 3.500%	01/03/2045 01/03/2045	29,588 6,512	0.01 0.00
25,706	, , ,	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	0 0	USD	3.500%	01/05/2045	7,946	0.00
618,738	, , ,	USD USD	0.162%	25/05/2045	37,176	0.02
981,708 8,228	, ,	USD	4.500% 3.500%	01/06/2045 01/07/2045	943,216 7,386	0.40 0.00
12,518	0 0	USD	3.500%	01/07/2045	11,243	0.01
6,762	, , ,	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
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2045	681,736	0.29
125,271	, ,	USD	3.500%	01/03/2046	113,552	0.05
62,761 53,226	,	USD USD	4.000% 4.000%	01/03/2046 01/03/2046	58,323 49,468	0.03 0.02
20,608	, , ,	USD	3.500%	01/04/2046	18,680	0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2046	400,704	0.17
314,962	Federal National Mortgage Association (FNMA)	USD	3.500%	01/06/2046	285,497	0.12
63,851		USD	4.000%	01/06/2046	59,329	0.03
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	62,825	0.03
260,278	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 4.500%	01/07/2046 01/07/2046	95,729 249,618	0.04 0.11
101,000	, , ,	USD	3.000%	01/08/2046	87,217	0.04
18,658	0 0	USD	4.000%	01/08/2046	17,337	0.01
44,197	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2046	38,207	0.02
9,258	, , ,	USD	0.000%	01/10/2046	8,941	0.00
10,875		USD	3.000%	01/10/2046	9,491	0.00
117,539	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 4.000%	01/10/2046 01/10/2046	101,579 123,592	0.04 0.05
22,267	, , ,	USD	4.000%	01/10/2046	20,687	0.03
96,979	0 0	USD	3.000%	01/11/2046	83,761	0.04
81,870	, ,	USD	3.000%	01/11/2046	70,711	0.03
8,069	, , ,	USD	3.000%	01/11/2046	6,963	0.00
332,215	, ,	USD	3.000%	01/11/2046	287,637	0.12
411,271	, , ,	USD	3.000%	01/12/2046	353,967	0.15
66,850 62,070	, , ,	USD USD	3.000% 3.000%	01/12/2046 01/12/2046	57,739 53,642	0.03 0.02
62,611	, , ,	USD	3.000%	01/12/2046	54,067	0.02
9,783	, ,	USD	4.000%	01/02/2047	9,093	0.00
342,394		USD	4.500%	01/02/2047	328,972	0.14
25,701	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
543,756	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2047	519,786	0.22
14,897	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	01/09/2047	13,823	0.01
72,496	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2047	71,325	0.03
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 4.000%	01/11/2047 01/01/2048	23,701 18,062	0.01 0.01
253,883	Federal National Mortgage Association (FNMA)	USD	0.706%	25/01/2048	24,895	0.01
	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	01/02/2048	24,665	0.01
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2048	10,771	0.01
63,590 9,305	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 5.000%	01/06/2048 01/06/2048	60,548 9,140	0.03 0.00
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	Federal National Mortgage Association (FNMA)	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
18,673 386,606	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/01/2049 01/04/2049	17,762 368,171	0.01 0.16
	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	01/05/2049	108,383	0.05
124,056	Federal National Mortgage Association (FNMA)	USD	4.000%	01/05/2049	114,692	0.05
332,883	- · · · · · · · · · · · · · · · · · · ·	USD	3.500%	01/07/2049	298,309	0.13
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2049	17,047	0.01
354,785 23,470	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/01/2050 01/02/2050	337,372 22,311	0.14 0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	24,157	0.01
11,510		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
	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/06/2050	1,475,958	0.63
732,010	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/06/2050	604,786	0.26
223,161 16,359	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 4.500%	25/07/2050 01/08/2050	47,832 15,496	0.02 0.01
855,002	- · · · · · · · · · · · · · · · · · · ·	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 1,386,661	- · · · · · · · · · · · · · · · · · · ·	USD USD	2.500% 2.000%	01/11/2050 01/12/2050	2,949,427 1,082,035	1.26 0.46
905,856	Federal National Mortgage Association (FNMA)	USD	2.500%	01/12/2050	737,657	0.40
2,774,985	Federal National Mortgage Association (FNMA)	USD	2.000%	01/01/2051	2,159,024	0.92
	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) Federal National Mortgage Association (FNMA)	USD USD	2.000% 4.500%	01/05/2051 01/06/2051	7,497,034 850,028	3.19 0.36
1,323,341	Federal National Mortgage Association (FNMA)	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
1,323,935	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,086,445	0.46
1,362,330	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/07/2051	1,114,234	0.47
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.000% 2.000%	01/10/2051 01/10/2051	1,820,216 248,199	0.78 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
	Federal National Mortgage Association (FNMA)	USD	2.000%	01/02/2052	879,889	0.38
548,492	- · · · · · · · · · · · · · · · · · · ·	USD	2.000%	01/03/2052	424,195	0.18
2,451,549 691,294	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.000% 6.000%	01/05/2052 01/11/2052	1,896,882 700,551	0.81 0.30
	Federal National Mortgage Association (FNMA)	USD	6.500%	01/08/2053	1,224,691	0.52
6,493,123	- · · · · · · · · · · · · · · · · · · ·	USD	6.500%	01/12/2053	6,652,131	2.83
1,216,703	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	01/01/2054	985,553	0.42
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2054	1,995,444	0.85
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	6.000% 4.000%	01/04/2054 01/07/2056	1,990,106 903,598	0.85 0.39
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	1,340,727	0.57
	Federal National Mortgage Association (FNMA) TBA	USD	2.000%	15/06/2039	3,495,000	1.49
	Federal National Mortgage Association (FNMA) TBA	USD	5.500%	15/06/2039	8,013,437	3.41
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	15/06/2039	7,065,676	3.01
	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	1.500% 2.500%	01/06/2054 01/06/2054	2,200,165 8,887,656	0.94 3.78
4,000,000	- · · · · · · · · · · · · · · · · · · ·	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

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	Backed Obligations – (Continued)	-		-		
United States - (C	Continued)					
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	6,012,891	2.56
	Federal National Mortgage Association (FNMA) TBA	USD	6.500%	01/06/2054	3,051,211	1.30
8,000,000 2,000,000	Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	5.500% 7.000%	15/06/2054 15/06/2054	7,877,812 2,055,908	3.35 0.88
	Federal National Mortgage Association (FNMA) TBA	USD	3.500%	01/07/2054	6,138,945	2.61
6	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2024	6	0.00
13	Government National Mortgage Association (GNMA)	USD	3.875%	20/06/2024	13	0.00
1	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2024	1	0.00
36	Government National Mortgage Association (GNMA)	USD	3.625%	20/07/2024	36	0.00
90	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2024	90	0.00
247 189	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.625% 4.000%	20/08/2024 20/08/2024	246 189	0.00 0.00
70	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2024	69	0.00
104	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2024	103	0.00
346	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2024	344	0.00
160	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2024	159	0.00
467	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2024	464	0.00
317	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2025	315	0.00
313	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2025	311	0.00
1,444	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 7.000%	20/05/2025 15/07/2025	1,433 3	0.00 0.00
1,628	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2025	1,612	0.00
1,189	0 0	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 (GNMA)	USD	3.625%	20/07/2026	53	0.00
429	Government National Mortgage Association (GNMA)	USD	7.000%	15/10/2026	428	0.00
2,124	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2027	2,095	0.00
1,680	Government National Mortgage Association (GNMA)	USD	4.625%	20/01/2027	1,657	0.00
986	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2027	973	0.00
5,865 5,665	Government National Mortgage Association (GNMA)	USD USD	3.875% 3.875%	20/04/2027 20/04/2027	5,790 5,592	0.00 0.00
889	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2027	877	0.00
2,438	Government National Mortgage Association (GNMA)	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 (GNMA)	USD	4.625%	20/01/2028	5,008	0.00
	Government National Mortgage Association (GNMA)	USD	7.000%	15/02/2028	1,015	0.00
1,847	Government National Mortgage Association (GNMA)	USD	4.625%	20/02/2028	1,821	0.00
1,577	Government National Mortgage Association (GNMA)	USD USD	4.625%	20/03/2028	1,555 10,752	0.00 0.01
10,965 4,166	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.625% 3.625%	20/07/2029 20/08/2029	4,085	0.00
1,070	Government National Mortgage Association (GNMA)	USD	3.625%	20/09/2029	1,049	0.00
3,083	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2029	3,015	0.00
2,085	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2029	2,039	0.00
2,720	Government National Mortgage Association (GNMA)	USD	3.750%	20/11/2029	2,660	0.00
4,062	. , ,	USD	3.750%	20/11/2029	3,973	0.00
	Government National Mortgage Association (GNMA)	USD	3.750%	20/12/2029	1,153	0.00
91 2,238	. , ,	USD USD	3.750%	20/12/2029	89 2,209	0.00 0.00
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.625% 4.625%	20/01/2030 20/02/2030	2,209 565	0.00
	Government National Mortgage Association (GNMA)	USD	4.625%	20/03/2030	4,098	0.00
1,380		USD	3.875%	20/04/2030	1,365	0.00
4,482	Government National Mortgage Association (GNMA)	USD	3.875%	20/04/2030	4,433	0.00
8,593	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2030	8,500	0.00
	Government National Mortgage Association (GNMA)	USD	3.875%	20/05/2030	714	0.00
7,298	Government National Mortgage Association (GNMA)	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 2,744	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 4.000%	20/07/2030 20/09/2030	14,576 2,705	0.01 0.00
5,124	Government National Mortgage Association (GNMA)	USD	3.750%	20/10/2030	5,013	0.00
1,038	Government National Mortgage Association (GNMA)	USD	7.000%	15/06/2031	1,039	0.00
1,531	Government National Mortgage Association (GNMA)	USD	7.000%	15/07/2031	1,595	0.00
503	Government National Mortgage Association (GNMA)	USD	7.000%	15/11/2031	501	0.00
178	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2032	181	0.00
342	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2032	353	0.00
215	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2032	220	0.00
455	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2034	462 643	0.00
619 1,370	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/02/2036 15/02/2036	643 1,418	0.00 0.00
893	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	928	0.00
313	. , ,	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
1,222 686	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/04/2036 15/04/2036	1,264 713	0.00 0.00
344	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	354	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	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	1,917	0.00
382	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	395	0.00
832	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	858 442	0.00
425 3,714	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/07/2036 15/07/2036	3,861	0.00 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	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	590	0.00
292	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	301	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	884 322	0.00
314 825	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	852	0.00 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%	15/08/2036	721	0.00
355	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	369	0.00
1,087	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,129	0.00
903	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	925	0.00
748	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	775	0.00
202	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	210	0.00
2,795	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,900	0.00
	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 10,160	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500%	15/09/2036	1,373 10,512	0.00
368	Government National Mortgage Association (GNMA)	USD	6.500% 6.500%	15/09/2036 15/09/2036	384	0.01 0.00
1,146	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,192	0.00
2,639	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,721	0.00
2,657	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,765	0.00
664	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	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
-	Backed Obligations – (Continued)						
United States – (C	•	(CNIMA)	HCD	6 F00%	45/40/2026	1 555	0.00
	Government National Mortgage Association Government National Mortgage Association		USD USD	6.500% 6.500%	15/10/2036 15/10/2036	1,555 1,072	0.00 0.00
1,021	Government National Mortgage Association	,	USD	6.500%	15/10/2036	1,059	0.00
1,083	Government National Mortgage Association	,	USD	6.500%	15/10/2036	1,135	0.00
3,041	Government National Mortgage Association	(GNMA)	USD	6.500%	15/10/2036	3,145	0.00
2,419	Government National Mortgage Association	(GNMA)	USD	6.500%	15/10/2036	2,492	0.00
884	0 0		USD	6.500%	15/10/2036	919	0.00
1,276	Government National Mortgage Association		USD	6.500%	15/10/2036 15/11/2036	1,326	0.00
676 1,258	Government National Mortgage Association Government National Mortgage Association	,	USD USD	6.500% 6.500%	15/11/2036	696 1,308	0.00 0.00
892	0 0	'	USD	6.500%	15/11/2036	921	0.00
3,064	Government National Mortgage Association		USD	6.500%	15/11/2036	3,168	0.00
378	Government National Mortgage Association	(GNMA)	USD	6.500%	15/11/2036	390	0.00
7,942	Government National Mortgage Association	(GNMA)	USD	6.500%	15/11/2036	8,157	0.00
1,990	Government National Mortgage Association		USD	6.500%	15/11/2036	2,069	0.00
3,941	• •		USD	6.500%	15/11/2036	4,099	0.00
2,828 526	Government National Mortgage Association		USD	6.500%	15/11/2036	2,928	0.00
1,068	Government National Mortgage Association Government National Mortgage Association		USD USD	6.500% 6.500%	15/11/2036 15/11/2036	540 1,100	0.00 0.00
3,052			USD	6.500%	15/12/2036	3,170	0.00
3,131	Government National Mortgage Association	,	USD	6.500%	15/12/2036	3,258	0.00
2,251	Government National Mortgage Association		USD	6.500%	15/12/2036	2,342	0.00
951	Government National Mortgage Association	(GNMA)	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		USD	6.500%	15/01/2037	2,792	0.00
290	Government National Mortgage Association		USD	6.500%	15/01/2037	296	0.00
1,690 2,482	Government National Mortgage Association Government National Mortgage Association	,	USD USD	6.500% 6.500%	15/03/2037	1,755	0.00 0.00
930	Government National Mortgage Association	'	USD	6.500%	15/04/2037 15/05/2037	2,584 960	0.00
	Government National Mortgage Association		USD	6.500%	15/09/2037	4,801	0.00
6,711			USD	6.500%	15/10/2037	6,849	0.00
1,673	Government National Mortgage Association	(GNMA)	USD	6.500%	15/11/2037	1,742	0.00
735	Government National Mortgage Association	(GNMA)	USD	6.500%	15/11/2037	753	0.00
720	Government National Mortgage Association	• •	USD	6.500%	15/11/2037	750	0.00
1,701	Government National Mortgage Association	,	USD	6.500%	15/05/2038	1,774	0.00
37,476	Government National Mortgage Association Government National Mortgage Association	,	USD USD	5.500% 6.500%	15/01/2039 15/01/2039	38,139 443	0.02 0.00
710	Government National Mortgage Association	• •	USD	6.500%	15/02/2039	733	0.00
79,884	Government National Mortgage Association	,	USD	5.000%	20/01/2040	79,351	0.03
2,450	Government National Mortgage Association	• •	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	• •	USD	3.500%	15/02/2042	56,034	0.02
2,084	Government National Mortgage Association	,	USD	4.000%	20/04/2042	1,961	0.00
1,315	Government National Mortgage Association Government National Mortgage Association	,	USD USD	4.000%	20/10/2042	1,237 35,891	0.00 0.02
39,260 8,273	0 0	'	USD	3.500% 4.500%	15/11/2042 20/12/2042	197	0.02
	Government National Mortgage Association		USD	0.615%	20/08/2043	14,055	0.01
	Government National Mortgage Association	'	USD	4.000%	20/08/2043	18,568	0.01
1,852	Government National Mortgage Association	(GNMA)	USD	4.000%	20/03/2044	1,737	0.00
	Government National Mortgage Association		USD	4.000%	20/05/2044	2,148	0.00
	Government National Mortgage Association	'	USD	4.000%	20/07/2044	83,868	0.04
	Government National Mortgage Association	,	USD	4.000%	20/11/2044	149,070	0.06
6,966 8,219	Government National Mortgage Association Government National Mortgage Association	,	USD USD	3.500% 3.500%	20/04/2045 20/05/2045	639 878	0.00 0.00
24,165	Government National Mortgage Association	'	USD	4.000%	20/05/2045	22,640	0.00
17,350	Government National Mortgage Association	,	USD	3.500%	20/05/2045	2,442	0.00
237,055	Government National Mortgage Association		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	'	USD	0.820%	20/08/2045	10,765	0.01
1,045,390	Government National Mortgage Association		USD	4.000%	20/08/2045	177,369	0.08
139,571	Government National Mortgage Association	,	USD	0.820%	20/09/2045	13,503	0.01
266,115 173,555	Government National Mortgage Association	,	USD	4.500%	20/03/2046	257,488 167,440	0.11
173,555 572,117	Government National Mortgage Association Government National Mortgage Association		USD USD	4.500% 4.500%	20/03/2047 20/05/2047	167,440 549,177	0.07 0.23
165,015	Government National Mortgage Association	'	USD	4.500%	20/05/2047	159,098	0.23
371,963	Government National Mortgage Association		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	,	USD	0.265%	20/01/2048	73,948	0.03
109,863	Government National Mortgage Association	,	USD	4.500%	20/05/2048	105,478	0.05
313,403	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	4.0000/	20/07/2040	ECO 630	0.24
189,698	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.000% 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	Government National Mortgage Association (GNMA)	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	Government National Mortgage Association (GNMA)	USD USD	4.000%	20/04/2049	316,766	0.14
184,868 1,507,623	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.000% 3.000%	20/05/2049 20/07/2049	171,872 1,314,540	0.07 0.56
608,366	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	529,845	0.23
1,481,957	0 0 , , ,	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)	USD	0.615%	20/02/2050	100,226	0.04
547,239	Government National Mortgage Association (GNMA)	USD	3.500%	20/02/2050	493,896	0.21
1,583,826 1,384,381	Government National Mortgage Association (GNMA)	USD USD	3.000% 0.620%	20/03/2050	1,375,366 137.019	0.59 0.06
614,441	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.000%	20/04/2050 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	Government National Mortgage Association (GNMA)	USD	2.000%	20/08/2051	1,716,730	0.73
290,105	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	239,104	0.10
467,622 542,455	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/09/2051 20/11/2051	385,413 447,938	0.16 0.19
310,755	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	256,221	0.13
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	Government National Mortgage Association (GNMA) TBA	USD	7.000%	15/06/2054	1,020,691	0.44
10,000,000	Government National Mortgage Association (GNMA) TBA	USD	2.000%	20/06/2054	8,017,187	3.41
11,000,000	Government National Mortgage Association (GNMA) TBA	USD	2.500%	20/06/2054	9,172,969	3.90
3,000,000 5,000,000	Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD	3.000% 3.500%	20/06/2054 20/06/2054	2,594,766 4,465,625	1.10 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		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
14,000,000	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	0.43
		_			289,198,937	123.05
TOTAL AGENCIE (cost USD 300,60	S ASSET BACKED OBLIGATIONS 3,198)				289,198,937	123.05
Non-Agencies /	Asset Backed Obligations – 28.16%					
1,000,000	OHA Credit Funding 18 Ltd. 2024-18A Class A1 ^(b)	USD	6.792%	20/04/2037	1,005,188	0.43
	Symphony CLO 42 Ltd. 2024-42A Class D ^(b)	USD	8.807%	17/04/2037	477,053	0.20
400,000	Tikehau US CLO III Ltd. 2022-2A Class C1R(b)	USD	8.525%	20/01/2036	404,822	0.17
					1,887,063	0.80
Brunei 600,000	Apex Credit CLO Ltd. 2024-1A Class B1 ^(b)	USD	7.722%	20/04/2036	604,256	0.26
Cayman Islands		<u> </u>	<u> </u>			
375,000	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(b)	USD	6.649%	18/04/2034	375,773	0.16
	Bain Capital Credit CLO Ltd. 2024-3A Class A1 ^(b)	USD	1.000%	16/07/2037	1,201,534	0.51
	Dryden XXVI Senior Loan Fund 2013-26A Class AR ^(b)	USD	6.490%	15/04/2029	1,428,716	0.61
1,973,581	ICG US CLO Ltd. 2015-2RA Class A1 ^(b)	USD	6.959%	16/01/2033	1,980,098	0.84

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
-	Asset Backed Obligations – (Continued)					
Cayman Islands -		Heb	6.2400/	15/04/2020	1 044 040	0.70
	Madison Park Funding XXX Ltd. 2018-30A Class A ^(b) Oaktree CLO 2024-25 Ltd. Class A ^(b)	USD USD	6.340% 6.854%	15/04/2029 20/04/2037	1,841,042 1,233,116	0.78 0.53
	Ocean Trails CLO 8 2020-8A Class DR ^(b)	USD	9.340%	15/07/2034	1,001,836	0.43
	Park Blue CLO Ltd. 2024-5A Class D ^(b)	USD	1.000%	25/07/2037	502,764	0.21
1,000,000	Venture 41 CLO Ltd. 2021-41A Class A1NR ^(b)	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 Henley CLO I DAC 1X Class AR	EUR EUR	4.896% 4.832%	23/11/2034 25/07/2034	2,162,375 1,299,642	0.92 0.55
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR	4.936%	15/04/2034	1,949,209	0.83
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	2,050,916	0.87
	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
700,000	RRE 7 Loan Management DAC 7X Class A1	EUR -	4.926%	15/01/2036	760,162	0.33
					9,954,867	4.24
Jersey	AGL CLO 29 Ltd. 2024-29A Class A1 ^(b)	USD	6 0030/	21/04/2027	1 6/10 024	0.70
	AGL CLO 29 Ltd. 2024-29A Class A1 ^(b) Bain Capital CLO Ltd. 2024-1A Class B ^(b)	USD	6.903% 7.325%	21/04/2037 16/04/2037	1,640,831 527,606	0.70 0.22
	Bain Capital CLO Ltd. 2024-1A Class D1 ^(b)	USD	9.175%	16/04/2037	381,931	0.16
	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^(b)	USD	7.158%	16/04/2036	1,106,365	0.47
	Bain Capital Credit CLO Ltd. 2023-3A Class A ^(b)	USD	7.123%	24/07/2036	2,224,715	0.95
	CQS US CLO Ltd. 2023-3A Class B(b)	USD	7.974%	25/01/2037	759,511	0.32
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A ^(b)	USD	6.821%	20/04/2037	2,513,290	1.07
	Golub Capital Partners CLO Ltd. 2024-74A Class B ^(b)	USD	7.182%	25/07/2037	501,068	0.21
	Halseypoint CLO 7 Ltd. 2023-7A Class A ^(b) Invesco US CLO Ltd. 2023-2A Class A ^(b)	USD USD	7.575% 7.125%	20/07/2036 21/04/2036	1,015,031	0.43 0.47
	4.3	USD	7.125%	23/04/2038	1,106,395 627,547	0.47
1,300,000	(1-)	USD	7.425%	20/04/2036	1,310,854	0.56
	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^(b)	USD	7.775%	20/01/2036	504,563	0.22
1,300,000	Trysail CLO 2022-1A Ltd. Class A ^(b)	USD	7.975%	20/10/2033	1,309,027	0.56
1,000,000	· · · · · · · · · · · · · · · · · · ·	USD	7.425%	20/10/2036	1,015,087	0.43
475,000	Wellington Management CLO 2 Ltd. 2024-2A Class D ^(b)	USD -	9.214%	20/04/2037	478,857	0.20
					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						
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	376,323	0.16
	Bank 2018-BNK10 Class A5 Bank 2018-BNK10 Class AS	USD USD	3.688% 3.898%	15/02/2061 15/02/2061	362,135 1,084,880	0.15 0.46
	Bank 2018-BNK12 Class A4	USD	4.255%	15/05/2061	669,340	0.28
,	Bank 2018-BNK12 Class AS	USD	4.344%	15/05/2061	889,016	0.38
	Bank 2018-BNK13 Class A5	USD	4.217%	15/08/2061	523,125	0.22
450,000	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061	410,971	0.17
	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 BBCMS 2018-TALL Mortgage Trust 2018-TALL A ^(b)	USD USD	4.285% 6.236%	15/11/2061 15/03/2037	172,020 476,458	0.07 0.20
	BBCMS 2018-TALL Mortgage Trust 2018-TALL B ^(b)	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
1,100,000	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	- ·	USD	3.000%	15/09/2050	295,016	0.13
442,702	0 .	USD	3.963%	10/06/2051	418,366	0.18
	Citigroup Commercial Mortgage Trust 2018-C6 Class A4 COLT Mortgage Loan Trust 2024-INV1 Class A1 ^(b)	USD USD	4.412% 5.903%	10/11/2051 25/12/2068	634,144 619,437	0.27 0.26
	COLT Mortgage Loan Trust 2024-INV1 Class A1V	USD	6.328%	25/12/2068	119,678	0.26
	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 ^(b)	USD	6.880%	25/10/2041	135,914	0.06
122,000	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(b)	USD	6.974%	25/12/2041	123,199	0.05
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1(b)	USD	7.230%	25/04/2042	64,009	0.03
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(b)	USD	8.324%	25/04/2042	89,307	0.04
175,000		USD	7.124%	25/01/2044	176,660	0.08
525,000		USD	7.124%	25/02/2044	529,974	0.23
200,000		USD	7.274%	25/03/2044	201,514	0.09
500,000	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
•	es Asset Backed Obligations – (Continued)					
966,6	 (Continued) ECMC Group Student Loan Trust 2017-1A Class A^(b) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 	USD	6.638%	27/12/2066	967,991	0.41
2	1A1	USD	6.750%	21/09/2031	225	0.00
625,0	000 GS Mortgage Securities Trust 2017-GS7 Class A4	USD	3.430%	10/08/2050	579,087	0.25
	730 Illinois Student Assistance Commission 2010-1 Class A3	USD	6.509%	25/07/2045	237,181	0.10
6,0	17 Impac CMB Trust Series 2004-8 Class 1A	USD	6.159%	25/10/2034	5,775	0.00
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	USD	3.460%	15/08/2049	478,051	0.20
	Class A ^(b)	USD	2.854%	06/09/2038	628,471	0.27
	106 JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(b)	USD	6.923%	25/05/2054	225,610	0.10
	000 LCCM 2017-LC26 Class A4 ^(b)	USD	3.551%	12/07/2050	611,742	0.26
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D ^(b)	USD	3.060%	15/10/2048	318,966	0.14
375,0	• ,	USD USD	4.716% 4.310%	15/05/2049	347,368 953,013	0.15 0.41
	000 Morgan Stanley Capital I Trust 2018-H4 Class A4 000 Morgan Stanley Capital I Trust 2018-L1 Class A3	USD	4.139%	15/12/2051 15/10/2051	683,594	0.4
	R12 New Residential Mortgage Loan Trust 2015-1A Class A1 ^(b)	USD	3.750%	28/05/2052	38,843	0.02
	128 OBX 2024-NQM1 Trust Class A1 ^(b)	USD	5.928%	25/11/2063	783,851	0.02
	288 OBX 2024-NQM1 Trust Class A1 ^(b)	USD	6.253%	25/11/2063	95,170	0.04
	PHEAA Student Loan Trust 2016-1A Class A ^(b)	USD	6.588%	25/09/2065	95,691	0.04
	221 Structured Asset Mortgage Investments II Trust 2005-AR8 Class A2	USD	6.538%	25/02/2036	294,799	0.13
	554 Verus Securitization Trust 2019-4 Class A1 ^(b)	USD	3.642%	25/11/2059	28,799	0.01
	000 Wells Fargo Commercial Mortgage Trust 2016-C36 Class A4	USD	3.065%	15/11/2059	939,673	0.40
	000 Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	656,127	0.28
	000 Wells Fargo Commercial Mortgage Trust 2017-C39 Class A5	USD	3.418%	15/09/2050	350,050	0.15
	000 Wells Fargo Commercial Mortgage Trust 2018-C44 Class A5	USD	4.212%	15/05/2051	520,426	0.22
700,0	000 Wells Fargo Commercial Mortgage Trust 2018-C45 Class A4	USD	4.184%	15/06/2051	666,554	0.28
					24,926,865	10.61
TOTAL NON-	AGENCIES ASSET BACKED OBLIGATIONS 085,161)				66,171,003	28.16
TOTAL TRAN	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 6,688,359)				355,369,940	151.21
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES				375,547,733	159.80
(0031 000 300	5,000,732)				373,347,733	155.00
Covered For	would Mantage a Basical Consulting (4C 020/)					
	ward Mortgage Backed Securities – (16.03%)		4.5000/	0.4/0.0/0.05.4	(40.040.000)	/4.00
(11,000,0	00) Federal National Mortgage Association (FNMA) TBA	USD	4.500%	01/06/2054	(10,312,930)	
(11,000,0 (6,000,0	00) Federal National Mortgage Association (FNMA) TBA 00) Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	(6,012,891)	(2.56
(11,000,0 (6,000,0	00) Federal National Mortgage Association (FNMA) TBA				(6,012,891) (21,358,477)	(2.56 (9.08
(11,000,0) (6,000,0) (21,000,0)	00) Federal National Mortgage Association (FNMA) TBA 00) Federal National Mortgage Association (FNMA) TBA 00) Federal National Mortgage Association (FNMA) TBA	USD	6.000%	01/06/2054	(6,012,891)	(2.56 (9.08
(11,000,0) (6,000,0) (21,000,0)	00) Federal National Mortgage Association (FNMA) TBA RED FORWARD MORTGAGE BACKED SECURITIES	USD	6.000%	01/06/2054	(6,012,891) (21,358,477)	(2.56) (9.08) (16.03)
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37	00) Federal National Mortgage Association (FNMA) TBA RED FORWARD MORTGAGE BACKED SECURITIES	USD	6.000%	01/06/2054	(6,012,891) (21,358,477) (37,684,298)	(2.56) (9.08) (16.03)
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage Association (FNMA) TBA 08) Federal National Mortgage Association (FNMA) TBA 09) Federal National Mortgage As	USD	6.000%	01/06/2054	(6,012,891) (21,358,477) (37,684,298)	(2.56) (9.08) (16.03)
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage Association (FNMA) TBA 08) Federal National Mortgage Association (FNMA) TBA 09) Federal National Mortgage As	USD	6.000%	01/06/2054 01/06/2054	(6,012,891) (21,358,477) (37,684,298) (37,684,298)	(2.56 (9.08 (16.03 (16.03
(11,000,0 (6,000,0 (21,000,0) TOTAL COVE (cost USD (37) Futures Con	00) Federal National Mortgage Association (FNMA) TBA ERED FORWARD MORTGAGE BACKED SECURITIES (,686,211)) tracts – 0.01% Security Description	USD	6.000%	01/06/2054 01/06/2054 Commitment Market Value	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain	(4.39) (2.56) (9.08) (16.03) (16.03) % of Shareholders'
(11,000,0 (6,000,0 (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts	00) Federal National Mortgage Association (FNMA) TBA RED FORWARD MORTGAGE BACKED SECURITIES 7,686,211)) tracts – 0.01% Security Description USD	USD	6.000%	01/06/2054 01/06/2054 Commitment Market Value USD	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD	(2.56) (9.08) (16.03) (16.03) % of Shareholders' Equity
(11,000,0 (6,000,0 (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage As	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD	(2.56) (9.08) (16.03) (16.03) (16.03) Shareholders Equity 0.00
(11,000,0 (6,000,0 (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts	00) 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 Notes 10YR Futures 19/09/2024	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD	(2.56) (9.08) (16.03) (16.03) (16.03) Shareholders Equity 0.00 (0.01)
(11,000,0 (6,000,0 (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage As	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906)	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63 24,061 38,577	(2.56) (9.08) (16.03) (16.03) (16.03) Shareholders Equity 0.00 (0.01) 0.02
(11,000,0 (6,000,0 (21,000,0) (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	00) Federal National Mortgage Association (FNMA) TBA RED FORWARD MORTGAGE BACKED SECURITIES 7,686,211)) tracts – 0.01% Security Description 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 US Treasury Ultra Long Bond Futures 19/09/2024	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701	(2.56 (9.08 (16.03 (16.03 (16.03 (16.03 Shareholders Equity 0.00 0.00
(11,000,0 (6,000,0 (21,000,0) (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	00) 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 Notes 10YR Futures 19/09/2024	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906)	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63 24,061 38,577	(2.56) (9.08) (16.03) (16.03) % of Shareholders
(11,000,0 (6,000,0 (21,000,0) (21,000,0) TOTAL COVE (cost USD (37 Futures Con Number of Contracts (4) 77 (37)	00) Federal National Mortgage Association (FNMA) TBA RED FORWARD MORTGAGE BACKED SECURITIES 7,686,211)) tracts – 0.01% Security Description 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 US Treasury Ultra Long Bond Futures 19/09/2024	USD	6.000% 6.500%	01/06/2054 01/06/2054 Commitment Market Value USD (465,250) 8,384,578 (4,542,906)	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701	(2.56 (9.08 (16.03 (16.
(11,000,0 (6,000,0) (21,000,0) (2	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage As	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	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	(2.56 (9.08 (16.03 (16.
(11,000,0 (6,000,0) (21,000,0) (2	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage As	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)	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63,24,061 38,577 62,701 Unrealised Loss USD	(2.56) (9.08) (16.03)
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37) Futures Con Number of Contracts (4) 77 (37) UNREALISED Number of Contracts (200) 221	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) 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	(6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	(2.56 (9.08 (16.03 (16.
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37) Futures Con Number of Contracts (4) 77 (37) UNREALISED Number of Contracts (200) 221	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) Federal National Mortgage As	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)	(6,012,891) (21,358,477) (37,684,298) (37,684,298) Unrealised Gain USD 63,24,061 38,577 62,701 Unrealised Loss USD	(2.56 (9.08 (16.03 (16.
(11,000,0 (6,000,0) (21,000,0) TOTAL COVE (cost USD (37) Futures Con Number of Contracts (4) 77 (37) UNREALISED Number of Contracts (200) 221	00) Federal National Mortgage Association (FNMA) TBA 01) Federal National Mortgage Association (FNMA) TBA 02) Federal National Mortgage Association (FNMA) TBA 03) Federal National Mortgage Association (FNMA) TBA 04) Federal National Mortgage Association (FNMA) TBA 05) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 06) Federal National Mortgage Association (FNMA) TBA 07) 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	(6,012,891) (21,358,477) (37,684,298) Unrealised Gain USD 63 24,061 38,577 62,701 Unrealised Loss USD	(2.56) (9.08) (16.03) (16.03) (16.03) Shareholders Equity 0.00 0.01 0.02

Forward Currency	/ Contracts – (0.02%)					
					Unrealised	% of
Currency	Amount Bought Currency	Amount Sold		Maturity Date	Gain USD	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 CONTRAC	CTS			35,593	0.02
					Unrealised	% of
Currency	Amount Bought Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
	Bought Gurrency	5514				
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 CONTRA	CTS			(92,767)	(0.04)
Swap Contracts –	0.00%					
Net Local	0.0070				Unrealised	% of
Notional					Gain	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	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
		- '	USD			
10,390,000	Fixed 2.080%	Floating (USD 1 month SOFR)		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
1,310,000 930,000	Fixed 3.380% Fixed 3.344%	Floating (USD 1 month SOFR)	USD USD	11/04/2054	10,421	0.01 0.00
		Floating (USD 1 month SOFR)	03D	20/05/2054	4,598	
UNREALISED GAIN	I ON INTEREST RATE SWAPS				368,508	0.16
	Credit Default Swaps					
500,000	Floating (Markit CMBX North America	Fixed 3.000%	USD	15/12/2056	4,556	0.00
	BBB- 17 Index)					
150,000	Floating (Markit CMBX North America BBB- 17 Index)	Fixed 3.000%	USD	15/12/2056	1,282	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				5,838	0.00
	Inflation Swaps					
5,050,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	8,333	0.00
UNREALISED GAIN	ON INFLATION SWAPS				8,333	0.00
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				382,679	0.16
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
-	Interest Rate Swaps					
4,390,000	Floating (CAD 1 month CORRA)	Fixed 4.250%	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 4.260% Fixed 3.790%	USD	21/05/2034	(6,866)	(0.00)
	- ,			16/04/2035		
3,720,000	Fixed 3.992%	Floating (USD 1 month SOFR)	USD		(22,546)	(0.01)
10,530,000	Floating (USD 1 month SOFR)	Fixed 2.910% Fixed 3.391%	USD	28/07/2037	(223,535)	(0.10)
1,610,000	Floating (USD 1 month SOFR)	FIXEU 3.391%	USD	10/05/2038	(19,045)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(372,168)	(0.16)

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
5,060,000	Inflation Swaps Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(1,323)	(0.00)
UNREALISED LO	SS ON INFLATION SWAPS				(1,323)	(0.00)
TOTAL UNREALIS	SED LOSS ON SWAP CONTRACTS				(373,491)	(0.16)
MARKET VALUE (cost USD 349,174	OF INVESTMENTS 4,541)			143.76		
OTHER ASSETS	OTHER ASSETS AND LIABILITIES (102,828,222)			(43.76)		
SHAREHOLDERS	3' EQUITY				235,016,132	100.00
TOTAL INVESTM	ENTS				Market Value USD	% of Shareholders' Equity
Total Investments exc	luding derivatives (cost USD 386,860,752)				375,547,733	159.80
Market value of cover	red forward mortgage backed securities (cost U	SD (37,686,211))			(37,684,298)	(16.03)
Unrealised gain on ful	tures contracts				62,701	0.03
Unrealised loss on fut					(33,796)	(0.02)
	rward currency contracts				35,593	0.02
Unrealised loss on for	rward currency contracts				(92,767)	(0.04)
Unrealised gain on sw	vap contracts				382,679	0.16

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

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 loss on swap contracts

Other Assets and Liabilities

Shareholders' Equity

(373,491)

(102,828,222)

235,016,132

(0.16)

(43.76)

100.00

⁽a) A related party to Goldman Sachs Funds.

⁽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 Equit
Transfera	able se	curities admitted to an official exchange listing					
Bonds – 1 Australia							
7		Atlassian Corp.	USD	5.500%	15/05/2034	74,389	0.0
27	70,000	Australia Government Bond—Series 138	AUD -	3.250%	21/04/2029	173,347	0.0
						247,736	0.1
Austria 10	00,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	102,617	0.0
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 ^(a)	EUR EUR	4.000% 2.150%	28/03/2032 22/06/2066	57,938 78,039	0.0
10	00,000	Delglum Government Bond—Series 60	LOIX -	2.130 /6	22/00/2000		0.0
Canada						351,075	0.1
	50,000	Canada Government Bond	CAD	0.500%	01/12/2030	150,721	0.0
		Canada Government Bond	CAD	2.000%	01/12/2051	48,408	0.0
		Enbridge, Inc.	USD	6.000%	15/11/2028	51,334	0.0
		Enbridge, Inc.	USD	5.700%	08/03/2033	175,616	0.0
		Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	227,673	0.1
12	125,000	Rogers Communications, Inc.	USD -	4.550%	15/03/2052	101,865	0.0
						755,617	0.3
Cayman Isl 17		Avolon Holdings Funding Ltd.	USD	3.950%	01/07/2024	174,755	0.0
		Seagate HDD Cayman	USD	5.750%	01/12/2034	142,678	0.0
			-			317,433	0.1
Denmark							
		Denmark Government Bond	DKK	0.000%	15/11/2031	33,861	0.0
		Novo Nordisk A/S Pandora A/S	EUR EUR	3.375% 3.875%	21/05/2034 31/05/2030	259,026 134,563	0.1
12	23,000	ranuora A/S	LOIX -	3.07376	31/03/2030	427,450	0.2
inland						427,430	0.2
12		Neste Oyj	EUR	3.875%	21/05/2031	135,560	0.0
12	25,000	Teollisuuden Voima Oyj	EUR -	4.250%	22/05/2031	135,367	0.0
						270,927	0.1
France 10	00.000	Agence Française de Developpement EPIC	EUR	0.125%	29/09/2031	86,501	0.0
10	00,000	ALD SA	EUR	3.875%	22/02/2027	108,667	0.0
10	00,000	Alstom SA	EUR	5.868%	Perp.	109,927	0.0
12	25,000	AXA SA	EUR	6.375%	Perp.	140,967	0.0
30	00,000	Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	333,815	0.1
		Banque Federative du Credit Mutuel SA	EUR	4.375%	11/01/2034	107,603	0.0
		BNP Paribas SA	USD	4.375%	01/03/2033	306,949	0.1
		BNP Paribas SA	EUR	0.875%	31/08/2033	283,358	0.1
		BPCE SA	EUR	1.750%	26/04/2027	103,287	0.0
		BPCE SA Caisse d'Amortissement de la Dette Sociale	EUR	0.500%	15/09/2027	100,712	0.0
	,	Caisse d'Amortissement de la Dette Sociale Caisse d'Amortissement de la Dette Sociale	EUR EUR	0.450% 1.500%	19/01/2032 25/05/2032	89,321 192,944	0.0
		Credit Agricole Assurances SA	EUR	4.750%	27/09/2048	110,077	0.0
		Credit Agricole Assurances SA Credit Agricole SA	EUR	0.500%	21/09/2029	189,031	0.0
		Electricite de France SA	GBP	5.875%	18/07/2031	262,426	0.0
		Elis SA	EUR	3.750%	21/03/2030	107,648	0.0
		France Government Bond OAT ^(a)	EUR	0.000%	25/02/2027	60,051	0.0
		France Government Bond OAT ^(a)	EUR	1.250%	25/05/2038	16,747	0.0
		France Government Bond OAT ^(a)	EUR	4.500%	25/04/2041	49,692	0.0
		France Government Bond OAT ^(a)	EUR	3.250%	25/05/2045	179,266	0.0
		France Government Bond OAT ^(a)	EUR	1.750%	25/05/2066	27,796	0.0
		Kering SA	EUR	3.375%	11/03/2032	106,052	0.0
		Praemia Healthcare SACA	EUR	5.500%	19/09/2028	112,142	0.0
		Societe Generale SA ^(a)	USD	4.750%	01/12/2030	183,140	0.0
		Societe Generale SA	EUR	4.250%	06/12/2030	109,430	0.0
20	00,000	Societe Generale SA	EUR	4.875%	21/11/2031	226,358	0.1

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Co	ntinued)					
Germany	,					
	00 Bayer AG	EUR	2.375%	12/11/2079	316,922	0.15
	00 Commerzbank AG	EUR	4.875%	16/10/2034	108,452	0.0
- , -	00 Deutsche Bank AG	USD	2.129%	24/11/2026	402,467	0.19
	00 Deutsche Bank AG 00 Deutsche Bank AG	EUR EUR	5.375% 5.000%	11/01/2029 05/09/2030	113,547 337,033	0.05 0.15
	00 Münchener Rückversicherungs-Gesellschaft AG	EUR	4.250%	26/05/2044	213,642	0.10
	00 Schaeffler AG	EUR	4.500%	28/03/2030	107,440	0.0
					1,599,503	0.74
reland	00 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	4.625%	15/10/2027	199.307	0.0
	00 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.400%	29/10/2033	124,882	0.0
	00 AIB Group PLC	EUR	2.250%	04/04/2028	103,776	0.0
	00 AIB Group PLC	EUR	2.875%	30/05/2031	105,017	0.0
	00 AIB Group PLC	EUR	5.250%	23/10/2031	173,675	0.0
100,0	00 Eaton Capital Unlimited Co.	EUR	3.601%	21/05/2031	108,512	0.05
25,0	00 GE Capital UK Funding Unlimited Co.	GBP	5.875%	18/01/2033	32,688	0.01
200,0	00 Motion Bondco DAC ^(a)	USD -	6.625%	15/11/2027	194,258	0.09
					1,042,115	0.48
100 0	00 A2A SpA	EUR	4.375%	03/02/2034	110,217	0.05
	00 Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	194,621	0.09
	00 Italy Buoni Poliennali Del Tesoro—Series 30Y ^(a)	EUR	2.150%	01/09/2052	113,770	0.05
		_			418,608	0.19
Japan						
53,000,0		JPY	1.000%	20/03/2062	229,322	0.1
	00 Japan Government Bond—Series 182	JPY	1.100%	20/09/2042	137,826	0.06
11,300,0	·	JPY	1.400%	20/09/2052	61,047	0.03
	00 ORIX Corp.	EUR	4.477%	01/06/2028	111,395	0.05
100,0	00 Takeda Pharmaceutical Co. Ltd.	EUR -	3.000%	21/11/2030	104,120	0.05
					643,710	0.30
Jersey 100,0	00 Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	113,037	0.05
Luxembourg						
	00 Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	94,581	0.04
	00 European Financial Stability Facility	EUR	1.500%	15/12/2025	126,919	0.06
	00 Logicor Financing SARL	EUR	4.625%	25/07/2028	162,855	0.08
100,0	00 Medtronic Global Holdings SCA	EUR –	3.125%	15/10/2031	105,144	0.05
N. d 1 1.					489,499	0.23
Netherlands 110,0	00 American Medical Systems Europe BV	EUR	3.375%	08/03/2029	118,005	0.05
100,0	00 BP Capital Markets BV	EUR	3.773%	12/05/2030	109,250	0.05
100,0	00 Brenntag Finance BV	EUR	3.750%	24/04/2028	107,914	0.05
25,0	00 Deutsche Telekom International Finance BV	EUR	1.375%	30/01/2027	25,845	0.01
	00 Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	29,138	0.01
	00 E.ON International Finance BV	GBP	6.375%	07/06/2032	99,284	0.05
	00 IMCD NV	EUR	4.875%	18/09/2028	166,598	0.08
	00 ING Groep NV	EUR	1.750%	16/02/2031	97,123	0.05
	00 Lseg Netherlands BV	EUR	4.231%	29/09/2030	111,814	0.05
	94 Netherlands Government Bond ^(a)	EUR	3.250%	15/01/2044	126,507	0.06
	00 Sagax Euro Mtn NL BV 00 Sartorius Finance BV	EUR EUR	1.000% 4.500%	17/05/2029 14/09/2032	92,759 112,187	0.04
	00 Swisscom Finance BV	EUR	4.500% 3.625%	29/11/2036	112,187	0.06
	00 Swisscom Finance BV	EUR	3.875%	29/05/2044	126,552	0.05
.00,0	50 C. 1100 C. 1100 C. 1		0.0.070	20/00/2011	1,431,747	0.66
Norway					.,,	
-	00 Aker BP ASA	EUR	4.000%	29/05/2032	161,448	0.08
Spain	OO Abradina Caadita u Causian CA da Canna C	E115	F 0000/	47/04/000:	400 40=	
	00 Atradius Credito y Caucion SA de Seguros y Reaseguros	EUR	5.000%	17/04/2034	108,197	0.08
	00 Banco Bilbao Vizcaya Argentaria SA	USD	6.500%	Perp.	198,376	0.09
	00 Banco Santander SA	USD	5.552%	14/03/2028	199,028	0.09
	00 Banco Santander SA 00 CaixaBank SA	EUR GBP	1.625% 1.500%	22/10/2030 03/12/2026	187,812	0.09
100,0	OU GAINADAIN OM	GDF	1.500%	03/12/2020	120,033	0.00

						% 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	CaixaBank SA	GBP	6.875%	25/10/2033	130,171	0.06
100,000	Cellnex Finance Co. SA Spain Government Bond ^(a)	EUR EUR	3.625% 1.250%	24/01/2029 31/10/2030	107,458 148,517	0.05 0.07
56,000		EUR	3.450%	30/07/2043	57,918	0.07
40,000	Spain Government Bond ^(a)	EUR	3.450%	30/07/2066	38,868	0.02
127,000	Spain Government Bond—Series 30Y ^(a)	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
	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	0.04
	Mondi Finance PLC	EUR	3.750%	31/05/2032	108,317	0.05
125,000	Motability Operations Group PLC	EUR	3.625%	24/07/2029	135,434	0.06
250,000	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
	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	United Kingdom Gilt	GBP	1.500%	31/07/2053	31,496 109.662	0.02
170,000	United Kingdom Gilt	GBP -	1.625%	22/10/2054	,	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
150,000	Air Lease Corp.	USD	3.625%	01/12/2027	141,279	0.07
	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
	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. Amgen, Inc.	USD USD	5.250% 4.200%	02/03/2033 22/02/2052	148,833 19,858	0.07 0.01
	Amgen, Inc.	USD	4.875%	01/03/2053	44,117	0.01
	Amgen, Inc.	USD	5.650%	02/03/2053	178,596	0.02
	Amphenol Corp.	USD	5.250%	05/04/2034	31,916	0.02
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	70,828	0.03
525,000	AT&T, Inc.	USD	4.100%	15/02/2028	505,596	0.23
25,000	AT&T, Inc.	USD	4.300%	15/02/2030	23,816	0.01
	AT&T, Inc.	USD	5.250%	01/03/2037	72,654	0.03
	AT&T, Inc.	USD	4.750%	15/05/2046	65,497	0.03
	AT&T, Inc.	USD	3.650%	01/06/2051	24,715	0.01
	AutoNation, Inc.	USD	3.850%	01/03/2032	87,252	0.04
∠50,000	Bank of America Corp.	EUR	1.949%	27/10/2026	264,556	0.12

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	·					
	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
	Bank of America Corp.	USD	2.972%	04/02/2033	383,105	0.18
	Bank of America Corp. Bank of America Corp.	USD USD	4.571% 5.288%	27/04/2033 25/04/2034	176,635 98,400	0.08 0.05
	Bank of America Corp.—Series Z	USD	6.500%	25/04/2034 Perp.	350,570	0.05
	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
25,000	Broadcom, Inc.	USD	4.300%	15/11/2032	23,168	0.01
250,000	Broadcom, Inc.	USD	3.469%	15/04/2034	211,002	0.10
250,000	Broadcom, Inc.	USD	3.137%	15/11/2035	198,665	0.09
235,000	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
	Campbell Soup Co.	USD	5.400%	21/03/2034	198,843	0.09
	Cardinal Health, Inc.	USD	5.125%	15/02/2029	44,683	0.02
	Cargill, Inc. Carrier Global Corp.	EUR	3.875%	24/04/2030	220,270	0.10
	CBRE Services, Inc.	USD USD	2.493% 5.500%	15/02/2027 01/04/2029	44,676	0.02 0.02
	CBRE Services, Inc.	USD	5.950%	15/08/2034	32,968 126,025	0.02
	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
	Centene Corp.	USD	2.625%	01/08/2031	26,879	0.01
51,000	Charter Communications Operating LLC / Charter Communications					
	Operating Capital	USD	4.908%	23/07/2025	50,534	0.02
	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
100,000 85,000	Cigna Group	USD USD	4.375% 2.375%	15/10/2028 15/03/2031	96,606 70,688	0.05 0.03
99,000	Cigna Group Cigna Group	USD	5.400%	15/03/2031	98,904	0.03
75,000	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
150,000	Citigroup, Inc.	USD	3.668%	24/07/2028	142,477	0.07
275,000	Citigroup, Inc.	EUR	3.713%	22/09/2028	299,027	0.14
125,000	Citigroup, Inc.	USD	5.174%	13/02/2030	123,729	0.06
25,000	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	Constellation Brands, Inc.	USD	4.650%	15/11/2028	48,903	0.02
	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
	CVS Health Corp.	USD	2.125%	15/09/2031	19,933	0.01
	CVS Health Corp.	USD USD	4.780% 3.250%	25/03/2038 15/02/2032	255,189	0.12 0.01
	DCP Midstream Operating LP Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	15,385 225.344	0.10
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	28,667	0.01
	Diamondback Energy, Inc.	USD	6.250%	15/03/2033	111,769	0.05
	Diamondback Energy, Inc.	USD	5.400%	18/04/2034	63,088	0.03
	Discovery Communications LLC	USD	3.950%	20/03/2028	187,240	0.09
	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
62,000	Fiserv, Inc.	USD	3.500%	01/07/2029	57,197	0.03
160,000	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% 6.875%	17/01/2029 15/01/2029	127,230	0.06
	Global Partners LP / GLP Finance Corp. GXO Logistics, Inc.	USD USD	6.875% 6.250%	15/01/2029 06/05/2029	146,045 96,312	0.07 0.05
	HCA, Inc.	USD	5.875%	01/02/2029	304,275	0.05
	HCA, Inc.	USD	3.500%	01/02/2029	138,654	0.14
	Hillenbrand, Inc.	USD	6.250%	15/02/2029	247,196	0.11
	Humana, Inc.	USD	5.375%	15/04/2031	68,256	0.03
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Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	· ·					
	Humana, Inc.	USD	5.950%	15/03/2034	76,420	0.04
	Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	101,936	0.05
	iHeartCommunications, Inc.	USD	6.375%	01/05/2026	34,432	0.02
	Ingersoll Rand, Inc. Intel Corp.	USD USD	5.700% 5.150%	14/08/2033 21/02/2034	25,472 45,047	0.01 0.02
	International Flavors & Fragrances, Inc.	USD	1.832%	15/10/2027	155,143	0.02
	IQVIA, Inc.	USD	6.250%	01/02/2029	25,622	0.01
75,000	J M Smucker Co.	USD	5.900%	15/11/2028	77,014	0.04
	J M Smucker Co.	USD	6.200%	15/11/2033	154,722	0.07
	J M Smucker Co.	USD	6.500%	15/11/2053	26,808	0.01
116,000 68,000	Jefferies Financial Group, Inc. Jefferies Financial Group, Inc.	EUR USD	3.875% 6.200%	16/04/2026 14/04/2034	125,611 68,318	0.06 0.03
	JPMorgan Chase & Co.	EUR	1.090%	11/03/2027	351,965	0.16
400,000	· ·	USD	4.323%	26/04/2028	388,988	0.18
100,000	· ·	USD	4.851%	25/07/2028	98,657	0.05
100,000	JPMorgan Chase & Co.	USD	2.963%	25/01/2033	84,687	0.04
164,000	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	155,313	0.07
150,000	· ·	USD	5.336%	23/01/2035	148,402	0.07
	Kilroy Realty LP	USD	6.250%	15/01/2036	47,955	0.02
	L3Harris Technologies, Inc.	USD	4.400%	15/06/2028	96,726	0.05
	L3Harris Technologies, Inc.	USD	5.400%	31/07/2033	148,809	0.07
	L3Harris Technologies, Inc. Lowe's Cos., Inc.	USD USD	5.600% 5.750%	31/07/2053 01/07/2053	24,834 120,460	0.01 0.06
	Lseq US Fin Corp. ^(a)	USD	5.297%	28/03/2034	198,498	0.09
	M&T Bank Corp.	USD	6.082%	13/03/2032	29,755	0.03
	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
75,000	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	3.875%	15/10/2036	137,215	0.06
	Micron Technology, Inc.	USD	6.750%	01/11/2029	53,064	0.02
	Micron Technology, Inc. Molson Coors Beverage Co.	USD EUR	3.366% 3.800%	01/11/2041 15/06/2032	18,289 135,278	0.01 0.06
	Morgan Stanley	USD	5.123%	01/02/2029	99,312	0.05
	Morgan Stanley	USD	5.164%	20/04/2029	446,850	0.21
	Morgan Stanley	USD	5.173%	16/01/2030	124,109	0.06
125,000	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.	EUR	3.875%	15/11/2029	328,249	0.15
	NiSource, Inc.	USD	3.490%	15/05/2027	71,313	0.03
	NNN REIT, Inc.	USD	5.600%	15/10/2033	74,623	0.03
	Nordson Corp. NuStar Logistics LP	USD USD	5.800% 6.000%	15/09/2033 01/06/2026	25,635 183,768	0.01 0.09
	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
125,000	OneMain Finance Corp.	USD	4.000%	15/09/2030	106,216	0.05
175,000	Oracle Corp.	USD	2.875%	25/03/2031	150,526	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
	Oracle Corp. PacifiCorp	USD USD	5.550% 5.450%	06/02/2053	118,241 109,365	0.06 0.05
	PayPal Holdings, Inc.	USD	2.850%	09/11/2032 01/10/2029	22,448	0.03
	Phillips Edison Grocery Center Operating Partnership I LP	USD	5.750%	15/07/2034	24,726	0.01
	PVH Corp.	EUR	4.125%	16/07/2029	107,676	0.05
58,000	Quest Diagnostics, Inc.	USD	6.400%	30/11/2033	61,883	0.03
100,000	RTX Corp.	USD	6.100%	15/03/2034	104,697	0.05
	Sabine Pass Liquefaction LLC	USD	4.200%	15/03/2028	24,093	0.01
	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. Sysco Corp.	USD USD	4.850% 5.750%	08/12/2028 17/01/2029	98,864	0.05 0.05
	T-Mobile USA, Inc.	USD	5.750% 3.750%	15/04/2027	101,951 56,561	0.03
	T-Mobile USA, Inc.	USD	3.875%	15/04/2027	301,980	0.14
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	44,792	0.02
	T-Mobile USA, Inc.	USD	2.700%	15/03/2032	103,957	0.05
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	172,307	0.08

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Co	ontin	uied)					
United States		· ·					
		T-Mobile USA, Inc.	USD	3.000%	15/02/2041	89,791	0.04
		TransDigm, Inc.	USD	5.500%	15/11/2027	288,902	0.13
		Truist Financial Corp.	USD	6.047%	08/06/2027	50,372	0.02
		Truist Financial Corp.	USD	5.711%	24/01/2035	74,539	0.03
630,3	306	United States Treasury Inflation Indexed Bonds	USD	1.500%	20/02/2025	527,832	0.25
125,0	000	US Bancorp	USD	5.775%	12/06/2029	126,315	0.06
150,0	000	US Bancorp	USD	5.384%	23/01/2030	149,532	0.07
25,0	000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	23,586	0.01
		Verizon Communications, Inc.	GBP	2.500%	08/04/2031	126,499	0.06
		Verizon Communications, Inc.	USD	2.355%	15/03/2032	20,283	0.01
		VMware, Inc.	USD	2.200%	15/08/2031	36,145	0.02
		Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	189,656	0.09
		Wells Fargo & Co.	USD	5.198%	23/01/2030	49,552	0.02
		Wells Fargo & Co.	USD	2.879%	30/10/2030	22,014	0.01
		Wells Fargo & Co.	USD	4.897%	25/07/2033	71,757	0.03
		Wells Fargo & Co.	USD	5.557%	25/07/2034	49,747	0.02
		Western Midstream Operating LP	USD	5.450%	01/04/2044	44,981	0.02
		Williams Cos., Inc.	USD	2.600%	15/03/2031	21,037	0.01
		Williams Cos., Inc.	USD	5.650%	15/03/2033	75,499	0.04
50,0	,000	Workday, Inc.	USD	3.700%	01/04/2029	46,809	0.02
			_			21,398,971	9.92
TOTAL BONE (cost USD 41		,283)				40,637,172	18.85
						Market Value	% of Shareholders'
Holdings		Security Description				USD	Equity
Common St Austria	tocks	s – 45.30%					
	780	BAWAG Group AG ^(a)				181,740	0.08
Belgium 1,	142	KBC Ancora				56,846	0.03
Bermuda	224	Avia Canital Haldinaa Ltd				24.205	0.01
Canada	331	Axis Capital Holdings Ltd.				24,395	0.01
	100	AtkinsRealis Group, Inc.				43,332	0.02
		Capstone Copper Corp.				84,398	0.04
		Centerra Gold, Inc.				15,490	0.01
		Fortuna Silver Mines, Inc.				92,780	0.04
	117	Lululemon Athletica, Inc.				36,087	0.01
4,3	300	Stantec, Inc.				340,764	0.16
2,9	900	Thomson Reuters Corp.				494,454	0.23
4,0	000	Torex Gold Resources, Inc.				63,017	0.03
						1,170,322	0.54
China							
	200	Yangzijiang Shipbuilding Holdings Ltd.				204,886	0.09
Denmark	226	Conmob AS				600 440	0.00
		Genmab AS Nove Nordisk A/S Class B				629,119 468,033	0.29 0.22
		Novo Nordisk A/S Class B					0.22
		Pandora A/S Per Aarsleff Holding AS				43,163 39,950	0.02
		Solar AS Class B				21,013	0.02
	712	Goldi AG Glass B				1,201,278	0.56
Finland						1,201,276	00.0
	379	Neste Oyj				551,038	0.26
France							
		Dassault Systemes SE				67,456	0.03
		Eiffage SA				185,623	0.08
		Legrand SA				724,868	0.34
		Quadient SA				127,374	0.06
		Safran SA				283,138	0.13
1,5	552	Sanofi SA				150,209	0.07

			Market Value	% of Shareholders
Holdings		Security Description	USD	Equity
Commo		s – (Continued)		
	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		W - L 140 0 0 1/0 4	04.057	0.04
		Henkel AG & Co. KGaA Henkel AG & Co. KGaA—Preferred	31,357 702,193	0.01 0.33
		Muenchener Rueckversicherungs-Gesellschaft AG	837,007	0.39
	955	Nemetschek SE	87,032	0.04
			1,657,589	0.77
Hong Ko		Swire Pacific Ltd. Class A	21,764	0.01
	10,000	Techtronic Industries Co. Ltd.	123,056	0.06
			144,820	0.07
Ireland	0 ===	A L DIOCI A		_
		Accenture PLC Class A Aptiv PLC	951,042 24,000	0.44 0.01
		Linde PLC	208,004	0.10
	266	Trane Technologies PLC	86,674	0.04
			1,269,720	0.59
Italy	6 865	Banca Mediolanum SpA	78,567	0.03
		Banco BPM SpA	15,848	0.01
		UniCredit SpA	6,810	0.00
	3,000	Unipol Gruppo SpA	58,513	0.03
 Japan			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. H2O Retailing Corp.	48,843 22,242	0.02 0.01
	800	Hitachi Construction Machinery Co. Ltd.	21,719	0.01
		Honda Motor Co. Ltd.	611,426	0.28
		Hoya Corp. IHI Corp.	925,632 431,668	0.43 0.20
		lino Kaiun Kaisha Ltd.	25,051	0.01
		JFE Holdings, Inc.	98,674	0.05
		Keyence Corp.	1,038,741	0.48
		Kobe Steel Ltd. Kokuyo Co. Ltd.	20,836 72,388	0.01 0.03
		Kyoei Steel Ltd.	96,827	0.05
		Mazda Motor Corp.	299,090	0.14
		Mitsubishi HC Capital, Inc.	260,412	0.12
		Mitsubishi Logisnext Co. Ltd. Mitsubishi Pencil Co. Ltd.	11,794 110,658	0.01 0.05
		Mitsubishi Shokuhin Co. Ltd.	39,888	0.03
		Modec, Inc.	179,743	0.08
		MS&AD Insurance Group Holdings, Inc.	257,632	0.12
		Nippon Yusen KK	213,129	0.10
		Nomura Real Estate Holdings, Inc. NS Solutions Corp.	541,600 16,272	0.25 0.01
		ORIX Corp.	286,017	0.13
		Panasonic Holdings Corp.	220,017	0.10
		Sato Holdings Corp.	9,501	0.00
		SCREEN Holdings Co. Ltd. Seiko Epson Corp.	9,595 45,168	0.00 0.02
		Shibaura Mechatronics Corp.	40,867	0.02
		SoftBank Group Corp.	202,783	0.09
		Sompo Holdings, Inc.	118,818	0.06
	5,000	Sumitomo Electric Industries Ltd.	81,238	0.04
	700			
	700 2,200	Sumitomo Heavy Industries Ltd. Takashimaya Co. Ltd.	19,039 36,568	0.01 0.02

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	cks – (Continued)		
Japan – (Conti		25.020	0.0
	00 Tokyo Century Corp. 00 Tokyu Fudosan Holdings Corp.	25,929 80,437	0.0 ⁻ 0.0 ⁴
	00 Toyo Tire Corp.	17,894	0.0
	00 Toyota Tsusho Corp.	18,276	0.0
		6,978,132	3.24
Netherlands			
, .	73 ABN AMRO Bank NV ^(a)	68,924	0.03
	79 ASM International NV	549,480	0.26
	14 ASML Holding NV	693,056 245,496	0.32 0.11
	56 BE Semiconductor Industries NV 09 ING Groep NV	78,386	0.04
	70 NXP Semiconductors NV	73,402	0.03
		1,708,744	0.79
Norway			
	69 Kongsberg Gruppen ASA	394,656	0.18
Puerto Rico 1,8	92 OFG Bancorp	70,023	0.03
Singapore			
	00 Keppel Corp. Ltd.	46,374	0.02
9	00 Oversea-Chinese Banking Corp. Ltd.	9,691	0.0
		56,065	0.03
South Africa 45,0	96 Pan African Resources PLC	14,728	0.0
Spain			
55,9	52 Banco Bilbao Vizcaya Argentaria SA	605,682	0.28
	54 Banco de Sabadell SA	170,030	0.08
	11 Bankinter SA	15,022	0.0
7,2	06 Industria de Diseno Textil SA	343,191	0.16
		1,133,925	0.50
Sweden	80 Autoliy, Inc.	10,196	0.00
	39 Bure Equity AB	25,677	0.0
	30 Hexagon AB Class B	1,092,021	0.5
	31 Investor AB Class B	649,094	0.30
3,1	56 SSAB AB Class B	18,247	0.0
		1,795,235	0.83
Switzerland	35 ABB Ltd.	903,046	0.42
	91 DSM-Firmenich AG	1,291,704	0.60
	99 Holcim AG	70.109	0.03
	86 Lonza Group AG	422,470	0.20
	61 Nestle SA	716,757	0.33
	80 Novartis AG	478,920	0.22
	56 Roche Holding AG 65 Temenos AG	218,045 10,562	0.10 0.01
	61 UBS Group AG	946,331	0.4
		5,057,944	2.35
Taiwan	200 Tributa Outrious dust de Manufestaria de Ltd. ADD	4.007.004	0.44
Thailand	30 Taiwan Semiconductor Manufacturing Co. Ltd. ADR	1,067,084	0.49
	97 Fabrinet	418,056	0.19
United Kingdo			
	53 4imprint Group PLC 60 AstraZeneca PLC	20,927 1 355 820	0.0
	3 BP PLC ADR	1,355,820 42,588	0.63
	35 Central Asia Metals PLC	71,948	0.02
	80 Compass Group PLC	674,329	0.3
3,6	81 Ferguson PLC	753,948	0.38
2	02 Ferguson PLC	41,430	0.02
	07 Impax Asset Management Group PLC	142,887	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
	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.	37,897 177,336	0.02
1,643	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
13,882	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	0.00
	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.	133,303	0.79
	Crowdstrike Holdings, Inc. Class A	494,753	0.23
	Cullen / Frost Bankers, Inc.	153,748	0.07
	Danaher Corp.	1,121,912	0.52
	Darden Restaurants, Inc.	153,242	0.07
457	Deckers Outdoor Corp.	493,190	0.23
	Denny's, Corp.	32,405	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 57,768	0.03 0.03
669 501	Edwards Lifesciences Corp. Elanco Animal Health, Inc.	8,908	0.00
238	Elevance Health, Inc.	126,426	0.06
381	Eli Lilly & Co.	312,991	0.14
655	Encompass Health Corp.	56,232	0.03
	Entergy Corp.	39,213	0.02
	Equitable Holdings, Inc.	83,403	0.04
	Estee Lauder Cos., Inc. Class A	958,251	0.44
947 158	Eversource Energy First Citizens BancShares, Inc. Class A	55,030 272,586	0.03 0.13
	Fisery, Inc.	308,536	0.13
	Flex Ltd.	14,700	0.01
22,359	Ford Motor Co.	264,395	0.12
1,458	Freeport-McMoRan, Inc.	76,939	0.04
	FTAI Aviation Ltd.	8,561	0.00
	FTI Consulting, Inc.	300,723	0.14
	Gartner, Inc. Genuine Parts Co.	33,698 20,012	0.02 0.01
	Genworth Financial, Inc. Class A	188,676	0.09
	Gilead Sciences, Inc.	188,202	0.09
	Goodyear Tire & Rubber Co.	171,649	0.08
6,778	Gray Television, Inc.	42,600	0.02
	H&R Block, Inc.	26,415	0.01
939	Halliburton Co.	33,889	0.02
	HCA Healthcare, Inc.	115,016	0.05
	Hecla Mining Co. Hims & Hers Health, Inc.	101,190 126,257	0.05 0.06
	Hologic, Inc.	17,549	0.00
	Home Depot, Inc.	338,417	0.16
389	Howmet Aerospace, Inc.	32,773	0.01
180	HubSpot, Inc.	110,164	0.05
	Illinois Tool Works, Inc.	75,487	0.03
	Installed Building Products, Inc.	14,943	0.01
	Intel Corp. International Bancshares Corp.	128,219 189,653	0.06 0.09
925	International Business Machines Corp.	152,320	0.03
2,160	Intuit, Inc.	1,208,110	0.56
1,939	IQVIA Holdings, Inc.	427,375	0.20
2,142	Jabil, Inc.	254,105	0.12
171	Jefferies Financial Group, Inc.	7,875	0.00
	Johnson & Johnson	431,003	0.20
	Kimberly-Clark Corp. Kinder Morgan, Inc.	134,971	0.06
450	Kinsale Capital Group, Inc.	45,483 174,704	0.02 0.08
	KLA Corp.	492,010	0.23
	Knife River Corp.	40,857	0.02
121	Lam Research Corp.	113,619	0.05
1,942	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. Marsh & McLennan Cos., Inc.	13,174 697,996	0.01 0.32
	Martin Marietta Materials, Inc.	767,362	0.36
,	Mattel, Inc.	69,867	0.03
	Medpace Holdings, Inc.	322,063	0.15
647	MetLife, Inc.	46,183	0.02
	Mettler-Toledo International, Inc.	319,047	0.15
	Microsoft Corp.	5,384,775	2.50
304	Moderna, Inc.	55,849	0.03

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
	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
	NextEra Energy, Inc. NIKE, Inc. Class B	89,777 713,330	0.04
	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. Memational 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	0.06
	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
	Teleflex, Inc.	9,956	0.00
	Tenet Healthcare Corp.	193,164 513,487	0.09
2,868 3,382	Tesla, Inc. Teyas Capital Rancshares Inc.	513,487 202,514	0.24 0.09
	Texas Capital Bancshares, Inc. 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
1,731	Viking Therapeutics, Inc.	109,191	0.05
	Visa, Inc. Class A	894,527	0.41
	Voya Financial, Inc.	29,317	0.01
	W R Berkley Corp.	17,351	0.01
	Walt Disney Co. Warner Bros Discovery, Inc.	956,577	0.44 0.02
	Waste Management, Inc.	43,127 1,058,577	0.49
	WEC Energy Group, Inc.	69,497	0.03
	Westinghouse Air Brake Technologies Corp.	46,514	0.02
	Williams-Sonoma, Inc.	17,761	0.01
158	Wingstop, Inc.	60,776	0.03
704	Woodward, Inc.	131,014	0.06
	Xcel Energy, Inc.	82,005	0.04
	Zimmer Biomet Holdings, Inc.	22,940	0.01
	Zoetis, Inc.	132,360	0.06
	Zoom Video Communications, Inc. Class A Zscaler, Inc.	14,884 66,950	0.01 0.03
332	Zadatol, III.	65,815,252	30.52
TOTAL COMMON		97,682,793	45.30
(0031 002 00,207	,,,,,	01,002,100	
Spain	stment Trusts – 1.11%	45.005	0.04
2,060	Lar Espana Real Estate Socimi SA	15,605	0.01
United States			
	American Tower Corp.	1,126,249	0.52
	AvalonBay Communities, Inc.	124,389	0.06
	Camden Property Trust Equity Residential	232,776 23,583	0.11 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
198	NNN, Inc.	8,174	0.00
	Park Hotels & Resorts, Inc.	197,944	0.09
	RLJ Lodging Trust	117,364	0.05
	Simon Property Group, Inc.	46,750	0.02
	UDR, Inc.	55,954	0.03
407	Ventas, Inc.	20,252	0.01
TOTAL REAL ES	TATE INVESTMENT TRUSTS	2,378,617	1.10
(cost USD 2,476,		2,394,222	1.11
Mutual Funds – Ireland	17.49%		
	Goldman Sachs Global Equity Volatility Fund (IO Distribution Class)(b)	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) ^(b)	4,810,869	2.23
32,617	Invesco Bloomberg Commodity UCITS ETF	772,289	0.36
	Invesco Morningstar US Energy Infrastructure MLP UCITS ETF	178,647	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
3,976	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) ^(b)	5,451,049	2.53
517,359	Goldman Sachs Funds - Emerging Markets Equity ESG Portfolio (IO Distribution Class) ^(b)	3,559,429	1.65

							% of
Holding	s	Security Description				Market Value USD	Shareholders' Equity
		(Continued)					
Luxemi	-	ontinued) Goldman Sachs Funds - Global Environmental Impact Equity Portfolio (IO Xtrackers MSCI Mexico UCITS ETF	Distribution Class)(b))		6,722,090 269,776	3.12 0.12
	,					16,002,344	7.42
	MUTUAL SD 35,471					37,712,248	17.49
TOTAL	-	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN	G			178,426,435	82.75
(******						,,	% of
Holding	s	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds	- 5.32%	curities dealt in another regulated market					
Austral		Australia & New Zealand Banking Group Ltd. (a)	USD	2.950%	22/07/2030	241,313	0.11
Canada		(2)					
		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 ^(a)	USD -	9.000%	15/02/2029	236,063	0.11
						567,644	0.26
Caymai	100,000	Avolon Holdings Funding Ltd. (a)	USD	6.375%	04/05/2028	101,455	0.05
	20,000	Transocean Titan Financing Ltd. ^(a)	USD	8.375%	01/02/2028	20,782	0.01
						122,237	0.06
France	200,000	BNP Paribas SA ^(a)	USD	1.904%	30/09/2028	178,096	0.08
Italy	200,000	Intesa Sanpaolo SpA ^(a)	USD	7.700%	Perp.	199,978	0.09
Spain	202,000	CaixaBank SA ^(a)	USD	5.673%	15/04/2034	201,137	0.09
Supran	ationals 125,000	Bacardi Ltd / Bacardi-Martini BV ^(a)	USD	5.900%	15/06/2043	121,933	0.06
Switzer							
	235,000	UBS Group AG ^(a)	USD	5.428%	08/02/2030	233,867	0.11
United		Acrisure LLC / Acrisure Finance, Inc. ^(a)	USD	6.000%	01/08/2029	250,995	0.12
		Asbury Automotive Group, Inc. ^(a)	USD	4.625%	15/11/2029	13,724	0.01
		Asbury Automotive Group, Inc. ^(a)	USD	5.000%	15/02/2032	143,616	0.07
		Boyne USA, Inc. ^(a) Buckeye Partners LP ^(a)	USD USD	4.750%	15/05/2029	179,942	0.08
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.500% 4.250%	01/03/2028 01/02/2031	286,242 132,657	0.13 0.06
		Charles River Laboratories International, Inc. (a)	USD	4.000%	15/03/2031	242,149	0.11
		Civitas Resources, Inc. (a)	USD	8.375%	01/07/2028	261,875	0.12
		Clarivate Science Holdings Corp. (a)	USD	3.875%	01/07/2028	231,925	0.11
		CQP Holdco LP / BIP-V Chinook Holdco LLC ^(a)	USD	5.500%	15/06/2031	234,515	0.11
		Dycom Industries, Inc. ^(a) Freedom Mortgage Holdings LLC ^(a)	USD USD	4.500% 9.250%	15/04/2029 01/02/2029	223,267 25,287	0.10 0.01
		Global Infrastructure Solutions, Inc. (a)	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. ^(a)	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 ^(a)	USD	8.875%	15/07/2028	235,874	0.11
		iHeartCommunications, Inc. ^(a)	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) Kinetik Holdings LP ^(a)	USD USD	3.875% 6.625%	01/11/2028 15/12/2028	227,923 247,305	0.11 0.11
	0,000	· · · · · · · · · · · · · · · · · · ·	300	0.02070	. 5, 12,2020	2 17,000	0.11

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (
	Lamb Weston Holdings, Inc. (a)	USD USD	4.375%	31/01/2032	247,363	0.11
	LCM Investments Holdings II LLC ^(a) Lithia Motors, Inc. ^(a)	USD	4.875% 4.375%	01/05/2029 15/01/2031	247,369 234,037	0.11 0.11
	Match Group Holdings II LLC ^(a)	USD	5.625%	15/02/2029	142,827	0.11
	Match Group Holdings II LLC ^(a)	USD	3.625%	01/10/2031	108,468	0.05
	Medline Borrower LP ^(a)	USD	5.250%	01/10/2029	291,329	0.13
	Midcap Financial Issuer Trust ^(a)	USD	6.500%	01/05/2028	186,340	0.09
	Nabors Industries, Inc. (a)	USD	9.125%	31/01/2030	56,740	0.03
155,000	Outfront Media Capital LLC / Outfront Media Capital Corp.(a)	USD	5.000%	15/08/2027	149,064	0.07
255,000	Performance Food Group, Inc. (a)	USD	5.500%	15/10/2027	247,919	0.11
	Post Holdings, Inc. (a)	USD	4.625%	15/04/2030	172,604	0.08
	Rand Parent LLC ^(a)	USD	8.500%	15/02/2030	230,779	0.11
	RWE Finance US LLC ^(a)	USD	5.875%	16/04/2034	154,079	0.07
	SeaWorld Parks & Entertainment, Inc. (a)	USD	5.250%	15/08/2029	233,218	0.11
	Sensata Technologies, Inc. (a)	USD	3.750%	15/02/2031	226,247	0.10
	Sirius XM Radio, Inc. ^(a)	USD	3.125%	01/09/2026	116,809	0.05
	Sirius XM Radio, Inc. ^(a)	USD	3.875%	01/09/2031	167,813	0.08
	Solventum Corp. (a)	USD	5.400%	01/03/2029	74,513	0.03
	Solventum Corp. (a)	USD	5.600%	23/03/2034	98,155	0.05
	Sonic Automotive, Inc. ^(a)	USD	4.875%	15/11/2031	232,463	0.11
	TransDigm, Inc. (a)	USD	6.750%	15/08/2028	100,979	0.05
	TransDigm, Inc. (a)	USD	7.125%	01/12/2031	5,133	0.00
	Travel & Leisure Co. ^(a)	USD	4.625%	01/03/2030	122,376	0.06
	TTM Technologies, Inc. ^(a)	USD	4.000%	01/03/2029	90,668	0.04
	Uber Technologies, Inc. ^(a) Venture Global Calcasieu Pass LLC ^(a)	USD	8.000%	01/11/2026	272,770	0.13
	Veralto Corp. (a)	USD USD	3.875%	01/11/2033	272,392	0.13 0.06
	WR Grace Holdings LLC ^(a)	USD	5.350% 5.625%	18/09/2028 15/08/2029	125,180 174,810	0.08
	Yum! Brands, Inc. ^(a)	USD	4.750%	15/01/2030	264,583	0.12
					9,610,562	4.46
TOTAL BONDS (cost USD 11,442	2,985)				11,476,767	5.32
Non-Agencies	Asset Backed Obligations – 7.16%					
Bermuda						
	Apex Credit CLO Ltd. 2024-1A Class B1 ^(a)	USD	7.722%	20/04/2036	251,773	0.12
	OHA Credit Funding 18 Ltd. 2024-18A Class A1 ^(a)	USD	6.792%	20/04/2037	251,297	0.12
	Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	USD	8.807%	17/04/2037	251,080	0.11
250,000	Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a)	USD -	8.525%	20/01/2036	253,014	0.12
Cayman Islands					1,007,164	0.47
250,000	AIMCO CLO Series 2017-AX Class AR	USD	6.636%	20/04/2034	250,731	0.11
	Bain Capital Credit CLO Ltd. 2020-1A Class A1R ^(a)	USD	6.573%	18/04/2033	251,332	0.12
	Bain Capital Credit CLO Ltd. 2024-3A Class A1 ^(a)	USD	1.000%	16/07/2037	325,415	0.15
250,000	•	USD	6.626%	20/04/2031	250,589	0.11
	Oaktree CLO 2024-25 Ltd. Class A ^(a)	USD	6.854%	20/04/2037	478,147	0.22
	Park Blue CLO Ltd. 2024-5A Class A1 ^(a)	USD	1.000%	25/07/2037	350,449	0.16
	Venture 41 CLO Ltd. 2021-41A Class A1NR ^(a)	USD	6.755%	20/01/2034	251,823	0.12
	Venture 49 CLO Ltd. 2024-49A Class C1 ^(a)	USD	7.978%	20/04/2037	250,883	0.12
100,000	Voya CLO 2024-1 Ltd. 2024-1A Class B ^(a)	USD	7.326%	15/04/2037	101,115	0.05
250,000	Voya CLO 2024-1 Ltd. 2024-1A Class D ^(a)	USD -	8.976%	15/04/2037	251,477	0.12
					2,761,961	1.28
Ireland	D			00/07/07	400 00-	
	Bruegel 2021 DAC 2021-1X Class A	EUR	4.622%	22/05/2031	190,826	0.09
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	511,639	0.24
	Henley CLO I DAC 1X Class AR	EUR	4.832%	25/07/2034	324,911	0.15
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A	EUR	4.936%	15/04/2034	270,723	0.13
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	539,714	0.25
	RRE 11 Loan Management DAC 11X Class A1 RRE 5 Loan Management DAC 5X Class A2R	EUR EUR	4.826% 5.656%	31/03/2035	270,294 217,129	0.12 0.10
	RRE 7 Loan Management DAC 7X Class A1	EUR	4.926%	15/01/2037 15/01/2036	325,784	0.10
					2,651,020	1.23
Jersey 400,000	AGL CLO 29 Ltd. 2024-29A Class A1 ^(a)	USD	6.903%	21/04/2027	402 907	0.40
	Bain Capital Credit CLO Ltd. 2023-3A Class A ^(a)	USD	6.903% 7.123%	21/04/2037 24/07/2036	403,897 657,302	0.19 0.30
	CQS US CLO Ltd. 2023-3A Class A ^(*)	USD	7.123%	25/01/2037	202,536	0.09

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Non-Agencies	Asset Backed Obligations – (Continued)					
Jersey – (Contin	,					
	GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A ^(a)	USD	6.821%	20/04/2037	703,721	0.33
	Golub Capital Partners CLO Ltd. 2024-74A Class B ^(a)	USD	7.182%	25/07/2037	250,534	0.11
	Halseypoint CLO 7 Ltd. 2023-7A Class A ^(a)	USD	7.575%	20/07/2036	253,758	0.12
500,000		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 ^(a)	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
Jnited Kingdom						
280,972	Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	360,931	0.1
100,000	Pavillion Mortgages PLC 2021-1 Class B	GBP -	6.033%	25/08/2064	127,349	0.00
					488,280	0.23
Jnited States	D. 1 0047 PM/40 01 45			1-1		
	Bank 2017-BNK6 Class A5	USD	3.518%	15/07/2060	94,081	0.0
.,	Bank 2018-BNK10 Class AS	USD USD	3.898%	15/02/2061	194,889 310,765	0.0
	Bank 2018-BNK12 Class A4 Bank 2018-BNK13 Class A5	USD	4.255% 4.217%	15/05/2061 15/08/2061	237,784	0.1
	Bank 2018-BNK13 Class AS	USD	4.467%	15/08/2061	136,990	0.0
	BBCMS 2018-TALL Mortgage Trust 2018-TALL A ^(a)	USD	6.236%	15/03/2037	238,229	0.1
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C ^(a)	USD	6.639%	15/03/2037	90,208	0.0
	Braemar Hotels & Resorts Trust 2018-Prime Class B ^(a)	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
100,000	Citigroup Commercial Mortgage Trust 2015-P1 Class AS	USD	4.033%	15/09/2048	97,294	0.0
300,000	Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD	4.009%	10/03/2051	286,587	0.1
200,000	COMM Mortgage Trust 2016-DC2 Class B	USD	4.657%	10/02/2049	190,617	0.0
200,000	CSAIL Commercial Mortgage Trust 2015-C3 Class A4	USD	3.718%	15/08/2048	195,113	0.0
200,000	CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD	3.766%	15/04/2051	191,062	0.0
150,000	CSAIL Commercial Mortgage Trust 2018-CX12 Class AS	USD	4.463%	15/08/2051	139,602	0.0
175,000 170,000	GS Mortgage Securities Trust 2017-GS7 Class A4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	USD	3.430%	10/08/2050	162,144	0.0
	Class A ^(a)	USD	2.854%	06/09/2038	159,463	0.0
155,000	JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5	USD	3.454%	15/09/2050	142,743	0.0
175,000	LCCM 2017-LC26 Class A4 ^(a)	USD	3.551%	12/07/2050	164,700	0.0
100,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C	USD	4.716%	15/05/2049	92,631	0.0
175,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	158,347	0.0
200,000		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 ^(a)	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	0.0
	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
		-			4,956,031	2.3
TOTAL NON-AG	ENCIES ASSET BACKED OBLIGATIONS 8.329)				15,436,598	7.1
TOTAL TRANSF	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 26,80	1,314)				26,913,365	12.4
Other Transfer Bonds – 0.19%	able Securities					
Cayman Islands						
13,500	Transocean, Inc. ^(a)	USD	8.750%	15/02/2030	14,087	0.00
United States	AC TIMI Economiconos II C ^(a)	LICD	0.6050/	20/00/2027	2F4 665	0.41
∠45,000	AG TTMT Escrow Issuer LLC ^(a)	USD	8.625%	30/09/2027	254,665	0.1

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Co						
United States 125,0	– (Continued) 000 Broadcom, Inc. ^(a)	USD	4.926%	15/05/2037	116,345	0.05
35,0	000 Kodiak Gas Services LLC ^(a)	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	UE OF INVESTMENTS EXCLUDING DERIVATIVES 0,057,320)				205,760,443	95.42
	44- 0.039/					
Futures Con	tracts – 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)	3-Month EURIBOR Futures 17/03/2025		Short	(788,686)	2,079	0.00
(3)	3-Month EURIBOR Futures 16/06/2025 3-Month EURIBOR Futures 15/09/2025		Short Short	(789,787)	2,228	0.00
(3)	3-Month EURIBOR Futures 15/12/2025		Short	(790,806) (791,621)	2,147 1,916	0.00
(3)	3-Month EURIBOR Futures 16/03/2026		Short	(792,232)	1,671	0.00
(2)	German Federal Republic Bonds 10YR Futures 06/06/2024		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 3,281,399	468	0.00
31 (17)	US Treasury Notes 5YR Futures 30/09/2024 US Treasury Ultra Long Bond Futures 19/09/2024		Long Short	(2,087,281)	8,523 23,906	0.00
(36)	US Treasury Ultra Long Notes 10YR Futures 19/09/2024		Short	(4,038,750)	9,281	0.01
				(1,083,526)	57,066	0.03
UNREALISED	GAIN ON FUTURES CONTRACTS				204,696	0.09
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders' Equity
	AUD					
7	Australian Treasury Bonds 10YR Futures 17/06/2024		Long	526,256	(10,820)	(0.01)
8	Australian Treasury Bonds 3YR Futures 17/06/2024		Long	562,338	(4,994)	(0.00)
	CAR			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		Lace	701.000	/7.004	(0.00)
6	Euro BTP Italian Government Bond Futures 06/06/2024 Euro OAT Futures 06/06/2024		Long	761,860 135,617	(7,021)	(0.00)
1	Euro STOXX 50 Index Futures 21/06/2024		Long Long	54,353	(2,837) (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)
				1,213,329	(12,417)	(0.00)

Futures Con Number of	tracts – (Continued)				Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
	GBP						
2				Long	604,865	(446)	(0.00)
2 2	ICE 3-Month SONIA Futures 1 ICE 3-Month SONIA Futures 1			Long	605,853	(446)	(0.00)
2	ICE 3-Month SONIA Futures 1			Long Long	606,970 608,054	(415) (319)	(0.00)
2	ICE 3-Month SONIA Futures 1			Long	609,075	(255)	(0.00)
2	ICE 3-Month SONIA Futures 1			Long	610,063	(128)	(0.00)
2	ICE 3-Month SONIA Futures 1	7/03/2026		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	- 40/00/0004		Lann	F 400 000	(00.070)	(0.04)
47 48	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)
179	US Treasury Notes 10YR Futu			Long	19,491,422	(24,592)	(0.02)
151	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 Cur	rency Contracts – 0.07%						
	,					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' 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 IINPEALISED	776,785 GAIN ON FORWARD CURI		839,400 FRACTS		30/07/2024	6,989 730,921	0.00
UNKLALISED	GAIN ON FORWARD COR	KENOT CONT	INACIS				
0	Amount	0	Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR GBP	13,012,000	USD	14,205,820		20/06/2024	(54,116)	(0.03)
HKD	102,592,024 1,280,000	USD USD	130,970,837 163,944		20/06/2024 20/06/2024	(78,556) (137)	(0.04) (0.00)
JPY	421,044,973	USD	2,769,814		20/06/2024	(76,093)	(0.00)
USD	1,795,780	AUD	2,710,000		20/06/2024	(11,399)	(0.01)
USD	8,842,736	GBP	7,032,024		20/06/2024	(129,089)	(0.06)
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 USD	285,528 453,455	NOK JPY	3,138,305 70,588,993		25/07/2024 29/07/2024	(14,547) (824)	(0.01) (0.00)
USD	18,275,617	EUR	16,899,251		30/07/2024	(137,870)	(0.00)
USD	184,757	CAD	253,570		31/07/2024	(1,436)	(0.00)
	L OSS ON FORWARD CUR		·			(FOC 672)	(0.00)

(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	Put AUD / Call USD	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)		0.00
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)	0,013	0.01

				Unrealised		% of
oldings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Purchased Options – (Continued)					
370,000	EUR Call EUR / Put CHF	Expires 12/06/2024	Strike 0.96	5,492	8,065	0.00
	GBP					
530,000	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.50	(8,646)	4,315	0.00
300,000	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 3.44	(6,728)	4,056	0.00
				(15,374)	8,371	0.00
13,272,000	JPY 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	Call JPY / Put KRW	Expires 13/09/2024	Strike 10.46	(1,237)	38	0.00
19,280,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.17	(1,085)	527	0.00
9,701,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.19	(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	Strike 80.30	(1,442)	0	0.00
196,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 75.17	(1,755)	23	0.00
168,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 77.95	(1,403)	42	0.00
373,000	Put NZD / Call JPY	Expires 18/09/2024	Strike 82.23 Strike 73.13	(2,354)	255 115	0.00
176,000 145,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 18/12/2024 Expires 18/12/2024	Strike 75.15	(1,691) (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
342,000	Put NZD / Call USD	Expires 18/12/2024	Strike 0.56	(1,496)	1,026	0.00
155,000	Put NZD / Call USD	Expires 19/03/2025	Strike 0.54	(1,039)	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
	USD		0.11.0 ==			
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	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.20	(689)	205	0.00
1,370,000	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 4.15	(5,938)	2,146	0.00
1,340,000	Call 3 month SOFR Swaption	Expires 13/09/2024	Strike 4.50	(1,794)	4,611	0.00
65,000	Call 3 month SOFR	Expires 14/06/2024	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)	750 481	0.00
192,500	Call 3 month SOFR	Expires 13/09/2024	Strike 97.25	(93,968)	481	0.00
50,000	Call 3 month SOFR	Expires 13/12/2024	Strike 96.25	(29,737)	1,750	0.00

(190,633)

(4,875)

(31,885)

(29,400)

3,250

3,675

2,400

325

0.00

0.00

0.00

0.00

Strike 97.25

Strike 98.00

Strike 96.50

Strike 97.00

Expires 13/12/2024

Expires 13/12/2024

Expires 14/03/2025

Expires 14/03/2025

325,000

65,000

Call 3 month SOFR

Call 3 month SOFR

52,500 Call 3 month SOFR 60,000 Call 3 month SOFR

Options –	(Continued)
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Holdings S	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued) JSD – (Continued)					
	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 C	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 C	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(23,662)	16,125	0.01
	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(27,701)	9,500	0.01
	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(33,750)	6,750	0.01
·	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(20,713)	18,850	0.01
	Call 3 month SOFR	Expires 12/12/2025	Strike 97.50	(30,112)	9,488	0.01
,	Call 3 month SOFR	Expires 13/03/2026	Strike 96.63	(14,250)	15,500	0.01
·	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(7,400)	5,600	0.00
	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(13,063)	16,862	0.01
	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(6,000)	6,400	0.01
·	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(12,150)	17,775	0.01
	Call US / Put KRW	Expires 19/03/2025	Strike 1,461.24	(80)	1,497	0.00
	Call US / Put KRW	Expires 18/06/2025	Strike 1,474.26	(71)	1,499	0.00
	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,693)	0	0.00
	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,036)	0	0.00
	Call USD / Put CAD	Expires 18/09/2024	Strike 1.40	(1,911)	1,994	0.00
	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(1,837)	191	0.00
	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(2,549)	186	0.00
	Call USD / Put CAD	Expires 18/12/2024	Strike 1.42	(1,479)	2,349	0.00
	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(2,180)	471	0.00
	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(1,556)	455	0.00
	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(581)	2,187	0.00
	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(696)	2,443	0.00
·	Call USD / Put CAD	Expires 19/03/2025	Strike 1.47	(1,394)	641	0.00
	Call USD / Put CAD	Expires 18/06/2025	Strike 1.44	(646)	2,542	0.00
	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(964)	8	0.00
	Call USD / Put CLP	Expires 18/06/2024	Strike 1,099.85	(1,376)	0	0.00
	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(771)	208	0.00
	Call USD / Put CLP	Expires 17/09/2024	Strike 1,101.15	(2,256)	207	0.00
	Call USD / Put CLP	Expires 17/09/2024	Strike 1,127.97	(1,378)	52	0.00
	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(679)	341	0.00
	Call USD / Put CLP	Expires 18/12/2024	Strike 1,132.08	(2,023)	463	0.00 0.00
	Call USD / Put CLP	Expires 18/12/2024	Strike 1,154.49	(1,312)	158	0.00
	Call USD / Put CLP	Expires 19/03/2025	Strike 1,059.00	(670)	1,738	0.00
	Call USD / Put CLP Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(577)	413 777	0.00
		Expires 19/03/2025	Strike 1,123.25	(1,416)		0.00
	Call USD / Put CLP	Expires 18/06/2025	Strike 1,082.19	(663)	1,831	0.00
	Call USD / Put KRW Call USD / Put KRW	Expires 18/06/2024 Expires 18/06/2024	Strike 1,361.91	640	1,562 24	0.00
. ,	Call USD / Put KRW	Expires 13/09/2024	Strike 1,441.84 Strike 1,377.22	(1,231) 428	1,366	0.00
	Call USD / Put KRW	Expires 13/09/2024 Expires 13/09/2024	Strike 1,409.40	(222)	1,461	0.00
·	Call USD / Put KRW	Expires 13/09/2024 Expires 13/09/2024		(930)	332	0.00
	Call USD / Put KRW	Expires 18/12/2024	Strike 1,456.72 Strike 1,394.46	410	1,334	0.00
	Call USD / Put KRW	Expires 18/12/2024 Expires 18/12/2024	Strike 1,430.29	(21)	1,653	0.00
·	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(612)	608	0.00
	Call USD / Put KRW	Expires 19/03/2025	Strike 1,474.71	302	1,237	0.00
	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	615	1,861	0.00
	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(1,875)	1,001	0.00
	Call USD / Put MXN	Expires 18/06/2024	Strike 21.23	(2,597)	0	0.00
	Call USD / Put MXN	Expires 18/09/2024	Strike 19.49	(1,628)	627	0.00
	Call USD / Put MXN	Expires 18/09/2024 Expires 18/09/2024	Strike 20.47	(1,765)	178	0.00
·	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(2,580)	64	0.00
	Call USD / Put MXN	Expires 18/12/2024	Strike 20.36	(1,272)	992	0.00
	Call USD / Put MXN	Expires 18/12/2024 Expires 18/12/2024	Strike 21.29	(1,618)	399	0.00
	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(2,405)	233	0.00
	Call USD / Put MXN	Expires 19/03/2025	Strike 19.89		2,202	0.00
	Call USD / Put MXN	Expires 19/03/2025 Expires 19/03/2025	Strike 20.01	(8) (53)	1,843	0.00
	Call USD / Put MXN	Expires 19/03/2025 Expires 19/03/2025	Strike 22.00	(1,462)	555	0.00
	Call USD / Put MXN	Expires 18/06/2025	Strike 20.55	(4)	2,258	0.00
	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,427)	2,236	0.00
	Call USD / Put NOK	Expires 18/09/2024 Expires 18/09/2024	Strike 12.35	(1,421)	17	0.00
	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,421)	100	0.00
	Call USD / Put NOK	Expires 19/03/2025	Strike 12.80	(268)	393	0.00
	Call USD / Put NOK	Expires 19/03/2025 Expires 19/03/2025	Strike 11.92	(345)	420	0.00
	Call USD / Put NOK	Expires 18/06/2025	Strike 12.11	(321)	461	0.00
50,000 (Juli Job / Lucitor	LAPITOS 10/00/2023	Ourne 12.11	(321)	401	0.00

Options – (Conti	nued)				Hanna Band		0/ -5
					Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price		USD	USD	Equity
	Purchased Options – (Continued)						
	USD – (Continued)	F : 40/00/0004	0 44.04		(000)		0.00
93,000	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21		(923)	1	0.00
172,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.21		(1,092)	570	0.00
78,000	Call USD / Put SEK	Expires 18/09/2024	Strike 11.40		(756)	164	0.00
143,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.41		(781)	913	0.00
68,000	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58		(557)	334	0.00
166,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33		(168)	1,827	0.00
63,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73		(453)	437	0.00
197,000	Call USD / Put SEK	Expires 19/03/2025	Strike 11.78		(941)	1,287	0.00
175,000	Call USD / Put SEK	Expires 18/06/2025	Strike 11.92		(834)	1,414	0.00
					(1,282,815)	231,354	0.11
TOTAL PURCHAS	ED OPTIONS						
(cost USD 1,746,20	09)					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)
(600,000)	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)
,	Call 12 month SOFR Swaption		Strike 3.40			,	, ,
(2,740,000)		Expires 13/09/2024	Strike 3.95		6,279	(1,143)	(0.00)
(2,680,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.93	_	2,800	(2,623)	(0.00)
					23,815	(4,903)	(0.00)
TOTAL WRITTEN (cost USD (52,520)						(16,078)	(0.01)
TOTAL OPTIONS (cost USD 1,693,66	39)					276,997	0.13
Swap Contracts	_ 0 0.4%						
Net Local	- 0.04 /6					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
70,000	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	1,322	0.00
310,000	Floating (GBP 1 month SONIA)	Fixed 4.404%		GBP	12/09/2033	11,785	0.00
UNREALISED GAI	N ON INTEREST RATE SWAPS					13,107	0.00
	Credit Default Swaps						
171,265	Floating (Stellantis NV)	Fixed 5.000%		EUR	20/12/2028	817	0.00
141,837	Fixed 1.000%	Floating (Continental AG)		EUR	20/06/2029	640	0.00
199,000	Fixed 1.000%	Floating (Renault SA)		EUR	20/06/2029	24	0.00
192,697	Floating (Alstom SA)	Fixed 1.000%		EUR	20/06/2029	7,358	0.00
9,216,855	Floating (Markit CDX North America	Fixed 1.000%		USD	20/12/2026	78,732	0.04
	Investment Grade 37 Version 1 Index)						
UNREALISED GAI	N ON CREDIT DEFAULT SWAPS					87,571	0.04
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS					100,678	0.04
Net Local						Unrealised	% of
Notional	Paris.	Personal		0	M-4 " 5 :	Loss	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Credit Default Swaps						
179,814	Fixed 1.000%	Floating (BASF SE)		EUR	20/06/2029	(508)	(0.00)
100,000	Fixed 1.000%	Floating (Bayer AG)		EUR	20/06/2029	(1,241)	(0.00)

Swap Contracts – (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	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	tures contracts				(139,118)	(0.06)
Unrealised gain on for	rward currency contracts				730,921	0.34
Unrealised loss on for	ward currency contracts				(586,672)	(0.27)
Market value of purch	nased 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' Eq	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.

⁽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.

Holdings		Security Description					Market Value USD	% of Shareholders' Equity
Mutual Fu		ecurities admitted to a	n official exchange	listing				
Ireland	60 453	Goldman Sachs ActiveE	Reta LIS Large Can Ed	nuity LICITS ETE ^(a)			4,342,944	1.84
	656.482 Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) ^(a) 9,801,282							4.15
0.	1,316 Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class)(a) 15,238,426 15,238,426							6.46
;	30,202 Invesco Bloomberg Commodity UCITS ETF 715,108							0.30
		Invesco Morningstar US	•	MLP UCITS ETF			204,505	0.09
;	35,076	iShares Core S&P 500 I	UCITS ETF				19,370,370	8.21
	55,899	iShares Developed Mar	kets Property Yield U	CITS ETF			1,221,393	0.52
4	41,810	iShares Global Infrastru	cture UCITS ETF				1,291,929	0.55
		iShares S&P 500 Consu	•	JCITS ETF			212,657	0.09
		iShares S&P 500 Energ					410,343	0.17
10		iShares S&P 500 Indust		TF			1,066,941	0.45
	4,704	iShares USD Treasury E	Bond UCIIS EIF				790,225	0.34
							54,666,123	23.17
Luxembou 46	u rg 160,539	Goldman Sachs Funds	- Alternative Trend Po	rtfolio (IO Distribution Class) ^(a)			5,802,793	2.46
				ORE® Equity Portfolio (IO Distributi	on Snap Class)(a)		2,044,789	0.87
				Pebt Local Portfolio (IO Distribution C	, , ·		2,406,578	1.02
				ebt Portfolio (IO Distribution Class)			2,310,684	0.98
88	50,706	Goldman Sachs Funds	- Global CORE® Equ	ity Portfolio (IO Distribution Snap Cla	ass) ^(a)		19,004,759	8.05
				io (Hedged) (IO Distribution Snap C	f .		41,140,526	17.44
				ers ESG Portfolio (IO Distribution Cla			9,180,305	3.89
				Plus Portfolio (Hedged) (IO Distribu			35,987,993	15.25
				Portfolio (Hedged) (IO Distribution	Snap Class) ^(a)		42,349,249	17.95
				ortfolio (IO Distribution Class) ^(a)	(a)		6,650,539	2.82
				quity Portfolio (IO Distribution Class)	4.3		4,996,706	2.12
		Xtrackers MSCI Mexico	•	ORE® Equity Portfolio (IO Distribution	on Snap Class)		2,240,219 204,689	0.95 0.09
4	29,030	Allackers Wisch Wexico	OCHSEIF					
TOTAL MU	LITLIAL	EUNDS					174,319,829	73.89
(cost USD							228,985,952	97.06
TOTAL TR (cost USD			DMITTED TO AN OF	FICIAL EXCHANGE LISTING			228,985,952	97.06
MARKET V		OF INVESTMENTS EXC 23,925)	CLUDING DERIVATIV	/ES			228,985,952	97.06
Futures C	Contra	acts – 0.07%						
						Commitment	Unrealised	% of
Number of Contracts		ecurity Description				Market Value USD	Gain USD	Shareholders' Equity
		PY OPIX Index Futures 13/06/20	124		Long	707,662	11,879	0.00
		ISD	724		Long	707,002	11,079	0.00
	91 M	ISCI EAFE Index Futures 21/	/06/2024		Long	10,763,025	178,538	0.08
UNREALIS	SED G	AIN ON FUTURES CONT	RACTS				190,417	0.08
	_					Commitment	Unrealised	% of
Number of						Market Value	Loss	Shareholders'
Contracts	S	ecurity Description				USD	USD	Equity
		UR TOXX Europe 600 Utilities In	dex Future 21/06/2024		Long	206,230	(1,793)	(0.00)
		SD	40,00,000			00.000	/02 2===	
		S Treasury Notes 10YR Futures CONT			Long	20,907,000	(26,377)	(0.01)
		OSS ON FUTURES CONT					(28,170)	(0.01)
rorward (Currel	ncy Contracts – 0.08%					Unrealised	% of
		Amount		Amount		Maturit		Shareholders'
Currency		Bought	Currency	Sold		Dat	e USD	Equity
AUD		70,000	USD	45,701		20/06/202	4 979	0.00
CAD		60,000	USD	43,860		20/06/202		0.00
CHF		70,000	USD	77,289		20/06/202		0.00
		75,000	- 00	11,200		20,00,202		0.00

	Amount		Amount	Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity
DKK	270,000	USD	39,032	20/06/2024	347	0.00
ILS	40,000	USD	10,719	20/06/2024	61	0.00
SEK	300,000	USD	28,060	20/06/2024	490	0.00
SGD	10,000	USD	7,412	20/06/2024	0	0.00
USD	1,840,819	CAD	2,480,000	20/06/2024	21,310	0.0
USD	2,090,690	CHF	1,820,000	20/06/2024	69,632	0.03
USD	583,913	DKK	3,970,000	20/06/2024	4,901	0.00
USD	6,292,016	EUR	5,763,000	20/06/2024	24,241	0.02
USD	296,096	HKD	2,310,000	20/06/2024	476	0.00
USD	66,913	ILS	240,000	20/06/2024	2,233	0.00
USD USD USD	3,883,718	JPY	563,000,000	20/06/2024	281,811	0.12
	95,872	72 NOK 1,000,000	20/06/2024	337	0.00	
	30,803 NZD	50,000	20/06/2024	16	0.00	
USD	512,801	SEK	5,250,000	20/06/2024	13,179	0.00
USD	188,043	SGD	250,000	20/06/2024	2,737	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACTS			423,355	0.18
	Amount		Amount	Maturity	Unrealised Loss	% o Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
EUR	18,585,000	USD	20,361,299	20/06/2024	(148,460)	(0.07)
GBP	15,372,000	USD	19,628,479	20/06/2024	(16,076)	(0.01)
HKD	270,000	USD	34,571	20/06/2024	(19)	(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)	(0.00)
USD	3,693,895	GBP	2,904,000	20/06/2024	(11,181)	(0.00)
UNREALISED LO	SS ON FORWARD CUR	RENCY CONTRACTS			(228,202)	(0.10)

% of Shareholders' Equity	Market Value USD	Unrealised Gain/(Loss) Maturity Date Strike Price USD		Maturity Date	Security Description	Holdings
					Purchased Options	
					AUD	
0.00	0	(2,976)	Strike 83.94	Expires 19/06/2024	Put AUD / Call JPY	347,000
0.00	1	(5,792)	Strike 87.54	Expires 19/06/2024	Put AUD / Call JPY	760,000
0.00	46	(2,963)	Strike 81.62	Expires 18/09/2024	Put AUD / Call JPY	294,000
0.00	215	(5,539)	Strike 85.09	Expires 18/09/2024	Put AUD / Call JPY	623,000
0.00	203	(2,801)	Strike 79.62	Expires 18/12/2024	Put AUD / Call JPY	260,000
0.00	657	(4,965)	Strike 82.85	Expires 18/12/2024	Put AUD / Call JPY	534,000
0.00	1,049	(4,623)	Strike 80.96	Expires 19/03/2025	Put AUD / Call JPY	484,000
0.0	2,119	(2,873)	Strike 86.41	Expires 19/03/2025	Put AUD / Call JPY	552,000
0.00	0	(2,327)	Strike 0.59	Expires 18/06/2024	Put AUD / Call USD	307,000
0.00	1	(4,204)	Strike 0.62	Expires 18/06/2024	Put AUD / Call USD	650,000
0.00	58	(2,286)	Strike 0.58	Expires 18/09/2024	Put AUD / Call USD	258,000
0.00	432	(3,804)	Strike 0.61	Expires 18/09/2024	Put AUD / Call USD	535,000
0.00	240	(2,081)	Strike 0.58	Expires 18/12/2024	Put AUD / Call USD	226,000
0.00	1,002	(3,179)	Strike 0.60	Expires 18/12/2024	Put AUD / Call USD	459,000
0.00	1,380	(2,847)	Strike 0.60	Expires 19/03/2025	Put AUD / Call USD	416,000
0.00	1,186	(817)	Strike 0.61	Expires 19/03/2025	Put AUD / Call USD	254,000
0.0	8,589	(54,077)				
					CAD	
0.00	0	(2,335)	Strike 97.66	Expires 19/06/2024	Put CAD / Call JPY	262,000
0.00	0	(4,293)	Strike 98.01	Expires 19/06/2024	Put CAD / Call JPY	585,000
0.00	43	(2,361)	Strike 95.03	Expires 18/09/2024	Put CAD / Call JPY	223,000
0.00	103	(4,170)	Strike 95.43	Expires 18/09/2024	Put CAD / Call JPY	481,000
0.00	163	(2,201)	Strike 92.68	Expires 18/12/2024	Put CAD / Call JPY	198,000
0.00	366	(3,770)	Strike 93.10	Expires 18/12/2024	Put CAD / Call JPY	413,000
0.00	625	(3,590)	Strike 91.17	Expires 19/03/2025	Put CAD / Call JPY	376,000
0.00	1,312	(1,524)	Strike 97.83	Expires 19/03/2025	Put CAD / Call JPY	327,000
0.00	2,612	(24,244)				
	<u> </u>			<u> </u>	CHF	
0.00	1	(6,368)	Strike 13.32	Expires 19/06/2024	Call CHF / Put NOK	453,000
0.00	0	(3,286)	Strike 13.60	Expires 19/06/2024	Call CHF / Put NOK	223,000
0.00	26	(6,434)	Strike 13.68	Expires 18/09/2024	Call CHF / Put NOK	381,000
0.00	4	(3,375)	Strike 13.97	Expires 18/09/2024	Call CHF / Put NOK	191,000

Ontions -	· (Continued)

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
	JPY			(15,190)	8,396	0.00
38,891,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 9.65	(2,732)	3	0.00
18,902,000	Call JPY / Put KRW	Expires 19/06/2024	Strike 10.18	(1,493)	0	0.00
32,770,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 9.91	(2,352)	327	0.00
16,339,000	Call JPY / Put KRW	Expires 13/09/2024	Strike 10.46	(1,442)	44	0.00
28,428,000	Call JPY / Put KRW	Expires 18/12/2024	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
000 000	NZD	F 40/00/0004	Ot-il 77 50	(0.000)	0	0.00
269,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52 Strike 80.30	(2,060)	0	0.00 0.00
596,000 229,000	Put NZD / Call JPY	Expires 19/06/2024 Expires 18/09/2024	Strike 75.17	(4,233) (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	Expires 19/03/2025	Strike 74.11	(3,464)	726	0.00
459,000	Put NZD / Call JPY	Expires 19/03/2025	Strike 79.19	(2,127)	1,587	0.00
331,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.55	(2,284)	0	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	(45,868)	6,873	0.00
	USD			(40,000)	0,073	
1,480,000	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)

dings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% Shareholde Equ
	Purchased Options – (Continued) USD – (Continued)					
	Call 3 month SOFR	Expires 14/03/2025	Strike 96.50	(33,403)	3,850	0.
	Call 3 month SOFR	Expires 14/03/2025	Strike 97.00	(41,650)	3,400	0.
	Call 3 month SOFR	Expires 14/03/2025	Strike 97.25	(120,402)	5,100	0.
	Call 3 month SOFR	Expires 14/03/2025	Strike 98.00	(2,013)	175	0.
	Call 3 month SOFR	Expires 13/06/2025	Strike 96.25	(23,763)	13,950	0.
	Call 3 month SOFR	Expires 13/06/2025	Strike 96.63	(31,308)	6,600	0
112,500	Call 3 month SOFR	Expires 13/06/2025	Strike 97.25	(48,856)	6,750	0
	Call 3 month SOFR	Expires 12/09/2025	Strike 96.50	(35,887)	27,412	0
52,500	Call 3 month SOFR	Expires 12/09/2025	Strike 96.63	(29,086)	9,975	0
130,000	Call 3 month SOFR	Expires 12/09/2025	Strike 97.50	(48,750)	9,750	0
112,500	Call 3 month SOFR	Expires 12/12/2025	Strike 96.50	(33,162)	32,625	(
120,000	Call 3 month SOFR	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	(
7,500	Call 3 month SOFR	Expires 13/03/2026	Strike 96.75	(2,775)	2,100	C
100,000	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(27,500)	35,500	0
7,500	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(2,250)	2,400	0
95,000	Call 3 month SOFR	Expires 11/09/2026	Strike 96.63	(25,650)	37,525	0
465,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(3,139)	0	C
1,033,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(5,957)	1	(
857,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.44	(5,392)	560	(
395,000	Call USD / Put CAD	Expires 18/09/2024	Strike 1.45	(2,970)	217	(
347,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(2,538)	549	(
	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46	(4,555)	1,332	(
577,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.43	(842)	3,171	(
670,000	Call USD / Put CAD	Expires 19/03/2025	Strike 1.47	(4,079)	1,876	(
180,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,005.76	(2,798)	23	(
92,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,099.85	(1,603)	0	(
158,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(2,255)	608	(
83,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,127.97	(1,611)	61	(
142,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(1,968)	990	(
76,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,154.49	(1,534)	184	C
131,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(1,679)	1,201	C
166,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,123.25	(2,044)	1,122	C
	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	1,877	4,582	C
152,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,441.84	(1,429)	27	0
	Call USD / Put KRW	Expires 13/09/2024	Strike 1,377.22	1,250	3,992	C
133,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,456.72	(1,085)	387	0
229,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,394.46	1,203	3,917	0
117,000	Call USD / Put KRW	Expires 18/12/2024	Strike 1,474.71	(716)	711	C
209,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,408.09	890	3,640	C
186,000	Call USD / Put KRW	Expires 19/03/2025	Strike 1,425.13	894	2,704	(
	Call USD / Put MXN	Expires 18/06/2024	Strike 19.71	(5,495)	3	(
	Call USD / Put MXN	Expires 18/06/2024	Strike 21.23	(3,037)	0	(
	Call USD / Put MXN	Expires 18/09/2024	Strike 20.47	(5,182)	523	(
	Call USD / Put MXN	Expires 18/09/2024	Strike 22.01	(3,018)	75	(
	Call USD / Put MXN	Expires 18/12/2024	Strike 21.29	(4,721)	1,165	(
	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(2,805)	272	C
	Call USD / Put MXN	Expires 19/03/2025	Strike 20.01	(76)	2,674	(
	Call USD / Put MXN	Expires 19/03/2025	Strike 22.00	(4,269)	1,622	(
	Call USD / Put NOK	Expires 18/06/2024	Strike 12.10	(1,663)	0	(
	Call USD / Put NOK	Expires 18/09/2024	Strike 12.35	(1,645)	19	
	Call USD / Put NOK	Expires 18/12/2024	Strike 12.60	(1,515)	117	(
	Call USD / Put NOK	Expires 19/03/2025	Strike 11.80	(386)	567	(
	Call USD / Put SEK	Expires 18/06/2024	Strike 11.21	(2,700)	4	(
	Call USD / Put SEK	Expires 18/09/2024	Strike 11.40	(2,228)	483	(
	Call USD / Put SEK	Expires 18/12/2024	Strike 11.58	(1,647)	987	(
	Call USD / Put SEK	Expires 19/03/2025	Strike 11.33	(243)	2,641	(
	Call USD / Put SEK	Expires 19/03/2025	Strike 11.73	(1,317)	1,271	(
100,000		EXPIRED 10/00/2020	ounto Titro			
AL PURCHASED	OPTIONS			(1,228,059)	306,799	(
t USD 1,796,203)					351,487	0
	Written Options GBP					
	Call 12 month SONIA Swaption	Expires 16/10/2024	Strike 3.10	3,669	(1,324)	(0
	Call 12 month SONIA Swaption	Expires 24/01/2025	Strike 2.92	9,187	(3,461)	(0.
(450,000)	Put 12 month SONIA Swaption	Expires 16/10/2024	Strike 4.26	366	(5,646)	(0.
				13,222	(10,431)	(0.

Options –	(Continued)
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Options – (Contin	ued)						
Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)						
(1,480,000)	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	Strike 3.40		5,271	(959)	(0.00)
(2,260,000)	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.95		2,361	(2,212)	(0.00)
(=,===,===)				_	24,154	(4,446)	(0.00)
TOTAL WRITTEN O (cost USD (52,253))						(14,877)	(0.01)
TOTAL OPTIONS							
(cost USD 1,743,950	0)					336,610	0.14
Swap Contracts – Net Local	0.01%					Unrealised	% of
Net Local Notional						Gain	% of Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
370,000	Interest Rate Swaps Floating (GBP 1 month SONIA)	Fixed 4.404%		GBP	12/09/2033	14,066	0.01
UNREALISED GAIN	I ON INTEREST RATE SWAPS					14,066	0.01
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS					14,066	0.01
MARKET VALUE OF						229,694,028	97.36
OTHER ASSETS AN	ND LIABILITIES					6,236,034	2.64
SHAREHOLDERS' E	EQUITY					235,930,062	100.00
TOTAL INVESTMEN	NTS					Market Value USD	% of Shareholders' Equity
Total Investments exclude	ding derivatives (cost USD 215,123,925)					228,985,952	97.06
Unrealised gain on future	res contracts					190,417	0.08
Unrealised loss on future						(28,170)	(0.01)
Unrealised gain on forward						423,355	0.18
Unrealised loss on forward						(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 swap						14,066	0.01
Other Assets and Liabilit	ities					6,236,034	2.64
Shareholders' Equi	ty					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.

^(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				
Mutual Fund	s – 96.33%				
Ireland	OF Coldman Cooks AstinoPata LIC Large Con Favilly LICITS FTF(a)			0.570.074	E 05
	05 Goldman Sachs ActiveBeta US Large Cap Equity UCITS ETF ^(a) 09 Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) ^(a)			8,570,871 6,760,437	5.05 3.98
	97 Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) ^(a)			16,180,866	9.53
	22 Invesco Bloomberg Commodity UCITS ETF			748,730	0.44
	65 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
74,1	22 iShares Developed Markets Property Yield UCITS ETF			1,619,566	0.95
	41 iShares Global Infrastructure UCITS ETF			1,713,127	1.01
	52 iShares S&P 500 Consumer Staples Sector UCITS ETF			316,645	0.19
	62 iShares S&P 500 Energy Sector UCITS ETF			430,047	0.25
	65 iShares S&P 500 Industrials Sector UCITS ETF			1,118,173	0.66
4,5	72 iShares USD Treasury Bond UCITS ETF			768,050	0.45
				71,057,958	41.85
Luxembourg	87. Goldman Sooks Funds. Alternative Transl Partfalia (10 Diatribution Class)			5 077 624	2.00
	 87 Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class)^(a) 92 Goldman Sachs Funds - Emerging Markets CORE® Equity Portfolio (IO Distribution) 	ion Span Class\(a)		5,077,631	2.99 2.20
	35 Goldman Sachs Funds - Emerging Markets CORE® Equity Portiono (10 Distribution C			3,739,074 1,653,926	0.97
	36 Goldman Sachs Funds - Emerging Markets Debt Local Fortiolio (10 Distribution Class)			6,824,715	4.02
	09 Goldman Sachs Funds - Global CORE® Equity Portfolio (IO Distribution Snap Cl			31,483,968	18.54
	70 Goldman Sachs Funds - Global Credit Portfolio (Hedged) (IO Distribution Snap C	′ , ,		10,076,879	5.94
	96 Goldman Sachs Funds - Global Equity Partners ESG Portfolio (IO Distribution Cla			16,860,471	9.93
780,1	66 Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) ^(a)			5,664,004	3.34
593,2	53 Goldman Sachs Funds - Global Millennials Equity Portfolio (IO Distribution Class)	(a)		6,970,722	4.11
	60 Goldman Sachs Funds - Global Small Cap CORE® Equity Portfolio (IO Distribution	on Snap Class) ^(a)		3,834,854	2.26
45,3	95 Xtrackers MSCI Mexico UCITS ETF			311,410	0.18
				92,497,654	54.48
TOTAL MUTU (cost USD 130				163,555,612	96.33
TOTAL TRAN	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (,222,814)			163,555,612	96.33
	UE OF INVESTMENTS EXCLUDING DERIVATIVES				
(cost USD 130	,222,814)			163,555,612	96.33
Futures Con	tracts - 0.23%				
Number of			Commitment	Unrealised	% of
Contracts	Security Description		Market Value USD	Gain USD	Shareholders Equity
	CAD				
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				
28	FTSE 100 Index Futures 21/06/2024	Long	2,956,090	207,806	0.12
27	JPY TOPIX Index Futures 13/06/2024	Long	4,776,718	136,201	0.08
	USD E-Mini S&P 500 Index Futures 21/06/2024	Long	1,050,700	7,277	0.00
-			.,555,.00		
UNKEALISED	GAIN ON FUTURES CONTRACTS			507,133	0.30

	ntracts – (Continued)				Commitment	Unrealised	% o
Number of Contracts	Security Description				Market Value USD	Loss USD	Shareholders Equity
28	EUR CAC 40 Index Futures 21/06/2	024		Long	2,431,349	(53,864)	(0.03
15	STOXX Europe 600 Utilities Inc	dex Future 21/06/2024		Long	309,345	(2,690)	(0.00)
					2,740,694	(56,554)	(0.03)
4	HANG Seng Index Futures 27/0	6/2024		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	3 27/06/2024		Long	571,973	(4,861)	(0.00)
	USD	- 40/00/0004		Long	4.700.040	(00,000)	(0.00)
41 38	, ,			Long Long	4,768,812 4,137,844	(22,680) (5,175)	(0.02)
				_	8,906,656	(27,855)	(0.02)
UNREALISED	D LOSS ON FUTURES CONT	RACTS				(123,954)	(0.07)
Forward Cui	rrency Contracts – 0.05%						0/
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of 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	EUR HKD	1,715,000		20/06/2024		0.01 0.00
USD	106,390 22,398	ILS	830,000 80,000		20/06/2024 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	D GAIN ON FORWARD CUR	RENCY CONTRACTS				172,480	0.10
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders
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	AUD GBP	600,000		20/06/2024 20/06/2024		(0.00)
	1,337,323 D LOSS ON FORWARD CUR		1,058,000		20/00/2024	(12,530)	(0.05)
Options – 0.		RENCT CONTRACTS				(00,000)	(0.03)
						larket Value	% of Shareholders
Holdings	Security Description Purchased Option	e	Maturity Date	Strike Price	USD	USD	Equity
	AUD	•					
	9,000 Put AUD / Call JPY		Expires 19/06/2024	Strike 83.94	(1,964)	0	0.00
	2,000 Put AUD / Call JPY 4,000 Put AUD / Call JPY		Expires 19/06/2024 Expires 18/09/2024	Strike 87.54 Strike 81.62	(3,902) (1,955)	31	0.00
	0,000 Put AUD / Call JPY		Expires 18/09/2024	Strike 85.09	(3,734)	145	0.00
	1,000 Put AUD / Call JPY		Expires 18/12/2024	Strike 79.62	(1,842)	133	0.00
	9,000 Put AUD / Call JPY		Expires 18/12/2024	Strike 82.85	(3,338)	442	0.00
	6,000 Put AUD / Call JPY		Expires 19/03/2025	Strike 80.96	(3,114)	707	0.00
	1,000 Put AUD / Call JPY		Expires 19/03/2025	Strike 86.41	(2,608)	1,923	0.00
	2,000 Put AUD / Call USD		Expires 18/06/2024	Strike 0.59	(1,531)	0	0.00
	8,000 Put AUD / Call USD		Expires 18/06/2024	Strike 0.62	(2,833)	1	0.00
	0,000 Put AUD / Call USD		Expires 18/09/2024	Strike 0.58	(1,506)	38	0.00
	0,000 Put AUD / Call USD		Expires 18/09/2024	Strike 0.61	(2,560)	291	0.00
	9,000 Put AUD / Call USD		Expires 18/12/2024	Strike 0.58	(1,372)	158	0.00
309	9,000 Put AUD / Call USD		Expires 18/12/2024	Strike 0.60	(2,140)	674	0.00

loldings	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
	CAR			(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	Expires 18/12/2024	Strike 92.68	(1,456)	108	0.00
278,000 253,000	Put CAD / Call JPY Put CAD / Call JPY	Expires 18/12/2024 Expires 19/03/2025	Strike 93.10 Strike 91.17	(2,538)	246 421	0.00
297,000	Put CAD / Call JPY	Expires 19/03/2025	Strike 97.83	(2,415) (1,384)	1,192	0.00
				(16,592)	2,064	0.00
	CHF					
305,000	Call CHF / Put NOK	Expires 19/06/2024	Strike 13.32	(4,288)	0	0.00
147,000 256,000	Call CHF / Put NOK Call CHF / Put NOK	Expires 19/06/2024 Expires 18/09/2024	Strike 13.60 Strike 13.68	(2,166) (4,323)	0 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	Call CHF / Put NOK	Expires 19/03/2025	Strike 14.35	(3,870)	360	0.00
357,000	Call CHF / Put SEK	Expires 19/06/2024	Strike 12.81	(4,016)	0	0.00
172,000 300,000	Call CHF / Put SEK Call CHF / Put SEK	Expires 19/06/2024 Expires 18/09/2024	Strike 13.34 Strike 13.10	(2,321) (3,946)	0 109	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
				(47,709)	4,487	0.00
410,000	EUR 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
				(17,963)	9,780	0.01
26,196,000	JPY 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	(951)	29	0.00
19,148,000	Call JPY / Put KRW	Expires 18/12/2024	Strike 10.19	(1,271)	508	0.00
9,486,000 20,609,000	Call JPY / Put KRW Call JPY / Put KRW	Expires 18/12/2024 Expires 19/03/2025	Strike 10.75 Strike 10.09	(866) (331)	115 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
	NZD					
177,000	Put NZD / Call JPY	Expires 19/06/2024	Strike 77.52	(1,356)	0	0.00
401,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 19/06/2024 Expires 18/09/2024	Strike 80.30	(2,848)	0	0.00
151,000 332,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 18/09/2024 Expires 18/09/2024	Strike 75.17 Strike 77.95	(1,352) (2,772)	18 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	Put NZD / Call JPY	Expires 19/03/2025	Strike 79.19	(1,928)	1,438	0.00
218,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.55	(1,504)	0	0.00
479,000 184,000	Put NZD / Call USD	Expires 18/06/2024	Strike 0.56	(2,898)	0	0.00
104,000	Put NZD / Call USD	Expires 18/09/2024 Expires 18/09/2024	Strike 0.54 Strike 0.56	(1,474) (2,694)	30 215	0.00
393,000 161,000	Put NZD / Call USD Put NZD / Call USD	Expires 18/12/2024	Strike 0.53	(1,347)	135	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) 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	Call 12 month SOFR Swaption	Expires 13/09/2024	Strike 3.20 Strike 4.15	(813)	242	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 4.15	(6,848) (2,115)	2,475 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	Call 3 month SOFR	Expires 13/12/2024	Strike 98.00	(5,250)	350	0.00
52,500 102,500	Call 3 month SOFR Call 3 month SOFR	Expires 14/03/2025 Expires 14/03/2025	Strike 96.50 Strike 97.00	(31,885) (50,225)	3,675 4,100	0.00
167,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.00 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	Call 3 month SOFR	Expires 12/06/2026	Strike 96.63	(11,688)	15,088	0.01
20,000	Call 3 month SOFR	Expires 12/06/2026	Strike 96.75	(6,000)	6,400	0.01
42,500 307,000	Call 3 month SOFR Call USD / Put CAD	Expires 11/09/2026 Expires 18/06/2024	Strike 96.63 Strike 1.43	(11,475)	16,787 0	0.01 0.00
696,000	Call USD / Put CAD	Expires 18/06/2024	Strike 1.43	(2,072) (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	Call USD / Put CLP	Expires 17/09/2024	Strike 1,127.97	(1,067)	40	0.00
96,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(1,330)	669	0.00
50,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,154.49	(1,009)	121	0.00
88,000 151,000	Call USD / Put CLP Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(1,128)	807	0.00
		Expires 19/03/2025	Strike 1,123.25	(1,860)	1,021	
208,000 100,000	Call USD / Put KRW Call USD / Put KRW	Expires 18/06/2024 Expires 18/06/2024	Strike 1,361.91 Strike 1,441.84	1,267 (940)	3,095 18	0.00
177,000	Call USD / Put KRW	Expires 13/09/2024	Strike 1,441.64 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	Expires 18/12/2024	Strike 21.29	(3,177)	784	0.00
106,000	Call USD / Put MXN	Expires 18/12/2024	Strike 22.86	(1,847)	179	0.00

					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
183,000 155.000	Call USD / Put SEK Call USD / Put SEK	Expires 18/06/2024	Strike 11.21		(1,816)	2 325	0.00
135,000	Call USD / Put SEK	Expires 18/09/2024 Expires 18/12/2024	Strike 11.40 Strike 11.58		(1,502) (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
123,000	Call USD / Fut SER	Expires 19/03/2023	Stilke 11.73		(1,195,767)	219,825	0.13
TOTAL PURCHASE	ED OBTIONS				(1,195,767)	219,625	0.13
(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)
(0,100,000)	our 12 monut out it original	Expired 10/00/2021	Came old	_	27,401	(5,711)	(0.00)
TOTAL WRITTEN C (cost USD (60,921))						(18,775)	(0.01)
TOTAL OPTIONS (cost USD 1,547,98	32)					240,823	0.14
Swap Contracts -	- 0.01%						
Net Local						Unrealised	% of
Notional	P	D		0	Made with Date	Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
370,000	Interest Rate Swaps 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						164,285,492	96.76
(cost USD 131,770,							
OTHER ASSETS A						5,510,334	3.24
SHAREHOLDERS'	EQUITY					169,795,826	100.00
TOTAL INVESTME	NTS					Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 130,222,814)					163,555,612	96.33
Unrealised gain on futu						507,133	0.30
Unrealised loss on futur	ires contracts					(123,954)	(0.07)
						172,480	0.10
Unrealised gain on forw						(80,668)	(0.05)
Unrealised gain on forw Unrealised loss on forw							
Unrealised gain on forw Unrealised loss on forw Market value of purcha	ased options (cost USD 1,608,903)					259,598	0.15
Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written	ased options (cost USD 1,608,903) options (cost USD (60,921))					(18,775)	(0.01)
Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written Unrealised gain on swa	ased options (cost USD 1,608,903) options (cost USD (60,921)) ap contracts					(18,775) 14,066	(0.01) 0.01
Unrealised gain on forw Unrealised loss on forw Market value of purcha Market value of written	ased options (cost USD 1,608,903) options (cost USD (60,921)) ap contracts					(18,775)	(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	:	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equit
Fransfe	rable se	curities admitted to an official exchange listing					
Bonds	– 26.11 %	6					
British \	irgin Isla/ 200,000	nds Studio City Finance Ltd.	USD	6.500%	15/01/2028	189,903	0.0
Canada						·	
		Brookfield Residential Properties, Inc. / Brookfield Residential US LLC	USD	4.875%	15/02/2030	41,235	0.0
		GFL Environmental, Inc.	USD	4.000%	01/08/2028	276,288	0.0
		Mattamy Group Corp. MEG Energy Corp.	USD USD	4.625% 5.875%	01/03/2030 01/02/2029	189,364 96,778	0.0
		Superior Plus LP / Superior General Partner, Inc.	USD	4.500%	15/03/2029	136,468	0.0
		Teck Resources Ltd.	USD	3.900%	15/07/2030	133,468	0.0
			_			873,601	0.1
Cayman	Islands	TOW OLD 2004 4A Ltd. Class B(A)	1100	7.0700/	40/00/0004	F7 070	0.0
	60,000	TCW CLO 2021-1A Ltd. Class B ^(a)	USD	7.079%	18/03/2034	57,379	0.0
rance	284.000	Altice France SA	USD	5.125%	15/01/2029	189,809	0.0
		Altice France SA ^(a)	USD	5.500%	15/10/2029	346,219	0.0
		CAB SELAS	EUR	3.375%	01/02/2028	98,152	0.0
		Chrome Holdco SAS	EUR	5.000%	15/01/2030	246,344	0.0
		Constellium SE	USD	3.750%	15/04/2029	224,653	0.0
		Credit Agricole SA Electricite de France SA	USD EUR	8.125% 5.000%	Perp.	204,274 108,698	0.0
		Getlink SE	EUR	3.500%	Perp. 30/10/2025	100,098	0.0
		Laboratoire Eimer Selas	EUR	5.000%	01/02/2029	484,095	0.1
			-			2,010,242	0.4
German	у						
	325,000	Deutsche Bank AG	USD	3.729%	14/01/2032	273,796	0.0
		IHO Verwaltungs GmbH	USD	6.375%	15/05/2029	197,024	0.0
	792,000	TK Elevator Holdco GmbH ^(a)	USD -	7.625%	15/07/2028	783,082	0.1
Gibralta	_					1,253,902	0.2
Jibi aita		888 Acquisitions Ltd.	GBP	10.750%	15/05/2030	130,320	0.0
reland							
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	256,931	0.0
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust Motion Bondco DAC ^(a)	USD	3.000%	29/10/2028	542,082	0.1
	470,000	Motion Bondeo DAC	USD -	6.625%	15/11/2027	456,506	0.1
taly						1,255,519	0.2
tary	275,000	TeamSystem SpA	EUR	3.500%	15/02/2028	284,636	0.0
		Telecom Italia SpA ^(a)	USD	5.303%	30/05/2024	275,000	0.0
		Telecom Italia SpA	EUR	1.625%	18/01/2029	95,272	0.0
	200,000	UniCredit SpA	USD -	5.459%	30/06/2035	187,860	0.0
uxemb						842,768	0.1
		Alkies Firemains OA	EUR	4.250%	15/08/2029	170,891	0.0
LUXCIIID	205,000	Altice Financing SA	LUIN	4.230 /0		.,	0.0
Luxemb		ARD Finance SA ^(a)	USD	6.500%	30/06/2027	192,389	0.0
Luxemb	815,000				30/06/2027 30/01/2029	192,389 112,286	
Luxellib	815,000	ARD Finance SA ^(a)	USD	6.500%			0.0
	815,000 100,000 ands	ARD Finance SA ^(a) Cirsa Finance International SARL	USD EUR -	6.500% 6.500%	30/01/2029	112,286 475,566	0.0
	815,000 100,000 ands 150,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV	USD EUR -	6.500% 6.500% 5.875%	30/01/2029	112,286 475,566 149,173	0.0
	815,000 100,000 ands 150,000 200,000	ARD Finance SA ^(a) Cirsa Finance International SARL	USD EUR -	6.500% 6.500%	30/01/2029	112,286 475,566	0.0 0.1 0.0 0.0
	815,000 100,000 100,000 150,000 200,000 100,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV ING Groep NV	USD EUR - USD USD	6.500% 6.500% 5.875% 6.500%	30/01/2029 10/10/2079 Perp.	112,286 475,566 149,173 198,624	0.0 0.1 0.0 0.0 0.0
Netherla	815,000 100,000 100,000 150,000 200,000 100,000 100,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV ING Groep NV United Group BV	USD EUR - USD USD EUR	6.500% 6.500% 5.875% 6.500% 3.125%	30/01/2029 10/10/2079 Perp. 15/02/2026	112,286 475,566 149,173 198,624 105,967	0.0 0.1 0.0 0.0 0.0 0.0
	815,000 100,000 100,000 150,000 200,000 100,000 100,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV ING Groep NV United Group BV Ziggo Bond Co. BV	USD EUR – USD USD EUR EUR	6.500% 6.500% 5.875% 6.500% 3.125% 3.375%	30/01/2029 10/10/2079 Perp. 15/02/2026 28/02/2030	112,286 475,566 149,173 198,624 105,967 90,949	0.0 0.1 0.0 0.0 0.0 0.0 0.0
	815,000 100,000 100,000 150,000 200,000 100,000 200,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV ING Groep NV United Group BV Ziggo Bond Co. BV Ziggo BV	USD EUR - USD USD EUR EUR USD -	6.500% 6.500% 5.875% 6.500% 3.125% 3.375% 4.875%	30/01/2029 10/10/2079 Perp. 15/02/2026 28/02/2030 15/01/2030	112,286 475,566 149,173 198,624 105,967 90,949 178,406 723,119	0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
Netherla	815,000 100,000 inds 150,000 200,000 100,000 200,000 200,000	ARD Finance SA ^(a) Cirsa Finance International SARL AerCap Holdings NV ING Groep NV United Group BV Ziggo Bond Co. BV	USD EUR – USD USD EUR EUR	6.500% 6.500% 5.875% 6.500% 3.125% 3.375%	30/01/2029 10/10/2079 Perp. 15/02/2026 28/02/2030	112,286 475,566 149,173 198,624 105,967 90,949 178,406	0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.1

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of 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	
Sweden 175,000	Verisure Holding AB	EUR	3.250%	15/02/2027	183,182	0.04
	Verisure Holding AB	EUR	5.500%	15/05/2027	382,017	0.04
	Verisure Midholding AB	EUR	5.250%	15/02/2029	264,499	0.06
		-			829,698	0.18
Switzerland					020,000	
	UBS Group AG ^(a)	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
238,000	Vmed O2 UK Financing I PLC	USD -	4.250%	31/01/2031	196,431	0.04
					895,655	0.19
United States	AbbVio Inc	HOD	0.0000/	04/44/0000	4 005 045	
	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 0.02
	Ally Financial, Inc.—Series C	USD	4.700%	01/11/2031 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 0.06
	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
227,000	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 0.12
	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	0.12
	Bank of America Corp. Bank of America Corp.	USD USD	5.202% 2.972%	25/04/2029 04/02/2033	332,863 593,603	0.07 0.12
	Bank of America Corp.	USD	4.083%	20/03/2051	39,991	0.01
	Bank of America Corp.—Series L	USD	4.183%	25/11/2027	337,543	0.07
125,000	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	0.10
	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 – (Conti	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	USD USD	2.375% 3.875%	15/03/2031	706,877	0.15 0.09
	Citigroup, Inc. 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. Cornerstone Building Brands, Inc.	USD USD	5.750% 6.125%	15/01/2031 15/01/2029	108,340 39.117	0.02 0.01
	Covanta Holding Corp.	USD	5.000%	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
230,000	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
	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 USD	8.100%	15/07/2036	81,263	0.02
	Delta Air Lines, Inc. Dycom Industries, Inc.	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
	EQT Corp.	USD	3.900%	01/10/2027	142,908	0.03
	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. Expedia Group, Inc.	USD USD	3.250% 2.950%	15/02/2030 15/03/2031	446,495 36,224	0.09 0.01
	Fidelity & Guaranty Life Holdings, Inc.	USD	5.500%	01/05/2025	110,484	0.02
	Ford Motor Co.	USD	3.250%	12/02/2032	1,116,493	0.23
	Ford Motor Credit Co. LLC	USD	4.950%	28/05/2027	194,924	0.04
213,000	Ford Motor Credit Co. LLC	USD	3.815%	02/11/2027	199,036	0.04
	Ford Motor Credit Co. LLC	USD	2.900%	16/02/2028	351,402	0.07
	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. General Electric Co.	USD USD	3.750% 6.750%	01/10/2030	88,126 650.097	0.02 0.14
	General Motors Co.	USD	6.600%	15/03/2032 01/04/2036	104,723	0.14
•	General Motors Co.	USD	6.750%	01/04/2046	131,561	0.03
	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
95,000	Genesis Energy LP / Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	95,373	0.02
	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. HCA, Inc.	USD USD	3.875% 5.875%	15/12/2028 15/02/2026	31,358 204,365	0.01 0.04
	Hewlett Packard Enterprise Co.	USD	6.200%	15/10/2035	77,184	0.04
	Hillenbrand, Inc.	USD	6.250%	15/02/2029	174,433	0.04
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	1,117,243	0.23
40,000	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. Iron Mountain, Inc.	USD USD	8.375% 5.250%	01/05/2027	305,198	0.06 0.05
	JPMorgan Chase & Co.	USD	2.956%	15/07/2030 13/05/2031	218,804 339,004	0.05
	JPMorgan Chase & Co.	USD	2.963%	25/01/2033	550,465	0.12
	JPMorgan Chase & Co.—Series X	USD	6.100%	Perp.	125,311	0.03
				•		

Market Descript Description Common Commo						Market Value	% of Shareholders'
	Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
190,000 ISB Home	•	·					
45,000 KBR, Inc.	•	•	LIOD	7.0500/	45/07/0000	405.040	0.04
145,000 Ken Garlf Authorishe LLC							
47,000 Centerly-Wilson, Inc. USD 4,750% 0,105/2030 398,300 0.08	•	•					
34,000 Keurig Dr Pipper, Inc. USD 3,200% 0,105/2030 30,503 0,010							
200,000 Kinder Moragine Fenerty Partners LP USB		•					
677,000 Kart Heure Foods Co. USD 4.37% 0.1006/2015 28,104 0.05 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.000000 1.000000 1.000000 1.0000000 1.0000000 1.00000000 1.00000000 1.00000000 1.0000000000	10,000	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	7,484	0.00
290,000 Karth Heimer Foods Co. USD 6.375% 5101002068 29.917 Cit		0 0,					
15,000 Lefe-brit Health, Inc. USD 1,70% 151/10/229 92,917 0.02 12,572 0.03 12,000 Mil Homes, Inc. USD 1,70% 151/10/229 11,572 0.03 12,000 Mil Homes, Inc. USD 4,96% 101/12/229 88,524 0.19 101/12/229 32,1753 0.07 101/12/22	. ,						
120,000 Lowe's Cost, Inc.	•						
190,000 Mit Homes, Inc. USD 4,950% 01/02/2029 885,024 0.19							
900,000 Marrott Infernational, Inc.		·					
175,000 Mercen International, Inc. USD 5,12% 010/22/028 153,885 0.03 352,000 Michinga Homes Corp. USD 3,875% 150/42/028 231,733 0.07 325,000 MICH Resorts International USD 4,750% 150/10/228 304,356 0.06 0.06 175,000 MICH Resorts International USD 2,650% 150/62/030 304,356 0.06 0.06 175,000 MICH VIEW USD 2,650% 150/62/030 391,479 0.21 157,000 MICH VIEW USD 2,650% 150/62/030 391,479 0.21 157,000 MICH Cypering Patienship LP / MPT Finance Corp. USD 2,650% 150/62/030 391,479 0.21 157,000 MPT Operating Patienship LP / MPT Finance Corp. USD 3,550% 150/62/030 141,500 0.02							
325,000 Morttage Hornes Corp. USD 3,75% 1504,02029 321,753 0.07	110,000	Match Group Holdings II LLC	USD	4.125%	01/08/2030	95,766	0.02
325,000 MGM Racorte International USD 4,750% 15/10/2028 304,356 0.06	175,000	Mercer International, Inc.	USD	5.125%	01/02/2029	153,895	0.03
175,000 Minerals Technologies, Inc. USD 5,00% 10/07/2028 164,286 0.03 115,000 MPT Operating Partnership LP / MPT Finance Corp. USD 4,825% 01/08/2029 114,302 0.02 175,000 MPT Operating Partnership LP / MPT Finance Corp. USD 3,375% 20/02/2020 114,302 0.02 175,000 0.03 10.000 MPT Operating Partnership LP / MPT Finance Corp. USD 3,305% 150,002/2031 71,508 0.02 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.0000 10.000 10.00000 10.00000 10.00000 10.00000 10.00000 10.00000 10.00000 10.0							
1150,000 MPLX LP							
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94.000 Murphy Oil USA, Inc. 94.000 Murphy Oil USA, Inc. 94.000 Nationata Mortgaps Holdings, Inc. 95.000 Navient Corp. 95.000 Navient Corp. 95.000 Navient Corp. 95.000 Nore Corp. 95.000 NCR Corp. 95.000 Newell Brands, Inc. 95.000 Newell Brands, Inc. 95.000 Newell Brands, Inc. 95.000 Novellis Corp. 95.000 NRC Energy, Inc. 95.000 NRC							
94 000 Nationstar Mortgage Holdings, Inc. 95 5500 Navient Corp. 96 600 Navient Corp. 95 5500 Navient Corp. 95							
480,000 Navient Corp. USD 5,125% 1504(220) 280,045 0.06 39,000 NCR Corp. USD 5,125% 1504(220) 280,045 0.06 39,000 NCR Corp. USD 5,500% 01/04/2206 137,301 0.03 129,000 Newell Brands, Inc. USD 5,700% 01/04/2206 137,301 0.03 129,000 Newell Brands, Inc. USD 4,750% 3001(120) 293,466 0.0							
39,000 NCSCO- hCidings II, Inc.	666,000	Navient Corp.	USD	5.500%	15/03/2029	605,521	0.13
39,000 NESCO Holdings II, Inc.	480,000	Navient Corp.	USD	9.375%	25/07/2030	501,734	0.11
139,000 Newell Brands, Inc.		•	USD	5.125%		280,045	0.06
129,000 Nevell Brands, Inc. USD 6.500% 01/04/2046 105,955 0.02 0.02 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.05 0.02 0.05		•					
317,000 Novelis Corp. USD 4,750% 150/12/028 24,545 0.01		· · · · · · · · · · · · · · · · · · ·					
25,000 NRG Energy, Inc.							
20,000 NRG Energy Inc.		•					
50,000 NRG Energy, Inc.							
1,101,000 NuShar Logistics LP		7.7					
939,000 OneMain Finance Corp. USD 4.000% 15/09/2030 797,896 0.17			USD				
1,021,000 Oracle Corp.	936,000	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	977,661	0.21
48,000 Oracle Corp.		·			15/09/2030		
50,000 Outfront Media Capital LLC / Outfront Media Capital Corp.		·					
49,000 Penške Automotive Group, Inc. USD 3,500% 11/08/2050 32,333 0.01 204,000 Penške Automotive Group, Inc. USD 3,750% 15/06/2029 181,509 0.04 55,000 Pike Corp. USD 5,500% 01/09/2028 52,636 0.01 114,000 Pike Corp. USD 4,250% 15/03/2029 100,599 0.02 175,000 PNC Financial Services Group, Inc.—Series V USD 4,250% 15/03/2029 100,599 0.02 175,000 PNC Financial Services Group, Inc.—Series V USD 4,625% 15/04/2030 400,565 0.10 0.000 Perstige Brands, Inc. USD 3,750% 01/04/2031 77,244 0.02 0.000 Prestige Brands, Inc. USD 5,750% 15/04/2030 400,565 0.10 0.000 Prestige Brands, Inc. USD 5,750% 15/04/2030 317,223 0.07 0.000 Prestige Brands, Inc. USD 5,750% 15/04/2030 317,223 0.07 0.000 Prestige Brands, Inc. USD 5,750% 15/04/2030 317,223 0.07 0.000 Prestige Brands, Inc. USD 5,850% 15/09/2029 253,641 0.05 0.000 Prestige Brands, Inc. USD 3,300% 15/09/2029 253,641 0.05 0.000 Prestige Brands, Inc. USD 3,875% 0.000							
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310,000 Regal Rexnord Corp. USD 6.300% 15/02/2030 317,223 0.07	90,000	Prestige Brands, Inc.	USD	3.750%	01/04/2031	77,244	0.02
280,000 Revity, Inc. USD 3.300% 15/09/2029 253,641 0.05 125,000 Reynolds American, Inc. USD 5.850% 15/08/2045 116,410 0.02 85,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. USD 3.875% 01/03/2031 73,615 0.02 281,000 Sabine Pass Liquefaction LLC USD 4.200% 15/03/2028 270,800 0.06 65,000 SBA Communications Corp. USD 3.875% 15/02/2027 61,399 0.01 495,000 SBA Communications Corp. USD 3.125% 01/02/2029 436,659 0.09 843,000 Scotts Miracle-Gro Co. USD 4.000% 01/02/2032 466,659 0.15 770,000 Scotts Miracle-Gro Co. USD 4.375% 01/02/2032 656,687 0.14 108,000 Sempra USD 4.875% Perp. 105,630 0.02 680,000 Service Corp. International USD 4.750% 01/02/2032 712,761 0.15							
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680,000 Service Corp. International USD 4.000% 15/05/2031 596,387 0.13 786,000 Southwestern Energy Co. USD 4.750% 01/02/2032 712,761 0.15 100,000 Spectrum Brands, Inc. EUR 4.000% 01/10/2026 108,374 0.02 329,000 Sprint Capital Corp. USD 8.750% 15/03/2032 393,389 0.08 125,000 Starwood Property Trust, Inc. USD 4.750% 15/03/2025 123,009 0.03 1,467,000 Sunoco LP / Sunoco Finance Corp.—Series WI USD 4.500% 15/05/2029 1,349,024 0.28 55,000 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. USD 6.000% 31/12/2030 51,933 0.01 65,000 Targa Resources Partners LP / Targa Resources Partners Finance Corp. USD 4.875% 01/02/2031 61,871 0.01 1,139,000 Targa Resources Partners LP / Targa Resources Partners Finance Corp. USD 4.000% 15/01/2032 1,015,008 0.21 63,000 Taylor Morrison Communities, Inc. USD 5.125% 01/08/2030 59	770,000	Scotts Miracle-Gro Co.	USD	4.375%	01/02/2032	656,687	0.14
786,000 Southwestern Energy Co. USD 4.750% 01/02/2032 712,761 0.15 100,000 Spectrum Brands, Inc. EUR 4.000% 01/10/2026 108,374 0.02 329,000 Sprint Capital Corp. USD 8.750% 15/03/2032 393,389 0.08 125,000 Starwood Property Trust, Inc. USD 4.750% 15/03/2025 123,009 0.03 1,467,000 Sunoco LP / Sunoco Finance Corp.—Series WI USD 4.500% 15/05/2029 1,349,024 0.28 55,000 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. USD 6.000% 31/12/2030 51,933 0.01 65,000 Targa Resources Partners LP / Targa Resources Partners Finance Corp. USD 4.875% 01/02/2031 61,871 0.01 1,139,000 Targa Resources Partners LP / Targa Resources Partners Finance Corp. USD 4.000% 15/01/2032 1,015,008 0.21 63,000 Taylor Morrison Communities, Inc. USD 5.125% 01/08/2030 59,834 0.01 123,000 TeGNA, Inc. USD 4.625% 15/03/2028 111,476		•					
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520,000 Tenet Healthcare Corp. USD 4.250% 01/06/2029 482,258 0.10	63,000	Taylor Morrison Communities, Inc.	USD	5.125%	01/08/2030	59,834	0.01
1,2U5,UUU I-MODIIE USA, Inc. USD 2.050% 15/02/2028 1,076,053 0.23		•					
	1,205,000	I-WODIIE USA, INC.	บรม	2.050%	15/02/2028	1,076,053	0.23

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Continuous) United States – (Continuous)	•					
•	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
	TransDigm, Inc.	USD	4.875%	01/05/2029	1,031,780	0.14
	Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	838,470	0.18
	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
	Truist Financial Corp.	USD	6.047%	08/06/2027	201,488	0.04
	Truist Financial Corp.—Series P	USD				0.09
	•	USD	4.950%	Perp.	436,038	0.09
	TTM Technologies, Inc.	USD	4.000%	01/03/2029	41,707	
	United Rentals North America, Inc.		3.750%	15/01/2032	511,629	0.11
	United States Treasury Bill	USD	0.000%	04/06/2024	5,004,275	1.05
	United States Treasury Bill	USD	0.000%	06/06/2024	1,089,426	0.23
	United States Treasury Bill	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
	United States Treasury Bill	USD	0.000%	02/07/2024	2,993,562	0.63
	United States Treasury Bill	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
	United States Treasury Bill	USD	0.000%	11/07/2024	4,475,015	0.94
	United States Treasury Bill	USD	0.000%	16/07/2024	3,084,300	0.65
	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
94,900	United States Treasury Bill	USD	0.000%	06/08/2024	94,691	0.02
113,400	United States Treasury Bill	USD	0.000%	06/08/2024	112,340	0.02
247,600	United States Treasury Bill	USD	0.000%	08/08/2024	245,221	0.05
151.900	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
	United States Treasury Bill	USD	0.000%	29/08/2024	1,118,341	0.23
	United Wholesale Mortgage LLC ^(a)	USD	5.500%	15/04/2029	192,235	0.04
	US Bancorp	USD	3.700%	Perp.	455,282	0.10
	US Foods, Inc.	USD	4.750%	15/02/2029	188,789	0.10
	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
	Verizon Communications, Inc.	USD	3.150%	22/03/2030	291,242	0.06
	VICI Properties LP	USD	4.750%	15/02/2028	412,977	0.09
	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	Warnermedia Holdings, Inc.	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
	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
35,000	Williams Scotsman International, Inc.	USD	4.625%	15/08/2028	32,696	0.01
	Xerox Holdings Corp.	USD	5.500%	15/08/2028	43,978	0.01
	Yum! Brands, Inc.	USD	4.750%	15/01/2030	187,098	0.04
	Yum! Brands, Inc.	USD	3.625%	15/03/2031	398,531	0.04
	Ziff Davis, Inc.	USD	4.625%	15/03/2031	102,753	0.08
	ZoomInfo Technologies LLC / ZoomInfo Finance Corp.	USD	3.875%	01/02/2029	66,829	0.02
		_			113,044,454	23.71
TOTAL BONDS (cost USD 133,70	07,418)				124,472,738	26.11
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock Australia	s – 28.03%					
	Transurban Group				2,500,200	0.53
France	PAID Daribas SA				2 700 055	0.50
	BNP Paribas SA				2,768,955	0.58
	LVMH Moet Hennessy Louis Vuitton SE				2,043,384	0.43
16,304	Sanofi SA				1,577,966	0.33

			Market Value	% of Shareholders
Holdings		Security Description	USD	Equity
	n Stocks (Continu	s – (Continued)		
i iance –	•	Schneider Electric SE	2,265,160	0.47
	25,962	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
	0,2.0		4,788,468	1.00
Italy			7,700,400	1.00
		Enel SpA	1,174,738	0.25
	56,258	UniCredit SpA	2,214,636	0.46
			3,389,374	0.71
Japan	60.000	Takada Pharmacoutical Co. Ltd.	1 502 490	0.33
		Takeda Pharmaceutical Co. Ltd. Tokyo Electron Ltd.	1,592,480 1,505,503	0.32
			3,097,983	0.65
Luxembo	ourg			
		Intelsat Emergence SA	74,402	0.02
Netherla		Koninklijke Ahold Delhaize NV	2 102 721	0.46
		Koninklijke KPN NV	2,182,721 2,363,752	0.46 0.49
			4,546,473	0.95
Singapor	re			
	206,460	Singapore Exchange Ltd.	1,464,189	0.31
Spain	202,825	Iberdrola SA	2,649,694	0.56
Switzerla				
		Nestle SA Swiss Re AG	1,760,565 2,136,653	0.37 0.45
		Zurich Insurance Group AG	2,130,033	0.43
			6,879,860	1.44
Taiwan				
	17,633	Taiwan Semiconductor Manufacturing Co. Ltd. ADR	2,676,513	0.56
United K		AstraZeneca PLC	4,111,879	0.86
	477,274		2,970,431	0.62
		HSBC Holdings PLC	3,892,057	0.82
		National Grid PLC	1,775,448	0.37
		Rio Tinto PLC Shell PLC	3,119,214 4,459,631	0.65 0.94
			20,328,660	4.26
United St	tates			
		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	0.45
		Chevron Corp.	3,645,089	0.76
		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. Home Depot, Inc.	2,135,471 1,444,616	0.45 0.30
		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
		JPMorgan Chase & Co.	4,309,266	0.90

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock	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	0.0
	Northern Trust Corp.				1,770,154	0.3
	3 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	0.6
	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	14.5
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	Prologis, Inc.				2,163,118	0.45
					6,687,911	1.40
TOTAL REAL ES (cost USD 9,150	STATE INVESTMENT TRUSTS ,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	D. January Blanch and Organization HOLTO ETE				0.004.400	0.50
	Invesco Bloomberg Commodity UCITS ETF Invesco Morningstar US Energy Infrastructure MLP UCITS ETF				2,394,103 357,395	0.50
	3 iShares Core UK Gilts UCITS ETF				1,456,481	0.31
	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) ^(b)			23,053,508	4.84
85,708	3 Xtrackers MSCI Mexico UCITS ETF				587,957	0.12
					37,575,802	7.88
TOTAL MUTUAL (cost USD 46,70					43,737,295	9.17
TOTAL TRANSF (cost USD 310,2	FERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGI 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	ecurities dealt in another regulated market %					
	(4)	USD	4.000%	15/10/2030	74,799	0.0
Canada) 1011778 BC ULC / New Red Finance, Inc. ^(a)					
Canada 86,000 400,000	Bausch Health Cos., Inc. ^(a)	USD	6.125%	01/02/2027	333,216	0.07
Canada 86,000 400,000			6.125% 7.000%	01/02/2027 01/06/2032	333,216 345,673	0.07 0.07
Canada 86,000 400,000 345,000 996,000	D Bausch Health Cos., Inc. ^(a) D Bombardier, Inc. ^(a) Constellation Software, Inc. ^(a)	USD USD USD	7.000% 5.158%	01/06/2032 16/02/2029	345,673 988,032	0.07 0.21
Canada 86,000 400,000 345,000 996,000 135,000	D Bausch Health Cos., Inc. ^(a) D Bombardier, Inc. ^(a)	USD USD	7.000%	01/06/2032	345,673	0.07

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Canada – (Contin	· ·					
	GFL Environmental, Inc. (a)	USD	4.000%	01/08/2028	294,585	0.06
	GFL Environmental, Inc. ^(a)	USD	4.375%	15/08/2029	799,899	0.17
	Glencore Finance Canada Ltd. ^(a)	USD	6.900%	15/11/2037	133,679	0.03
	Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ^(a)	USD	9.000%	15/02/2029	482,389	0.10
	MEG Energy Corp. ^(a) Open Text Corp. ^(a)	USD USD	5.875% 3.875%	01/02/2029 01/12/2029	388,080 1,096,384	0.08 0.23
	Videotron Ltd. ^(a)	USD	5.375%	15/06/2024	224,586	0.25
,		-			5,357,320	1.12
Cayman Islands					.,,	
	Avolon Holdings Funding Ltd. ^(a)	USD	3.250%	15/02/2027	162,867	0.03
	Avolon Holdings Funding Ltd. (a)	USD	2.528%	18/11/2027	31,262	0.01
	Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. (a)	USD	5.750%	20/01/2026	520,229	0.11
	Melco Resorts Finance Ltd. (a)	USD	7.625%	17/04/2032	212,716	0.04
	Transocean Poseidon Ltd. ^(a) Transocean Titan Financing Ltd. ^(a)	USD USD	6.875% 8.375%	01/02/2027 01/02/2028	26,269 129,889	0.01 0.03
	Transocean, Inc. ^(a)	USD	8.250%	15/05/2029	215,264	0.05
	Transocean, Inc. ^(a)	USD	8.500%	15/05/2031	215,015	0.04
		-			1,513,511	0.32
France	(1)					
	BNP Paribas SA ^(a)	USD	1.323%	13/01/2027	475,703	0.10
	BPCE SA ^(a)	USD	4.625%	12/09/2028	969,940	0.20
495,000	SNF Group SACA ^(a)	USD -	3.375%	15/03/2030	427,551	0.09
Ireland					1,873,194	0.39
	Castlelake Aviation Finance DAC ^(a)	USD	5.000%	15/04/2027	375,001	0.08
Italy	(https://ownership.org/a)	1100	E 0470/	00/00/0004	004.704	0.05
	Intesa Sanpaolo SpA ^(a)	USD	5.017%	26/06/2024	224,764	0.05
Jersey 200,000	Adient Global Holdings Ltd. (a)	USD	7.000%	15/04/2028	204,366	0.04
Liberia	Donal Continuo Continuo Ltd (A)	1100	0.0500/	45/00/0000	100 100	0.00
Luxembourg	Royal Caribbean Cruises Ltd. (a)	USD	6.250%	15/03/2032	139,160	0.03
•	Altice Financing SA ^(a)	USD	5.000%	15/01/2028	491,929	0.10
	ION Trading Technologies SARL ^(a)	USD	5.750%	15/05/2028	309,147	0.07
		-			801,076	0.17
Netherlands						
215,000	Elastic NV ^(a)	USD	4.125%	15/07/2029	192,156	0.04
310,000	JAB Holdings BV ^(a)	USD -	2.200%	23/11/2030	246,540	0.05
					438,696	0.09
Panama 110,000	Carnival Corp. (a)	USD	7.000%	15/08/2029	113,082	0.02
Supranationals						
245,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					_
00.000	4 SARL ^(a)	USD	4.625%	01/06/2028	220,667	0.05
	American Airlines, Inc. / AAdvantage Loyalty IP Ltd. ^(a) American Airlines, Inc. / AAdvantage Loyalty IP Ltd. ^(a)	USD	5.500%	20/04/2026 20/04/2029	19,800	0.00
289,000 540,000	(-)	USD USD	5.750% 5.250%	15/08/2027	278,963 317,946	0.06 0.07
	Clarios Global LP / Clarios US Finance Co. ^(a)	USD	8.500%	15/05/2027	113,676	0.02
	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	UBS Group AG ^(a)	USD	9.250%	Perp.	1,191,622	0.25
	UBS Group AG ^(a)	USD	4.194%	01/04/2031	232,190	0.25
		-			1,423,812	0.30
United Kingdom						
200,000		USD	4.125%	15/06/2028	194,870	0.04
285,000	Macquarie Airfinance Holdings Ltd. (a)	USD	8.125%	30/03/2029	299,697	0.07

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United Kingdom -						
	Macquarie Airfinance Holdings Ltd. ^(a)	USD	6.400%	02/06/2033	55,517	0.01
720,000	TechnipFMC PLC ^(a)	USD -	6.500%	01/02/2026	718,006	0.15
					1,268,090	0.27
United States	Acrisure LLC / Acrisure Finance, Inc. ^(a)	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 ^(a)	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 ^(a)	USD	6.250%	01/03/2028	501,445	0.11
20,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(a) Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(a)	USD USD	4.625% 5.875%	15/01/2027 15/02/2028	119,612 19,662	0.03 0.00
259,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(a)	USD	3.500%	15/03/2029	231,227	0.00
	Allegiant Travel Co. ^(a)	USD	7.250%	15/08/2027	150,835	0.03
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a)	USD	6.750%	15/10/2027	373,084	0.08
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a)	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
	AMC Networks, Inc. ^(a)	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 ^(a)	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. (a)	USD	4.125%	15/07/2029	647,726	0.14
	APi Group DE, Inc. ^(a) APX Group, Inc. ^(a)	USD USD	4.750% 5.750%	15/10/2029 15/07/2029	127,938	0.03 0.10
	Arcosa, Inc. ^(a)	USD	4.375%	15/04/2029	457,961 907,281	0.10
	Aretec Escrow Issuer, Inc. ^(a)	USD	7.500%	01/04/2029	106,501	0.02
	Arko Corp. (a)	USD	5.125%	15/11/2029	844,198	0.18
	Asbury Automotive Group, Inc. (a)	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. (a)	USD	4.250%	01/06/2031	742,666	0.16
	Avantor Funding, Inc. (a)	USD	3.875%	01/11/2029	551,637	0.12
	Avient Corp. ^(a) Axalta Coating Systems LLC ^(a)	USD USD	7.125% 3.375%	01/08/2030 15/02/2029	294,353 1,027,895	0.06 0.22
	BCPE Empire Holdings, Inc. ^(a)	USD	7.625%	01/05/2027	354,910	0.22
	Berry Global, Inc. ^(a)	USD	5.625%	15/07/2027	147,981	0.03
	Blue Racer Midstream LLC / Blue Racer Finance Corp.(a)	USD	7.000%	15/07/2029	116,166	0.02
115,000	Blue Racer Midstream LLC / Blue Racer Finance Corp.(a)	USD	7.250%	15/07/2032	117,099	0.02
582,000		USD	4.750%	15/05/2029	537,058	0.11
	Broadcom, Inc. ^(a)	USD	3.469%	15/04/2034	713,188	0.15
	Broadcom, Inc. ^(a)	USD	3.137%	15/11/2035	346,472	0.07
	Broadcom, Inc. ^(a)	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 ^(a) Builders FirstSource, Inc. ^(a)	USD USD	4.500% 5.000%	01/03/2028 01/03/2030	238,535 320,130	0.05 0.07
	California Resources Corp. (a)	USD	7.125%	01/02/2026	100.347	0.07
	Calpine Corp. (a)	USD	3.750%	01/03/2020	558,827	0.02
	Cargo Aircraft Management, Inc. (a)	USD	4.750%	01/02/2028	45,868	0.01
	Castle US Holding Corp. (a)	USD	9.500%	15/02/2028	428,386	0.09
477,000	Catalent Pharma Solutions, Inc. ^(a)	USD	3.500%	01/04/2030	456,589	0.10
720,000	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
	CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	4.250%	01/02/2031	896,438	0.19
	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
135,000 560,000	Chart Industries, Inc. (a) Chemours Co. (a)	USD USD	7.500% 4.625%	01/01/2030 15/11/2029	139,267 478,890	0.03 0.10
	Chesapeake Energy Corp. (a)	USD	5.500%	01/02/2026	4,953	0.00
478,000	Cinemark USA, Inc. ^(a)	USD	5.250%	15/07/2028	448,082	0.00
305,000		USD	5.000%	15/10/2026	297,268	0.06
	Civitas Resources, Inc. ^(a)	USD	8.375%	01/07/2028	199,025	0.04
652,000	Clarivate Science Holdings Corp. (a)	USD	3.875%	01/07/2028	597,688	0.13
625,000		USD	4.875%	01/07/2029	570,625	0.12
490,000	Clear Channel Outdoor Holdings, Inc. (a)	USD	7.875%	01/04/2030	487,712	0.10
640,000	Cleveland-Cliffs, Inc. (a)	USD	4.875%	01/03/2031	561,760	0.12
	Cloud Software Group, Inc. (a)	USD	8.250%	30/06/2032	267,465	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
United States – (C		Heb	4.7500/	45/04/2020	227 520	0.05
	CNX Midstream Partners LP ^(a) CNX Resources Corp. ^(a)	USD USD	4.750% 7.250%	15/04/2030 01/03/2032	237,538 754,238	0.05 0.16
	Cougar JV Subsidiary LLC ^(a)	USD	8.000%	15/05/2032	242,497	0.05
	CP Atlas Buyer, Inc. ^(a)	USD	7.000%	01/12/2028	428,669	0.09
	CQP Holdco LP / BIP-V Chinook Holdco LLC ^(a)	USD	5.500%	15/06/2031	548,765	0.12
	DaVita, Inc. ^(a)	USD	3.750%	15/02/2031	756,561	0.16
	DCP Midstream Operating LP ^(a)	USD	6.750%	15/09/2037	668,269	0.14
	Dealer Tire LLC / DT Issuer LLC ^(a) DISH DBS Corp. ^(a)	USD USD	8.000% 5.250%	01/02/2028 01/12/2026	814,836 235,283	0.17 0.05
	DT Midstream, Inc. (a)	USD	4.375%	15/06/2031	942,246	0.20
	Dycom Industries, Inc. ^(a)	USD	4.500%	15/04/2029	431,650	0.09
	EQM Midstream Partners LP ^(a)	USD	7.500%	01/06/2027	25,553	0.01
623,000	EQT Corp. ^(a)	USD	3.625%	15/05/2031	546,739	0.11
	Foundation Building Materials, Inc. ^(a)	USD	6.000%	01/03/2029	304,625	0.06
	Freedom Mortgage Corp. (a)	USD	7.625%	01/05/2026	177,990	0.04
	Freedom Mortgage Corp. ^(a) Freedom Mortgage Holdings LLC ^(a)	USD	6.625%	15/01/2027	280,007	0.06
	Frontier Communications Holdings LLC ^(a)	USD USD	9.250% 5.000%	01/02/2029 01/05/2028	788,939 34,581	0.17 0.01
	Gen Digital, Inc. ^(a)	USD	5.000%	15/04/2025	148,716	0.03
	Getty Images, Inc. ^(a)	USD	9.750%	01/03/2027	481,375	0.10
	Global Infrastructure Solutions, Inc. (a)	USD	5.625%	01/06/2029	1,126,396	0.24
	Global Infrastructure Solutions, Inc. (a)	USD	7.500%	15/04/2032	234,391	0.05
	Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	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
	GrubHub Holdings, Inc. ^(a) GYP Holdings III Corp. ^(a)	USD USD	5.500% 4.625%	01/07/2027 01/05/2029	184,500 302,181	0.04 0.06
	H&E Equipment Services, Inc. ^(a)	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
329,000	H-Food Holdings LLC / Hearthside Finance Co., Inc. (a)	USD	8.500%	01/06/2026	27,126	0.01
801,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations					
445.000	Borrower Escrow, Inc. (a)	USD	5.000%	01/06/2029	739,732	0.16
	Howard Midstream Energy Partners LLC ^(a) Howard Midstream Energy Partners LLC ^(a)	USD USD	6.750% 8.875%	15/01/2027 15/07/2028	414,942 251,599	0.09 0.05
	HUB International Ltd. (a)	USD	7.375%	31/01/2032	230,656	0.05
	Hyundai Capital America ^(a)	USD	5.700%	26/06/2030	427,593	0.09
381,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp.(a)	USD	9.750%	15/01/2029	390,940	0.08
	Imola Merger Corp. ^(a)	USD	4.750%	15/05/2029	1,011,795	0.21
	Ingevity Corp. (a)	USD	3.875%	01/11/2028	45,044	0.01
	Iron Mountain Information Management Services, Inc. ^(a)	USD	5.000%	15/07/2032	770,782	0.16
	ITT Holdings LLC ^(a) Jane Street Group / JSG Finance, Inc. ^(a)	USD USD	6.500% 4.500%	01/08/2029 15/11/2029	504,297 861,258	0.11 0.18
	Kinetik Holdings LP ^(a)	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 ^(a)	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. ^(a) Lions Gate Capital Holdings LLC ^(a)	USD USD	11.000% 5.500%	15/10/2030 15/04/2029	368,902 221,857	0.08 0.05
	Lithia Motors, Inc. ^(a)	USD	3.875%	01/06/2029	269,309	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
1,289,000	Madison IAQ LLC ^(a)	USD	4.125%	30/06/2028	1,194,117	0.25
	Madison IAQ LLC ^(a)	USD	5.875%	30/06/2029	49,135	0.01
	MajorDrive Holdings IV LLC ^(a)	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. ^(a) Matador Resources Co. ^(a)	USD USD	4.500% 6.875%	15/08/2028 15/04/2028	595,205 348,402	0.12 0.07
	Matador Resources Co. ^(a)	USD	6.500%	15/04/2032	224,530	0.07
	Match Group Holdings II LLC ^(a)	USD	5.625%	15/02/2029	366,589	0.08
330,000	Match Group Holdings II LLC ^(a)	USD	3.625%	01/10/2031	275,342	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 ^(a)	USD	3.875%	01/04/2029	577,587	0.12
	Medline Borrower LP ^(a) Merlin Entertainments Group US Holdings, Inc. ^(a)	USD	5.250% 7.375%	01/10/2029	924,734	0.19 0.04
	Metis Merger Sub LLC ^(a)	USD USD	7.375% 6.500%	15/02/2031 15/05/2029	208,122 369,229	0.04
	Midcap Financial Issuer Trust ^(a)	USD	6.500%	01/05/2028	744,428	0.16
	Molina Healthcare, Inc. ^(a)	USD	3.875%	15/05/2032	370,701	0.08

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	·					
United States – (C		HCD	2.6250/	04/44/2024	242 552	0.04
	MSCI, Inc. ^(a) MSCI, Inc. ^(a)	USD USD	3.625% 3.250%	01/11/2031 15/08/2033	212,553 992,275	0.04 0.21
	Mueller Water Products, Inc. ^(a)	USD	4.000%	15/06/2039	140,231	0.21
	Murphy Oil USA, Inc. ^(a)	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. ^(a)	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. ^(a) Nexstar Media, Inc. ^(a)	USD	3.875%	15/05/2029	754,695	0.16
	NextEra Energy Operating Partners LP ^(a)	USD USD	5.625% 7.250%	15/07/2027 15/01/2029	105,157 317,080	0.02 0.07
	Noble Finance II LLC ^(a)	USD	8.000%	15/04/2030	243,636	0.05
	Olympus Water US Holding Corp. (a)	USD	9.750%	15/11/2028	500,785	0.10
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(a)	USD	5.125%	30/04/2031	176,688	0.04
110,000	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 ^(a)	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 ^(a) Performance Food Group, Inc. ^(a)	USD USD	4.000% 5.500%	15/10/2027 15/10/2027	52,333 212,918	0.01 0.04
	Performance Food Group, Inc. (a)	USD	4.250%	01/08/2029	439,206	0.09
	Permian Resources Operating LLC ^(a)	USD	5.875%	01/07/2029	159,375	0.03
155,000	Permian Resources Operating LLC ^(a)	USD	7.000%	15/01/2032	158,534	0.03
215,000	Phinia, Inc. ^(a)	USD	6.750%	15/04/2029	216,780	0.05
	Pike Corp. ^(a)	USD	5.500%	01/09/2028	368,449	0.08
	Pike Corp. ^(a)	USD	8.625%	31/01/2031	100,444	0.02
	Prairie Acquiror LP ^(a)	USD	9.000%	01/08/2029	544,877	0.11
	Rand Parent LLC ^(a)	USD	8.500%	15/02/2030	437,008	0.09
	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. ^(a) Sealed Air Corp. ^(a)	USD USD	3.875% 4.000%	01/03/2031	242,497 46,847	0.05 0.01
	Sealed Air Corp. (a)	USD	6.875%	01/12/2027 15/07/2033	104,566	0.01
	SeaWorld Parks & Entertainment, Inc. ^(a)	USD	5.250%	15/08/2029	937,534	0.20
	Select Medical Corp. (a)	USD	6.250%	15/08/2026	111,285	0.02
	Sensata Technologies, Inc. ^(a)	USD	3.750%	15/02/2031	366,141	0.08
	Sinclair Television Group, Inc. (a)	USD	5.125%	15/02/2027	320,258	0.07
	Sirius XM Radio, Inc. (a)	USD	3.125%	01/09/2026	9,345	0.00
	Sirius XM Radio, Inc. ^(a)	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) Solventum Corp. ^(a)	USD USD	5.500% 5.600%	15/04/2027 23/03/2034	244,274 976,642	0.05 0.20
	Sonic Automotive, Inc. ^(a)	USD	4.625%	15/11/2029	316,184	0.20
	Sonic Automotive, Inc. ^(a)	USD	4.875%	15/11/2031	356,151	0.07
	Specialty Building Products Holdings LLC / SBP Finance Corp. (a)	USD	6.375%	30/09/2026	133,193	0.03
	Spectrum Brands, Inc. ^(a)	USD	3.875%	15/03/2031	286,524	0.06
55,000	Spirit AeroSystems, Inc. ^(a)	USD	9.375%	30/11/2029	59,096	0.01
	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
	SRS Distribution, Inc. (a)	USD	6.125%	01/07/2029	570,756	0.12
	SS&C Technologies, Inc. ^(a) Standard Industries, Inc. ^(a)	USD	6.500%	01/06/2032	596,595	0.13
	Standard Industries, Inc. (a)	USD USD	4.375% 3.375%	15/07/2030 15/01/2031	129,478 1,076,002	0.03 0.23
	Station Casinos LLC ^(a)	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)	USD	5.000%	01/06/2031	152,920	0.03
280,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (a)	USD	7.375%	15/02/2029	280,818	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. (a)	USD	3.875%	15/10/2031	399,732	0.08
	TransDigm, Inc. (a)	USD	6.750%	15/08/2028	307,986	0.06
	TransDigm, Inc. ^(a)	USD	7.125%	01/12/2031	15,400	0.00
	Travel & Leisure Co. ^(a) Travel & Leisure Co. ^(a)	USD USD	6.625% 4.500%	31/07/2026 01/12/2029	21,122 979,810	0.00 0.21
	TTM Technologies, Inc. ^(a)	USD	4.000%	01/03/2029	469,660	0.21
	Uber Technologies, Inc. ^(a)	USD	6.250%	15/01/2028	247,516	0.05
	Uber Technologies, Inc. ^(a)	USD	4.500%	15/08/2029	1,052,025	0.22
180,000	United Airlines, Inc. (a)	USD	4.625%	15/04/2029	166,271	0.03
	US Foods, Inc. ^(a)	USD	4.625%	01/06/2030	542,664	0.11
	USA Compression Partners LP / USA Compression Finance Corp. (a)	USD	7.125%	15/03/2029	351,113	0.07
	USI, Inc. ^(a)	USD	7.500%	15/01/2032	180,886	0.04
	Venture Global Calcasieu Pass LLC ^(a)	USD	4.125%	15/08/2031	706,320	0.15
720,000	Venture Global LNG, Inc. ^(a)	USD	8.125%	01/06/2028	736,747	0.15

						% of
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	·					
	Venture Global LNG, Inc. (a)	USD	9.500%	01/02/2029	471,618	0.10
475,000	Vertiv Group Corp. (a)	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 ^(a)	USD	4.375%	01/05/2029	854,404	0.18
	VT Topco, Inc. ^(a)	USD	8.500%	15/08/2030	903,259	0.19
	Wand NewCo 3, Inc. (a)	USD	7.625%	30/01/2032	463,682	0.10
	Waste Pro USA, Inc. ^(a)	USD	5.500%	15/02/2026	482,831	0.10
	WESCO Distribution, Inc. (a) WESCO Distribution, Inc. (a)	USD USD	6.375% 6.625%	20/11/2025 01/06/2026	155,600 115,863	0.03 0.02
	WESCO Distribution, Inc. (a)	USD	7.250%	15/06/2028	47,906	0.02
	WR Grace Holdings LLC ^(a)	USD	4.875%	15/06/2027	124,043	0.03
	WR Grace Holdings LLC ^(a)	USD	5.625%	15/08/2029	570,431	0.12
	Xerox Holdings Corp. ^(a)	USD	5.500%	15/08/2028	353,583	0.07
	XPO Escrow Sub LLC ^(a)	USD	7.500%	15/11/2027	283,448	0.06
210,000	XPO, Inc. (a)	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	ss – 0.02%					
United States 3,746	Delphi Financial Group, Inc.				89,904	0.02
TOTAL COMMON	· · · · · · · · · · · · · · · · · · ·					
(cost USD 83,348					89,904	0.02
TOTAL TRANSFE (cost USD 114,85	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 59.140)				106,759,800	22.39
	,				,,	% of
					Market Value	Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Other Transfera	able Securities					
Bonds – 1.45%						
Cayman Islands						
	T (a)		0.7500/	45/00/0000	54.050	0.04
49,300	Transocean, Inc. ^(a)	USD	8.750%	15/02/2030	51,652	0.01
United States						
United States 505,000	Beacon Roofing Supply, Inc. ^(a)	USD	4.125%	15/05/2029	457,535	0.10
United States 505,000 1,040,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a)	USD USD	4.125% 5.875%	15/05/2029 15/08/2027	457,535 978,162	0.10 0.20
United States 505,000 1,040,000 1,080,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a)	USD USD USD	4.125% 5.875% 2.850%	15/05/2029 15/08/2027 27/04/2031	457,535 978,162 909,328	0.10 0.20 0.19
United States 505,000 1,040,000 1,080,000 20,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a)	USD USD USD USD	4.125% 5.875% 2.850% 3.500%	15/05/2029 15/08/2027 27/04/2031 15/03/2028	457,535 978,162 909,328 18,329	0.10 0.20 0.19 0.00
United States 505,000 1,040,000 1,080,000 20,000 1,040,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a)	USD USD USD USD	4.125% 5.875% 2.850% 3.500% 5.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028	457,535 978,162 909,328 18,329 957,091	0.10 0.20 0.19 0.00 0.20
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a)	USD USD USD USD USD USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2028	457,535 978,162 909,328 18,329 957,091 599,204	0.10 0.20 0.19 0.00 0.20 0.13
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) Penn Entertainment, Inc. ^(a)	USD USD USD USD USD USD USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130	0.10 0.20 0.19 0.00 0.20 0.13
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) Penn Entertainment, Inc. ^(a) Playtika Holding Corp. ^(a)	USD USD USD USD USD USD USD USD USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029 15/03/2029	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680	0.10 0.20 0.19 0.00 0.20 0.13 0.22
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) Penn Entertainment, Inc. ^(a)	USD USD USD USD USD USD USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2028 01/07/2029	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130	0.10 0.20 0.19 0.00 0.20 0.13
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) Penn Entertainment, Inc. ^(a) Playtika Holding Corp. ^(a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. ^(a)	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) Penn Entertainment, Inc. ^(a) Playtika Holding Corp. ^(a) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. ^(a)	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000 373,000	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14
United States 505,000 1,040,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648,	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648,	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC ^(a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
United States 505,000 1,040,000 1,080,000 20,000 1,040,000 590,000 1,255,000 947,000 800,000 373,000 TOTAL BONDS (cost USD 7,648,	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC (a) Jefferies Finance LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC (a) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08
United States 505,000 1,040,000 20,000 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,	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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)	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 01/07/2029 15/03/2029 15/10/2033	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44
United States	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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)	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 15/03/2029 15/10/2033 15/10/2026	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983 6,895,635 423,557,006	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 1.45 1.45 88.83
United States 505,000 1,040,000 20,000 1,080,000 590,000 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	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC / Glencore Funding LLC / Glencore Funding LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC / Glencore Corp. (b) Rodiak Gas Services LLC / Rocket Mortgage Co-Issuer, Inc. (c) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 15/03/2029 15/10/2033 15/10/2026	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44 1.45 88.83
United States 505,000 1,040,000 20,000 1,080,000 590,000 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	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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)	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 15/03/2029 15/10/2033 15/10/2026	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 664,216 378,308 6,843,983 6,895,635 423,557,006	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 1.45 1.45 88.83
United States	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC / Glencore Funding LLC / Glencore Funding LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC / JFIN Co-Issuer Corp. (a) Kodiak Gas Services LLC / Glencore Corp. (a) 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	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 15/03/2029 15/10/2033 15/10/2026	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 0.08 1.44 1.45 88.83
United States	Beacon Roofing Supply, Inc. ^(a) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. ^(a) Glencore Funding LLC (a) Graphic Packaging International LLC ^(a) Jefferies Finance LLC / JFIN Co-Issuer Corp. ^(a) Kodiak Gas Services LLC ^(a) 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) 1032) 1032) 105 FINVESTMENTS EXCLUDING DERIVATIVES 103,137) 105 Cts - 0.16% 106 Ecurity Description	USD	4.125% 5.875% 2.850% 3.500% 5.000% 7.250% 4.125% 4.250% 4.000%	15/05/2029 15/08/2027 27/04/2031 15/03/2028 15/08/2028 07/03/2029 15/03/2029 15/10/2033 15/10/2026	457,535 978,162 909,328 18,329 957,091 599,204 1,046,130 835,680 64,216 378,308 6,843,983 6,895,635 423,557,006	0.10 0.20 0.19 0.00 0.20 0.13 0.22 0.18 0.14 1.45 1.45 88.83

Futures Con	tracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	EUR – (Continued)						
328	Euro STOXX 50 Index Futures	21/06/2024		Long	17,827,908	139,088	0.03
29	German Federal Republic Bon			Long	3,317,181	1,935	0.00
44	German Federal Republic Bon	ds 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	5/2024		Long	4,117,411	231,700	0.05
11	JPY TOPIX Index Futures 13/06/20	24		Long	1,946,070	16,019	0.00
	USD						
17	E-Mini S&P 500 Index Futures			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 Future			Long	14,668,312	1,319	0.00
, ,	US Treasury Notes 5YR Future			Short	(20,641,055)	3,551	0.00
(43)	US Treasury Ultra Long Notes	101R Futures 19/09/2024		Short	(5,048,437)	4,761	0.00
		D. 070			64,891,895	961,351	0.20
UNREALISED	GAIN ON FUTURES CONT	RACIS				1,361,320	0.28
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
11	CAD Canadian Government Bond 1	0YR Futures 18/09/2024		Long	960,871	(1,856)	(0.00)
	EUR						
19 30	German Federal Republic Bon STOXX Europe 600 Utilities Inc			Long Long	2,672,543 618,690	(60,298) (5,380)	(0.02) (0.00)
				-	3,291,233	(65,678)	(0.02)
14	GBP UK Long Gilt Bond Futures 26/	09/2024		Long	1,720,501	(17,682)	(0.00)
25	JPY Nikkei 225 Index Futures 13/06	6/2024		Long	6,141,303	(193,955)	(0.04)
	USD	··			-,,	(:,)	(
29	E-Mini S&P 500 Index Futures	21/06/2024		Long	3,571,930	(41,480)	(0.01)
28	US Treasury Long Bond Future	es 19/09/2024		Long	3,256,750	(17,966)	(0.00)
570	US Treasury Notes 10YR Futu	res 19/09/2024		Long	62,067,656	(78,429)	(0.02)
(165)	US Treasury Notes 10YR Futu			Short	(17,966,953)	(13,769)	(0.00)
80	US Treasury Ultra Long Bond I			Long	9,822,500	(91,494)	(0.02)
44	US Treasury Ultra Long Bond I	Futures 19/09/2024		Long	5,402,375	(50,675)	(0.01)
					66,154,258	(293,813)	(0.06)
UNREALISED	LOSS ON FUTURES CONT	RACTS				(572,984)	(0.12)
Forward Cur	rency Contracts – (0.28%	s)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders' Equity
AUD	47,279,000	USD	31,293,760		20/06/2024	1 234,506	0.06
USD	1,795,328	CHF	1,560,000		20/06/2024		0.01
USD	2,225,282	CNH	16,059,000		20/06/2024		0.00
GBP	3,027,821	USD	3,844,225		02/07/2024		0.00
USD	2,860,954	SGD	3,839,640		05/07/2024		0.00
USD	1,965,216	TWD	63,175,000		15/07/2024		0.01
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS				358,432	0.08
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders' Equity
CAD	538,000	USD	395,880		20/06/2024	1 (1,164)	(0.00)
CNH	87,533,000	USD	12,233,619		20/06/2024		(0.03)
EUR	61,568,106	USD	67,378,020		20/06/2024	,	(0.09)
GBP	6,308,854	USD	8,049,633		20/06/2024	,	(0.00)

Forward Currence	y Contracts – (Continued)					
	Amount	Amount		Matu	,	% of Shareholders'
Currency	Bought Currency	Sold		U	ate USD	Equity
JPY	201,000,000 USD	1,381,739		20/06/20	, , ,	(0.02)
SGD	80,064,000 USD	59,759,650		20/06/20	,	(0.09)
USD	3,666,734 AUD	5,582,000		20/06/20		(0.02)
USD	7,306 CAD	10,000		20/06/20	, ,	(0.00)
USD	2,412,639 EUR	2,261,000		20/06/20	, , ,	(0.01)
USD	2,334,970 GBP	1,850,000		20/06/20		(0.00)
USD	4,221,037 SGD	5,699,000		20/06/20	(' '	(0.00)
USD	13,639,908 GBP	10,803,818		02/07/2	,	(0.03)
SGD	1,945,419 USD	1,447,694		05/07/2	(' '	(0.00)
USD	5,555,671 AUD	8,481,565		25/07/2	,	(0.02)
USD	3,231,433 JPY	503,035,234		29/07/2	(-,,	(0.00)
USD	23,575,179 EUR	21,816,673		30/07/2	,	(0.05)
USD	2,982,815 CHF	2,685,650		19/08/2	. , ,	(0.00)
UNREALISED LOS	S ON FORWARD CURRENCY CONTRACTS	5			(1,698,373)	(0.36)
Options – (0.03%))			Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options EUR					
(650)	Call DJ EURO STOXX 50 Index	Expires 31/05/2024	Strike 4,975.00	24,172	(2,472)	(0.00)
(1,260)	Call DJ EURO STOXX 50 Index	Expires 07/06/2024	Strike 5,175.00	25,289	(822)	(0.00)
(1,270)	Call DJ EURO STOXX 50 Index	Expires 21/06/2024	Strike 5,125.00	(5,279)	(18,082)	(0.00)
(1,260)	Call DJ EURO STOXX 50 W2 Index	Expires 14/06/2024	Strike 5,150.00	30,183	(5,204)	(0.00)
(1,200)	Gail Bu Edito GTOXX 30 WZ IIIdex	Expires 14/00/2024	Guike 3,130.00			
	GBP			74,365	(26,580)	(0.00)
(590)	Call FTSE 100 Index	Expires 21/06/2024	Strike 8,650.00	18,742	(3,387)	(0.00)
(40,000)	JPY Call NIKKEI 225 Index	Expires 14/06/2024	Strike 39,500.00	59,184	(28,082)	(0.01)
	USD					
(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 ((cost USD (535,345					(147,129)	(0.03)
TOTAL OPTIONS (cost USD (535,345	5))				(147,129)	(0.03)
MARKET VALUE O (cost USD 432,267,					422,858,272	88.68
OTHER ASSETS A	ND LIABILITIES				53,973,511	11.32
SHAREHOLDERS'	EQUITY				476,831,783	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
	uding derivatives (cost USD 432,803,137)				423,557,006	88.83
Unrealised gain on futu	ires contracts				1,361,320	0.28
Unrealised loss on futu	ires contracts				(572,984)	(0.12)
Unrealised gain on forv	ward currency contracts				358,432	0.08
Unrealised loss on forw	vard currency contracts				(1,698,373)	(0.36)
Market value of written	options (cost USD (535,345))				(147,129)	(0.03)
Other Assets and Liabi	lities				53,973,511	11.32
Shareholders' Equ	ity				476,831,783	100.00

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.

⁽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 – 83.94% Angola						
970,000	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 2,360,000	Azerbaijan International Bond	USD	3.500%	01/09/2032	1,996,548	1.46
Benin 200 000	Benin Government International Bond	USD	7.960%	15/07/2031	188,096	0.14
	Benin Government International Bond	EUR	4.875%	19/01/2032	462,085	0.14
		-			650,181	0.48
Bermuda						
1,040,000	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	997,360	0.73
Brazil	Brazil Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	6 624 671	4 06
	Brazii Letras do Tesouro Nacional	BRL	0.000%	01/07/2024	6,624,671	4.86
Cayman Islands 980,000	IHS Holding Ltd.	USD	5.625%	29/11/2026	931,172	0.69
254,007	Modern Land China Co. Ltd.	USD	11.000%	30/12/2026	2,540	0.00
					933,712	0.69
Chile	Parasa dal Estado do Obilo	1100	7.0500/	D	075 000	0.04
	Banco del Estado de Chile Bonos de la Tesoreria de la Republica	USD CLP	7.950% 1.500%	Perp. 01/03/2026	875,938 3,640,772	0.64 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 COP	6.250%	12/05/2026	1,329,327	0.97
	Colombian TES—Series B Ecopetrol SA	USD	7.500% 4.625%	26/08/2026 02/11/2031	4,956,785 2,090,669	3.64 1.53
		-			9,068,601	6.65
Costa Rica						
	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 Costa Rica Government International Bond	USD USD	7.158% 7.300%	12/03/2045 13/11/2054	698,475 462,656	0.51 0.34
		-			2,792,090	2.05
Dominican Reput	olic				, - ,	
1,540,000	Dominican Republic International Bond	USD	5.950%	25/01/2027	1,533,909	1.13
200,000	Dominican Republic International Bond	USD -	4.875%	23/09/2032	179,605	0.13
					1,713,514	1.26
374 414	Ecuador Government International Bond	USD	0.000%	31/07/2030	193,385	0.14
	Ecuador Government International Bond	USD	6.000%	31/07/2030	291,325	0.21
330,000	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 El Salvador Government International Bond	USD USD	6.375% 8.625%	18/01/2027 28/02/2029	10,566 87,300	0.01 0.06
	El Salvador Government International Bond	USD	8.250%	10/04/2032	101,725	0.08
,	El Salvador Government International Bond	USD	7.625%	01/02/2041	406,800	0.30
		-			606,391	0.45
Ghana						
1,010,000	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
	Guatemala Government Bond	USD	6.125%	01/06/2050	563,918	0.42

		_			Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
Bonds – (Cont	inued)					
Hungary 319.120.000	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	773,166	0.57
	Hungary Government Bond—Series 33/A	HUF	2.250%	20/04/2033	679,650	0.50
260,000	Hungary Government International Bond	USD	5.250%	16/06/2029	254,761	0.19
	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
	Hungary Government International Bond OTP Bank Nyrt	USD EUR	3.125% 5.000%	21/09/2051 31/01/2029	125,230	0.09 0.51
	OTP Bank Nyrt	EUR	2.875%	15/07/2029	697,031 671,614	0.49
020,000	on Samonyn	-	2.0.070	10/01/2020	3,913,188	2.87
India					3,913,100	2.07
) JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	658,042	0.48
Iraq						
690,000) Iraq International Bond	USD	5.800%	15/01/2028	657,473	0.48
Ireland	A 6- P1- AO (A 6- P1 I DI O(3)	1100	5.0500/	45/04/0000	0	0.00
	Alfa Bank AO / Alfa Bond Issuance PLC ^(a) Credit Bank of Moscow / CBOM Finance PLC ^(a)	USD USD	5.950% 7.500%	15/04/2030 05/10/2027	0	0.00
1,000,000	Cledit Bank of Moscow / Chown Hance Flor	-	7.500%	03/10/2027		
					0	0.00
1,200,000) Bank Leumi Le-Israel BM ^(b)	USD	3.275%	29/01/2031	1,117,500	0.82
Ivory Coast						
	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	92,624	0.07
470,000	Vivory Coast Government International Bond	USD	7.625%	30/01/2033	461,615	0.34
	lvory Coast Government International Bond	USD	8.250%	30/01/2037	605,715	0.44
250,000	Ivory Coast Government International Bond	EUR -	6.625%	22/03/2048	216,905	0.16
					1,376,859	1.01
Luxembourg 1 567 926	Guara Norte SARL	USD	5.198%	15/06/2034	1,432,300	1.05
Mauritius	o dudia Note of the		0.10070	10/00/2004	1,402,000	1.00
) India Airport Infrastructure	USD	6.250%	25/10/2025	249,096	0.18
Mexico						
	Banco Mercantil del Norte SA	USD	8.375%	Perp.	202,360	0.15
	D Banco Mercantil del Norte SA	USD	6.750%	Perp.	867,368	0.64
	BBVA Bancomer SA	USD	5.125%	18/01/2033	807,012	0.59
	D BBVA Bancomer SA D Cemex SAB de CV	USD USD	8.450% 5.125%	29/06/2038	610,873	0.45 0.23
	Cemex SAB de CV	USD	9.125%	Perp. Perp.	318,763 1,090,760	0.80
	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD	4.375%	22/07/2031	1,519,961	1.12
	GCC SAB de CV	USD	3.614%	20/04/2032	1,544,211	1.12
	Mexico City Airport Trust	USD	4.250%	31/10/2026	463,481	0.34
600,000	· · ·	USD	3.875%	30/04/2028	563,832	0.41
	Mexico City Airport Trust	USD	5.500%	31/07/2047	188,306	0.14
96,000		USD	6.490%	23/01/2027	91,427	0.07
) Petroleos Mexicanos	USD	6.500%	13/03/2027	195,164	0.14
1,220,000) Petroleos Mexicanos	USD	6.375%	23/01/2045	807,579	0.59
					9,271,097	6.80
Morocco						
	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 08/09/2033	640,136 224,994	0.47 0.16
220,000		-	0.500 /8	00,00,2000	1,042,455	
Madhaula : 4:					1,042,455	0.76
Netherlands 690,000) Braskem Netherlands Finance BV	USD	8.500%	23/01/2081	688,744	0.50
	First Bank of Nigeria Ltd. / FBN Finance Co. BV	USD	8.625%	27/10/2025	200,131	0.15
) 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
) Prosus NV	USD	3.257%	28/06/2028	1,916,200	1.41
) Prosus NV	USD	3.680%	21/01/2030	280,195	0.21
) Prosus NV	EUR	2.031%	03/08/2032	87,956	0.06

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Nigeria 1 530 000	Access Bank PLC	USD	6.125%	21/09/2026	1,464,317	1.07
	Nigeria Government International Bond	USD	6.500%	28/11/2027	721,744	0.53
	Nigeria Government International Bond	USD	7.143%	23/02/2030	671,650	0.49
1,350,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	1,318,971	0.97
					4,176,682	3.06
Norway	DNO 404(h)	1100	7.0750/	00/00/0000	004.407	0.00
	DNO ASA ^(b) DNO ASA	USD USD	7.875% 9.250%	09/09/2026 04/06/2029	864,127 471,058	0.63 0.35
470,000	DNO AGA	- 03D	9.230 /6	04/00/2029		
Oman					1,335,185	0.98
	Oman Government International Bond	USD	5.625%	17/01/2028	1,927,472	1.41
740,000	Oman Government International Bond	USD	6.500%	08/03/2047	729,492	0.54
					2,656,964	1.95
Pakistan	B	1105	0.0750/	05/40/0007	175.050	0.40
,	Pakistan Government International Bond Pakistan Government International Bond	USD USD	6.875% 7.375%	05/12/2027 08/04/2031	175,250 312,420	0.13 0.23
		_			487,670	0.36
Panama					,	
	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	156,276	0.11
760,000	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	553,447	0.41
1,650,374	AES Panama Generation Holdings SRL	USD _	4.375%	31/05/2030	1,415,196	1.04
					2,124,919	1.56
Paraguay	Paraguay Covernment International Rand	USD	2.739%	20/04/2022	602.069	0.51
	Paraguay Government International Bond Paraguay Government International Bond	USD	2.739% 3.849%	29/01/2033 28/06/2033	692,068 276,345	0.51 0.20
	Paraguay Government International Bond	USD	6.100%	11/08/2044	800,432	0.59
440,000	Paraguay Government International Bond	USD	5.600%	13/03/2048	389,510	0.29
	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%	15/04/2027	1,341,552	0.98
					3,948,110	2.90
Peru 1 490 000	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	8.550%	18/09/2033	1,604,998	1.18
	Peru Government Bond	PEN	5.940%	12/02/2029	1,258,220	0.92
3,857,000	Peru Government International Bond	PEN	6.350%	12/08/2028	1,053,293	0.77
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
					5,698,349	4.18
Romania	D 7 11 1 04	5115	0.0750/	07/04/0007	000 007	0.54
	Banca Transilvania SA Banca Transilvania SA	EUR EUR	8.875% 7.250%	27/04/2027 07/12/2028	689,607 713,816	0.51 0.52
	Romania Government International Bond	EUR	2.124%	16/07/2031	409,355	0.30
	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
					2,319,801	1.70
Serbia 420,000	Serbia International Bond	EUR	3.125%	15/05/2027	439,457	0.32
1,160,000	Serbia International Bond Serbia International Bond	USD	6.250%	26/05/2028	1,175,132	0.32
	Serbia International Bond	EUR	1.000%	23/09/2028	92,520	0.07
	Serbia International Bond	EUR	1.650%	29/04/2030	82,112	0.06
	Serbia International Bond	USD	2.125%	01/12/2030	835,868	0.61
	Serbia International Bond Serbia International Bond	USD EUR	6.500% 2.050%	26/09/2033 23/09/2036	493,724 170,736	0.36 0.13
220,000	Serbia international bond	EUR -	2.050%	23/09/2030		
0. (1.46)					3,289,549	2.41
South Africa 740,000	Absa Group Ltd.	USD	6.375%	Perp.	718,370	0.53
	Bidvest Group Ltd.	USD	3.625%	23/09/2026	1,059,630	0.78
	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	1,048,800	0.77
	Transnet SOC Ltd.	USD	8.250%	06/02/2028	1,409,108	1.03
1,420,000	Hanshet 300 Ltd.					

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds – ((Contin		Currency	microst Rate	mutunty Dute		
Spain	•						
	-	International Airport Finance SA	USD	12.000%	15/03/2033	304,282	0.22
Supranatio		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				,	
		Telecom Partners	USD	4.050%	27/04/2026	1,175,549	0.86
-		European Bank for Reconstruction & Development	INR	6.300%	26/10/2027	1,089,922	0.80
92,00	00,000	International Bank for Reconstruction & Development	INR .	6.850%	24/04/2028	1,092,708	0.80
						4,193,317	3.08
Turkey	00 000	Over Oaks Issaels AO	HOD	4.0450/	40/00/0004	000 070	0.70
		Coca-Cola Icecek AS Coca-Cola Icecek AS	USD USD	4.215% 4.500%	19/09/2024 24/05/2028	983,976 857,460	0.72 0.63
		Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	1,425,184	1.04
		Mersin Uluslararasi Liman Isletmeciligi AS	USD	8.250%	15/11/2028	1,740,066	1.28
		Turkiye Garanti Bankasi AS	USD	8.375%	15/05/2031	1,453,973	1.07
	70,000	·	USD	9.250%	16/10/2028	718,267	0.53
66	60,000	Yapi ve Kredi Bankasi AS	USD	9.250%	17/01/2034	682,417	0.50
						7,861,343	5.77
Ukraine							
4	50,000	Ukraine Government International Bond	EUR	6.750%	20/06/2028	134,498	0.10
32	20,000	Ukraine Government International Bond	USD	7.750%	01/08/2041	166,400	0.12
						300,898	0.22
United Ara							
		NBK Tier 1 Financing 2 Ltd.	USD	4.500%	Perp.	1,365,218	1.00
United Kin	•	Oir com LIK PLO	HOD	0.0500/	00/05/0000	000 044	0.44
	90,000		USD USD	8.250% 8.625%	02/05/2029 02/05/2032	602,844 611,250	0.44 0.45
0.	00,000	disecuiii divi Ed		0.02370	02/03/2032	1,214,094	0.89
						1,214,094	0.09
United Sta		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
42	20,000	Kosmos Energy Ltd.	USD	7.500%	01/03/2028	400,442	0.29
3	50,000	Sasol Financing USA LLC	USD	4.375%	18/09/2026	328,300	0.24
1,1	10,000	Sasol Financing USA LLC	USD	8.750%	03/05/2029	1,111,332	0.82
						3,171,268	2.33
Uzbekistar	n						
		Ipoteka-Bank ATIB	USD	5.500%	19/11/2025	2,139,081	1.57
	.,		USD	5.750%	02/12/2024	663,300	0.49
	,	Uzbekistan International Bond	USD	5.375%	20/02/2029	645,260	0.47
9,	20,000	Uzbekistan International Bond	USD	3.700%	25/11/2030	760,417	0.56
						4,208,058	3.09
Venezuela 1,62		Venezuela Government International Bond	USD	7.650%	21/04/2025	270,540	0.20
TOTAL BO							
(cost USD	120,26	0,874)				114,428,983	83.94
						Market Value	% of Shareholders'
Holdings		Security Description				USD	Equity
Mutual Fu	unds –	7.88%					
	46,668	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(c)				10,746,668	7.88
TOTAL MU						10 7/6 660	7.00
(cost USD		• •				10,746,668	7.88
(cost USD		ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 17,542)				125,175,651	91.82

Holdings	Security Description			Currency	Interest Rat	e Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - 1.23	securities dealt in anoth	er regulated ma	arket					
Canada 680,0	00 First Quantum Minerals	Ltd. ^(b)		USD	9.3759	6 01/03/2029	714,129	0.52
Supranational 1,040,0		C / Andean Tower	Partners Colombia SAS / Andean	USD	4.0509	% 27/04/2026	970,294	0.71
TOTAL BOND (cost USD 1,6							1,684,423	1.23
TOTAL TRANS	SFERABLE SECURITIES DI 93,880)	EALT IN ANOTH	ER REGULATED MARKET				1,684,423	1.23
MARKET VAL	UE OF INVESTMENTS EXC 2,701,422)	LUDING DERIVA	ATIVES				126,860,074	93.05
Futures Con	tracts – (0.08%)							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD							
56 2	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 Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(41) 68	US Treasury Long Bond Future US Treasury Notes 2YR Future US Treasury Ultra Long Bond F US Treasury Ultra Long Notes	es 30/09/2024 Futures 19/09/2024	9/2024		Long Short Long Long	7,792,937 (8,352,789) 8,349,125 3,477,813	(45,438) (6,078) (80,357) (7,974)	(0.03) (0.00) (0.06) (0.01)
						11,267,086	(139,847)	(0.10)
	LOSS ON FUTURES CONT	RACTS					(139,847)	(0.10)
Forward Cur	rency Contracts – 0.53%						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat	y Gain	Shareholders' Equity
GBP HUF	9,224,806 611,782,901	USD USD	11,573,863 1,666,119			03/06/202 03/06/202		0.16 0.03
USD	272,921	BRL	1,411,992			03/06/202	4 3,323	0.00
NZD USD	10,574,509 7,835,547	USD BRL	6,358,325 40,466,994			04/06/202 04/06/202		0.11 0.08
GBP	805,668	USD	1,018,265			05/06/202		0.01
COP	1,865,999,396	USD	481,467			06/06/202		0.00
GBP EUR	1,340,087 316,424	USD USD	1,702,580 341,866			06/06/202 07/06/202		0.01 0.00
GBP	1,098,708	USD	1,380,375			07/06/202		0.01
HUF	54,800,896	USD	151,943			07/06/202		0.00
NZD NZD	575,090 1,254,741	USD USD	349,832 754,978			07/06/202 10/06/202		0.00 0.01
COP	566,797,158	USD	144,481			11/06/202	4 2,514	0.00
USD USD	292,587 2,342,748	KRW PEN	387,921,029 8,679,880			12/06/202 12/06/202		0.01 0.02
NZD	2,968,695	USD	0,079,000 1,795,965			13/06/202		0.02
EUR	6,877,145	USD	7,451,071			14/06/202	4 26,376	0.02
COP	2,291,984,015	USD	589,766			17/06/202		0.00
GBP USD	1,242,104 463,406	USD COP	1,560,282 1,786,958,716			17/06/202 17/06/202		0.01 0.00
PLN	13,409,845	EUR	3,102,267			19/06/202	4 43,783	0.03
AUD	5,084,315	USD	3,345,286			20/06/202		0.03
COP CZK	2,626,366,415 6,189,971	USD EUR	661,150 248,000			20/06/202 20/06/202		0.02 0.00
CZK	29,198,659	USD	1,256,899			20/06/202		0.03

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	20/06/2024 20/06/2024	6,727 12,958	0.00 0.02
USD	2,800,798	CHF	6,450,175 2,498,711	20/06/2024	26,052	0.02
USD	9,857,456	CNH	71,223,788	20/06/2024	34,443	0.02
USD	14,031,044	EUR	12,896,002	20/06/2024	5,495	0.03
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	982,424	USD	1,245,722	21/06/2024	7,712	0.01
NZD	3,702,233	USD	2,258,210	21/06/2024	21,439	0.01
NZD	2,333,159 1,635,000	USD NZD	1,425,128	24/06/2024	11,516 75	0.01 0.00
AUD AUD	123,305	USD	1,770,833 82,000	25/06/2024 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	2,300	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	87,846	PLN	344,217	25/06/2024	126	0.00
USD	2,390,863	SGD	3,224,721	25/06/2024	33	0.00
GBP USD	97,100,153 6,774,507	USD BRL	122,815,261 34,986,008	02/07/2024 02/07/2024	1,077,582 113,653	0.79 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	25,800,196	USD	1,352,050	06/09/2024	19,147	0.00
EUR	3,734,011	USD	4,077,261	19/09/2024	1,058	0.00
AUD	811,272	USD	539,393	26/09/2024	3,004	0.00
AUD AUD	107,132 558,591	USD USD	70,268 365,589	27/09/2024 02/10/2024	1,360 7,921	0.00 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	2,499,168	USD	2,704,016	21/10/2024	29,767	0.02
HUF	596,663,426	USD	1,643,943	21/10/2024	15,363	0.01
AUD	721,048	USD	476,973	07/11/2024	5,555	0.00
UNREALISED GA	IN ON FORWARD CUR	KENCY CON	IRACIS		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 USD	40,466,995 8,532,215	USD NZD	7,847,959 14,154,553	04/06/2024 04/06/2024	(121,417) (183,448)	(0.08) (0.15)
USD	1,381,882	GBP	1,085,820	05/06/2024	(3,362)	(0.13)
USD	479,235	COP	1,871,640,098	06/06/2024	(6,575)	(0.00)
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 USD	694,116 144,481	NZD COP	1,150,180	10/06/2024 11/06/2024	(14,107)	(0.01)
IDR	351,988,701	USD	564,052,028 22,309	12/06/2024	(1,802) (637)	(0.00)
USD	306,624	INR	25,674,701	12/06/2024	(1,139)	(0.00)
USD	1,055,463	NZD	1,723,758	13/06/2024	(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 EUR	22,752,941 972,412	USD CZK	3,161,132 24,249,223	20/06/2024 20/06/2024	(23,102)	(0.02)
EUR	448,326	PLN	1,955,068	20/06/2024	(8,561) (10,666)	(0.00)
EUR	965,000	SEK	11,132,076	20/06/2024	(9,873)	(0.01)
INR	183,489,436	USD	2,208,618	20/06/2024	(9,873)	(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 3,720,200	CZK GBP	10,840,559 2,943,334	20/06/2024 20/06/2024	(15,142) (35,060)	(0.01) (0.03)
USD	2,198,445	HUF	802,650,542	20/06/2024	(41,544)	(0.03)
USD	2,029,584	MXN	34,727,205	20/06/2024	(9,046)	(0.01)
USD	1,276,170	NOK	13,426,168	20/06/2024	(6,494)	(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 5,273,172	ZAR CLP	14,175,655 5,147,106,693	20/06/2024 21/06/2024	(10,213)	(0.01)
USD	354,987	NZD	5,147,100,093	24/06/2024	(355,618) (2,819)	(0.26) (0.00)
CZK	20,098,201	EUR	812,634	25/06/2024	(331)	(0.00)
EUR	3,173,453	CHF	3,128,742	25/06/2024	(24,163)	(0.01)
EUR	333,948	PLN	1,433,681	25/06/2024	(2,075)	(0.00)
EUR	535,200	SEK	6,188,957	25/06/2024	(6,914)	(0.01)
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 USD	2,690,124	EUR COP	2,470,450 20,085,673,291	06/08/2024 08/08/2024	(2,562)	(0.00)
USD	5,080,620 1,447,081	ZAR	27,419,116	06/09/2024	(78,754) (10,155)	(0.06) (0.00)
EUR	781,534	USD	855,105	18/09/2024	(1,546)	(0.00)
USD	1,534,108	EUR	1,433,745	18/09/2024	(31,767)	(0.02)
USD	3,641,186	EUR	3,363,276	19/09/2024	(32,214)	(0.03)
USD	1,398,608	AUD	2,145,449	26/09/2024	(35,789)	(0.02)
CNH	7,215,423	USD	1,005,181	15/10/2024	(1,717)	(0.00)
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 BRL	485,183	USD USD	531,033 447,094	23/10/2024 28/10/2024	(251)	(0.00)
DIVE	2,344,114	טטט	447,094	28/10/2024	(5,829)	(0.01)

Forward Currency	y Contracts – (Conti	nued)					
	Amount		Amount		Matur		% of Shareholders'
USD	949,384	Currency EUR	Sold		28/10/20		(0.00)
USD	572,118	AUD	874,272 858,391		07/11/20	(' '	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	стѕ			(2,243,561)	(1.65)
Options – (0.02%))				Unrealised		% of
Holdings	Security Description		Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Option	ıs					
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
604.000	EUR		Expires 15/07/2024	Christa 4 44	(40.255)	1 215	0.00
602,000	Call EUR / Put USD Call EUR / Put USD		Expires 15/07/2024 Expires 22/07/2024	Strike 1.11 Strike 1.10	(10,255) (9,323)	1,315 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	(55)	11,516	0.01
602,000	Put EUR / Call USD		Expires 22/07/2024	Strike 1.10	(2,363)	9,331	0.01
612,000	Put EUR / Call USD		Expires 02/08/2024	Strike 1.09	(6,762)	5,538	0.00
3,929,000	Put EUR / Call USD		Expires 16/09/2024	Strike 1.06	(6,071)	14,455	0.01
1,310,000	Put EUR / Call USD		Expires 16/09/2024	Strike 1.09	(1,372)	14,645	0.01
3,922,000	Put EUR / Call USD		Expires 17/09/2024	Strike 1.06	(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 1,251,000	Put EUR / Call USD Put EUR / Call USD		Expires 17/10/2024	Strike 1.06 Strike 1.09	(4,900)	6,790 14,729	0.01 0.01
928,000	Put EUR / Call USD		Expires 21/10/2024 Expires 24/10/2024	Strike 1.08	(119) (5,473)	10,070	0.01
					(193,715)	198,854	0.15
0.040.000	GBP		F : 04/00/0004	0.11.4.07	(44.700)	4.000	
3,210,000	Put GBP / Call USD		Expires 04/06/2024	Strike 1.27	(11,788)	1,036	0.00
2,122,000 2,136,000	Put GBP / Call USD Put GBP / Call USD		Expires 05/06/2024 Expires 13/06/2024	Strike 1.24 Strike 1.25	(10,535)	3 431	0.00
3,214,000	Put GBP / Call USD		Expires 18/06/2024	Strike 1.26	(12,250) (14,203)	3,440	0.00
3,212,000	Put GBP / Call USD		Expires 18/06/2024	Strike 1.27	(7,449)	10,470	0.01
2.142.000	Put GBP / Call USD		Expires 19/06/2024	Strike 1.26	(9,202)	2,918	0.00
2,966,000	Put GBP / Call USD		Expires 15/10/2024	Strike 1.23	(36,358)	20,058	0.02
					(101,785)	38,356	0.03
	NZD			0.1.0.55			
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
2,774,000	USD 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	0.41
<u> </u>	Written Options				<u> </u>	
(4.645.000)	AUD Call AUD / Put NZD	Funite a 06/06/2024	Chritis 1 10	4.000	(2)	(0.00
(1,615,000) (1,621,000)	Call AUD / Put NZD Call AUD / Put NZD	Expires 06/06/2024 Expires 13/06/2024	Strike 1.10 Strike 1.10	4,986 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
(000,000)	EUR	F i	Otalias 0.00	(077)	(7.000)	(0.04)
(992,000)	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)	(0.00)
(1,128,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 26/06/2024	Strike 0.99 Strike 0.98	4,418	(2,457)	(0.00)
(1,125,000) (496,000)	Call EUR / Put CZK	Expires 01/07/2024 Expires 06/06/2024	Strike 0.96 Strike 25.07	1,984 2,128	(5,137)	(0.01)
(497,000)	Call EUR / Put CZK	Expires 13/06/2024	Strike 24.77	1,005	(37) (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	8,006	(1)	(0.00
(993,000)	Call EUR / Put SEK	Expires 13/06/2024	Strike 11.69	7,593	(88)	(0.00)
(999,000)	Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65	6,354	(455)	(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 26/06/2024	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 Strike 0.86	(81)	(4,604)	(0.00
(993,000) (999,000)	Put EUR / Call GBP Put EUR / Call GBP	Expires 13/06/2024 Expires 19/06/2024	Strike 0.86	(6,879)	(11,171)	(0.01 (0.01
(1,131,000)	Put EUR / Call GBP	Expires 19/06/2024 Expires 26/06/2024	Strike 0.85	(3,630) 442	(8,044) (4,767)	
(496,000)	Put EUR / Call PLN	Expires 06/06/2024	Strike 4.32	(3,534)	(4,767) (6,411)	(0.00 (0.01
(499,000)	Put EUR / Call PLN	Expires 18/06/2024	Strike 4.32 Strike 4.26	(3,334)	(1,964)	(0.01)
(562,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	1,095	(2,077)	(0.00
(563,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	566	(2,803)	(0.00
(993,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 4.20 Strike 11.68	(15,836)	(23,843)	(0.00
, , ,		'				
(993,000)	Put EUR / Call SEK	Expires 13/06/2024	Strike 11.69	(17,251)	(24,933)	(0.02
(999,000)	Put EUR / Call SEK Put EUR / Call SEK	Expires 19/06/2024	Strike 11.65	(14,395)	(21,204)	(0.02
		Expires 26/06/2024	Strike 11.58	(11,010)	(18,309)	(0.01)
(1,131,000)		•				
(1,131,000) (5,259,000) (5,252,000)	Put EUR / Call USD Put EUR / Call USD	Expires 12/06/2024 Expires 12/06/2024	Strike 1.07 Strike 1.07	16,973 5,495	(1,069) (1,541)	(0.00) (0.00)

Options – (Contir	nued)						
Op (O 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)	Put EUR / Call USD	Expires 17/09/2024	Strike 1.09		3,080	(13,371)	(0.01)
(2,595,000) (928,000)	Put EUR / Call USD Put EUR / Call USD	Expires 17/10/2024 Expires 24/10/2024	Strike 1.06 Strike 1.08		26,581 7,092	(13,580)	(0.01) (0.01)
(928,000)	Fut LOIV / Call OOD	Expires 24/10/2024	Stilke 1.00			(10,070)	
					239,411	(357,913)	(0.26)
(0.040.000)	GBP	E : 04/00/0004	0 4 0.7		7.000	(4.000)	(0.00)
(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) (2,966,000)	Put GBP / Call USD Put GBP / Call USD	Expires 18/06/2024 Expires 15/10/2024	Strike 1.26 Strike 1.23		4,012 33,419	(3,440)	(0.00)
(2,900,000)	Put GBP / Call USD	Expires 15/10/2024	Suike 1.23			(20,058)	(0.02)
					49,013	(24,965)	(0.02)
(4 000 000)	USD	Everine 00/00/0004	Obvilse 4 05		4.400	(507)	(0.00)
(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 Strike 1.35		(1,975) 792	(6,826)	(0.01)
(1,221,000) (2,822,000)	Call USD / Put SGD Call USD / Put ZAR	Expires 26/06/2024 Expires 04/09/2024	Strike 1.33 Strike 19.27		62,172	(4,602) (54,572)	(0.00) (0.04)
(1,069,000)	Put USD / Call SGD	Expires 04/09/2024	Strike 13.27		691	(3,976)	(0.04)
(1,084,000)	Put USD / Call SGD	Expires 18/06/2024	Strike 1.34		3,205	(1,645)	(0.00)
(1,221,000)	Put USD / Call SGD	Expires 26/06/2024	Strike 1.35		293	(5,101)	(0.01)
				_	69,338	(77,229)	(0.06)
TOTAL WRITTEN ((587,410)	(0.43)
TOTAL OPTIONS	10))					(307,410)	(0.43)
(cost USD 91,198)						(31,058)	(0.02)
Swap Contracts -	(0.65%)						
Net Local	(0.0070)					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
5,530,000	Interest Rate Swaps Floating (BRL 1 month BRCDI)	Fixed 12.915%		BRL	02/01/2026	11,586	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	Fixed 3.750%	Floating (USD 1 month SOFR)		USD	20/06/2034		0.01
11,650,000	Fixed 3.240%	Floating (USD 1 month SOFR)		USD	09/10/2035		0.33
UNREALISED GAIL	N ON INTEREST RATE SWAPS					1,359,094	1.00

Swap Contracts -	- (Continued)					
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
4,320,000	Credit Default Swaps Floating (Markit CDX Emerging Markets	Fixed 1.000%	USD	20/12/2028	47,052	0.04
1,350,000	40 Version 1 Index) Fixed 1.000%	Floating (Colombia Government International Bond)	USD	20/06/2029	4,492	0.00
UNREALISED GAIR	N ON CREDIT DEFAULT SWAPS	,			51,544	0.04
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				1,410,638	1.04
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	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 C	DF INVESTMENTS				126,560,639	92.83
(cost USD 132,792,	,620)					
OTHER ASSETS A					9,772,708	7.17
SHAREHOLDERS'	EQUITY				136,333,347	100.00
TOTAL INVESTME	NTS				Market Value USD	% o Shareholders Equity
Total Investments exclusion	uding derivatives (cost USD 132,701,422)				126,860,074	93.0
Unrealised gain on futu					34,766	0.0
Unrealised loss on futu					(139,847)	(0.10
	ward currency contracts				2,970,202	2.18
-	vard currency contracts				(2,243,561)	(1.65
	ased options (cost USD 1,098,314)				556,352	0.4
	options (cost USD (1,007,116))				(587,410)	(0.43
Unrealised gain on swa					1,410,638	1.04
Unrealised loss on swa					(2,300,575)	(1.69
Other Assets and Liabi	lities				9,772,708	7.17
Chanabal de set E	14.				426 200 047	400.00
Shareholders' Equ	псу				136,333,347	100.0

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.

Holdings	S	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official exchange listing					
Bonds	- 46.69 %						
Australi		Atlassian Corp.	USD	5.500%	15/05/2034	112,079	0.05
		Aliassian Corp.	035	3.300 %	13/03/2034	112,079	0.00
Bermud		Arch Capital Group Ltd.	USD	7.350%	01/05/2034	85,150	0.04
Brazil							
	210,000	Brazil Government International Bond	USD	6.125%	15/03/2034	204,435	0.09
Canada							
		Enbridge, Inc.	USD	6.200%	15/11/2030	94,056	0.04
		Enbridge, Inc.	USD	5.700%	08/03/2033	73,257	0.03
	161,000	Rogers Communications, Inc. Rogers Communications, Inc.	USD USD	3.800% 4.500%	15/03/2032 15/03/2042	142,878 42,299	0.06 0.02
		Teck Resources Ltd.	USD	3.900%	15/07/2030	67,194	0.02
		Toronto-Dominion Bank	USD	4.456%	08/06/2032	23,493	0.01
		Waste Connections, Inc.	USD	3.200%	01/06/2032	64,835	0.03
	,		-				
						508,012	0.22
Caymar	200,000	Gaci First Investment Co.	USD	4.750%	14/02/2030	193,912	0.08
Chile	200,000	Odd i list livestilent od.		4.73070	14/02/2030	133,312	
Chile	200,000	Chile Government International Bond	USD	4.950%	05/01/2036	190,851	0.08
Colomb	ia						
		Ecopetrol SA	USD	8.625%	19/01/2029	10,437	0.01
	30,000	Ecopetrol SA	USD	8.875%	13/01/2033	30,906	0.01
			-			41,343	0.02
France						,	
Tance	200,000	Credit Agricole SA ^(a)	USD	6.875%	Perp.	200,076	0.09
		Credit Agricole SA ^(a)	USD	8.125%	Perp.	204,274	0.09
		•	-			404,350	0.18
German	ıv.					101,000	0.10
Commun		Deutsche Bank AG	USD	2.129%	24/11/2026	284,094	0.12
Ireland							
	150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	127,778	0.06
		GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	183,888	0.08
	25,000	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	21,126	0.01
						332,792	0.15
Japan							
		Mitsubishi UFJ Financial Group, Inc.	USD	5.426%	17/04/2035	198,898	0.09
		Mizuho Financial Group, Inc.	USD	5.579%	26/05/2035	263,839	0.12
	200,000	Takeda Pharmaceutical Co. Ltd.	USD -	2.050%	31/03/2030	168,130	0.07
						630,867	0.28
Mexico							
		Mexico Government International Bond	USD	3.250%	16/04/2030	228,913	0.10
		Mexico Government International Bond	USD	2.659%	24/05/2031	165,674	0.07
	251,000		USD	3.500% 6.350%	12/02/2034	205,815	0.09
	200,000	Mexico Government International Bond	USD -	6.350%	09/02/2035	203,002	0.09
						803,404	0.35
Netherla		ING Groep NV	USD	6.500%	Dec	198,624	0.09
		LYB International Finance BV	USD	4.875%	Perp. 15/03/2044	43,618	0.09
	55,000	2.5	-	7.07070	10,00,2044		
						242,242	0.11
Peru	10 000	Peru Government International Bond	USD	2.780%	01/12/2060	5,498	0.00
		Peru Government International Bond	USD	3.230%	28/07/2121	16,537	0.00
			-			22,035	0.01
Poland						,	
· c.and	190,000	Poland Government International Bond	USD	4.875%	04/10/2033	183,612	0.08

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds -	- (Contir	nued)					
Romania				0.0004	07/00/0007	10.500	0.04
		Romania Government International Bond Romania Government International Bond	USD USD	3.000% 5.125%	27/02/2027 15/06/2048	18,590 16,811	0.01 0.01
	.,	Romania Government International Bond	USD	4.000%	14/02/2051	13,834	0.00
	,					49,235	0.02
South Af	rica					10,200	0.02
	200,000	South Africa Government International Bond	USD	5.875%	20/04/2032	180,750	0.08
Spain	200 000	Banco Santander SA	USD	2.746%	28/05/2025	194,270	0.09
	,	Banco Santander SA	USD	2.749%	03/12/2030	166,338	0.07
	250,000	Telefonica Emisiones SA	USD	4.103%	08/03/2027	242,475	0.11
						603,083	0.27
Supranat		ANYE BY (ANYE E. II. 110 (ANYE HOA I		4.4000/	04/00/0007	40.750	
		NXP BV / NXP Funding LLC / NXP USA, Inc. NXP BV / NXP Funding LLC / NXP USA, Inc.	USD USD	4.400% 4.300%	01/06/2027 18/06/2029	48,758 62,131	0.02 0.03
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.400%	01/05/2030	89,526	0.03
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	5.000%	15/01/2033	111,530	0.05
		NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	20,838	0.01
			_			332,783	0.15
Switzerla		Cradit Civina AC	HCD	4.0500/	07/09/2026	220 220	0.10
	•	Credit Suisse AG	USD	1.250%	07/08/2026	228,328	0.10
United K	•	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
	200,000	HSBC Holdings PLC	USD	5.719%	04/03/2035	201,014	0.09
	200,000	NatWest Group PLC	USD	8.000%	Perp.	201,322	0.09
						1,558,878	0.69
United S							
		AbbVie, Inc. AGCO Corp.	USD USD	4.950% 5.800%	15/03/2031 21/03/2034	89,271 54,863	0.04 0.02
		Agree LP	USD	4.800%	01/10/2032	28,168	0.02
		Agree LP	USD	5.625%	15/06/2034	63,965	0.03
		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 43,772	0.04 0.02
		American International Group, Inc.	USD	4.800%	10/07/2044	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
	-	Amgen, Inc.	USD	4.400%	01/05/2045	126,738	0.06
		Amgen, Inc.	USD	5.650%	02/03/2053	108,539	0.05
			USD	4.700%	01/02/2036	165,088	0.07
	.,	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. AT&T, Inc.	USD USD	4.950% 2.300%	15/01/2042 01/06/2027	70,322 251,770	0.03 0.11
	-	AT&T, Inc.	USD	4.900%	15/08/2027	139,051	0.11
		AT&T, Inc.	USD	4.850%	01/03/2039	68,471	0.03
	-	AT&T, Inc.	USD	3.500%	01/06/2041	57,257	0.02
		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	0.04
	75,000	AutoNation, Inc.	USD	4.750%	01/06/2030	71,345	0.03
		AutoNation, Inc.	USD	2.400%	01/08/2031	80,143	0.04
		Bank of America Corp.	USD	4.450%	03/03/2026	73,715	0.03
		Bank of America Corp.	USD	1.197%	24/10/2026	258,588	0.11
	255.000	Bank of America Corp.	USD	4.376%	27/04/2028	248,033	0.11
	125,000	Bank of America Corp. Bank of America Corp.	USD USD	3.419% 3.970%	20/12/2028 05/03/2029	116,987 333,210	0.05 0.15

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - (Contin	· · ·					
United States – (C		1100	F 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	0.13
	Bank of America Corp.	USD	2.972%	04/02/2033	63,149	0.03
	Bank of America Corp.	USD	4.571%	27/04/2033	375,820	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
	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
25,000	Becton Dickinson & Co.	USD	4.669%	06/06/2047	21,742	0.01
50,000	Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	52,123	0.02
150,000	Berry Global, Inc.	USD	1.570%	15/01/2026	140,475	0.06
125,000	Berry Global, Inc.—Series WI	USD	1.650%	15/01/2027	113,370	0.05
275,000	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	269,283	0.12
224,000	Bristol-Myers Squibb Co.	USD	5.200%	22/02/2034	222,318	0.10
50,000	Bristol-Myers Squibb Co.	USD	4.350%	15/11/2047	41,721	0.02
	Bristol-Myers Squibb Co.	USD	6.250%	15/11/2053	37,768	0.02
	Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	77,015	0.03
	Campbell Soup Co.	USD	5.400%	21/03/2034	170,154	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%	15/02/2029	99,427	0.03
		USD				
	Carrier Global Corp.		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
	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
49,000	Charles Schwab Corp.—Series G	USD	5.375%	Perp.	48,519	0.02
70,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.908%	23/07/2025	69,360	0.03
250,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	3.750%	15/02/2028	231,717	0.10
26,000	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
	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.	USD	6.270%	17/11/2033	31,469	0.04
		USD	4.750%	18/05/2046	65,693	0.03
	Citigroup, Inc. Coca-Cola Consolidated, Inc.					
	•	USD	5.450%	01/06/2034	36,207	0.02
	Comcast Corp.	USD	5.300%	01/06/2034	112,662	0.05
	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
225,000	Dell International LLC / EMC Corp.	USD	4.900%	01/10/2026	222,417	0.10
50,000	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
	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	91,717	0.04
	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
	Discover Financial Services	USD	4.100%	09/02/2027	216,119	0.09
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Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	·					
	Discovery Communications LLC	USD	3.950%	20/03/2028	117,025	0.05
	DTE Energy Co. Energy Transfer LP	USD USD	4.875% 4.200%	01/06/2028 15/04/2027	196,836 193,662	0.09 0.09
	Energy Transfer LP	USD	5.500%	01/06/2027	25,041	0.09
125,000	Energy Transfer LP	USD	6.550%	01/12/2033	132,016	0.06
125,000	Enterprise Products Operating LLC—Series D	USD	6.875%	01/03/2033	138,100	0.06
	EQT Corp.	USD	3.900%	01/10/2027	57,163	0.02
125,000	Essex Portfolio LP	USD	3.000%	15/01/2030	109,884	0.05
	Expedia Group, Inc.	USD	3.250%	15/02/2030	22,325	0.01
21,000 400,000	Expedia Group, Inc. Federal Farm Credit Banks Funding Corp.	USD USD	2.950% 5.475%	15/03/2031 27/06/2024	18,112 400.036	0.01 0.18
100,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	17/09/2024	100,026	0.04
380,000	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
35,000	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.	USD	5.490%	19/12/2024	370,437	0.16
400,000 81,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.500% 5.480%	27/12/2024 03/01/2025	400,216 81,053	0.18 0.04
112,000	Federal Farm Credit Banks Funding Corp.	USD	5.370%	09/01/2025	112,050	0.04
494,000	Federal Farm Credit Banks Funding Corp.	USD	5.490%	17/01/2025	494,095	0.03
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	23/01/2025	160,136	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	24/01/2025	100,035	0.04
32,000		USD	5.470%	30/01/2025	32,026	0.01
96,000	Federal Farm Credit Banks Funding Corp.	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
	Federal Farm Credit Banks Funding Corp.	USD	5.495%	10/02/2025	138,075	0.06
66,000 303,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.460% 5.490%	14/02/2025 07/03/2025	66,018 303,179	0.03 0.13
	Federal Farm Credit Banks Funding Corp.	USD	5.420%	11/03/2025	339,224	0.13
51,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	10/04/2025	51,027	0.02
88,000	÷ .	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
39,000	Federal Farm Credit Banks Funding Corp.	USD	5.490%	28/04/2025	39,042	0.02
85,000	Federal Farm Credit Banks Funding Corp.	USD	5.445%	29/04/2025	85,071	0.04
38,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	19/05/2025	38,037	0.02
23,000	Federal Farm Credit Banks Funding Corp.	USD	5.480%	27/05/2025	23,024	0.01
44,000 43,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.445% 5.455%	03/06/2025 27/06/2025	44,042 43,040	0.02 0.02
61,000	Federal Farm Credit Banks Funding Corp.	USD	5.485%	27/06/2025	61,070	0.02
127,000	Federal Farm Credit Banks Funding Corp.	USD	5.490%	21/07/2025	127,149	0.06
116,000	Federal Farm Credit Banks Funding Corp.	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
	Federal Farm Credit Banks Funding Corp.	USD	5.480%	08/09/2025	82,152	0.04
	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	Federal Farm Credit Banks Funding Corp.	USD	5.465%	29/04/2026	53,007	0.02
39,000 116,000	Federal Farm Credit Banks Funding Corp.—Series 1 Federal Farm Credit Banks Funding Corp.—Series 1	USD USD	5.400% 5.505%	07/03/2025 02/06/2025	39,051 116,162	0.02 0.05
1,000,000	Federal Home Loan Bank Discount Notes	USD	0.000%	07/06/2024	998,983	0.03
1,000,000	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
1,800,000		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
	Federal Home Loan Bank Discount Notes	USD	0.000%	10/07/2024	795,324	0.35
2,000,000		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
2 000 000	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	24/07/2024 31/07/2024	793,688 1 982 174	0.35 0.87
2,000,000	1 Oddra 1 Torrio Edan Barik Discoullt NOtes	030	0.000 /0	31/01/2024	1,982,174	0.07

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% 0.000%	02/08/2024 31/10/2024	1,288,102 753,130	0.57 0.33
	Federal Home Loan Bank Discount Notes	USD	0.000%	26/11/2024	829,314	0.33
	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	0.08
	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
	Federal Home Loan Banks	USD	5.465%	21/08/2025	320,192	0.14
235,000	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	USD	5.460%	08/12/2025	450,243	0.20
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.465% 5.455%	08/12/2025 02/01/2026	365,215 510,117	0.16 0.22
	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	0.03
	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
211,000	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.	USD	5.875%	14/01/2038	77,513	0.03
	General Motors Co. General Motors Financial Co., Inc.	USD USD	6.600% 1.500%	01/04/2036 10/06/2026	130,904 115,341	0.06 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
	GLP Capital LP / GLP Financing II, Inc.	USD	6.750%	01/12/2033	98,972	0.04
188,000	GXO Logistics, Inc.	USD	6.500%	06/05/2034	191,188	0.08
265,000	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.	USD	5.500%	01/06/2033	105,695	0.05
	HCA, Inc.—Series WI	USD	3.375%	15/03/2029	136,888	0.06
	Healthcare Realty Holdings LP Hewlett Packard Enterprise Co.	USD USD	2.050% 6.200%	15/03/2031 15/10/2035	77,089 41,235	0.03 0.02
	Highwoods Realty LP	USD	7.650%	01/02/2034	107,285	0.02
	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
25,000	Home Depot, Inc.	USD	4.500%	06/12/2048	21,494	0.01
42,000	Host Hotels & Resorts LP—Series J	USD	2.900%	15/12/2031	34,870	0.02
	Humana, Inc.	USD	5.950%	15/03/2034	96,799	0.04
	Huntington Bancshares, Inc.	USD	2.625%	06/08/2024	49,733	0.02
	Huntington Bancshares, Inc.	USD	6.208%	21/08/2029	91,742	0.04
	Huntsman International LLC	USD	4.500%	01/05/2029	23,532	0.01
	Huntsman International LLC Hyatt Hotels Corp.	USD USD	2.950% 4.850%	15/06/2031 15/03/2026	41,084 98,978	0.02 0.04
	Ingersoll Rand, Inc.	USD	5.314%	15/06/2031	42,020	0.04
	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
50,000	Invitation Homes Operating Partnership LP	USD	2.300%	15/11/2028	43,956	0.02
	Invitation Homes Operating Partnership LP	USD	2.000%	15/08/2031	43,239	0.02
	IQVIA, Inc.	USD	6.250%	01/02/2029	112,735	0.05
	J M Smucker Co.	USD	5.900%	15/11/2028	154,029	0.07
	J M Smucker Co. JPMorgan Chase & Co.	USD USD	6.200% 3.960%	15/11/2033 29/01/2027	282,263 268,216	0.12 0.12
213,000	or morgan onase a oo.	000	3.300 /0	20/01/2027	۷۵۵,۷۱۵	0.12

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
250,000	JPMorgan Chase & Co.	USD	4.323%	26/04/2028	243,117	0.11
	JPMorgan Chase & Co.	USD	4.005%	23/04/2029	71,526	0.03
50,000	JPMorgan Chase & Co. JPMorgan Chase & Co.	USD USD	2.522% 2.963%	22/04/2031 25/01/2033	64,381 42,344	0.03 0.02
350,000	-	USD	4.586%	26/04/2033	331,460	0.02
280,000	-	USD	4.912%	25/07/2033	271,295	0.13
275,000	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	272,071	0.12
48,000	-	USD	5.750%	16/05/2054	47,848	0.02
100,000		USD	3.878%	23/05/2025	100,093	0.04
70,000	Kilroy Realty LP	USD	6.250%	15/01/2036	67,138	0.03
50,000	Kinder Morgan, Inc.	USD	5.550%	01/06/2045	46,888	0.02
63,000	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	61,130	0.03
55,000	Lennar Corp.	USD	4.750%	29/11/2027	54,331	0.02
	Louisville Gas and Electric Co.	USD	5.450%	15/04/2033	90,229	0.04
50,000	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	40,524	0.02
	Lowe's Cos., Inc.	USD	3.750%	01/04/2032	158,121	0.07
	M&T Bank Corp.	USD	7.413%	30/10/2029	68,305	0.03
	M&T Bank Corp.	USD	6.082%	13/03/2032	183,489	0.08
	M&T Bank Corp.	USD	5.053%	27/01/2034	82,831	0.04
130,000	Marathon Oil Corp.	USD	5.300%	01/04/2029	130,287	0.06
100,000	Marathon Petroleum Corp.	USD	3.800%	01/04/2028	95,112	0.04
100,000	Marriott International, Inc.	USD	5.000%	15/10/2027	99,374	0.04
120,000	Marriott International, Inc.	USD	5.550%	15/10/2028	121,247	0.05
50,000	Marriott International, Inc.	USD	4.900%	15/04/2029	49,178	0.02
	Marriott International, Inc.	USD USD	4.875%	15/05/2029	63,831	0.03 0.02
55,000	**	USD	5.950% 1.500%	15/09/2033	56,417	0.02
50,000 100,000	Masco Corp. MetLife, Inc.	USD	6.375%	15/02/2028 15/06/2034	43,579 107,278	0.02
160,000	MGM Resorts International	USD	4.750%	15/10/2028	149,837	0.03
50,000	Micron Technology, Inc.	USD	2.703%	15/04/2032	41,236	0.02
25,000	Mid-America Apartments LP	USD	1.700%	15/02/2031	19,882	0.01
150,000	Morgan Stanley	USD	4.210%	20/04/2028	145,389	0.06
145,000	Morgan Stanley	USD	5.164%	20/04/2029	143,985	0.06
200,000	Morgan Stanley	USD	4.431%	23/01/2030	192,566	0.08
175,000	Morgan Stanley	USD	2.699%	22/01/2031	152,210	0.07
166,000	Morgan Stanley	USD	4.889%	20/07/2033	159,162	0.07
110,000	Morgan Stanley	USD	5.466%	18/01/2035	109,187	0.05
175,000	Morgan Stanley	USD	2.484%	16/09/2036	137,996	0.06
75,000	Morgan Stanley	USD	3.971%	22/07/2038	63,212	0.03
100,000	MPLX LP	USD	2.650%	15/08/2030	85,346	0.04
50,000	MPLX LP	USD	4.700%	15/04/2048	41,484	0.02
115,000	Netflix, Inc.	USD	4.875%	15/04/2028	114,005	0.05
125,000	Netflix, Inc.	USD	5.875%	15/11/2028	128,516	0.06
125,000	Netflix, Inc.	USD	6.375%	15/05/2029	131,210	0.06
125,000	Newmont Corp.	USD	2.250%	01/10/2030	105,529	0.05
250,000	NextEra Energy Capital Holdings, Inc.	USD	1.875%	15/01/2027	229,247	0.10
	NiSource, Inc.	USD	5.250%	30/03/2028	149,644	0.07
75,000	NNN REIT, Inc.	USD	5.600%	15/10/2033	74,623	0.03
	Nordson Corp.	USD	5.800%	15/09/2033	153,808	0.07
	NuStar Logistics LP	USD	6.000%	01/06/2026	246,348	0.11
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	43,869	0.02
	Occidental Petroleum Corp.	USD	7.500% 5.375%	01/05/2031	57,259 172,048	0.02
	OneMain Finance Corp. ONEOK, Inc.	USD USD	5.375% 4.550%	15/11/2029 15/07/2028	172,048 194,118	0.08 0.09
	Oracle Corp.	USD	2.950%		242,756	0.09
	Oracle Corp.	USD	4.650%	01/04/2030 06/05/2030	73,006	0.11
	Oracle Corp.	USD	2.875%	25/03/2031	193,534	0.09
	Oracle Corp.	USD	4.900%	06/02/2033	394,414	0.03
	Oracle Corp.	USD	4.000%	15/11/2047	113,946	0.17
	Oracle Corp.	USD	3.600%	01/04/2050	52,192	0.03
	Oracle Corp.	USD	6.900%	09/11/2052	83,948	0.04
	Otis Worldwide Corp.	USD	3.112%	15/02/2040	18,619	0.01
37,000	•	USD	5.950%	15/06/2054	37,327	0.02
	Pacific Gas and Electric Co.	USD	3.000%	15/06/2028	113,897	0.05
	PacifiCorp	USD	5.800%	09/11/2052	62,098	0.03
195,000	•	USD	3.750%	15/06/2029	173,501	0.08
	Philip Morris International, Inc.	USD	5.750%	17/11/2032	76,514	0.03
	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.800%	15/09/2030	91,004	0.04
100,000						
	PNC Financial Services Group, Inc.	USD	5.676%	22/01/2035	264,791	0.12
265,000	PNC Financial Services Group, Inc. Progress Energy, Inc.	USD USD	5.676% 7.000%	22/01/2035 30/10/2031	264,791 54,740	0.12 0.02

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	•					
United States – (0	Continued) Prologis LP	USD	4.625%	15/01/2033	95,274	0.04
	Prudential Financial, Inc.	USD	5.700%	14/12/2036	77,069	0.03
	Public Service Electric and Gas Co.	USD	3.950%	01/05/2042	40,947	0.02
125,000	Realty Income Corp.	USD	4.000%	15/07/2029	117,704	0.05
	Regions Financial Corp.	USD	1.800%	12/08/2028	86,195	0.04
	Retail Opportunity Investments Partnership LP	USD	6.750%	15/10/2028	149,018	0.07
	Revvity, Inc. Revvity, Inc.	USD	1.900%	15/09/2028	112,831	0.05
	Revvity, Inc. Revvity, Inc.	USD USD	3.300% 2.550%	15/09/2029 15/03/2031	90,586 62,543	0.04 0.03
	RTX Corp.	USD	4.125%	16/11/2028	191,678	0.08
	RTX Corp.	USD	6.100%	15/03/2034	78,523	0.03
	RTX Corp.	USD	4.875%	15/10/2040	54,850	0.02
175,000	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	174,926	0.08
50,000	·	USD	5.000%	15/03/2027	49,562	0.02
25,000	·	USD	3.800%	01/02/2038	20,426	0.01
	Sherwin-Williams Co.	USD	4.000%	15/12/2042	20,061	0.01
100,000 175,000		USD USD	3.250% 5.375%	01/07/2026 15/03/2030	96,004 168,612	0.04 0.07
69,000	••	USD	8.750%	15/03/2030	82,504	0.07
50,000	·	USD	1.650%	15/10/2027	44,441	0.02
95,000		USD	4.850%	08/12/2028	93,921	0.04
125,000	•	USD	5.950%	01/04/2030	129,632	0.06
25,000	· ·	USD	4.200%	01/02/2033	22,448	0.01
75,000	Time Warner Cable Enterprises LLC	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. T-Mobile USA, Inc.	USD USD	4.950%	15/03/2028 15/04/2031	74,213	0.03
	T-Mobile USA, Inc.	USD	3.500% 5.200%	15/01/2033	54,527 172,307	0.02 0.08
	T-Mobile USA, Inc.	USD	5.050%	15/07/2033	48,685	0.00
	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	·	USD	5.250%	15/05/2033	59,455	0.03
283,000	TransDigm, Inc.	USD	5.500%	15/11/2027	276,214	0.12
	Truist Financial Corp.	USD	5.711%	24/01/2035	64,601	0.03
	Truist Financial Corp.—Series P	USD	4.950%	Perp.	132,281	0.06
	UDR, Inc.	USD	2.100%	01/08/2032	19,321	0.01
	Union Pacific Corp.	USD	2.800%	14/02/2032	64,253	0.03
1,900	United States Treasury Bill United States Treasury Bill	USD USD	0.000% 0.000%	04/06/2024 27/06/2024	1,900 1,195,795	0.00 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
	United States Treasury Bill	USD	0.000%	07/11/2024	443,207	0.20
	United States Treasury Bill	USD	0.000%	21/11/2024	262,036	0.12
8,800	United States Treasury Bill	USD	0.000%	29/11/2024	8,575	0.00
	United States Treasury Bill	USD	0.000%	26/12/2024	566,237	0.25
	United States Treasury Bill	USD	0.000%	20/02/2025	1,037,765	0.46
	United States Treasury Bill	USD	0.000%	20/03/2025	466,922	0.21
24,600	*	USD USD	0.000%	17/04/2025	23,523	0.01
1,217,000	United States Treasury Bill United States Treasury Floating Rate Note	USD	0.000% 5.566%	15/05/2025 21/05/2024	1,330,083 1,219,465	0.59 0.54
353,000		USD	5.526%	31/01/2025	353,332	0.16
	United States Treasury Floating Rate Note	USD	5.495%	30/04/2025	1,002,079	0.44
272,200		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	United States Treasury Floating Rate Note	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	,	USD	1.750%	31/12/2024	167,093	0.07
	United States Treasury Note/Bond	USD	2.250%	31/12/2024	22,409	0.01
147,200 22,900	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	2.500% 1.500%	31/01/2025 15/02/2025	144,569 22,307	0.06 0.01
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	1.750%	15/02/2025	95,882	0.01
123,800	*	USD	0.250%	30/06/2025	117,530	0.04
150,000	*	USD	5.350%	15/02/2033	151,545	0.03
	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
			E 0750/		05.000	0.04
25,000 75,000	·	USD USD	5.875% 5.050%	15/02/2053 15/04/2053	25,966 69,263	0.01 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.	USD	5.650%	15/03/2033	100,665	0.04
	Workday, Inc.	USD	3.800%	01/04/2032	44,885	0.02
	WP Carey, Inc. WP Carey, Inc.	USD USD	3.850% 2.400%	15/07/2029 01/02/2031	69,502 41,557	0.03 0.02
	WP Carey, Inc. WP Carey, Inc.	USD	2.450%	01/02/2031	40,126	0.02
	Xcel Energy, Inc.	USD	3.350%	01/12/2026	206,395	0.09
		-				
Uruguay					98,738,992	43.52
	Uruguay Government International Bond	USD	5.750%	28/10/2034	10,374	0.00
TOTAL BONDS (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	3 - 10.1470					
11,769	Caixa Seguridade Participacoes SA				33,729	0.02
16,100	Itau Unibanco Holding SA—Preferred				95,941	0.04
	NU Holdings Ltd. Class A				86,405	0.04
	PRIO SA				32,942	0.01
	Raia Drogasil SA				43,441	0.02
13,500					50,779	0.02
	TIM SA				49,444 10,711	0.02 0.01
2,320	Vivara Participacoes SA					
China					403,392	0.18
	Alibaba Group Holding Ltd.				351,643	0.15
	ANTA Sports Products Ltd.				102,776	0.05
4,000	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				125,183	0.05
	Fuyao Glass Industry Group Co. Ltd. Class H ^(a)				65,597	0.03
	H World Group Ltd. ADR KE Holdings, Inc. ADR				41,668 91,946	0.02 0.04
	Kweichow Moutai Co. Ltd. Class A				295,000	0.04
	Meituan Class B ^(a)				234,309	0.10
	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.				80,579	0.04
	Silergy Corp.				131,675	0.06
	Tencent Holdings Ltd. Tencent Music Entertainment Group ADR				706,809 57,835	0.31 0.03
	Weichai Power Co. Ltd. Class H				73,411	0.03
	Will Semiconductor Co. Ltd. Shanghai Class A				63,452	0.03
	Zhongji Innolight Co. Ltd. Class A				62,901	0.03

Holdings		Security Description	Market Value USD	% of Shareholders Equity
Commo	n Stock	s – (Continued)		
China – (d) Zijin Mining Group Co. Ltd. Class H	68,087	0.03
		ZTO Express Cayman, Inc. ADR	80,590	0.04
			3,382,787	1.49
Egypt			· ·	
	26,843	Commercial International Bank Egypt GDR	43,164	0.02
Finland	0.700	Nests Oct	400.005	0.00
	8,799	Neste Oyj	183,805	0.08
France	7,252	TotalEnergies SE	524,457	0.23
Germany	,			
		Instone Real Estate Group SE ^(a)	46,941	0.02
	7,254	Vonovia SE	223,748	0.10
			270,689	0.12
Greece	4 380	JUMBO SA	126,410	0.06
		Mytilineos SA	49,857	0.00
	19,073	National Bank of Greece SA	165,587	0.07
	12,343	Piraeus Financial Holdings SA	48,388	0.02
			390,242	0.17
Hong Ko		OV Asset Heldings Ltd	40.500	0.00
		CK Asset Holdings Ltd. Hong Kong Exchanges & Clearing Ltd.	49,508 34,933	0.02 0.02
		Sino Land Co. Ltd.	143,063	0.06
		Sun Hung Kai Properties Ltd.	164,366	0.07
			391,870	0.17
India				
		Apollo Hospitals Enterprise Ltd.	114,093	0.05
		Axis Bank Ltd. Bajaj Finance Ltd.	157,427 96,159	0.07 0.04
		Godrej Properties Ltd.	175,032	0.08
	24,335	ICICI Bank Ltd.	326,198	0.14
		Info Edge India Ltd.	129,554	0.06
		Infosys Ltd. Jio Financial Services Ltd.	136,236 74,997	0.06 0.03
		Reliance Industries Ltd.	95,760	0.03
		SBI Life Insurance Co. Ltd. ^(a)	140,474	0.06
	10,668	Sona Blw Precision Forgings Ltd. ^(a)	83,160	0.04
	-	Sun Pharmaceutical Industries Ltd.	175,956	0.08
		Tata Consumer Products Ltd. Zomato Ltd.	163,033 226,180	0.07 0.10
	105,457	Zomato Ltd.		
Indonesi			2,094,259	0.92
Indonesi		Bank Central Asia Tbk PT	213,422	0.09
Ireland				
	1,773	Accenture PLC Class A	502,592	0.22
Italy	23,895	Davide Campari-Milano NV	236,382	0.10
Japan		·		
•		Hoya Corp.	462,816	0.20
		Keyence Corp.	541,952	0.24
		Mitsui Fudosan Co. Ltd. Sumitomo Realty & Development Co. Ltd.	250,156 219,132	0.11 0.10
	7,000	Same ready a perception of Ea.	1,474,056	0.65
Mexico			1,474,030	0.00
MONIOU		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 - (Contin		20.050	0.00
	Banco del Bajio SA ^(a) Wal-Mart de Mexico SAB de CV	38,950 108,678	0.02 0.05
,		396,958	0.18
Netherlands			0.10
3,852	CTP NV ^(a)	69,245	0.03
Peru 522	Credicorp Ltd.	85,175	0.04
Philippines			
	BDO Unibank, Inc.	51,516 29,596	0.02
	Jollibee Foods Corp. Monde Nissin Corp. ^(a)	92,919	0.02 0.04
,		174,031	0.08
Poland		,	
	Allegro.eu SA ^(a)	32,387	0.01
826	Dino Polska SA ^(a)	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	(6)		
	Moscow Exchange MICEX-RTS PJSC ^(b) Sberbank of Russia PJSC ^(b)	0	0.00
0,100	Sociality of Nassia 1966		0.00
Saudi Arabia			
	Alinma Bank	57,773	0.03
	Saudi Arabian Oil Co. ^(a) Saudi National Bank	101,953 32,124	0.05 0.01
3,337	Saudi National Bank		
Singapore		191,850	0.09
	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 0.05
	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.	752,091	0.33
246	Samsung SDI Co. Ltd.	66,879	0.03
Ci-		1,313,368	0.58
Spain 29,442	Banco Bilbao Vizcaya Argentaria SA	318,711	0.14
	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	DSM-Firmenich AG	688,732	0.30
	Nestle SA	375,817	0.30
	UBS Group AG	367,313	0.16
		1,431,862	0.63

		MadaAValor	% of
Holdings	Security Description	Market Value USD	Shareholders' Equity
Common Sto	ocks – (Continued)		
	288 Chailease Holding Co. Ltd.	90,744	0.04
	00 Delta Electronics, Inc.	111,069	0.05
	00 MediaTek, Inc.	192,052	0.08
	000 Nien Made Enterprise Co. Ltd.	65,121	0.03
43,0	000 Taiwan Semiconductor Manufacturing Co. Ltd.	1,102,592	0.48
	883 Taiwan Semiconductor Manufacturing Co. Ltd. ADR	559,043	0.25
	000 Unimicron Technology Corp.	62,305	0.03
56,0	00 United Microelectronics Corp.	95,373	0.04
		2,278,299	1.00
Thailand 16,6	900 PTT Exploration & Production PCL	69,531	0.03
United Arab E	mirates 608 Abu Dhabi Islamic Bank PJSC	34,542	0.02
United Kingdo		J+,J+2	0.02
	27 AstraZeneca PLC	716,139	0.31
	169 Ferguson PLC	403,294	0.18
	702 Rentokil Initial PLC	453,846	0.20
		1,573,279	0.69
United States	108 Alphabet, Inc. Class A	996,072	0.44
	ion Alphabet, Inc. Class A ion Amazon.com, Inc.	800,262	0.35
	334 Ball Corp.	524,074	0.23
	331 Boston Scientific Corp.	551,804	0.24
	48 CBRE Group, Inc. Class A	56,272	0.03
2,3	110 Danaher Corp.	589,674	0.26
4,1	56 Estee Lauder Cos., Inc. Class A	506,035	0.22
3	Hilton Worldwide Holdings, Inc.	62,490	0.03
	72 Hyatt Hotels Corp. Class A	54,677	0.02
	56 Intuit, Inc.	478,769	0.21
	783 Marsh & McLennan Cos., Inc.	367,334	0.16
	714 Martin Marietta Materials, Inc.	406,452	0.18
	193 Microsoft Corp.	1,275,862	0.56
	121 NIKE, Inc. Class B 159 Northern Trust Corp.	375,481 382,181	0.17 0.17
	521 NVIDIA Corp.	581,863	0.26
	31 Procter & Gamble Co.	702,445	0.31
	207 S&P Global, Inc.	509,668	0.23
	888 Walt Disney Co.	501,313	0.22
	60 Waste Management, Inc.	569,416	0.25
		10,292,144	4.54
Uruguay			
	13 MercadoLibre, Inc.	191,254	0.08
(cost USD 26		29,809,684	13.14
	nvestment Trusts – 4.41%		_
Australia 21,5	551 Dexus	97,692	0.04
	193 Goodman Group	223,891	0.10
	01 Stockland	91,196	0.04
113,6	29 Vicinity Ltd.	148,169	0.07
		560,948	0.25
Canada	297 Canadian Apartment Properties	41,846	0.02
	129 Dream Industrial	65,794	0.02
	'13 InterRent	58,246	0.03
	is RioCan	94,680	0.02
7,0	no moun	260,566	0.11
France		200,300	0.11
	69 Gecina SA	158,062	0.07
Japan	951 Invincible Investment Corp.	153,013	0.07
	o. This objection corp.	133,013	0.07

Holdings	.	Security Description	Market Value USD	% of Shareholders' Equity
Real Es	state Inve	stment Trusts – (Continued)		
Japan –	(Continue		444.044	0.05
		Japan Metropolitan Fund Invest KDX Realty Investment Corp.	111,041 107,375	0.05
		Nippon Building Fund, Inc.	112,404	0.05
		Nippon Prologis, Inc.	129,158	0.05
			612,991	0.27
Mexico			012,331	0.21
WIEXICO	22,847	Prologis Property Mexico SA de CV	90,049	0.04
Singapo	re			
		CapitaLand Ascendas	78,302	0.03
		Far East Hospitality Trust	58,125	0.03
	223,940	Lendlease Global Commercial	92,197	0.04
			228,624	0.10
Spain	7,462	Merlin Properties Socimi SA	88,724	0.04
United F	Cingdom	·		
	8,756	Big Yellow Group PLC	138,290	0.06
		Derwent London PLC	84,202	0.04
		Segro PLC	228,862	0.10
		Shaftesbury Capital PLC	146,484	0.06
	8,682	UNITE Group PLC	103,229	0.05
			701,067	0.31
United S		Alexandric Deal Fatata Favilias Inc	240.446	0.44
		Alexandria Real Estate Equities, Inc. American Homes 4 Rent Class A	249,146 147,287	0.11 0.07
		American Tower Corp.	574,649	0.07
		Americold Realty Trust, Inc.	178,359	0.08
		AvalonBay Communities, Inc.	337,108	0.15
		Boston Properties, Inc.	122,408	0.05
		Cousins Properties, Inc.	58,248	0.03
	1,331	Digital Realty Trust, Inc.	192,835	0.09
		EastGroup Properties, Inc.	143,335	0.06
		Equinix, Inc.	636,563	0.28
		Equity LifeStyle Properties, Inc.	199,520	0.09
		Equity Residential	112,326	0.05
		Essex Property Trust, Inc.	193,860 282,919	0.09 0.13
		Extra Space Storage, Inc. Federal Realty Investment Trust	165,136	0.13
		Invitation Homes, Inc.	267,751	0.12
		Kimco Realty Corp.	156,292	0.07
		Prologis, Inc.	872,173	0.38
		Public Storage	306,612	0.14
		Realty Income Corp.	163,562	0.07
		Regency Centers Corp.	189,072	0.08
		Ryman Hospitality Properties, Inc.	115,934	0.05
		SBA Communications Corp.	168,727	0.07
		Simon Property Group, Inc.	222,994	0.10
		Sun Communities, Inc. UDR, Inc.	75,634 173,181	0.03
		Ventas, Inc.	172,181 236,659	0.08 0.10
		VICI Properties, Inc.	305,209	0.10
		Welltower, Inc.	458,296	0.20
			7,304,795	3.22
	REAL EST SD 10,057	TATE INVESTMENT TRUSTS 871)	10,005,826	4.41
	Funds –	9.17%		
Ireland	47,854	Invesco Bloomberg Commodity UCITS ETF	1,133,063	0.50
		iShares MSCI Saudi Arabia Capped UCITS ETF	66,450	0.03
		iShares S&P 500 Consumer Staples Sector UCITS ETF	781,623	0.34
		iShares S&P 500 Energy Sector UCITS ETF	714,896	0.32
			2,696,032	1.19
			2,000,002	

							% 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
	100,431	Goldman Sachs Funds - GS Global Strategic Macro Bond Portfolio (IO D	Distribution Class)			10,253,178	7.98
	MUTUAL						7.90
<u> </u>	SD 20,709),366) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NC			20,820,971	9.17
	SD 164,91		NG			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. ^(a)	USD	5.300%	15/05/2048	89,918	0.04
Canada		(a)			48112122	465.55	
		1011778 BC ULC / New Red Finance, Inc. (a) Constellation Software, Inc. (a)	USD USD	4.000% 5.461%	15/10/2030 16/02/2034	198,303 30,880	0.09 0.01
	288,000	GFL Environmental, Inc. ^(a)	USD	4.000%	01/08/2028	263,480	0.12
	70,000	Husky Injection Molding Systems Ltd. / Titan CoBorrower LLC ^(a)	USD -	9.000%	15/02/2029	71,845	0.03
Course	a lalanda					564,508	0.25
Caymar	225,000	Avolon Holdings Funding Ltd. ^(a)	USD	4.250%	15/04/2026	217,912	0.10
	200,000	Avolon Holdings Funding Ltd. (a)	USD	3.250%	15/02/2027	186,134	0.08
	75,000	Seagate HDD Cayman ^(a)	USD -	8.250%	15/12/2029	80,063	0.03
China						484,109	0.21
	375,000	UBS Group AG ^(a)	USD	9.016%	01/06/2027	454,552	0.20
France	350,000	BNP Paribas SA ^(a)	USD	1.323%	13/01/2027	326,463	0.15
	210,000	BNP Paribas SA ^(a)	USD	5.335%	13/08/2028	209,609	0.09
	250,000	BPCE SA ^(a)	USD —	3.116%	13/01/2027	205,015	0.09
N. d d						741,087	0.33
Netherla		ING Groep NV ^(a)	USD	1.400%	01/07/2026	286,383	0.12
		JDE Peet's NV ^(a)	USD	2.250%	24/09/2031	129,592	0.06
						415,975	0.18
Switzer		UBS Group AG ^(a)	USD	1.305%	02/02/2027	371,356	0.16
United \$							
		AdaptHealth LLC ^(a) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(a)	USD USD	6.125% 6.625%	01/08/2028 15/07/2026	75,734 4,005	0.03 0.00
	56,000	Asbury Automotive Group, Inc. (a)	USD	4.625%	15/11/2029	51,237	0.00
	133,000		USD	5.000%	15/02/2032	119,381	0.05
		Aviation Capital Group LLC ^(a)	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	0.08
		Broadcom, Inc. (a)	USD	2.600%	15/02/2033	154,516	0.07
		Broadcom, Inc. ^(a)	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. ^(a) Broadcom, Inc. ^(a)	USD	3.137%	15/11/2035	168,468	0.07
		Broadcom, Inc. ^(a) Broadcom, Inc. ^(a)	USD USD	3.187% 3.500%	15/11/2036 15/02/2041	117,640 57,183	0.05 0.03
		Buckeye Partners LP ^(a)	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. ^(a)	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 ^(a)	USD	6.036%	15/11/2033	112,170	0.05

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	·					
United States – (CoStar Group, Inc. ^(a)	USD	2.800%	15/07/2030	84,790	0.04
	CQP Holdco LP / BIP-V Chinook Holdco LLC ^(a)	USD	5.500%	15/06/2031	234,515	0.10
	Duquesne Light Holdings, Inc. (a)	USD	2.532%	01/10/2030	83,780	0.04
	Dycom Industries, Inc. ^(a)	USD	4.500%	15/04/2029	172,102	0.08
	EQT Corp.(a)	USD	3.625%	15/05/2031	21,940	0.01
	Freedom Mortgage Holdings LLC ^(a)	USD	9.250%	01/02/2029	131,490	0.06
	Glencore Funding LLC ^(a)	USD	2.625%	23/09/2031	61,599	0.03
195,000	Global Infrastructure Solutions, Inc. (a)	USD	5.625%	01/06/2029	181,227	0.08
195,000	Go Daddy Operating Co. LLC / GD Finance Co., Inc. (a)	USD	3.500%	01/03/2029	174,617	0.08
235,000	H&E Equipment Services, Inc. (a)	USD	3.875%	15/12/2028	210,546	0.09
	HealthEquity, Inc. (a)	USD	4.500%	01/10/2029	109,747	0.05
	Howard Midstream Energy Partners LLC ^(a)	USD	8.875%	15/07/2028	99,591	0.04
	Hyundai Capital America ^(a)	USD	5.350%	19/03/2029	119,138	0.05
	Hyundai Capital America ^(a)	USD	5.700%	26/06/2030	100,610	0.05
276,000	iHeartCommunications, Inc. (a)	USD	4.750%	15/01/2028	144,124	0.06
185,000		USD	4.750%	15/05/2029	172,518	0.08
	Ingevity Corp. (a)	USD	3.875%	01/11/2028	206,301	0.09
	International Flavors & Fragrances, Inc. (a)	USD	2.300%	01/11/2030	107,622	0.05
	International Flavors & Fragrances, Inc. (a)	USD	3.268%	15/11/2040	17,705	0.01
	Lamb Weston Holdings, Inc. ^(a)	USD	4.125%	31/01/2030	139,261	0.06
	LCM Investments Holdings II LLC ^(a)	USD	4.875%	01/05/2029	172,043	0.08
140,000	Match Group Holdings II LLC ^(a)	USD	5.625%	15/02/2029	133,305	0.06
114,000	Match Group Holdings II LLC ^(a)	USD	3.625%	01/10/2031	95,118	0.04
	Medline Borrower LP ^(a)	USD	3.875%	01/04/2029	51,017	0.02
161,000	Medline Borrower LP ^(a)	USD	5.250%	01/10/2029	151,303	0.07
	Midcap Financial Issuer Trust ^(a)	USD	6.500%	01/05/2028	186,340	0.08
	MSCI, Inc. ^(a)	USD	3.625%	01/09/2030	93,170	0.04
105,000	MSCI, Inc. ^(a)	USD	3.875%	15/02/2031	94,051	0.04
	MSCI, Inc. ^(a)	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. ^(a)	USD	4.875%	15/06/2030	39,155	0.02
75,000	NRG Energy, Inc. ^(a)	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
	Performance Food Group, Inc. ^(a)	USD	5.500%	15/10/2027	111,806	0.05
65,000	Prairie Acquiror LP ^(a)	USD	9.000%	01/08/2029	66,825	0.03
	Prologis Targeted US Logistics Fund LP ^(a)	USD	5.500%	01/04/2034	94,213	0.04
100,000	Rand Parent LLC ^(a)	USD	8.500%	15/02/2030	98,204	0.04
	SeaWorld Parks & Entertainment, Inc. (a)	USD	5.250%	15/08/2029	172,581	0.08
	Sensata Technologies, Inc. (a)	USD	3.750%	15/02/2031	262,516	0.12
315,000	Sirius XM Radio, Inc. ^(a)	USD	3.875%	01/09/2031	251,720	0.11
160,000	, , , , , , , , , , , , , , , , , , , ,	USD	7.875%	01/11/2028	166,154	0.07
	Solventum Corp. (a)	USD	5.400%	01/03/2029	109,286	0.05
	Solventum Corp. ^(a)	USD	5.600%	23/03/2034	181,587	0.08
	Sonic Automotive, Inc. ^(a)	USD	4.875%	15/11/2031	179,830	0.08
	Teachers Insurance & Annuity Association of America ^(a)	USD	4.900%	15/09/2044	44,585	0.02
	TransDigm, Inc. ^(a)	USD	6.750%	15/08/2028	95,930	0.04
	TransDigm, Inc. ^(a)	USD	7.125%	01/12/2031	5,133	0.00
	Travel & Leisure Co. ^(a)	USD	4.625%	01/03/2030	176,766	0.08
	TTM Technologies, Inc. (a)	USD	4.000%	01/03/2029	122,402	0.05
160,000	Uber Technologies, Inc. (a)	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 ^(a)	USD	4.125%	15/08/2031	88,290	0.04
	Venture Global LNG, Inc. ^(a)	USD	9.500%	01/02/2029	227,678	0.10
	Veralto Corp. ^(a)	USD	5.450%	18/09/2033	104,207	0.05
	Vistra Operations Co. LLC ^(a)	USD	4.300%	15/07/2029	46,828	0.02
	WMG Acquisition Corp. (a)	USD	3.750%	01/12/2029	75,495	0.03
215,000	Yum! Brands, Inc. ^(a)	USD -	4.750%	15/01/2030	203,162	0.09
TOTAL BONDS	7.490\				9,834,629	4.34
(cost USD 13,06	(,480) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				12,956,134	5.71
(cost USD 13,06					12,956,134	5.71
Other Transfer	able Securities					
Bonds – 0.23%						
Cayman Islands	Transocean, Inc. (a)	1160	0.7500/	15/02/2022	14.007	0.04
13,500	nansocean, inc. **	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	AC TIME Foreville (a)	Heb	0.6350/	20/00/2027	4EE 040	0.07
	00 AG TTMT Escrow Issuer LLC ^(a) 00 Glencore Funding LLC ^(a)	USD USD	8.625% 2.850%	30/09/2027 27/04/2031	155,918 105,246	0.07 0.04
	00 Hyundai Capital America ^(a)	USD	6.200%	21/09/2030	129,080	0.06
	00 Kodiak Gas Services LLC ^(a)	USD	7.250%	07/03/2028	25,390	0.01
90,00	00 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,	<u> </u>				521,286	0.23
(cost USD 528,	R TRANSFERABLE SECURITIES 473)				521,286	0.23
Certificates of	f Deposit – 8.27%					
Canada 102.00	00 Bank of Nova Scotia	USD	5.810%	02/12/2024	102,148	0.05
	00 Bank of Nova Scotia	USD	5.840%	03/01/2025	120,192	0.05
.,		-			222,340	0.10
					· · · · · · · · · · · · · · · · · · ·	
Finland 798,00	00 Nordea Bank Abp	USD	5.610%	19/02/2025	798,314	0.35
_						
France 348,00	00 Credit Industriel et Commercial	USD	5.610%	14/02/2025	348,153	0.15
Germany 638,00	00 Bayerische Landesbank	USD	5.780%	14/04/2025	638,567	0.28
789,00	00 Landesbank Hessen-Thueringen Girozentrale	USD	5.680%	06/05/2025	789,080	0.35
					1,427,647	0.63
Japan						
411,00	00 Mitsubishi UFJ Trust & Banking Corp.	USD	5.730%	01/05/2025	411,236	0.18
	00 Sumitomo Mitsui Banking Corp.	USD	6.030%	14/08/2024	1,026,210	0.45
427,00	00 Sumitomo Mitsui Banking Corp.	USD -	5.530%	06/09/2024	427,055	0.19
					1,864,501	0.82
South Korea	W 1 . 5 . 1	uon	5.0000/	00/04/0005	007.007	0.04
	00 Kookmin Bank 00 Kookmin Bank	USD USD	5.930% 5.980%	08/01/2025 29/01/2025	687,807 409,643	0.31 0.18
400,00	NO NOOMINI BUNK	-	0.00070	20/01/2020	1,097,450	0.49
Sweden 479,00	00 Svenska Handelsbanken AB	USD	5.680%	17/01/2025	479,086	0.21
United States						
United States 400,00	00 Bank Of America	USD	5.150%	21/01/2025	398,880	0.17
400,00		USD	5.100%	10/01/2025	398,785	0.17
	00 BNP Paribas SA	USD	5.290%	21/02/2025	808,255	0.36
	O Canadian Imperial Bank	USD	5.950%	19/09/2024	926,779	0.41
	00 Commonwealth Bank of Australia 00 Deutsche Bank AG	USD	5.060%	31/01/2025	381,005	0.17
	DO Deutsche Bank AG Deutsche Bank AG	USD USD	5.800% 5.730%	12/12/2024 22/05/2025	399,265 354,037	0.17 0.16
	00 HSBC Bank USA NA	USD	5.980%	25/09/2024	520,417	0.10
	00 HSBC Bank USA NA	USD	5.680%	08/05/2025	719,080	0.32
	00 Kookmin Bank	USD	5.930%	20/03/2025	643,602	0.28
400,00	00 Landesbank Baden-Wuerttemberg	USD	5.990%	25/09/2024	400,401	0.18
	00 Lloyds Bank Corporate Markets	USD	5.510%	22/05/2025	249,980	0.11
	00 Lloyds Bank Corporate Markets PLC	USD	6.050%	07/10/2024	885,258	0.39
	00 National Bank of Kuwait	USD	5.740%	20/08/2024	742,137	0.33
	00 Natixis Bank SA	USD	5.400%	17/03/2025	599,222	0.26
	Norddeutsche Landesbank-Girozentrale	USD	5.550%	10/01/2025	775,827	0.34
900,00	00 Nothern Trust Company 00 Skandinaviska Enskilda Banken AG	USD USD	5.400% 5.610%	20/09/2024 14/02/2025	899,644 387,042	0.40 0.17
301,00	O Changing Picker & Library Ballice I AG	000	5.010/0	17/02/2023	301,042	0.17

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
	of Deposit – (Continued)	Currency	microst reac	mutanty Dute		Lquity
United States	. ,					
900,0	000 Standard Chartered Bank	USD	5.680%	21/05/2025	900,131	0.40
	000 Toronto-Dominion Bank	USD	5.000%	16/01/2025	483,230	0.21
655,0	000 Wells Fargo Bank NA	USD	5.720%	19/11/2024	655,525	0.29
	IFICATES OF DEPOSIT				12,528,502	5.52
(cost USD 18,					18,765,993	8.27
Commercial	Papers – 0.23%					
Germany 102,0	000 Landesbank Baden-Wuerttemberg	USD	5.630%	11/06/2024	102,006	0.05
Japan 162,0	000 Sumitomo Mitsui Banking Corp.	USD	5.580%	01/11/2024	162,023	0.07
United States 257,0	000 United Healthcare Co.	USD	0.000%	23/09/2024	252,578	0.11
TOTAL COMM (cost USD 516	IERCIAL PAPERS 6,605)				516,607	0.23
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 197	7,797,240)				199,338,102	87.85
Futures Con	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
(22)	EUR		Chant	/F 77F 022\	F 050	0.00
(22) (22)			Short Short	(5,775,033) (5,799,242)	5,258 6,046	0.00
` '	3-Month EURIBOR Futures 15/06/2026		Short	(2,642,269)	1,970	0.00
(- /	DAX Index Futures 21/06/2024		Long	1,008,597	3,360	0.00
3	E-Mini FTSE MIB Index Future 21/06/2024		Long	562,934	8,144	0.01
(12)	Euro OAT Futures 06/06/2024		Short	(1,627,406)	10,814	0.01
(45)	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)	29,323 138,912	0.01
	GBP			(24,291,330)	130,912	0.06
(8)	ICE 3-Month SONIA Futures 18/03/2025		Short	(2,427,879)	196	0.00
17	UK Long Gilt Bond Futures 26/09/2024		Long	2,089,180	12,579	0.01
	JPY			(338,699)	12,775	0.01
3	Nikkei 225 Index Futures 13/06/2024		Long	736,956	1,021	0.00
6	TOPIX Index Futures 13/06/2024		Long	1,061,493	8,712	0.01
2	TOPIX Index Futures 13/06/2024		Long	353,831	7,748	0.00
				2,152,280	17,481	0.01
(19)	KRW KOSPI 200 Index Futures 13/06/2024		Short	(1,235,230)	29,712	0.01
(60)	SEK OMX Stockholm 30 Index Futures 20/06/2024		Short	(1,486,991)	11,575	0.00
	USD					
	E-Mini NASDAQ 100 Index Futures 21/06/2024 E-Mini S&P 500 Index Futures 21/06/2024		Long Long	2,596,090 13,659,100	28,236 75,286	0.01 0.04
32	· · · · · · · · · · · · · · · · · · ·			.,,.50	,	2.01

Number of					Commitment Market Value	Unrealised Gain	% of Shareholders
Contracts	Security Description				USD	USD	Equity
	USD – (Continued)						
50	MSCI EAFE Index Futures 21/			Long	5,913,750	95,447	0.04
3 (40)	US Treasury Notes 2YR Future			Long	611,180	57	0.00
(10) (15)	US Treasury Notes 5YR Future US Treasury Ultra Long Notes			Short Short	(1,058,516) (1,682,812)	145 1,633	0.00
(10)	OO Housery Olive Long Holes	1011(1 dtd105 10/00/2024			20,038,792	200,804	0.09
UNREALISED	GAIN ON FUTURES CONT	RACTS			20,000,702	461,968	0.20
					Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Loss	Shareholders'
(0)	CHF	47/00/0005		Obsert	(547,440)	(00)	(0.00)
(2)	Three Month Saron Index Futu	ires 17/06/2025		Short	(547,442)	(28)	(0.00)
6	EUR CAC 40 Index Futures 21/06/2	024		Long	521,004	(13,741)	(0.01)
(8)	Euro BTP Italian Government I			Short	(1,015,814)	(434)	(0.00)
8	Euro STOXX 50 Index Futures			Long	434,827	(6,358)	(0.00)
4	IBEX 35 Index Futures 21/06/2			Long	492,517	(2,826)	(0.00)
41	STOXX Europe 600 Utilities Inc	dex Future 21/06/2024		Long	845,542	(7,358)	(0.00)
					1,278,076	(30,717)	(0.01)
	GBP						
2	FTSE 100 Index Futures 21/06			Long	211,149	(4,321)	(0.00)
(7)	ICE 3-Month SONIA Futures 1			Short	(2,135,222)	(804)	(0.00)
(4)	Three Month SONIA Index Fut	ures 15/09/2026		Short	(1,224,336)	(686)	(0.00)
	LIKD				(3,148,409)	(5,811)	(0.00)
8	HKD Hang Seng Index Futures 27/0	06/2024		Long	921,412	(21,879)	(0.01)
7				Long	284,548	(7,758)	(0.00)
				_	1,205,960	(29,637)	(0.01)
	JPY						
4	Japan Government Bonds 10Y	/R Futures 13/06/2024		Long	3,654,721	(43,910)	(0.02)
(21)	KRW South Korean Government Bor	nd 10YR Futures 18/06/2024		Short	(1,695,410)	(16,077)	(0.01)
	USD						
(37)	3-Month SOFR Futures 18/03/	2025		Short	(8,790,737)	(3,493)	(0.00)
(26)	3-Month SOFR Futures 16/12/	2025		Short	(6,216,600)	(7,358)	(0.00)
(16)	3-Month SOFR Futures 15/09/			Short	(3,839,200)	(7,573)	(0.00)
9	CBOE Volatility Index Futures			Long	126,270	(3,880)	(0.00)
5	CBOE Volatility Index Futures			Long	73,600	(1,650)	(0.00)
13	E-Mini S&P 500 Index Futures			Long	1,601,210	(20,368)	(0.01)
12	E-Mini S&P 500 Index Futures			Long	3,152,100	(3,963)	(0.00)
1	E-Mini S&P MidCap 400 Index Mini-Russell 2000 Index Future			Long	296,860 310,890	(3,340) (2,147)	(0.00)
(7)	US Treasury Long Bond Future			Long Short	(814,188)	(10,812)	(0.00)
14	US Treasury Long Bond Future			Long	1,628,375	(9,644)	(0.01)
102	US Treasury Notes 10YR Futu			Long	11,106,844	(10,563)	(0.01)
(102)	US Treasury Notes 10YR Futu			Short	(11,106,844)	(83,187)	(0.04)
(33)	US Treasury Notes 10YR Futu			Short	(3,593,391)	(3,106)	(0.00)
(32)	US Treasury Notes 5YR Future			Short	(3,387,250)	(15,813)	(0.01)
54	US Treasury Ultra Long Bond I	Futures 19/09/2024		Long	6,630,188	(62,951)	(0.03)
40	US Treasury Ultra Long Bond I	Futures 19/09/2024		Long	4,911,250	(46,194)	(0.02)
					(7,910,623)	(296,042)	(0.13)
UNREALISED	LOSS ON FUTURES CONT	FRACTS				(422,222)	(0.18)
Forward Cur	rency Contracts – (1.31%	b)					
C	Amount	Cumanai	Amount		Maturity		% of Shareholders
Currency	Bought	Currency	Sold		Date		Equity
AUD	6,020,000	USD	3,987,610		20/06/2024		0.01
CHF	7,970,000	USD	8,823,040		20/06/2024		0.02
COP	13,087,140,000	USD	3,334,950		20/06/2024	53,539	0.01

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					1,700,677	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) AUD – (Continued)					
661,000	,	Expires 18/09/2024	Strike 85.09	(5,877)	228	0.00
265,000	Put AUD / Call JPY	Expires 18/12/2024	Strike 79.62	(2,855)	207	0.00
566,000	Put AUD / Call JPY	Expires 18/12/2024	Strike 82.85	(5,262)	696	0.00
513,000	Put AUD / Call JPY	Expires 19/03/2025	Strike 80.96	(4,900)	1,112	0.00
466,000	Put AUD / Call JPY	Expires 19/03/2025	Strike 86.41	(2,425)	1,789	0.01
312,000		Expires 18/06/2024	Strike 0.59	(2,365)	0	0.00
689,000		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		Expires 18/09/2024	Strike 0.61	(4,032)	458	0.00
230,000		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 8,370	0.00
	CAD			(55,679)	0,370	0.01
267,000	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		Expires 18/09/2024	Strike 95.03	(2,403)	44	0.00
510,000		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
398,000 276,000		Expires 19/03/2025 Expires 19/03/2025	Strike 91.17 Strike 97.83	(3,800) (1,286)	661 1,108	0.00 0.00
				(25,085)	2,476	0.00
	CHF					
480,000		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		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		Expires 18/12/2024	Strike 14.03	(6,472)	260	0.00
173,000		Expires 18/12/2024	Strike 14.34	(3,345)	71	0.00
176,000		Expires 19/03/2025	Strike 13.55	(1,692)	844 567	0.00
321,000		Expires 19/03/2025	Strike 14.35	(6,090)	1	0.00
561,000 265,000		Expires 19/06/2024 Expires 19/06/2024	Strike 12.81 Strike 13.34	(6,310)	0	0.00
472,000		Expires 18/09/2024 Expires 18/09/2024	Strike 13.34 Strike 13.10	(3,575) (6,208)	172	0.00
229,000		Expires 18/09/2024	Strike 13.63	(3,639)	12	0.00
414,000		Expires 18/12/2024	Strike 13.37	(5,679)	713	0.00
204,000		Expires 18/12/2024	Strike 13.91	(3,441)	124	0.00
204,000		Expires 19/03/2025	Strike 12.99	(972)	1,482	0.00
375,000		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		Expires 24/01/2025	Strike 3.44	(25,118)	15,142	0.01
				(55,134)	30,123	0.02
44 220 000	JPY Call IBV / But KBW	Expires 19/06/2024	Strike 9.65	(2.906)	3	0.00
41,230,000 19,225,000	Call JPY / Put KRW Call JPY / Put KRW	Expires 19/06/2024 Expires 19/06/2024		(2,896)	0	0.00
34,742,000	Call JPY / Put KRW	Expires 13/09/2024 Expires 13/09/2024	Strike 10.18 Strike 9.91	(1,518) (2,494)	347	0.00
16,618,000		Expires 13/09/2024 Expires 13/09/2024	Strike 10.46	(1,467)	45	0.00
30,138,000		Expires 18/12/2024	Strike 10.40	(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		Expires 19/03/2025	Strike 10.09	(308)	1,092	0.00
27,107,000		Expires 19/03/2025	Strike 10.44	(1,717)	1,029	0.00
				(13,737)	3,493	0.00
272 000	NZD Put NZD / Call IDV	Expires 10/06/2024	Striko 77 52	(2.004)		0.00
273,000 632,000	Put NZD / Call JPY Put NZD / Call JPY	Expires 19/06/2024 Expires 19/06/2024	Strike 77.52 Strike 80.30	(2,091) (4,488)	0	0.00
233,000		Expires 18/09/2024	Strike 75.17	(2,086)	28	0.00
,-50	•			(-,3)	=3	2.00

Options – (Continue	d)
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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
297,500 242,500	Call 3 month SOFR Call 3 month SOFR	Expires 13/12/2024 Expires 13/12/2024	Strike 97.25 Strike 98.00	(188,590)	2,975 1,212	0.00
77,500	Call 3 month SOFR	Expires 14/03/2025	Strike 96.50	(18,188) (47,068)	5,425	0.00
132,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.00	(64,925)	5,300	0.00
267,500	Call 3 month SOFR	Expires 14/03/2025	Strike 97.25	(187,609)	8,025	0.01
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
776,000 487,000	Call USD / Put CAD	Expires 18/12/2024	Strike 1.46 Strike 1.43	(4,828)	1,412 2,676	0.00
	Call USD / Put CAD	Expires 19/03/2025		(711)		
711,000 191,000	Call USD / Put CAD Call USD / Put CLP	Expires 19/03/2025 Expires 18/06/2024	Strike 1.47 Strike 1,005.76	(4,329) (2,969)	1,991 24	0.00
94,000	Call USD / Put CLP	Expires 18/06/2024	Strike 1,009.85	(1,637)	0	0.00
167,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,035.29	(2,384)	643	0.00
84,000	Call USD / Put CLP	Expires 17/09/2024	Strike 1,033.29 Strike 1,127.97	(1,630)	61	0.00
151,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,062.54	(2,092)	1,052	0.00
77,000	Call USD / Put CLP	Expires 18/12/2024	Strike 1,002.34 Strike 1,154.49	(1,554)	187	0.00
138,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,089.09	(1,768)	1,265	0.00
140,000	Call USD / Put CLP	Expires 19/03/2025	Strike 1,123.25	(1,724)	946	0.00
327,000	Call USD / Put KRW	Expires 18/06/2024	Strike 1,361.91	1,992	4,865	0.00
	Call USD / Put KRW	Expires 18/06/2024	Strike 1,441.84	(1,457)	28	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	Expires 31/05/2024	Strike 5,255.00			, ,
, ,	Can Car Coo macx	Expires 0 1/00/2024			(1.485)	(0.00)
	Call S&P 500 Index	Eynires 31/05/2024	Strike 5 305 00	5,472 2,417	(1,485)	, ,
(100)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,395.00	2,417	(3)	(0.00)
(200)	Call S&P 500 Index	Expires 31/05/2024	Strike 5,405.00	2,417 8,311	(3) (5)	(0.00)
(200) (100)	Call S&P 500 Index Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00	2,417 8,311 4,039	(3) (5) (3)	(0.00) (0.00) (0.00)
(200) (100) (100)	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 5,405.00 Strike 5,410.00 Strike 5,420.00	2,417 8,311 4,039 4,076	(3) (5) (3) (3)	(0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00	2,417 8,311 4,039 4,076 7,226	(3) (5) (3) (3) (2,000)	(0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00	2,417 8,311 4,039 4,076 7,226 3,310	(3) (5) (3) (3) (2,000) (900)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192	(3) (5) (3) (3) (2,000) (900) (1,320)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (100) (400) (400)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 05/06/2024 Expires 12/06/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00	2,417 8,311 4,039 4,076 7,226 3,310	(3) (5) (3) (3) (2,000) (900)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400)	Call S&P 500 Index	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 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192	(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)
(200) (100) (100) (400) (100) (400) (400)	Call S&P 500 Index	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 26/06/2024	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 5,410.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060	(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)
(200) (100) (100) (400) (100) (400) (400) (100)	Call S&P 500 Index	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 26/06/2024 Expires 28/06/2024	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 5,410.00 Strike 5,225.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060 (4,855)	(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) (0.01) (0.00)
(200) (100) (100) (400) (400) (400) (400) (100) (100)	Call S&P 500 Index	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 26/06/2024 Expires 28/06/2024 Expires 28/06/2024	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 5,410.00 Strike 5,225.00 Strike 5,225.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060 (4,855) (1,075) (15)	(3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (400) (100) (100) (100) (100)	Call S&P 500 Index	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 26/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024	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 5,410.00 Strike 5,225.00 Strike 5,280.00 Strike 5,290.00 Strike 5,290.00	2,417 8,311 4,039 4,076 7,226 3,310 7,192 3,060 (4,855) (1,075) (15)	(3) (5) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (400) (100) (100) (100) (100) (100)	Call S&P 500 Index	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	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 Strike 5,2280.00 Strike 5,290.00 Strike 5,290.00 Strike 5,400.00	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	(3) (5) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225) (1,260)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (400) (100) (100) (100) (100) (100) (100)	Call S&P 500 Index	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	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 5,410.00 Strike 5,225.00 Strike 5,280.00 Strike 5,290.00 Strike 5,290.00 Strike 5,400.00 Strike 5,400.00	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	(3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225) (1,260) (510)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100)	Call S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 12/06/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 26/06/2024 Expires 28/06/2024 Expires 31/07/2024	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 5,225.00 Strike 5,225.00 Strike 5,280.00 Strike 5,290.00 Strike 5,400.00 Strike 5,400.00 Strike 5,400.00 Strike 5,400.00	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	(3) (5) (3) (3) (2,000) (900) (1,320) (3,460) (8,765) (4,990) (2,225) (1,260) (510) (2,270)	(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)
(200) (100) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100)	Call S&P 500 Index	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 31/07/2024 Expires 31/07/2024	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 Strike 5,225.00 Strike 5,290.00 Strike 5,360.00 Strike 5,455.00 Strike 5,455.00 Strike 5,470.00 Strike 5,470.00	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	(3) (5) (3) (2,000) (900) (1,320) (3,460) (8,765) (5,495) (4,990) (2,225) (1,260) (510) (2,270) (1,875)	(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)
(200) (100) (100) (400) (100) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100)	Call S&P 500 Index	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 26/06/2024 Expires 28/06/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/07/2024	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 5,410.00 Strike 5,225.00 Strike 5,280.00 Strike 5,280.00 Strike 5,290.00 Strike 5,400.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,450.00 Strike 5,450.00	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	(3) (5) (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)	(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)
(200) (100) (100) (400) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100)	Call S&P 500 Index	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 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	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 Strike 5,280.00 Strike 5,280.00 Strike 5,280.00 Strike 5,400.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,450.00	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	(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)	(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)
(200) (100) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (300)	Call S&P 500 Index Put S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 12/06/2024 Expires 12/06/2024 Expires 18/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 28/06/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,320.00 Strike 5,350.00 Strike 5,425.00 Strike 5,410.00 Strike 5,250.00 Strike 5,225.00 Strike 5,225.00 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 5,470.00 Strike 5,525.00 Strike 5,525.00 Strike 4,955.00 Strike 5,505.00 Strike 5,035.00	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	(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)	(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)
(200) (100) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (100) (300) (300)	Call S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 12/06/2024 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 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,420.00 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 5,280.00 Strike 5,290.00 Strike 5,400.00 Strike 5,400.00 Strike 5,400.00 Strike 5,455.00 Strike 5,470.00 Strike 5,490.00 Strike 5,490.00 Strike 5,525.00 Strike 5,525.00 Strike 6,035.00 Strike 5,035.00 Strike 5,040.00	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	(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)	(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)
(200) (100) (100) (400) (400) (400) (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 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 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,420.00 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 5,290.00 Strike 5,290.00 Strike 5,450.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,525.00 Strike 5,035.00 Strike 5,035.00 Strike 5,035.00 Strike 5,035.00 Strike 5,040.00	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 1,830 895 2,105 6,188 13,145 13,515	(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)	(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) (0.00)
(200) (100) (100) (400) (400) (400) (400) (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 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 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,420.00 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 5,280.00 Strike 5,290.00 Strike 5,400.00 Strike 5,400.00 Strike 5,400.00 Strike 5,455.00 Strike 5,470.00 Strike 5,490.00 Strike 5,490.00 Strike 5,525.00 Strike 5,525.00 Strike 6,035.00 Strike 5,035.00 Strike 5,040.00	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	(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)	(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) (0.00)
(200) (100) (100) (400) (400) (400) (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 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 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	Strike 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,420.00 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 5,290.00 Strike 5,290.00 Strike 5,450.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,455.00 Strike 5,525.00 Strike 5,035.00 Strike 5,035.00 Strike 5,035.00 Strike 5,035.00 Strike 5,040.00	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 1,830 895 2,105 6,188 13,145 13,515	(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)	(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) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (400) (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 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 31/07/2024 Expires 31/07/2024 Expires 31/07/2024 Expires 31/05/2024	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 5,410.00 Strike 5,410.00 Strike 5,225.00 Strike 5,280.00 Strike 5,280.00 Strike 5,290.00 Strike 5,400.00 Strike 5,400.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,470.00 Strike 5,490.00 Strike 5,040.00 Strike 5,040.00 Strike 5,040.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00	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	(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)	(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) (0.00) (0.00) (0.00)
(200) (100) (100) (400) (400) (400) (100) (100) (100) (100) (100) (100) (100) (100) (300) (300) (300) (300)	Call S&P 500 Index Put S&P 500 Index	Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 12/06/2024 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 5,405.00 Strike 5,410.00 Strike 5,420.00 Strike 5,420.00 Strike 5,300.00 Strike 5,350.00 Strike 5,425.00 Strike 5,410.00 Strike 5,225.00 Strike 5,225.00 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 5,455.00 Strike 5,470.00 Strike 5,490.00 Strike 5,525.00 Strike 5,935.00 Strike 5,035.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,045.00 Strike 5,055.00	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 14,367	(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) (8)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00)

4(400) Pul SAP 200 Index	Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
400		Written Options – (Continued)					
(400) Pal SAP 200 Index		USD – (Continued)					
400 Pul SAP 200 Index	(400)	Put S&P 500 Index	Expires 05/06/2024	Strike 5,130.00	15,062	(790)	(0.00
Company Part Sas Profit Indicate	, ,		•	·	, ,	,	(0.01
COOP PAL SAP 500 Index	, ,		•				(0.0
(100) Put SAP 500 Index	, ,						(0.0
(100) Put SAP 500 Index	, ,		•				(0.00
(100) Put SAP 500 Index	, ,		•	·			(0.00
(100) Put SAP 500 Index	, ,						(0.00
(100) Put SAP 500 Index Expines 3107/72024 Strike 5,180.0.0 (775) (6.315) (0.6200) (100) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.005) (0.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.005) (0.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.000) (0.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (2.085) (3.000) Put SAP 500 Index Expines 3107/72024 Strike 5,245.0.0 (3.000) Put SAP 500 Index Expines 3107/72024 St	, ,		•				(0.00
(100) Put S&P 500 Index (Expires 31/07/2024 Strike 5.265.00 (2.085) (0.005) (0.285) (0.285) (0	, ,		•			, , ,	(0.00
(100) Put SAP 500 Index	, ,						(0.0
Cost USD (539,731) Cost US	, ,		•				(0.01
TOTAL WRITTEN OPTIONS	(100)	r ut dur doo maax	2,51100 0 1,01,202 1				(0.07
Name							
Coast USD 2,178,715 263,986 100,000 1))				(209,246)	(0.09
Net Local Amount Pay Receive Currency Maturity Date Currency Maturity Date Currency Maturity Date Currency Maturity Date Currency Currency Maturity Date Currency Curr		5)				263,986	0.1
Name	•	- 0.04%				Unrealised	% c
Interest Rate Swaps	Notional						Shareholders
1,120,000 Floating (GBP month SONIA) Fixed 4.404% GBP 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033 42,579 12/09/2033	Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
UNREALISED GAIN ON INTEREST RATE SWAPS	1 120 000		Fixed 4 4040/	CDD	12/00/2022	42.570	0.0
Credit Default Swaps EUR 20/06/2029 1,078 6 1,078 2,250,000 Floating (Traxx Europe Series 41 Version 1 Index) Fixed 5.000% USD 20/06/2025 51,089 6 1,913,500 Floating (Markit CDX North America Fixed 5.000% USD 20/12/2028 12,652 6 1,078 1	1,120,000	Floating (GBP 1 month SONIA)	Fixed 4.404%	GBP	12/09/2033	42,579	0.0
2,250,000 Floating (Traxx Europe Series 41 Version 1 Index) Fixed 1.000% EUR 20/06/2029 1,078 1,788 1,913,500 Floating (Markit CDX North America High Yield 34 Version 1 Index) Fixed 5.000% USD 20/12/2028 12,652 0,000 1,591,656 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 254 0,000 1,591,656 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 254 0,000 1,630,880 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 606 0,000 1,630,880 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 0,000 1,630,880 Floating (Markit CDX North America Investment Grade 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 0,000 1,630,880 Floating (Markit CDX North America Investment Grade 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 0,000 1,000 Total Univestment Grade 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 0,000 1,000 Total Univestment Grade 42 Version 1 Index) Receive Currency Maturity Date USD US	UNREALISED GAIN	N ON INTEREST RATE SWAPS				42,579	0.0
Series 41 Version 1 Index	2 250 000		Fixed 1 000%	ELID	20/06/2020	1.079	0.0
High Yield 34 Version 1 Index		Series 41 Version 1 Index)					0.0
Investment Grade 41 Version 1 Index		High Yield 34 Version 1 Index)				•	0.0
High Yileid 42 Version 1 Index 2,200,000 Floating (Markit CDX North America Investment Grade 42 Version 1 Index Fixed 1.000% USD 20/06/2029 606 0.000		Investment Grade 41 Version 1 Index)				•	0.0
Investment Grade 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 USD 1,630,880 Floating (Markit CDX North America Investment Grade 42 Version 1 Index) Fixed 1.000% USD 20/06/2029 45 USD 20/06/2029 45 USD		High Yield 42 Version 1 Index)					0.0
Investment Grade 42 Version 1 Index		Investment Grade 42 Version 1 Index)					
Net Local Notional Amount Pay Receive Currency Maturity Date Loss Sharehold Amount Pay Receive Currency Maturity Date Loss UsD Series 41 Version 1 Index) Fixed 5.000% EUR 20/06/2029 (461) (0.0000	1,630,880		Fixed 1.000%	USD	20/06/2029	45	0.0
Notional Amount	UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				65,724	0.0
Notional Amount	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				108,303	0.0
Amount Pay Receive Currency Maturity Date USD Ed 1,050,000 Floating (iTraxx Europe Crossover Series 41 Version 1 Index) Fixed 5.000% EUR 20/06/2029 (461) (0 1,000,000 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (1,711) (0 UNREALISED LOSS ON CREDIT DEFAULT SWAPS (2,172) (0 UNREALISED LOSS ON TOTAL RETURN SWAPS Floating (Alerian MLP Infrastructure USD 02/10/2024 (10,752) (0 UNREALISED LOSS ON TOTAL RETURN SWAPS (10,752) (0 TOTAL UNREALISED LOSS ON SWAP CONTRACTS (10,752) (0 MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) 196,762,818 86 OTHER ASSETS AND LIABILITIES 30,136,648 13	Net Local					Unrealised	% (
Credit Default Swaps	Notional						Shareholders
1,050,000 Floating (iTraxx Europe Crossover Series 41 Version 1 Index) Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (1,711) (0,711)	Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
1,050,000 Floating (iTraxx Europe Crossover Series 41 Version 1 Index) Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (1,711) (0,711)		Credit Default Swans					
Series 41 Version 1 Index	1.050.000		Fixed 5.000%	EUR	20/06/2029	(461)	(0.00
High Yield 42 Version 1 Index	,,,					(,	(
Total Return Swaps 148 Floating (USD 3 month FEDL) Floating (Alerian MLP Infrastructure USD 02/10/2024 (10,752) (0 UNREALISED LOSS ON TOTAL RETURN SWAPS (10,752) (0 TOTAL UNREALISED LOSS ON SWAP CONTRACTS (12,924) (0 MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) OTHER ASSETS AND LIABILITIES 30,136,648 13	1,000,000		Fixed 5.000%	USD	20/06/2029	(1,711)	(0.00
148 Floating (USD 3 month FEDL) Floating (Alerian MLP Infrastructure Index) USD 02/10/2024 (10,752) (0 UNREALISED LOSS ON TOTAL RETURN SWAPS (10,752) (0 TOTAL UNREALISED LOSS ON SWAP CONTRACTS (12,924) (0 MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) 196,762,818 86 OTHER ASSETS AND LIABILITIES 30,136,648 13	UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(2,172)	(0.00
148 Floating (USD 3 month FEDL) Floating (Alerian MLP Infrastructure Index) USD 02/10/2024 (10,752) (0 UNREALISED LOSS ON TOTAL RETURN SWAPS (10,752) (0 TOTAL UNREALISED LOSS ON SWAP CONTRACTS (12,924) (0 MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) 196,762,818 86 OTHER ASSETS AND LIABILITIES 30,136,648 13		Total Return Swans					
TOTAL UNREALISED LOSS ON SWAP CONTRACTS (12,924) (0 MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) OTHER ASSETS AND LIABILITIES 30,136,648 1:	148			USD	02/10/2024	(10,752)	(0.01
MARKET VALUE OF INVESTMENTS (cost USD 199,975,955) OTHER ASSETS AND LIABILITIES 30,136,648 1:	UNREALISED LOS	S ON TOTAL RETURN SWAPS				(10,752)	(0.01
(cost USD 199,975,955) OTHER ASSETS AND LIABILITIES 30,136,648 13	TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(12,924)	(0.0
OTHER ASSETS AND LIABILITIES 30,136,648 1:						196,762,818	86.7
	<u> </u>	•				30,136,648	13.2
SHAREHOLDERS' EQUITY 226,899,466 10						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.

⁽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
	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	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,	Loopetrol on	-	0.07370	13/01/2033	1,108,401	0.37
Germany					1,100,401	0.37
	000 TK Elevator Holdco GmbH ^(a)	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 ^(a)	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	1000 IVOI y Coast Government international Borid	LOIX	4.07376	30/01/2032	490,903	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	295 ARD Finance SA	EUR	5.000%	30/06/2027	42,279	0.01
	214 ARD Finance SA ^(a)	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
451,	out Mexico City Airport Hust	-	3.300 /6	31/01/2041		0.12
Netherlands					809,921	0.27
	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
	000 Prosus NV	USD	3.680%	21/01/2030	560,390	0.08
	000 Trivium Packaging Finance BV ^(a)	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						
200,	000 Poland Government International Bond	USD	5.500%	18/03/2054	191,700	0.06
300,0	000 Poland Government International Bond	USD -	5.125%	15/01/2072	293,085	0.10
					484,785	0.16
Romania 630,	000 Romania Government International Bond	EUR	3.624%	26/05/2030	638,265	0.21
Supranationa						
	000 African Export-Import Bank ^(a) 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
1,130,	mport mport bonk	-	0.10070	,00,2001		
					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	ates DP World Ltd. ^(a)	USD	6.850%	02/07/2027	161 256	0.05
	DP World Ltd.**	090	0.050%	02/07/2037	161,356	0.05
United Kingdom 719,000	Virgin Media Secured Finance PLC ^(a)	USD	5.500%	15/05/2029	651,385	0.21
	Virgin Money UK PLC	GBP	9.250%	Perp.	414,905	0.21
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3 ,					
					1,066,290	0.35
United States	B&G Foods, Inc.	USD	5.250%	01/04/2025	341,934	0.11
	B&G Foods, Inc.	USD	5.250%	15/09/2027	167,142	0.06
	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.	USD	7.000%	01/08/2027	419,402	0.14
282,000 708,000	Hillenbrand, Inc. Hilton Domestic Operating Co., Inc.	USD USD	6.250% 4.875%	15/02/2029 15/01/2030	281,086 669,280	0.09 0.22
	Hughes Satellite Systems Corp.	USD	4.675% 6.625%	01/08/2026	221,472	0.22
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	82,004	0.03
5,000	J M Smucker Co.	USD	6.200%	15/11/2033	5,227	0.00
	JPMorgan Chase & Co.	USD	6.087%	23/10/2029	1,172,980	0.39
	Lamar Media Corp. MGM Resorts International	USD USD	3.625% 4.750%	15/01/2031	307,423	0.10
.,	Morgan Stanley	USD	4.750% 5.449%	15/10/2028 20/07/2029	725,772 2,643,590	0.24 0.88
	MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	516,180	0.17
159,000		USD	6.750%	25/06/2025	159,375	0.05
405,000	•	USD	5.500%	15/03/2029	368,222	0.12
	Navient Corp.	USD USD	9.375% 6.375%	25/07/2030	548,772	0.18
315,000 625,000	·	USD	6.625%	15/09/2027 15/09/2029	311,198 612,488	0.10 0.20
	OneMain Finance Corp.	USD	3.875%	15/09/2028	377,642	0.13
700,000	OneMain Finance Corp.	USD	4.000%	15/09/2030	594,811	0.20
	Sensata Technologies, Inc. ^(a)	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	05,809)				50,152,649	16.60
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –						
Ireland						
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(b)				12,912,532	4.27
TOTAL MUTUAL (cost USD 12,912					12,912,532	4.27
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				62 065 404	20.07
(cost USD 127,01	10,341 <i>)</i>				63,065,181	20.87
Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
		January	morest Nate	matarity Date	000	Equity
Transferable se Bonds – 16.91%	curities dealt in another regulated market ′					
Austria 475.000	Benteler International AG ^(a)	USD	10.500%	15/05/2028	510,668	0.17
			.5.50070	.5,55,2520	2.0,000	0.17

Holdings	3	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Bonds	– (Contir	nued)					
Canada	775 000	051.5	1100	0.5000/	0.4.100.100.00	4 040 004	0.50
1		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
	,,000,000	Cycli lox corp.	-	0.01070	01/12/2020	2,931,313	0.97
Caymar	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 ^(a)	USD	5.500%	15/01/2028	195,112	0.06
Ireland	505.000	L 0	1100	4.0750/	45/04/0000	500,000	0.46
Liberie	585,000	Jazz Securities DAC ^(a)	USD	4.375%	15/01/2029	538,820	0.18
Liberia	225,000	Royal Caribbean Cruises Ltd. ^(a)	USD	6.250%	15/03/2032	223,650	0.07
Luxemb		(0)					
N. d		Camelot Finance SA ^(a)	USD	4.500%	01/11/2026	947,937	0.31
Netherla		Alcoa Nederland Holding BV ^(a)	USD	5.500%	15/12/2027	641,202	0.21
	360,000	Sensata Technologies BV ^(a)	USD	4.000%	15/04/2029	327,683	0.11
						968,885	0.32
Suprana	ationals 215.000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging					
	213,000	Finance PLC ^(a)	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 ^(a)	USD	9.250%	Perp.	273,013	0.09
United \$		·			<u> </u>		
		Acrisure LLC / Acrisure Finance, Inc. (a)	USD	8.250%	01/02/2029	536,899	0.18
		ADT Security Corp. ^(a)	USD	4.125%	01/08/2029	917,918	0.30
1		AG Issuer LLC ^(a)	USD	6.250%	01/03/2028	1,474,152	0.49
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(a)	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. ^(a)	USD	4.500%	15/02/2026	310,053	0.10
		BroadStreet Partners, Inc. (a) Calpine Corp. (a)	USD USD	5.875%	15/04/2029	1,457,478	0.48 0.18
		Castle US Holding Corp. (a)	USD	4.625% 9.500%	01/02/2029 15/02/2028	537,526 267,560	0.16
		CCO Holdings LLC / CCO Holdings Capital Corp. (a)	USD	6.375%	01/09/2029	345,672	0.03
		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. ^(a)	USD	5.750%	15/11/2028	306,783	0.10
		Civitas Resources, Inc. (a)	USD	8.375%	01/07/2028	298,537	0.10
		Clarivate Science Holdings Corp. (a)	USD	3.875%	01/07/2028	307,094	0.10
		Cougar JV Subsidiary LLC ^(a)	USD	8.000%	15/05/2032	252,815	0.08
	691,000	CQP Holdco LP / BIP-V Chinook Holdco LLC ^(a)	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
	310,000	Entegris Escrow Corp. (a)	USD	5.950%	15/06/2030	304,832	0.10
	720,000	Freedom Mortgage Holdings LLC ^(a)	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. ^(a) 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. ^(a)	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
1	1,035.000			5.070		,	0.0
1			USD	7.000%	15/02/2029	308.825	0.10
1	305,000	Iron Mountain, Inc. ^(a)	USD USD	7.000% 4.750%	15/02/2029 30/09/2028	308,825 356,220	0.10 0.12
1	305,000 380,000		USD USD USD	7.000% 4.750% 6.750%	15/02/2029 30/09/2028 15/07/2026	308,825 356,220 143,356	0.10 0.12 0.05

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% o Shareholders Equity
Bonds – (Conti	·					
United States – (0	Continued) Lamb Weston Holdings, Inc. ^(a)	USD	4 1259/	21/01/2020	016 420	0.30
	LCM Investments Holdings II LLC ^(a)	USD	4.125% 4.875%	31/01/2030 01/05/2029	916,429 759,777	0.30 0.25
	LifePoint Health, Inc. (a)	USD	5.375%	15/01/2029	794,018	0.26
345,000	Lithia Motors, Inc. (a)	USD	3.875%	01/06/2029	307,654	0.10
	Match Group Holdings II LLC ^(a)	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 ^(a)	USD	5.250%	01/10/2029	1,501,752	0.50
943,000 425,000		USD USD	6.500% 9.125%	01/05/2028 31/01/2030	878,593 438,447	0.29 0.15
	News Corp. ^(a)	USD	3.875%	15/05/2029	921,696	0.13
412,000		USD	5.625%	15/07/2027	390,312	0.13
	NRG Energy, Inc. (a)	USD	3.375%	15/02/2029	314,612	0.10
585,000	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(a)	USD	4.125%	30/04/2028	540,177	0.18
215,000		USD	5.000%	15/08/2027	206,765	0.07
555,000		USD	5.500%	15/10/2027	539,588	0.18
	Phinia, Inc. ^(a)	USD	6.750%	15/04/2029	231,904	0.08
782,000		USD	5.500%	01/09/2028	748,382	0.25
	Prairie Acquiror LP ^(a) Rand Parent LLC ^(a)	USD USD	9.000%	01/08/2029	349,544	0.12 0.17
	ROBLOX Corp. ^(a)	USD	8.500% 3.875%	15/02/2030 01/05/2030	510,661 313,672	0.10
	Sealed Air Corp. / Sealed Air Corp. US ^(a)	USD	6.125%	01/02/2028	903,939	0.10
	Sirius XM Radio, Inc. ^(a)	USD	4.000%	15/07/2028	908,252	0.30
	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
345,000		USD	3.875%	15/01/2029	313,460	0.10
435,000		USD	7.875%	01/03/2031	445,810	0.15
130,000		USD	6.500%	15/03/2027	130,107	0.04
262,000 465,000		USD USD	5.250% 7.375%	15/01/2029 15/02/2029	252,516 466,358	0.08 0.15
515,000		USD	6.750%	15/08/2028	520,042	0.17
30,000		USD	7.125%	01/12/2031	30,801	0.01
350,000	- ·	USD	4.500%	01/12/2029	319,305	0.11
695,000	(-)	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. ^(a)	USD	7.500%	15/01/2032	211,033	0.07
	Venture Global LNG, Inc. ^(a)	USD	9.500%	01/02/2029	943,237	0.31
	Vistra Operations Co. LLC ^(a)	USD	4.375%	01/05/2029	626,872	0.21
	VT Topco, Inc. ^(a)	USD USD	8.500%	15/08/2030	743,121	0.25
	Wand NewCo 3, Inc. ^(a) Waste Pro USA, Inc. ^(a)	USD	7.625% 5.500%	30/01/2032 15/02/2026	25,590 807,018	0.01 0.27
	WMG Acquisition Corp. (a)	USD	3.750%	01/12/2029	910,384	0.30
	WR Grace Holdings LLC ^(a)	USD	5.625%	15/08/2029	768,242	0.25
	ZF North America Capital, Inc. (a)	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
	t Backed Obligations – 37.89%					
United States 465	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.320%	01/09/2033	469	0.00
562,829	(-)	USD	7.374%	25/12/2033	576,559	0.19
724		USD	6.375%	01/11/2034	730	0.00
586	- , , , ,	USD	6.482%	01/02/2035	590	0.00
11,849	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.292%	01/06/2035	11,959	0.00
3,918	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.315%	01/05/2036	3,972	0.00
20,620	- , , , ,	USD	5.788%	15/10/2036	20,391	0.0
13,191		USD	5.838%	15/12/2036	12,992	0.0
47,234	- , , , ,	USD	6.038%	15/09/2037	46,779	0.0
6,338 42,426	- , , , ,	USD USD	6.288% 5.808%	15/06/2039 15/03/2041	6,383 42,174	0.00
400.000		USD	8.830%	25/03/2042	421,565	0.0
2,605,208		USD	0.562%	15/09/2043	202,360	0.0
1,415,882		USD	6.674%	25/02/2044	1,421,510	0.47
925,000	7(-)	USD	6.524%	25/05/2044	927,891	0.3
1,038,004	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.662%	15/05/2045	90,753	0.0
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
488,903	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	·					
	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) ^(a) Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	10.695% 10.130%	25/09/2050 25/10/2050	1,167,432 1,976,295	0.39 0.65
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	10.980%	25/12/2050	946,262	0.31
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.124%	25/01/2051	239,704	0.08
901,795	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) Federal National Mortgage Association (FNMA)	USD USD	7.287%	01/04/2034	5,867	0.00
7,611 10,619	Federal National Mortgage Association (FNMA)	USD	5.735% 6.208%	01/09/2034 01/10/2034	7,763 10,763	0.00 0.00
	Federal National Mortgage Association (FNMA)	USD	5.920%	01/11/2034	513	0.00
	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
860	Federal National Mortgage Association (FNMA)	USD	6.174%	01/04/2035	874	0.00
840	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	5.658%	01/06/2035	6,573	0.00
4,825 4,479	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	6.000% 5.830%	01/08/2035 01/09/2035	4,946 4,561	0.00 0.00
37,836	Federal National Mortgage Association (FNMA)	USD	5.838%	25/06/2036	37,485	0.00
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
29,305	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
	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
5,580	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	1.226% 4.500%	25/07/2042 01/11/2043	143,964 5,361	0.05 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	4.500%	01/06/2048	660,435	0.22
461,477	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	438,827	0.15
431,040	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	409,749	0.14
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	0.13
1,214,356	Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/03/2050	1,154,753	0.38 0.08
1,097,208 902,299	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	6.000%	25/07/2050 01/04/2053	235,172 914,100	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
21,000,000	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) Government National Mortgage Association (GNMA)	USD USD	4.500% 0.720%	16/12/2042	30,662	0.01 0.03
2,186,252	Government National Mortgage Association (GNMA)	USD	0.670%	20/07/2043 20/10/2043	104,493 84,705	0.03
	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2044	136,735	0.05
489,405	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2045	68,788	0.02
1,280,102	Government National Mortgage Association (GNMA)	USD	0.765%	20/08/2045	121,387	0.04
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 20/09/2045	122,044	0.04
736,754 1,719,678	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	0.770% 0.265%	20/10/2045	69,864 105,398	0.02 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
900,208 892,314	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 0.765%	20/05/2048 20/09/2048	837,768 85,584	0.28 0.03
800,277	- · · · · · · · · · · · · · · · · · · ·	USD	0.765%	20/09/2048	77,639	0.03
555,211		555	00,0		. , , 550	0.00

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C			0.7700/	00/00/0040	50.000	
	Government National Mortgage Association (GNMA)	USD USD	0.770%	20/09/2048	53,980	0.02
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.000% 0.720%	20/09/2048 20/10/2048	814,610 89,970	0.27 0.03
	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	172,352	0.06
	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	0.03
	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,034,915	0.34
2,785,617	, , ,	USD	0.000%	20/02/2049	48,091	0.02
55,851	Government National Mortgage Association (GNMA)	USD	5.000%	20/06/2049	54,909	0.02
	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	408,825	0.14
175,363	3.3.	USD	5.000%	20/12/2049	172,921	0.06
	Government National Mortgage Association (GNMA)	USD	0.615%	20/02/2050	65,919	0.02
	Government National Mortgage Association (GNMA)	USD	3.000%	20/03/2050	1,031,524	0.34
689,294	0 0	USD	3.500%	20/04/2050	130,455	0.04
3,318,729	Government National Mortgage Association (GNMA)	USD	5.000%	20/05/2050	737,311	0.24
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	287,498	0.10
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	598,069	0.20
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	717,652	0.24
	Government National Mortgage Association (GNMA)	USD USD	2.500%	20/11/2051 20/12/2051	895,208	0.30 0.24
	Government National Mortgage Association (GNMA)	USD	2.500%		726,066 513,120	0.24
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	2.500% 0.797%	20/12/2051 20/05/2053	513,120 116,348	0.17
	Government National Mortgage Association (GNMA) TBA	USD	6.000%	20/05/2054	21,159,960	7.00
	Government National Mortgage Association (GNMA) TBA	USD	6.500%	20/06/2054	2,031,172	0.67
_,,		_			114,493,985	37.89
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS				, ,	
(cost USD 117,63	36,094)				114,493,985	37.89
Non-Agencies A Bermuda	Asset Backed Obligations – 42.72%					
	Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	USD	8.807%	17/04/2037	703,025	0.23
900,000	Tikehau US CLO III Ltd. 2022-2A Class C1R ^(a)	USD _	8.525%	20/01/2036	910,849	0.30
					1,613,874	0.53
Brunei						
	Apex Credit CLO Ltd. 2024-1A Class B1 ^(a)	USD	7.722%	20/04/2036	881,206	0.29
	OHA Credit Funding 14 Ltd. 2023-14A Class A ^(a)	USD	7.075%	20/04/2036	3,121,480	1.03
1,200,000	OHA Credit Funding 14 Ltd. 2023-14A Class D ^(a)	USD -	10.075%	20/04/2036	1,220,013	0.41
Cayman Islands					5,222,699	1.73
-	Bain Capital Credit CLO Ltd. 2020-1A Class A1R ^(a)	USD	6.573%	18/04/2033	1,457,724	0.48
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	USD	6.649%	18/04/2034	1,302,681	0.43
	Bain Capital Credit CLO Ltd. 2024-3A Class D1 ^(a)	USD	1.000%	16/07/2037	829,547	0.27
5,109,612	Barings CLO Ltd. 2016-2A Class AR2 ^(a)	USD	6.656%	20/01/2032	5,125,779	1.70
1,350,000	CQS US CLO Ltd. 2021-1A Class A ^(a)	USD	6.806%	20/01/2035	1,352,948	0.45
	CQS US CLO Ltd. 2021-1A Class D1 ^(a)	USD	9.136%	20/01/2035	1,302,100	0.43
	Dryden 57 CLO Ltd. 2018-57A Class B ^(a)	USD	6.934%	15/05/2031	3,910,003	1.29
	Dryden 57 CLO Ltd. 2018-57A Class C ^(a)	USD	7.284%	15/05/2031	1,894,765	0.63
	MF1 Ltd. 2021-FL6 Class A ^(a)	USD	6.533%	16/07/2036	863,252	0.29
	Ocean Trails CLO 8 2020-8A Class DR ^(a)	USD	9.340%	15/07/2034	1,502,754	0.50
	Park Blue CLO Ltd. 2024-5A Class D ^(a)	USD	1.000%	25/07/2037	502,764	0.17
	Venture 41 CLO Ltd. 2021-41A Class A1NR ^(a) Venture 49 CLO Ltd. 2024-49A Class C1 ^(a)	USD	6.755%	20/01/2034	1,510,940	0.50
	Voya CLO 2024-1 Ltd. 2024-1A Class B ^(a)	USD	7.978%	20/04/2037 15/04/2037	878,090	0.29
	Voya CLO 2024-1 Ltd. 2024-1A Class B ^(a)	USD USD	7.326% 8.976%	15/04/2037	404,458 905,316	0.13 0.30
	Voya CLO 2024-1 Ltd. 2024-1A Class D. Voya CLO 2024-1 Ltd. 2024-1A Class E ^(a)	USD	11.976%	15/04/2037	612,546	0.20
					24,355,667	8.06
Ireland 500,000	Bridgepoint CLO 2 DAC 2X Class D	EUR	6.906%	15/04/2035	539,145	0.18
	CIFC European Funding CLO V DAC 5X Class A	EUR	4.896%	23/11/2034	1,773,148	0.18
	Harvest CLO XVI DAC 16X Class ARR	EUR	4.546%	15/10/2031	511,639	0.56
	Harvest CLO XXII DAC 10X Class ARK	EUR	4.756%	15/01/2031	1,082,779	0.17
	Henley CLO I DAC 1X Class AR	EUR	4.832%	25/07/2034	1,732,856	0.57
	North Westerly CLO V BV V-X Class DR	EUR	7.193%	20/07/2034	540,441	0.18
	North Westerly VII ESG CLO DAC VII-X Class D	EUR	6.778%	15/05/2034	695,936	0.23
	Palmer Square European CLO 2022-1X DAC Class A	EUR	4.867%	21/01/2035	1,835,030	0.61
	RRE 11 Loan Management DAC 11X Class A1	EUR	4.826%	31/03/2035	1,837,999	0.61
		The	mnanying notos aro	into and at	. 6.4h 6	

1,000,000 Noya Euro CLO VI Funding DAC 7X Class C	d – (Continue 1,000,000 1,000,000 1,000,000	red) RRE 7 Loan Management DAC 7X Class A1					
1,000,000 SNORPORTEC LOAN MANAGEMENT DAC 7X Class A1 EUR 5,92% 25010/2035 1 1,000,000 Sound Point Euro CLO VI Funding DAC 7X Class C EUR 5,92% 25010/2035 1 1,000,000 Sound Point Euro CLO VI PACC 5X Class D EUR 7,066% 15/04/2035 1 1,000,000 Sound Point Euro CLO VI DAC 5X Class D EUR 7,066% 15/04/2035 1 1,000,000 AGL CLO 29 Ltd. 2024-1A Class B ^(a) USD 7,325% 16/04/2037 7 750,000 Bain Capital CLO Ltd. 2024-1A Class B ^(a) USD 7,325% 16/04/2037 7 750,000 Bain Capital CLO Ltd. 2022-1A Class A1 ^(a) USD 7,155% 16/04/2037 7 750,000 Bain Capital CLO Ltd. 2022-1A Class A1 ^(a) USD 7,155% 16/04/2037 7 1,000,000 Bain Capital Clo Ltd. 2022-1A Class A1 ^(a) USD 7,155% 16/04/2037 1 1,000,000 Bain Capital Clo Ltd. 2022-1A Class A1 ^(a) USD 7,123% 24/07/2038 2 1,000,000 Bain Capital Clo Ltd. 2022-3A Class A1 ^(a) USD 7,123% 24/07/2038 2 1,000,000 Bain Capital Clo Ltd. 2022-3A Class A1 ^(a) USD 3,655% 25/04/2037 3 1,000,000 Banefit Street Partners CLO XXVV Ltd. 2024-35A Class E ^(a) USD 1,1400% 25/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 1,1400% 25/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 1,1400% 25/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 1,1400% 25/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 1,1400% 25/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 7,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 7,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 7,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 7,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class B ^(a) USD 7,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class A ^(a) USD 8,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class A ^(a) USD 8,245% 20/04/2037 1 1,000,000 Carlya Clo Ltd. 2022-1A Class A ^(a) USD 8,245% 20/04/2037 1 1,000,000 Carlya Class Class Class A ^(a) USD 8,245% 20/04/2037 1 1,000,000 Carlya Class Class Class A ^(a) USD 8,245% 20/04/2038 1 1,000,000 Wallet Class Class Class A ^(a) USD 8,24	1,000,000 1,000,000 1,000,000	RRE 7 Loan Management DAC 7X Class A1					
1,000,000 Sound Point Euro CLO VI Funding DAC 7X Class C	1,000,000 1,000,000	•	ELID	4 026%	15/01/2036	1,085,946	0.36
1,000,000 Voya Euro CLO V DAC 5X Class D	1,000,000 y					1,083,540	0.36
Jarsey		-				1,072,924	0.35
2_300,000 AGL CLO 29 Ltd. 2024-29A Class A1 ⁽ⁿ⁾ USD 5,903% 21/04/2037 7 755,000 Bain Capital CLO Ltd. 2024-1A Class D1 ⁽ⁿ⁾ USD 9,175% 16(04/2037) 525,000 Bain Capital CLO Ltd. 2024-1A Class D1 ⁽ⁿ⁾ USD 9,175% 16(04/2037) 6,875,000 Bain Capital Credit CLO Ltd. 2023-1A Class A1 ⁽ⁿ⁾ USD 7,123% 24(07/2036) 6,875,000 Bain Capital Credit CLO Ltd. 2023-3A Class A1 ⁽ⁿ⁾ USD 3,085% 25(04/2037) 1,000,000 Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E ⁽ⁿ⁾ USD 1,1400% 25(04/2037) 1,000,000 Carpital Cla Class Class A1 ⁽ⁿ⁾ USD 11,340% 25(04/2037) 1,000,000 Carpital Cla Class Class A1 ⁽ⁿ⁾ USD 11,340% 25(04/2037) 1,000,000 Carpital Cla Class Class A1 ⁽ⁿ⁾ USD 11,340% 20(04/2037) 1,000,000 Carpital Cla Class Class A1 ⁽ⁿ⁾ USD 11,340% 20(04/2037) 1,000,000 Carpital Class Class A1 ⁽ⁿ⁾ USD 1,328% 20(04/2037) 1,000,000 Carpital Class Class A1 ⁽ⁿ⁾ USD 1,328% 20(04/2037) 1,000,000 Carpital Class Class A1 USD <td< td=""><td></td><td></td><td></td><td></td><td></td><td>13,789,346</td><td>4.56</td></td<>						13,789,346	4.56
750,000 Bain Capital CLO Ltd. 2024-1A Class B ^(a) USD 37,325% 16(04/2037 2,000,000 Bain Capital Cordit CLO Ltd. 2023-1A Class AN (a) USD 7,158% 16(04/2038 2,000,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN (a) USD 7,158% 16(04/2038 2,000,000 2,0	2.300 HHH	ACL OLO 00 Ltd 0004 00A OL A4(3)	LIOD	0.0000/	04/04/0007	0.000.407	0.77
2,50,00 Bain Capital CLO Ltd. 2023-1A Class AN ^(a) USD 9,175%, 16(04/2037 2,000,000 Bain Capital Credit CLO Ltd. 2023-3A Class AN ^(a) USD 7,123%, 24(07/2036 6,875,000 Bain Capital Credit CLO Ltd. 2023-3A Class AN ^(a) USD 7,123%, 24(07/2036 6,875,000 Bain Capital Credit CLO Ltd. 2023-3A Class AN ^(a) USD 3,065%, 25(04/2037 1,500,000 Benefit Street Partners CLO XXXV Ltd. 2024-3SA Class E ^(a) USD 11,303%, 25(04/2037 3,500,000 Benefit Street Partners CLO XXXV Ltd. 2024-3SA Class E ^(a) USD 11,333%, 20(07/2037 3,500,000 Caryle CLO RC Ltd. 2024-1A Class E ^(a) USD 11,333%, 20(07/2037 1,000,000 Caryle CLO RC Ltd. 2024-1A Class B(a) USD 7,25%, 20(04/2037 1,000,000 Caryle CLO RC Ltd. 2024-1A Class B(a) USD 9,225%, 20(04/2037 1,000,000 CSU USC Ltd. 2023-3A Class B(a) USD 9,225%, 20(04/2037 1,000,000 CSU USC Ltd. 2023-3A Class B(a) USD 9,25%, 20(04/2037 1,000,000 Golde Capital Partners CLO Ltd. 2023-3A Class A(a) USD 8,821%, 20(04/2037 1,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 8,825%, 20(04/2037 1,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,575%, 20(07/2036 2,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,575%, 20(07/2036 2,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,575%, 20(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 15(07/2036 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 20(04/2037 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 20(04/2037 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7,129%, 20(04/2037 3,000,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) U						2,322,407 753,723	0.77 0.25
2,000,000 Bain Capital Credif CLO Ltd. 2023-1A Class A/N (a) USD 7,158% 16(04/2036 6,875,000 Bain Capital Credif CLO Ltd. 2023-3A Class B(a) USD 3,065% 25(04/2037 6) 1,000,000 Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E(a) USD 3,065% 25(04/2037 350,000 Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E(a) USD 11,400% 25(04/2037 350,000 Captree Park CLO Ltd. 2024-1A Class E(a) USD 11,333% 2007/2037 1,000,000 Car/41 CLO K-C Ltd. 2024-1A Class B(a) USD 7,425% 2004/2037 1,000,000 Car/41 CLO K-C Ltd. 2024-1A Class B(a) USD 7,425% 2004/2037 1,000,000 Car/41 CLO K-C Ltd. 2024-1A Class B(a) USD 7,974% 25(01/2037 1,000,000 Car/41 CLO K-C Ltd. 2024-1A Class B(a) USD 7,974% 25(01/2037 1,200,000 Golden Tree Loan Management US CLO 19 Ltd. 2024-19A Class A(a) USD 7,974% 25(01/2037 3,000,000 Golden Tree Loan Management US CLO 19 Ltd. 2024-19A Class A(a) USD 8,532% 25(07/2037 2,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 8,532% 25(07/2037 1,100,000 Leasepool CLO 7 Ltd. 2023-7A Class A(a) USD 8,532% 25(07/2037 1,100,000 Leasepool CLO 7 Ltd. 2023-7A Class A(a) USD 11,165% 2007/2036 1,100,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class D(a) USD 7,129% 15(07/2036 2,200,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B(a) USD 8,806% 23(04/2038 1,000,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO 7 Ltd. 2023-12 Class A(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO 7 Ltd. 2023-12 Class A(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO VII Ltd. 2014-2A Class B(a) USD 7,512% 20/10/2036 1,000,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO VII Ltd. 2014-2A Class A Ltd. 2024-54A Class B(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO VII Ltd. 2014-2A Class A Ltd. 2024-54 Class A USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO VII Ltd. 2014-2A Class A Ltd. 2024-54 Class A USD 5,500% 25/11/2025 1,200,000 Pikes Peak CLO VII Ltd. 2014-2A Class A Ltd.						534,704	0.18
6,875,000 Bein Capital Credit CLO Ltd. 2023-3A Class A ⁽ⁿ⁾ 1,000,000 Benefit Street Partners CLO XXXV Ltd. 2024-3SA Class B ⁽ⁿ⁾ 1,000,000 Benefit Street Partners CLO XXXV Ltd. 2024-3SA Class B ⁽ⁿ⁾ 1,000,000 Benefit Street Partners CLO XXXV Ltd. 2024-3SA Class B ⁽ⁿ⁾ 1,000,000 Car/via CLO Ltd. 2024-1A Class B ⁽ⁿ⁾ 1,000,000 Cay US CLO Ltd. 2023-3A Class B ⁽ⁿ⁾ 1,000,000 Cay US CLO Ltd. 2023-3A Class B ⁽ⁿ⁾ 1,000,000 Cay US CLO Ltd. 2023-3A Class B ⁽ⁿ⁾ 1,000,000 Colub Capital Partners CLO Ltd. 2024-74A Class D ⁽ⁿ⁾ 1,000,000 Cloub Capital Partners CLO Ltd. 2024-74A Class D ⁽ⁿ⁾ 1,000,000 Cloub Capital Partners CLO Ltd. 2024-74A Class D ⁽ⁿ⁾ 1,000,000 Class Class Club Club 2024-74A Class D ⁽ⁿ⁾ 1,000,000 Class Club Club 2023-7A Class D ⁽ⁿ⁾ 1,000,000 Class Club Club 2024-7A Class Club Club 2024-7A Class D ⁽ⁿ⁾ 1,000,000 Class Club Club Club 2024-7A Class Club Club Club 2024-7A Class Club Club Club Club Club Club Club Club						2,011,572	0.67
500,000 Benefit Street Partners CLO XXXV Ltd. 2024-35A Class E ⁽ⁿ⁾ USD						6,952,234	2.30
350,000 Carbrier Park CLO Ltd. 2024-1A Class El® USD 11,333% 20/07/2037 1,000,000 Carbrier CLO IX-C Ltd. 2024-1A Class Bl® USD 9,225% 20/04/2037 1,000,000 Carbrier CLO IX-C Ltd. 2024-1A Class Dl® USD 9,225% 20/04/2037 1,000,000 Carbrier CLO IX-C Ltd. 2024-1A Class Dl® USD 9,225% 20/04/2037 1,000,000 Collow Carbrier Loam Management US CLO 19 Ltd. 2024-19A Class Al® USD 6,821% 20/04/2037 3,000,000 Golden Tree Loam Management US CLO 19 Ltd. 2024-19A Class Al® USD 8,532% 25/07/2037 2,100,000 Halssypoint CLO 7 Ltd. 2023-7A Class Al® USD USD 7,575% 20/07/2036 2,100,000 Halssypoint CLO 7 Ltd. 2023-7A Class Al® USD USD 11,655% 20/07/2036 1,100,000 Halssypoint CLO 7 Ltd. 2023-7A Class Al® USD USD 1,165% 20/07/2036 1,005,000 Invesco US CLO Ltd. 2023-7A Class Al® USD USD 1,165% 20/07/2036 1,050,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class Dl® USD 8,806% 2,3/04/2038 4,000,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class El® USD 1,565% 2,3/04/2038 2,000,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2023-53A Class Al® USD 7,475% 2,001/2032 2,200,000 Neuberger Berman Loan Advisers NELO CLO 53 Ltd. 2023-53A Class Bl® USD 7,475% 2,001/2032 2,200,000 Neuberger Berman Loan Advisers NELO CLO 53 Ltd. 2023-53A Class Bl® USD 7,475% 2,001/2032 2,200,000 Neuberger Berman Loan Advisers NELO CLO 53 Ltd. 2023-53A Class Bl® USD 7,475% 2,001/2035 2,000,000 Neuberger Berman Loan Advisers NELO CLO 53 Ltd. 2023-53A Class Bl® USD 7,475% 2,001/2035 2,000,000 Neuberger Berman Loan Advisers NELO CLO 53 Ltd. 2023-53A Class Bl® USD 7,475% 2,001/2035 2,000,000 Neuberger Berman Loan Advisers NELO CO SUBLE Point LO 53 Ltd. 2023-12 Neuberger Berman Loan Advisers NELO CO SUBLE Point LO 54 Ltd. 2023-12 Neubergergement Loan Color Suble Point Loan Suble P	1,000,000	Benefit Street Partners CLO XXXV Ltd. 2024-35A Class B ^(a)	USD	3.065%	25/04/2037	1,002,272	0.33
1,000,000 CarVal CLO IX-C Ltd. 2024-1A Class B ⁽⁰⁾ USD 7,425% 2004/2037 1,000,000 CarVal CLO IX-C Ltd. 2024-1A Class B ⁽⁰⁾ USD 9,225% 2004/2037 1,000,000 CarVal CLO IX-C Ltd. 2024-3A Class B ⁽⁰⁾ USD 7,974% 25017/2037 1,200,000 GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A ⁽⁰⁾ USD 8,532% 2507/7037 2,100,000 Golub Capital Partners CLO Ltd. 2024-74A Class D ⁽⁰⁾ USD 8,532% 2507/7037 2,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class B ⁽⁰⁾ USD 7,575% 2007/72036 2,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class B ⁽⁰⁾ USD 11,165% 2007/72036 3,300,000 Invesco US CLO Ltd. 2023-3A Class B ⁽⁰⁾ USD 1,165% 2007/72036 3,300,000 Invesco US CLO Ltd. 2023-3A Class A ⁽⁰⁾ USD 7,129% 15,077/2036 3,300,000 Invesco US CLO Ltd. 2023-3A Class A ⁽⁰⁾ USD 8,806% 23,004/2038 1,050,000 Meuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ⁽⁰⁾ USD 8,806% 23,004/2038 975,000 Neuberger Berman Loan Advisers Stol Action Se ⁽⁰⁾ USD 11,656% 23,004/2038 975,000 Neuberger Berman Loan Advisers Stol Action Se ⁽⁰⁾ USD 7,425% 20,004/2038 22,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ⁽⁰⁾ USD 7,425% 20,004/2038 2,276,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ⁽⁰⁾ USD 6,817% 20,014/2036 2,276,000 Saranac CLO VII Ltd. 2014-2A Class A (1AR ⁽⁰⁾ USD 7,775% 20,014/2036 2,276,000 Saranac CLO VII Ltd. 2014-2A Class A (1AR ⁽⁰⁾ USD 7,775% 20,004/2036 2,276,000 Saranac CLO VII Ltd. 2014-2A Class A (1AR ⁽⁰⁾ USD 7,775% 20,004/2037 2,276,000 Saranac CLO VII Ltd. 2014-2A Class A (1AR ⁽⁰⁾ USD 7,775% 20,004/2037 2,276,000 2,27						503,863	0.17
1,000,000 CarVal CLD IX-C Ltd. 2024-1A Class B ^(a)						352,709	0.12
1,000,000 COS US CLO Ltd. 2023-3A Class B(a) USD 6.821% 20104/2037 1		4.3				1,006,841	0.33
1,200,000 GoldenTree Loan Management US CLO 19 Ltd. 2024-19A Class A(a) USD 6.821% 20/04/2037 2,100,000 Golub Capital Partners CLO Ltd. 2024-74A Class D(a) USD 7.575% 20/07/2036 2,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class A(a) USD 7.575% 20/07/2036 1,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class B(a) USD 11.165% 20/07/2036 1,100,000 Invesco US CLO Ltd. 2023-3A Class A(a) USD 7.129% 15/07/2036 1,050,000 Invesco US CLO Ltd. 2023-3A Class A(a) USD 7.129% 15/07/2036 1,050,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class D(a) USD 18.866% 23/04/2038 975,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E(a) USD 11.856% 23/04/2038 975,000 Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B(a) USD 7.573% 24/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A(a) USD 7.425% 20/04/2036 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A(a) USD 7.425% 20/04/2036 2,270,000 2,270,0						1,013,514	0.34 0.33
300,000 Golub Capital Partners CLO Ltd. 2023-7A Class D1 0						1,012,681 1,206,379	0.33
2,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class A ⁽⁶⁾ USD 11.165% 20/07/2036 2 1,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class D ⁽⁶⁾ USD 11.165% 20/07/2036 2 3,300,000 Invesco US CLO Ltd. 2023-3A Class A ⁽⁶⁾ USD 7.129% 15/07/2036 3 1,050,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ⁽⁶⁾ USD 11.666% 23/04/2038 4 400,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ⁽⁶⁾ USD 11.666% 23/04/2038 975,000 Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B ⁽⁶⁾ USD 7.573% 24/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ⁽⁶⁾ USD 7.425% 20/04/2038 2,1072,085 Saranac CLO VII Ltd. 2014-2A Class A1AR ⁽⁶⁾ USD 6.817% 20/11/2029 1 2,878,000 Saranac CLO VII Ltd. 2014-2A Class A1AR ⁽⁶⁾ USD 7.337% 20/11/2029 1 2,878,000 Silver Point CLO 1 Ltd. 2022-1A Class A1(6) USD 7.337% 20/11/2029 1 2,878,000 Silver Point CLO 1 Ltd. 2022-1A Class A1(6) USD 7.337% 20/11/2029 1 3,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A1(6) USD 7.512% 20/10/2036 1 3,000,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ⁽⁶⁾ USD 7.512% 20/10/2036 1 3,000,000 Compartment VCL 40 EUR 4.967% 21/08/2037 20/10/2035 1 48,546 Alternative Loan Trust 2005-50CB Class A1 USD 5.500% 25/07/2035 1 48,546 Alternative Loan Trust 2005-50CB Class A1 USD 5.500% 25/07/2035 1 48,546 Alternative Loan Trust 2005-50CB Class A1 USD 5.500% 25/08/2036 1 30,004 Alternative Loan Trust 2005-50CB Class A1 USD 5.500% 25/08/2036 2 20,043 Alternative Loan Trust 2005-61CB Class A2 USD 6.000% 25/08/2036 2 20,043 Alternative Loan Trust 2006-19CB Class A2 USD 6.000% 25/08/2037 23,387 Alternative Loan Trust 2006-19CB Class A2 USD 5.839% 25/08/2037 25/08/2037 25/5822 Ban of America Funding 2007-16CB Class A3 USD 5.839% 25/08/2037 25/5822 Ban of America Funding 2007-16CB Class A3 USD 5.839% 25/08/2037 25/5822 Ban of America Funding 2007-16CB Class A4 USD 4.255% 15/05/2061 1,500,000 Bank 2018-BNK10 Class A5 USD 4.255% 15/05/2061 1,500,000 Bank 2018-BNK10 Class A5 USD 3.518% USD 4.255% 15/05/2061 1,500,000 Bank 2018-BNK10 Class A						301,657	0.10
1,100,000 Halseypoint CLO 7 Ltd. 2023-7A Class D ^(a) 3,300,000 Invesco US CLO Ltd. 2023-3A Class A ^(a) 1,050,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ^(a) 400,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ^(a) 975,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class B ^(a) USD 11,656% 23/04/2038 14,000,000 Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B ^(a) USD 7,573% 24/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ^(a) 1,072,085 Saranac CLO VII Ltd. 2014-2A Class A1AR ^(a) 1,072,085 Saranac CLO VII Ltd. 2014-2A Class B ^(a) 1,072,085 Saranac CLO VII Ltd. 2014-2A Class B ^(a) 1,000,000 Silver Point CLO 1 Ltd. 2022-1A Class A1AR ^(a) 1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A ^(a) 1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A ^(a) 1,000,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a) USD 7,512% 20/10/2036 1,000,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a) Usb 7,512% 20/10/2037 Luxembourg 300,000 Compartment VCL 40 EUR 4.967% 21/08/2029 United Kingdom 1,404,863 Elstree Funding No 4 PLC Class A GBP 6.329% 21/10/2055 1 United States 24,079 Alternative Loan Trust 2005-50CB Class A1 USD 5.500% 25/11/2035 10.004,2031 10.004,204,204,204,204,206,206,206,206,206,206,206,206,206,206						2,131,565	0.70
1,050,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class D ^(a) USD 8.806% 23/04/2038 400,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) USD 11.656% 23/04/2038 975,000 Neuberger Berman Loan Advisers NELA CLO 53 Ltd. 2023-53A Class B ^(a) USD 7.573% 24/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ^(a) USD 7.425% 20/04/2036 2,2876,000 Sarianac CLO VII Ltd. 2014-2A Class A(a) USD 6.817% 20/11/2029 1 2,878,000 Sarianac CLO VII Ltd. 2014-2A Class A(a) USD 7.337% 20/11/2029 1 0,000,000 Silver Point CLO 1 Ltd. 2022-1A Class A(a) USD 7.775% 20/01/2036 1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 7.512% 20/10/2036 1 0,000,000 Warwick Capital CLO 1 Ltd. 2024-2A Class D ^(a) USD 7.512% 20/10/2036 1 0,000,000 Compartment VCL 40 EUR 4.967% 21/08/2029 United Kingdom 1,404,863 Elstree Funding No 4 PLC Class A GBP 6.329% 21/10/2055 1 0,000,000 Compartment VCL 40 USD 5.500% 25/10/2035 1 0,000,000 Compartment VCL 40 USD 5.500% 25						1,142,831	0.38
400,000 Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class E ^(a) USD 11,656% 23/04/2038 975,000 Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B ^(a) USD 7.475% 20/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A ^(a) USD 6,817% 20/11/2029 1,072,085 Saranac CLO VIII Ltd. 2014-2A Class A14R ^(a) USD 7.337% 20/11/2029 2,678,000 Saranac CLO VIII Ltd. 2014-2A Class A14R ^(a) USD 7.337% 20/11/2029 2,600,000 Silver Point CLO 1 Ltd. 2022-1A Class A16 ^(a) USD 7.775% 20/01/2036 1,000,000 Varwick Capital CLO 1 Ltd. 2023-1A Class A16 ^(a) USD 7.512% 20/10/2036 1,000,000 Varwick Capital CLO 1 Ltd. 2024-2A Class D ^(a) USD 9,214% 20/04/2037 20/04/2036 20/04/2037 20/04/2036 20/04/2037 20/04/2036 20/04/2		Invesco US CLO Ltd. 2023-3A Class A ^(a)	USD			3,323,305	1.10
975,000 Neuberger Berman Loan Advisers NBLA CLO 53 Ltd. 2023-53A Class B ^(a) USD 7.573% 24/10/2032 2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A1a ^(a) USD 6.817% 20/04/2036 2,878,000 Saranac CLO VII Ltd. 2014-2A Class A1A ^(a) USD 7.337% 20/11/2029 1,000,000 Silver Point CLO 1 Ltd. 2022-1A Class A1a ^(a) USD 7.775% 20/11/2036 1,000,000 Warvick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 7.575% 20/10/2036 1,000,000 Warvick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 7.512% 20/10/2036 1,000,000 Warvick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 7.512% 20/10/2036 1,000,000 Warvick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 9,214% 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2037 20/04/2039 20/	1,050,000	Neuberger Berman Loan Advisers CLO 54 Ltd. 2024-54A Class D ^(a)	USD	8.806%	23/04/2038	1,058,699	0.35
2,200,000 Pikes Peak CLO 12 Ltd. 2023-12A Class A(a) USD 7,425% 20/04/2036 2				11.656%	23/04/2038	410,334	0.14
1,072,085 Saranac CLO VII Ltd. 2014-2A Class A1AR ^(a) USD 6.817% 20/11/2029 12,878,000 Saranac CLO VII Ltd. 2014-2A Class BR ^(a) USD 7.337% 20/11/2036 60,000 Silver Point CLO 1 Ltd. 2022-1A Class A1 ^(a) USD 7.775% 20/01/2036 1,000,000 Warwick Capital CLO 1 Ltd. 2022-1A Class A ^(a) USD 7.512% 20/10/2036 1,000,000 Warwick Capital CLO 1 Ltd. 2022-1A Class D ^(a) USD 9.214% 20/04/2037 20/04/2						980,794	0.32
2,878,000 Saranac CLO VII Ltd. 2014-2A Class BR ^(a) USD 7.337% 20/11/2029 2 600,000 Silver Point CLO 1 Ltd. 2022-1A Class A1 ^(a) USD 7.775% 20/01/2036 1 1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A ^(a) USD 7.512% 20/10/2036 1 875,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a) USD 9.214% 20/04/2037 Luxembourg 300,000 Compartment VCL 40 EUR 4.967% 21/08/2029 United Kingdom 1,404,863 Elstree Funding No 4 PLC Class A GBP 6.329% 21/10/2055 1 United States 24,079 Alternative Loan Trust 2005-26CB Class A1 USD 5.500% 25/07/2035 48,546 Alternative Loan Trust 2005-50CB Class 1A1 USD 5.500% 25/11/2035 160,241 Alternative Loan Trust 2005-57T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2005-17T1 Class 1A3 USD 5.839% 25/02/2036 200,434 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A2 USD 5.839% 25/02/2036 318,023 Alternative Loan Trust 2007-16CB Class A43 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class A43 USD 5.839% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.839% 25/08/2036 290,000 Bank 2017-BNK5 Class C USD 3.518% 15/07/2060 575,000 Bank 2017-BNK5 Class A5 USD 3.898% 15/02/2061 1,500,000 Bank 2018-BNK10 Class A8 USD 3.898% 15/02/2061 1,500,000 Bank 2018-BNK10 Class A8 USD 4.255% 15/05/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.886% 25/08/2035 1,198,		()				2,218,368	0.73
600,000 Silver Point CLO 1 Ltd. 2022-1A Class A1 Silver Point CLO 1 Ltd. 2023-1A Class A(a) USD 7.775% 20/01/2036 1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A(a) USD 7.512% 20/10/2036 1 20/04/2037 20/04/2038 20/04/						1,073,362	0.35
1,000,000 Warwick Capital CLO 1 Ltd. 2023-1A Class A ^(a) 875,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a) USD 9,214% 20/10/2036 1/20/2037 20/10/2036 1/20/2037 20/10/2036 1/20/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2037 20/10/2035 20/10/2036 20/10/2035						2,883,814 605,476	0.95 0.20
R75,000 Wellington Management CLO 2 Ltd. 2024-2A Class D ^(a) USD 9.214% 20/04/2037		()				1,015,087	0.34
Luxembourg 300,000 Compartment VCL 40 EUR 4.967% 21/08/2029 United Kingdom 1,404,863 Elstree Funding No 4 PLC Class A GBP 6.329% 21/10/2055 1 United States 24,079 Alternative Loan Trust 2005-26CB Class A1 USD 5.500% 25/07/2035 48,546 Alternative Loan Trust 2005-50CB Class 1A1 USD 5.500% 25/11/2035 160,241 Alternative Loan Trust 2005-77T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 308,642 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 3.518% 15/07/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.898% 15/02/2061 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1,500,000 Bank 2018-BNK10 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035						882,104	0.29
United Kingdom			-			36,700,295	12.14
1,404,863 Elstree Funding No 4 PLC Class A GBP 6.329% 21/10/2055 1 United States	-	Compartment VCL 40	EUR	4.967%	21/08/2029	327,278	0.11
United States 24,079 Alternative Loan Trust 2005-26CB Class A1 USD 5.500% 25/07/2035 48,546 Alternative Loan Trust 2005-50CB Class 1A1 USD 5.500% 25/11/2035 160,241 Alternative Loan Trust 2005-77T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2018-BNK10 Class A5 USD 3.898% 15/02/2061 1,500,000 Bank 2018-BNK10 Class A4 USD 4.255% 15/05/2061 775,000 Bank 2018-BNK13 Class AS USD 4.457% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a) USD 5.896% 25/08/2035 1	d Kingdom						
24,079 Alternative Loan Trust 2005-26CB Class A1 USD 5.500% 25/07/2035 48,546 Alternative Loan Trust 2005-50CB Class 1A1 USD 5.500% 25/11/2035 160,241 Alternative Loan Trust 2005-77T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2037 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2018-BNK10 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK13 Class A4 USD 4.255% 15/08/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a)		Elstree Funding No 4 PLC Class A	GBP	6.329%	21/10/2055	1,804,653	0.60
48,546 Alternative Loan Trust 2005-50CB Class 1A1 USD 5.500% 25/11/2035 160,241 Alternative Loan Trust 2005-77T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class A5 USD 3.898% 15/02/2061 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 775,000 Bank 2018-BNK13 Class A5 USD 4.457% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a) USD 5.896% 25/08/2035 1		Alternative Lean Trust 2005-26CR Class A1	HSD	5 500%	25/07/2035	16,711	0.01
160,241 Alternative Loan Trust 2005-77T1 Class 1A3 USD 5.839% 25/02/2036 308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 775,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a) USD 5.896% 25/08/2035 1						39,087	0.01
308,642 Alternative Loan Trust 2006-19CB Class A22 USD 6.000% 25/08/2036 200,434 Alternative Loan Trust 2006-19CB Class A7 USD 6.000% 25/08/2036 318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1750,000 Bank 2018-BNK13 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.457% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						61,855	0.02
318,023 Alternative Loan Trust 2007-16CB Class 1A2 USD 5.839% 25/08/2037 273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1,775,000 Bank 2018-BNK13 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bank 2018-BNK13 Class AS USD 5.896% 25/08/2035 11,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a) USD 5.896% 25/08/2035 11						169,143	0.06
273,387 Alternative Loan Trust 2007-16CB Class 4A3 USD 5.939% 25/08/2037 255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1	200,434	Alternative Loan Trust 2006-19CB Class A7	USD	6.000%	25/08/2036	109,641	0.04
255,822 Banc of America Funding 2006-7 Trust Class T2A1 USD 5.878% 25/10/2036 290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1(a) USD 5.896% 25/08/2035 1						211,183	0.07
290,000 Bank 2017-BNK5 Class C USD 4.331% 15/06/2060 575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						182,481	0.06
575,000 Bank 2017-BNK6 Class A5 USD 3.518% 15/07/2060 1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1		-				226,801	0.07
1,500,000 Bank 2018-BNK10 Class AS USD 3.898% 15/02/2061 1 775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						264,901 540,964	0.09 0.18
775,000 Bank 2018-BNK12 Class A4 USD 4.255% 15/05/2061 750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						1,392,061	0.16
750,000 Bank 2018-BNK13 Class AS USD 4.467% 15/08/2061 1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						741,055	0.24
1,198,859 Bayview Commercial Asset Trust 2005-2A Class A1 ^(a) USD 5.896% 25/08/2035 1						684,952	0.23
239 772 Bavview Commercial Asset Trust 2005-2A Class A2 ^(a) USD 5 964% 25/08/2035	1,198,859	Bayview Commercial Asset Trust 2005-2A Class A1 ^(a)	USD		25/08/2035	1,141,912	0.38
255,1.2 25 ₃ .1.5 35 35 11 11 11 11 11 11 11 11 11 11 11 11 11	239,772	Bayview Commercial Asset Trust 2005-2A Class A2 ^(a)	USD	5.964%	25/08/2035	231,144	0.08
900,000 BBCMS 2018-TALL Mortgage Trust 2018-TALL A ^(a) USD 6.236% 15/03/2037						857,624	0.28
525,000 BBCMS 2018-TALL Mortgage Trust 2018-TALL B(a) USD 6.489% 15/03/2037		, ,				485,378	0.16
375,000 BBCMS 2018-TALL Mortgage Trust 2018-TALL C ^(a) USD 6,639% 15/03/2037		* *				338,279	0.11
604,380 BCAP LLC Trust 2007-AA1 Class 2A1 USD 5.799% 25/03/2037 650,331 BCAP LLC Trust 2007-AA3 Class 2A1A USD 5.879% 25/05/2047						531,059 571,378	0.18 0.19
925,000 Benchmark Mortgage Trust 2018-B4 Class A5 USD 4.121% 15/07/2051						877,893	0.19
875,000 Braemar Hotels & Resorts Trust 2018-Prime Class B ^(a) USD 6.543% 15/06/2035						872,823	0.29
206,469 CHL Mortgage Pass-Through Trust 2007-14 Class A19 USD 6.000% 25/09/2037						107,173	0.04
465,508 CHL Mortgage Pass-Through Trust 2007-15 Class 2A2 USD 6.500% 25/09/2037		* *				189,909	0.06
475,000 Citigroup Commercial Mortgage Trust 2015-P1 Class AS USD 4.033% 15/09/2048		* *				462,145	0.15
975,000 Citigroup Commercial Mortgage Trust 2016-GC37 Class A4 USD 3.314% 10/04/2049		0 1		3.314%	10/04/2049	935,339	0.31
550,000 Citigroup Commercial Mortgage Trust 2017-P8 Class AS USD 3.789% 15/09/2050						516,404	0.17
1,150,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(a) USD 3.000% 15/09/2050						848,170	0.28
410,815 CitiMortgage Alternative Loan Trust Series 2007 A 4 Clara 415		* *				357,601	0.12
289,499 CitiMortgage Alternative Loan Trust Series 2007-A4 Class 1A5 USD 5.750% 25/04/2037 931,997 COLT Mortgage Loan Trust 2024-INV1 Class A1 ^(a) USD 5.903% 25/12/2068						261,784 929,155	0.09 0.31
501,507 GGET MOLIBAGO EGAN TITUST 2024-1119 I GIAGO ATT GGG GG	331,331	COLI MONGAGO LOGIT HUST 2027-HVV I Olass ATT	000	3.303 /6	20/12/2000	J23,1J3	0.31

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Non-Agencies /	Asset Backed Obligations – (Continued)					
United States – (0						
	COLT Mortgage Loan Trust 2024-INV1 Class A2 ^(a)	USD	6.328%	25/12/2068	239,357	0.08
	COMM Mortgage Trust 2016-DC2 Class B Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(a)	USD USD	4.657% 8.324%	10/02/2049 25/04/2042	1,048,396 325,036	0.35 0.11
	Connecticut Avenue Securities Trust 2024-R01 Class 181 ^(a)	USD	8.024%	25/01/2044	380,665	0.13
	Connecticut Avenue Securities Trust 2024-R01 Class 1M2 ^(a)	USD	7.124%	25/01/2044	252,372	0.08
	Connecticut Avenue Securities Trust 2024-R03 Class 2B1 ^(a)	USD	8.130%	25/03/2044	227,286	0.07
	Connecticut Avenue Securities Trust 2024-R03 Class 2M1 ^(a)	USD	6.480%	25/03/2044	1,137,542	0.38
	Connecticut Avenue Securities Trust 2024-R03 Class 2M2 ^(a)	USD	7.274%	25/03/2044	251,892	0.08
	Connecticut Avenue Securities Trust 2024-R04 Class 1B1 ^(a)	USD	7.524%	25/05/2044	401,750	0.13
	Connecticut Avenue Securities Trust 2024-R04 Class 1M2 ^(a) CSAIL Commercial Mortgage Trust 2018-CX11 Class A4	USD USD	6.974% 3.766%	25/05/2044 15/04/2051	552,406 883,661	0.18 0.29
	CSAIL Commercial Mortgage Trust 2018-CX11 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) ^(a)	USD	6.580%	25/03/2044	1,088,004	0.36
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.580%	25/03/2044	1,694,761	0.56
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	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 HarborView Mortgage Loan Trust 2006-3 Class 2A1A	USD	6.055% 4.227%	19/07/2045 19/06/2036	635,963	0.21
	HarborView Mortgage Loan Trust 2006-3 Class 2A1A Home Equity Loan Trust 2007-FRE1 Class 2AV3	USD USD	4.227% 5.669%	19/06/2036 25/04/2037	123,018 745,431	0.04 0.25
	JP Morgan Alternative Loan Trust 2006-A7 Class 1A1	USD	5.759%	25/12/2036	393,643	0.23
	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B	USD	3.460%	15/08/2049	695,347	0.23
980,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE					
	Class A ^(a)	USD	2.854%	06/09/2038	919,256	0.30
	JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(a)	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 ^(a)	USD	3.551%	12/07/2050	894,084	0.30
	Luminent Mortgage Trust 2006-7 Class 1A1	USD	5.799%	25/12/2036 25/11/2036	110,399	0.04 0.03
	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%	15/05/2049	78,651 416,842	0.03
	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD	3.859%	15/11/2052	904,839	0.30
	OBX 2024-NQM1 Trust Class A1 ^(a)	USD	5.928%	25/11/2063	1,092,641	0.36
	OBX 2024-NQM1 Trust Class A1 ^(a)	USD	6.253%	25/11/2063	95,170	0.03
19,671	RALI Series 2005-QS10 Trust Class 3A1	USD	5.500%	25/08/2035	14,548	0.00
	RALI Series 2006-QS4 Trust Class A9	USD	6.000%	25/04/2036	93,932	0.03
	RALI Series 2007-QS1 Trust Class 2A8	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 ^(a)	USD USD	5.725% 5.819%	15/12/2032	3,180,478 225,166	1.05 0.07
	Structured Asset Mortgage Investments II Trust 2006-AR3 Class 3A1 Verus Securitization Trust 2024-INV1 Class A1 ^(a)	USD	6.116%	25/02/2036 25/03/2069	1,082,139	0.36
	Verus Securitization Trust 2024-INV1 Class A2 ^(a)	USD	6.318%	25/03/2069	739,500	0.24
	WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust Class 2A1A	USD	5.899%	25/04/2045	1,629	0.00
547,797	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-3 Trust Class 1CB3	USD	5.500%	25/05/2035	461,100	0.15
66,526	Wells Fargo Alternative Loan 2007-PA6 Trust Class A1	USD	5.674%	28/12/2037	60,228	0.02
750,000	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	USD	4.025%	15/09/2050	276,372	0.09
	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D ^(a)	USD	3.250%	15/01/2060	711,020	0.23
	Wells Fargo Commercial Mortgage Trust 2018-C44 Class A5 Wells Fargo Commercial Mortgage Trust 2018-C46 Class A3	USD	4.212%	15/05/2051	1,135,474	0.38
	Wells Fargo Commercial Mortgage Trust 2018-C46 Class A3 Wells Fargo Commercial Mortgage Trust 2018-C48 Class D ^(a)	USD USD	3.888% 3.000%	15/08/2051 15/01/2052	870,615 260,779	0.29 0.09
					45,291,823	14.99
(cost USD 129,99	ENCIES ASSET BACKED OBLIGATIONS 12,928)				129,105,635	42.72
TOTAL TRANSFI (cost USD 298,91	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (2,769)				294,719,940	97.52
Other Transfera	able Securities					
Bonds – 1.10% Cayman Islands 94,500	Transocean, Inc. ^(a)	USD	8.750%	15/02/2030	98,609	0.03
United States						
	American Airlines, Inc. (a)	USD	7.250%	15/02/2028	613,395	0.21
315,000	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) Kodiak Gas Services LLC(a)	USD USD	5.875% 7.250%	15/08/2027 07/03/2028	315,081 157,418	0.11 0.05
			,-		,	2.30

Holdings	Security Description			Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Bonds - (Cor	ntinued)							
United States -		(a)						
		Rocket Mortgage Co-Issuer, Inc. (a)		USD	2.875%	15/10/2026	915,222	0.30
	00 Sunoco LP / Sunoco Fin	ance Corp.(a)		USD	7.000%	15/09/2028	610,434	0.20
345,0	00 TriNet Group, Inc. ^(a)			USD	3.500%	01/03/2029	304,642	0.10
TOTAL BOND	s						3,218,060	1.07
(cost USD 3,2							3,316,669	1.10
TOTAL OTHEI (cost USD 3,2	R TRANSFERABLE SECUR 10,236)	ITIES					3,316,669	1.10
MARKET VAL (cost USD 429	UE OF INVESTMENTS EXC 1,141,346)	LUDING DERIVATIVES					361,101,790	119.49
Covered For	ward Mortgage Backed S	ecurities – (6.30%)						
	00) Federal National Mortga			USD	3.000%	20/06/2054	(864,922)	(0.29)
(1,000,00	00) Federal National Mortga	ge Association (FNMA) TBA		USD	4.000%	20/06/2054	(919,844)	(0.31)
(6,000,00	00) Federal National Mortga	ge Association (FNMA) TBA		USD	4.500%	01/06/2054	(5,625,234)	(1.86)
(1,000,00	00) Federal National Mortga	ge Association (FNMA) TBA		USD	6.000%	01/06/2054	(1,002,148)	(0.33)
	00) Federal National Mortga			USD	6.500%	15/06/2054	(5,085,352)	(1.68)
		ortgage Association (GNMA) TBA		USD	2.500%	20/06/2054	(1,667,813)	(0.55)
	,	ortgage Association (GNMA) TBA		USD	4.500%	20/06/2054	(946,211)	(0.31)
(3,000,00	00) Government National Mo	ortgage Association (GNMA) TBA		USD	5.000%	15/06/2054	(2,913,750)	(0.97)
TOTAL COVE	RED FORWARD MORTGAG	SE BACKED SECURITIES					(19,025,274)	(6.30)
(cost USD (19		JE BACKED GEOGRITIES					(19,025,274)	(6.30)
Futures Cont	tracts - (0.04%)					Commitment		0/ -4
Number of						Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description					USD	USD	Equity
(2)	EUR German Federal Republic Bond	ds 10YR Futures 06/06/2024			Short	(281,320)	6,521	0.00
	USD							
1	US Treasury Long Bond Future				Long	116,312	750	0.00
232	US Treasury Notes 5YR Future	es 30/09/2024			Long	24,557,563	34,299	0.01
LINDEALIGED	OAIN ON FUTURES SONT	DAGTO				24,673,875	35,049	0.01
UNKEALISED	GAIN ON FUTURES CONT	RACIS					41,570	0.01
Number of						Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description					USD	USD	Equity
7	EUR Euro OAT Futures 06/06/2024				Long	949,320	(19,857)	(0.01)
1	German Federal Republic Bono	ds 30YR Futures 06/06/2024			Long	137,465	(7,543)	(0.00)
						1,086,785	(27,400)	(0.01)
(00)	USD US Treasury Notes 10YR Futur				Chart	(10.700.470)	(20.400)	(0.04)
(99)	,				Short	(10,780,172)	(28,409)	(0.01)
(319) 93	US Treasury Notes 2YR Future US Treasury Ultra Long Bond F				Short Long	(64,988,773) 11,418,656	(18,649) (86,781)	(0.00)
	US Treasury Ultra Long Notes				Long	3,590,000	(8,360)	(0.03)
						(60,760,289)	(142,199)	(0.04)
UNREALISED	LOSS ON FUTURES CONT	RACTS					(169,599)	(0.05)
Forward Curr	rency Contracts – 0.39%							
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
GBP	36,981,407	USD	46,406,892			03/06/202	,	0.26
HUF PLN	2,352,749,792 19,129,171	USD USD	6,404,564 4,826,647			03/06/202 03/06/202		0.06 0.02
USD	1,138,060	BRL	5,887,920			03/06/202		0.02
NZD	44,138,645	USD	26,558,440			04/06/202		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	1,091,676	USD	1,179,452	07/06/2024	7,172	0.00
GBP	4,398,886	USD	5,524,029	07/06/2024	87,934	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 COP	4,382,596 2,235,957,356	USD USD	2,637,008	10/06/2024	61,575	0.02 0.00
USD	2,235,957,356 759,137	KRW	569,961 1,006,486,393	11/06/2024 12/06/2024	9,917 29,944	0.00
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	6,652,608,124	USD	1,718,076	17/06/2024	5,348	0.00
GBP	4,332,246	USD	5,441,996	17/06/2024	85,229	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	6,275,729	CHF	6,127,083	20/06/2024	21,461	0.01
EUR	2,550,807	JPY	416,240,099	20/06/2024	111,248	0.04
EUR	29,809,429	USD	32,209,414	20/06/2024	210,985	0.07
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	0.02
TRY	31,343,832	USD	936,000	20/06/2024	23,494	0.00
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	16,381,118	JPY	2,475,298,740	20/06/2024	544,890	0.20
USD	10,228,565	KRW	13,895,176,427	20/06/2024	157,225	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	299,960	USD	329,241	25/06/2024	4,047	0.00
CZK	25,457,510	USD	1,118,420	25/06/2024	902	0.00
EUR	2,108,686	CZK	52,056,072	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 GBP	9,804,830 75,067,914	SGD USD	13,224,400 94,975,121	25/06/2024 02/07/2024	168	0.00 0.27
					806,161	
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	0.00
SEK	589,328	USD	54,336	24/07/2024	1,844	0.00
USD	4,378,397	EUR	4,002,286	24/07/2024	18,709	0.00
AUD	145,624	USD	95,413	25/07/2024	1,793	0.00
JPY	5,038,326,390	USD	32,335,242	29/07/2024	89,109	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 CONTRA	CTS		8,185,511	2.71

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' 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)	(80.0)
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 EUR	6,978,162	20/06/2024	(6,368)	(0.00)
SEK USD	29,366,461 13,420,209	AUD	2,585,625 20,332,181	20/06/2024 20/06/2024	(17,406)	(0.01)
USD	2,106,000	COP	8,343,322,800	20/06/2024	(138,420) (54,232)	(0.05) (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	(285,212)	(0.08)
USD	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)	(0.01)
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)	(0.02)
LINDEALISED I OSS	S ON FORWARD CUR	PENCY CONTRAC	ere e		(6,999,416)	(2.32)

Options - (0.22%)

Options – (0.22%) Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders 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

dings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Options – (Continued) EUR – (Continued)					
4,316,000	Put EUR / Call USD	Expires 21/10/2024	Strike 1.09	(412)	50,816	0.02
3,871,000	Put EUR / Call USD	Expires 24/10/2024	Strike 1.08	(22,828)	42,005	0.0
				(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	0.0
11,075,000	Put GBP / Call USD	Expires 18/06/2024	Strike 1.27	(25,684)	36,099	0.0
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
15 595 000	NZD Put NZD / Call USD	Evpiros 06/06/2024	Strike 0.50	(46 649)	29	0.00
15,585,000 15,603,000	Put NZD / Call USD	Expires 06/06/2024 Expires 11/06/2024	Strike 0.59 Strike 0.59	(46,648) (48,433)	384	0.00
15,332,000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.59	(42,673)	27,066	0.00
15,395,000	Put NZD / Call USD	Expires 20/06/2024	Strike 0.61	(33,089)	32,382	0.0
				(170,843)	59,861	0.02
	USD					
11,053,000	Call USD / Put BRL	Expires 16/10/2024	Strike 5.44	(90,988)	210,427	0.07
5,521,000	Call USD / Put BRL	Expires 24/10/2024	Strike 5.35	4,041	142,011	0.0
5,619,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(11,693)	40,940	0.0
5,549,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(12,763)	39,398	0.0
5,548,500	Call USD / Put CNH	Expires 14/10/2024	Strike 7.25	(19,625)	36,526	0.0
11,097,000	Call USD / Put COP	Expires 10/10/2024	Strike 4,020.00	(64,585)	227,067	0.07
6,601,000 5,527,000	Call USD / Put HUF Call USD / Put MXN	Expires 17/10/2024 Expires 16/10/2024	Strike 379.00 Strike 17.62	(98,480)	58,557 112,159	0.04
22,630,000	Call USD / Put MAN	Expires 04/09/2024	Strike 17.02 Strike 20.86	(21,710) (222,306)	115,617	0.04
				(538,109)	982,702	0.32
TAL PURCHASE					2 492 062	0.7
st USD 4,184,892	Written Options				2,182,063	0.72
	AUD					
(5,649,000)	Call AUD / Put NZD	Expires 06/06/2024	Strike 1.10	17,442	(11)	(0.00
(5,655,000)	Call AUD / Put NZD	Expires 13/06/2024	Strike 1.10	17,775	(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 Put AUD / Call NZD	Expires 05/11/2024 Expires 06/06/2024	Strike 0.66	(12,697)	(116,246)	(0.04
(5,649,000) (5,655,000)	Put AUD / Call NZD	Expires 13/06/2024	Strike 1.10 Strike 1.10	(35,654) (36,401)	(53,106) (54,501)	(0.02 (0.02
(6,311,000)	Put AUD / Call NZD	Expires 20/06/2024	Strike 1.09	(22,545)	(44,207)	(0.02
(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)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	57,156	(45,976)	(0.01
(8,492,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	51,888	(48,221)	(0.02
				246,447	(481,466)	(0.16
(5.400.000)	EUR	5	0 0. 70	40.054	(0.07)	(0.00
(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) (5,560,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 19/06/2024 Expires 26/06/2024	Strike 2.78 Strike 2.91	22,092 (12,483)	(16,279) (52,560)	(0.01 (0.02
(3,470,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(2,370)	(24,567)	(0.02
(3,460,000)	Call EUR / Put CHF	Expires 19/06/2024	Strike 0.98	5,396	(14,549)	(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)	(0.01
(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
	Call EUR / Put CZK	Expires 20/06/2024	Strike 24.76	2,439	(6,836)	(0.00
(1,940.000)				_, .50	(0,000)	(0.00
(1,940,000) (1,943,000)	Call EUR / Put CZK	Expires 26/06/2024	Strike 24.73	(178)	(9,144)	(0.00
(1,940,000) (1,943,000) (4,148,000)		Expires 26/06/2024 Expires 05/06/2024	Strike 24.73 Strike 0.86	(178) 18,043	(9,144) (852)	(0.00 (0.00

Ontions -	(Continued)

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	Expires 13/06/2024	Strike 11.69	26,517	(309)	(0.00)
(3,450,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 19/06/2024	Strike 11.65 Strike 11.58	21,943	(1,571)	(0.00)
(3,894,000) (3,871,000)	Call EUR / Put USD	Expires 26/06/2024 Expires 24/10/2024	Strike 1.08	18,997 (13,283)	(6,132) (84,872)	(0.00)
(5,490,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	(29,128)	(70,149)	(0.03)
(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	3,277	(6,808)	(0.00)
(1,940,000)	Put EUR / Call PLN	Expires 20/06/2024	Strike 4.26	3,781	(7,169)	(0.00)
(1,939,000)	Put EUR / Call PLN	Expires 01/07/2024	Strike 4.26	1,948	(9,654)	(0.00)
(4,148,000)	Put EUR / Call SEK	Expires 04/06/2024	Strike 11.68	(66,150)	(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 Strike 11.58	(49,713)	(73,227)	(0.02)
(3,894,000) (20,875,000)	Put EUR / Call SEK Put EUR / Call USD	Expires 26/06/2024 Expires 12/06/2024	Strike 1.07	(37,909) 67,374	(63,039) (4,243)	(0.02)
(20,699,000)	Put EUR / Call USD	Expires 12/06/2024 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)
				370,501	(1,000,020)	(0.54)
(11,070,000)	GBP 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)
				107,000	(30,013)	(0.03)
(F 700 000)	USD	Funing 10/06/2024	Chritis 4.40	20.025	(24.250)	(0.04)
(5,720,000)	Call 12 month SOFR Swaption	Expires 10/06/2024	Strike 4.10	29,935	(21,259)	(0.01)
(5,690,000) (5,720,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 17/06/2024 Expires 24/06/2024	Strike 3.96 Strike 4.05	37,170 16,563	(12,191) (27,624)	(0.00) (0.01)
(5,790,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24	(32,789)	(81,497)	(0.01)
(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	(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)
(1,=11,111)				_	275,372		. ,
TOTAL WRITTEN C					215,512	(637,742)	(0.21)
(cost USD (4,541,3	51))					(2,855,948)	(0.94)
TOTAL OPTIONS (cost USD (356,459)))					(673,885)	(0.22)
Swap Contracts – Net Local	- 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 1.230%	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 44,290,000	Floating (CNY 3 month CNRR) Fixed 2.980%	Fixed 2.000% Floating (EUR 6 month EURIBOR)		CNY EUR	22/06/2026 24/04/2026	8,870 72,080	0.00
1,860,000	Fixed 3.000%	Floating (EUR 1 month ESTR)		EUR	19/06/2026	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 3.740%	Floating (EUR 6 month EURIBOR)		EUR	19/06/2034	11,853	0.00
18,150,000 14,860,000	Fixed 2.740% Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month EURIBOR) Fixed 3.000%		EUR EUR	24/04/2035 25/01/2039	98,494 12,549	0.03 0.01
41,760,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	762,729	0.01
35,520,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	25/01/2044	66,406	0.02
9,180,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	10/11/2053	523	0.00
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 54,420,000	Fixed 8.500% Fixed 4.000%	Floating (MXN 1 month TIIE) Floating (NOK 6 month NIBOR)		MXN NOK	07/06/2034 19/06/2034	54,726 71,644	0.02 0.02
12,710,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		NZD	19/06/2029	6,052	0.02
19,320,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026	21,765	0.01
40,580,000	Fixed 3.750%	Floating (USD 1 month SOFR)		USD	18/02/2026	156,911	0.05
17,080,000	Fixed 4.224%	Floating (USD 1 month SOFR)		USD	11/04/2026	30,003	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 8,885,000	Fixed 2.680% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Fixed 4.280%		USD USD	28/07/2032 17/10/2033	1,039,609 252,643	0.34
28,690,000	Fixed 3.240%	Floating (USD 1 month SOFR)		USD	09/10/2035	1,018,852	0.06
57,690,000	Fixed 2.080%	Floating (USD 1 month SOFR)		USD	28/07/2047	1,123,945	0.37
10,650,000	Fixed 2.564%	Floating (USD 1 month SOFR)		USD	11/05/2053	178,588	0.06
9,950,000	Fixed 3.380%	Floating (USD 1 month SOFR)		USD	11/04/2054	55,574	0.02
UNREALISED GAIN	ON INTEREST RATE SWAPS					8,275,873	2.74
	Credit Default Swaps	F: 14.0000/			00/22/22		
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 Investment Grade 40 Version 1 Index)	Fixed 1.000%		USD	20/06/2028	170,564	0.06
2,290,000	Floating (Chile Government International	Fixed 1.000%		USD	20/06/2029	4,403	0.00
2,300,000	Bond) Floating (Indonesia Government	Fixed 1.000%		USD	20/06/2029	739	0.00
9,037,496	International Bond) Floating (Markit CDX North America	Fixed 1.000%		USD	20/06/2029	249	0.00
3,037,430	Investment Grade 42 Version 1 Index)	1 IAOG 1.000 /0		000	2010012029	249	0.00

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) 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	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	(14,888)	(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	Por.	Parata	0	Matarilla Data	Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
440 400 000	Interest Rate Swaps – (Continued)	Floration (ZAD Our south HDAD)	740	40/00/0000	(00.075)	(0.04
118,130,000 30,030,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR) Fixed 9.750%	ZAR ZAR	19/06/2026 19/06/2034	(26,675)	(0.01
	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	Fixed 5.000%	USD	20/12/2027	(27,218)	(0.01
2,290,000	High Yield 39 Version 3 Index) Floating (Peru Government International Bond)	Fixed 1.000%	USD	20/06/2029	(6,327)	(0.00
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
						% o
TOTAL INVESTME	NTS				Market Value USD	Shareholders Equity
Total Investments exclu	ding derivatives (cost USD 429,141,346)				361,101,790	119.49
Market value of covere	d forward mortgage backed securities (cost USD (19,114,824))			(19,025,274)	(6.30
Unrealised gain on futu					41,570	0.0
Unrealised loss on futu					(169,599)	(0.05
Unrealised gain on forw	•				8,185,511	2.7
Unrealised loss on forw					(6,999,416)	(2.32 0.72
	sed options (cost USD 4,184,892) options (cost USD (4,541,351))				2,182,063 (2,855,948)	(0.94
Unrealised gain on swa					8,704,169	2.88
Unrealised loss on swa	•				(8,364,634)	(2.77
Other Assets and Liabil	•				(40,589,171)	(13.43
Shareholders' Equ	ity				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.

⁺ 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) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
				maturity Date		
Bonds – 44.50% Austria	curities admitted to an official exchange listing					
	Austria Government Bond ^(a)	EUR	2.100%	Perp.	723,685	0.07
	Austria Government Bond ^(a)	EUR	0.850%	30/06/2120	440,395	0.05
	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 ^(a)	EUR	2.250%	22/06/2057	261,016	0.03
	Belgium Government Bond—Series 94 ^(a)	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 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						
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 Rend ^(a)	EUD	1.500%	15/00/2022	2.046.520	0.00
1,025,000	Finland Government Bond ^(a)	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	reomeduden voima Oyj	EUK -	4./ 50%	01/00/2030		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	ALD SA	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
600,000	•	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
1,900,000	Electricite de France SA	EUR	5.000%	Perp.	1,900,228	0.19
475,000	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 ^(a)	EUR	3.250%	25/05/2045	591,846	0.06
	France Government Bond OAT ^(a)	EUR	2.000%	25/05/2048	464,643	0.05
	France Government Bond OAT ^(a)	EUR	1.750%	25/05/2066	1,067,731	0.11
	Loxam SAS	EUR	3.750%	15/07/2026	495,755	0.05
	Societe Generale SA ^(a)	USD	4.750%	24/11/2025	2,167,099	0.22
	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
Germany					45,277,940	4.52
3,700,000	Baver AG	EUR	2.375%	12/11/2079	3,596,363	0.36
	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	Deutsche Bank AG	EUR	1.750%	19/11/2030	615,433	0.06
1,060,000	Kreditanstalt für Wiederaufbau	EUR	3.125%	10/10/2028	1,064,229	0.10
1,300,000	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	CNAC HK Finbridge Co. Ltd.	USD	3.875%	19/06/2029	170,972	0.02
Hungary	CIVAC FIRE IIIbliage Co. Ltd.	000	3.07370	13/00/2023	170,372	0.02
	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
	•	-			2,125,962	0.21
India						
200,000	REC Ltd.	USD	5.625%	11/04/2028	183,714	0.02
250,000	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						
	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
30,264,000,000	•	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

1,750,000 AcrCap freident Capital JAC / ArCap Global Aviation Trust 197,000 AcrCap freident Capital JAC / ArCap Global Aviation Trust 197,000 AcrCap freident Capital JAC / ArCap Global Aviation Trust 197,000 All Group PLC 200,0000 All Group PLC 200,00	Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
1,500,000 Acrica prient Capital DAC / Acrica plothal whittion Trist USD 0,500% 1507/2005 1,309,838 0,14 1,765,000 Acrica plothal Capital DAC / Acrica plothal whition Trist USD 3,600% 2207/2007 103,761 0,000 1,775,000 Acrica plothal Capital DAC / Acrica plothal whition Trist USD 3,000% 2207/2007 103,761 0,000 1,200,000 All Group PLC EUR 2,275% 30,006/2011 1,007,812 0,12 1,250,000 All Group PLC EUR 2,275% 30,006/2011 1,007,812 0,12 1,575,000 All Group PLC EUR 7,500% Rep. 1,550,000 0,16 1,525,000 Bank of Heisend Group PLC EUR 7,500% Rep. 1,550,000 0,16 1,525,000 Bank of Heisend Group PLC EUR 7,500% Rep. 1,550,000 0,16 1,525,000 Bank of Heisend Group PLC EUR 7,500% Rep. 1,550,000 0,16 1,525,000 Bank of Heisend Group PLC EUR 7,500% Rep. 1,550,000 0,16 1,525,000 Bank of Heisend Group PLC EUR 6,750% 1,600,000 1,600,000 1,600,000 1,500,000 Indian Government Bond EUR 0,500% 1,600,000 1,600,	•	nued)					
197,000 Ac-Cap Februar Capital DAC / Am-Cap Global Avaelion Trust USD 3,000% 281,07028 163,761 0.02 3,000,000 All Group PLC EUR 4,025% Perp 2,041,554 0.22 1,295,000 All Group PLC EUR 2,27% 2,000 1,295,000 All Group PLC EUR 2,27% 2,000 1,295,000 Bask of Instanct Group PLC EUR 7,500% Perp 1,595,000 0.15 1,205,000 Bask of Instanct Group PLC EUR 7,500% Perp 1,595,000 0.15 1,205,000 Bask of Instanct Group PLC EUR 6,75% 2,000 1,225,000 Eask of Instanct Group PLC EUR 6,75% 2,000 1,255,000 Eask of Instanct Group PLC EUR 3,601% 2,1056,331 1,223,052 0.12 1,205,000 Eask of Instanct Group PLC EUR 3,601% 2,1056,331 1,223,052 0.12 1,205,000 Eask of Instanct Group PLC EUR 0,200% 1,817,0003 1,223,052 0.12 1,205,000 Eask of Instanct Group PLC EUR 0,200% 1,817,0003 1,223,052 0.12 1,205,000 Eask of Instanct Group PLC EUR 0,200% 1,817,0003 3,000,000 1,917,0003 3,000,000 1,917,0003 3,000,000 1,917,0003 3,000 1		AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	1,390,583	0.14
380,000 AB Group PLC			USD	3.650%	21/07/2027		0.15
2,20,000 All Group PLC	197,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	163,761	0.02
1.250,000 All Group PLC	350,000	AIB Group PLC	EUR	4.625%	23/07/2029	359,019	0.04
1,075,000 AB Group PLC	2,200,000	AIB Group PLC	EUR	6.250%	Perp.	2,204,554	0.22
1.55,000 Bank of Ireland Group PLC	1,250,000	AIB Group PLC				1,207,812	0.12
200,000 Bark of Ireland Group PLC		·					
1.25,000 Earlon Capital Unlimited Co							
Sept.		•					
Section Conference Bord Section Sect							
Best	,						
Title Permanent TSB Group Holdings PLC							
15,902,662 1.59 1.625% 1.409/2051 282,036 0.03 18780 1.625% 1.409/2051 282,036 0.03 18780 1.625% 1.409/2051 282,036 0.03 18780 1.625% 1.409/2051 282,036 0.03 18780 1.3000 18780 1.3000 18780 1.3000 18780 1.3000 18780 1.30000 1.3000 1.3000 1.30000 1.30000 1.30000 1.30000 1.30000 1.30000		, ,					
Siste Of Man 200,000 Isla of Man Government International Bond GBP 1.625% 1.409/2051 282,036 0.03	7 14,000	Termanent 10B Group Holdings 1 EG	-	4.25070	10/01/2000		
Section Sect	Isle Of Man					10,002,002	
September Sept		Isle of Man Government International Bond	GBP	1.625%	14/09/2051	282,036	0.03
Table Tabl		Israel Government Bond - Fixed—Series 432	II S	1 300%	30/04/2032	1 301 805	N 13
Tell Page							0.02
995.000 AzA SpA 990.000 Autostrade per l'Italia SpA 900.000 Enel SpA—Series 6.57 900 Enel SpA—Series 6.57 900 Enel SpA—Series 6.55 900 Enel S						1,536,397	0.15
900,000 Autostrade per Italia SpA	-	A2A SpA	EUD	4 27E0/	02/02/2024	000 747	0.40
Simple S	,	-1					
1,155,000 Enel SpA—Series 6.5	,						
Carbon C							
675,000							
A , 250,000 Italy Buoni Poliennali Del Tesoro—Series 30Y ^(a) EUR 2.150% 01/09/2052 2,780,520 0.28		·				,	
Noncommons Non							0.28
A60,000 Nory Coast Government International Bond EUR 4.875% 30/01/2032 392,021 0.04						7,565,323	0.75
Socion Nory Coast Government International Bond EUR 6.625% 22/03/2048 399,145 0.04	-	ham Coost Co. americal International Dand	FUD	4.0750/	20/04/2022	202.024	0.04
Japan 2,130,000 Development Bank of Japan, Inc. EUR 2,125% 01/09/2026 2,066,845 0.21 2,145,000,000 Japan Government Bond—Series 15 JPY 1,000% 20/09/2026 2,066,845 0.21 2,145,000,000 Japan Government Bond—Series 15 JPY 1,000% 20/09/2026 3,785,514 1.38 289,550,000 Japan Government Bond—Series 864 JPY 1,100% 20/09/2024 13,785,514 1.38 289,550,000 Japan Government Bond—Series 364 JPY 0,100% 20/09/20231 1,616,615 0,16 1,329,800,000 Japan Government Bond—Series 76 JPY 1,400% 20/09/2026 6,610,068 0,66 3,404,950,000 Japan Teasury Discount Bill—Series 1232 JPY 0,000% 19/08/2024 19,993,242 1,99 1,350,000 Mitsubishi UFJ Financial Group, Inc. EUR 0,339% 19/07/2024 1,344,114 0,13 1,050,000 CRIX Corp. EUR 4,477% 01/06/2028 1,076,176 0,111 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3,000% 21/11/2030 311,350 0,03 27/11/2030 311,350 0,03 27/11/2030 311,350 0,03 27/11/2030 311,350 0,03 27/11/2030 311,350 0,03 27/11/2030 2,000%							
Sapan	300,000	Nory Coast Government international Bond	-	0.02376	22/03/2040		
2_130_000	Japan					791,100	0.00
2,145,000,000 Japan Government Bond—Series 15 JPY 1,000% 20/03/2062 8,539,410 0.85 2,609,000,000 Japan Government Bond—Series 182 JPY 1,100% 20/09/2042 13,785,514 1.38 289,550,000 Japan Government Bond—Series 364 JPY 0,100% 20/09/2031 1,616,615 0.16 1,329,800,000 Japan Government Bond—Series 76 JPY 0,100% 20/09/2052 6,610,068 0.66 3,404,950,000 Japan Government Bond—Series 76 JPY 0,000% 19/08/2024 19,993,242 1.99 1,350,000 Mitsubishi UFJ Financial Group, Inc. EUR 0,339% 19/07/2024 1,344,114 0.13 1,050,000 ORIX Corp. EUR 4,477% 01/06/2028 1,076,176 0.11 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3,000% 21/11/2030 311,350 0.03 1,050,000 2,000	-	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	2.066.845	0.21
2,609,000,000 Japan Government Bond—Series 182 JPY 1,100% 20/09/2042 13,785,514 1.38 289,550,000 Japan Government Bond—Series 364 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 3,404,950,000 Japan Treasury Discount Bill—Series 1232 JPY 0,000% 19/08/2024 19,993,242 1.99 1,350,000 Mitsubishi UFJ Financial Group, Inc. EUR 0,339% 19/07/2024 1,344,114 0.13 1,050,000 CRIV Corp. EUR 4,477% 0,106,2028 1,076,176 0.11 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3,000% 21/11/2030 311,350 0.03 1,050,000 2,000,0							0.85
1,329,800,000 Japan Government Bond—Series 76 JPY 1.400% 20/09/2052 6,610,068 0.66 3,404,950,000 Japan Treasury Discount Bill—Series 1232 JPY 0.000% 19/08/2024 19,993,242 1.99 1.350,000 Mitubishi UFJ Financial Group, Inc. EUR 0.339% 19/07/2024 1.344,114 0.13 1.050,000 ORIX Corp. EUR 4.477% 01/06/2028 1.076,176 0.11 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3.000% 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 21/11/2030 311,350 0.03 1.050,000 2.050			JPY	1.100%	20/09/2042		1.38
3,404,950,000 Japan Treasury Discount Bill—Series 1232 JPY 0.000% 19/08/2024 19,993,242 1.99 1,350,000 Mitsubishi UFJ Financial Group, Inc. EUR 0.339% 19/07/2024 1,344,114 0.13 1,050,000 ORIX Corp. EUR 4,477% 0.106/2028 1,076,176 0.11 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3.000% 21/11/2030 311,350 0.03	289,550,000	Japan Government Bond—Series 364	JPY	0.100%	20/09/2031	1,616,615	0.16
1,350,000 Mitsubishi UFJ Financial Group, Inc. EUR 0.339% 19/07/2024 1,344,114 0.13 1,050,000 ORIX Corp. EUR 4.477% 01/06/2028 1,076,176 0.11 325,000 Takeda Pharmaceutical Co. Ltd. EUR 3.000% 21/11/2030 311,350 0.03 55,343,334 5.52 Jersey	1,329,800,000	Japan Government Bond—Series 76	JPY	1.400%	20/09/2052	6,610,068	0.66
1,050,000 Takeda Pharmaceutical Co. Ltd. EUR 3.000% 21/11/2030 311,350 0.03 0	3,404,950,000	Japan Treasury Discount Bill—Series 1232	JPY	0.000%	19/08/2024	19,993,242	1.99
Substitute		• •					
Sersey							
Series S	325,000	Takeda Pharmaceutical Co. Ltd.	EUR -	3.000%	21/11/2030		
210,000 Galaxy Pipeline Assets Bidco Ltd. USD 2.625% 31/03/2036 155,388 0.01 2,701,551 Galaxy Pipeline Assets Bidco Ltd. USD 2.940% 30/09/2040 1,965,543 0.20 380,000 Galaxy Pipeline Assets Bidco Ltd. USD 3.250% 30/09/2040 261,764 0.03 2,382,695 0.24 Luxembourg	Jersey					55,343,334	5.52
+ 2,701,551 Galaxy Pipeline Assets Bidco Ltd. USD 2,940% 30/09/2040 1,965,543 0.20 380,000 Galaxy Pipeline Assets Bidco Ltd. USD 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 Blackstone Property Partners Europe Holdings SARL EUR 3.625% 29/10/2029 494,335 0.05 1,140,000 European Financial Stability Facility EUR 0.875% 10/04/2035 906,403 0.09 1,450,000 Logicor Financing SARL EUR 0.750% 15/07/2024 1,443,765 0.15 1,575,000 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 Mauritius		Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	155,388	0.01
Santa Sant		, .				-	
S75,000 Blackstone Property Partners Europe Holdings SARL EUR 1.750% 12/03/2029 500,382 0.05	380,000	, .		3.250%	30/09/2040		0.03
575,000 Blackstone Property Partners Europe Holdings SARL EUR 1.750% 12/03/2029 500,382 0.05 525,000 Blackstone Property Partners Europe Holdings SARL EUR 3.625% 29/10/2029 494,335 0.05 1,140,000 European Financial Stability Facility EUR 0.875% 10/04/2035 906,403 0.09 1,450,000 Logicor Financing SARL EUR 0.750% 15/07/2024 1,443,765 0.15 1,575,000 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 Mauritius						2,382,695	0.24
525,000 Blackstone Property Partners Europe Holdings SARL EUR 3.625% 29/10/2029 494,335 0.05 1,140,000 European Financial Stability Facility EUR 0.875% 10/04/2035 906,403 0.09 1,450,000 Logicor Financing SARL EUR 0.750% 15/07/2024 1,437,665 0.15 1,575,000 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 Mauritius	-	Photostara Proposts Posts on Fig. 11.11. 04.21	5110	4.7500/	40/00/0005	F00 005	0.5-
1,140,000 European Financial Stability Facility EUR 0.875% 10/04/2035 906,403 0.09 1,450,000 Logicor Financing SARL EUR 0.750% 15/07/2024 1,443,765 0.15 1,575,000 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 Mauritius							
1,450,000 Logicor Financing SARL EUR 0.750% 15/07/2024 1,443,765 0.15 1,575,000 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 Mauritius							
1,575,000 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		· · · · · · · · · · · · · · · · · · ·					
500,000 Meditronic Global Holdings SCA EUR 3.125% 15/10/2031 483,710 0.05 Mauritius		0					
5,268,523 0.53 Mauritius							0.14
Mauritius		·	_				0.53
279,000 Greenko Power II Ltd. USD 4.300% 13/12/2028 232,485 0.02							
	279,000	Greenko Power II Ltd.	USD	4.300%	13/12/2028	232,485	0.02

					Market Value	% of Shareholders'
Holdings Bonds – (Contir	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Mexico	iueu)					
1,090,000	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
	Mexico City Airport Trust ^(a)	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
	Mexico City Airport Trust ^(a)	USD USD	3.875% 5.500%	30/04/2028 31/07/2047	345,851	0.03 0.02
	Mexico City Airport Trust Mexico City Airport Trust ^(a)	USD	5.500%	31/07/2047	170,137 273,155	0.02
	Mexico Government International Bond	USD	3.250%	16/04/2030	178,218	0.03
.,	Mexico Government International Bond	USD	6.338%	04/05/2053	176,172	0.02
670,000	Mexico Government International Bond	USD	3.771%	24/05/2061	385,288	0.04
3,250,000	Mexico Government International Bond	USD	3.750%	19/04/2071	1,830,059	0.18
					5,190,045	0.52
Netherlands						
	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 BP Capital Markets BV	GBP EUR	0.375% 3.773%	15/12/2025 12/05/2030	2,154,597	0.21 0.09
	Brenntag Finance BV	EUR	3.750%	24/04/2028	854,420 496,455	0.09
	E.ON International Finance BV	GBP	6.375%	07/06/2032	693,258	0.05
	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
1,180,000	JDE Peet's NV	EUR	0.244%	16/01/2025	1,153,733	0.11
1,100,000	Koninklijke Philips NV	EUR	3.750%	31/05/2032	1,084,028	0.11
1,420,000	Prosus NV	USD	3.680%	21/01/2030	1,144,009	0.11
	Prosus NV	USD	3.832%	08/02/2051	157,176	0.02
	Sartorius Finance BV	EUR	4.375%	14/09/2029	2,242,438	0.22
600,000	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
2,300,000	Swisscom Finance BV Volkswagen International Finance NV	EUR EUR	3.625% 3.500%	29/11/2036 Perp.	818,098 2,267,685	0.08 0.23
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	574,632	0.23
		-			18,672,520	1.86
Panama						
	Panama Government International Bond	USD	6.875%	31/01/2036	179,300	0.02
200,000	Panama Government International Bond	USD -	4.500%	19/01/2063	116,713	0.01
					296,013	0.03
Peru	David Overson and David	DEN	5.0400/	40/00/0000	704.045	0.07
	Peru Government International Rand	PEN USD	5.940%	12/02/2029	734,915	0.07 0.00
	Peru Government International Bond Peru Government International Bond	USD	2.780% 3.230%	01/12/2060 28/07/2121	10,116 96,368	0.00
100,000	Tota Covernment mornational Bond	-	0.20070	20/07/2121		
Deland					841,399	0.08
Poland 620.000	Poland Government International Bond	USD	5.500%	18/03/2054	546,782	0.05
	Poland Government International Bond	USD	5.125%	15/01/2072	584,273	0.06
,		-			1,131,055	0.11
Portugal					.,,	
	Portugal Obrigacoes do Tesouro OT ^(a)	EUR	1.150%	11/04/2042	631,112	0.06
Romania						
	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	720,551	0.07
		USD	3.000%	27/02/2027	316,424	0.03
	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 Romania Government International Bond	EUR EUR	2.000% 3.375%	28/01/2032 28/01/2050	103,129 556,057	0.01 0.06
810,000	Romania Government international bond	-	3.31376	20/01/2030		
Courth Verra					2,676,873	0.27
7 218 240 000	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	4,477,827	0.45
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	8,183,088	0.43
	POSCO	USD	5.750%	23/01/2027	305,605	0.01
	Shinhan Bank Co. Ltd.	USD	4.500%	12/04/2028	2,721,131	0.27
	Shinhan Bank Co. Ltd.	USD -	4.500%	12/04/2026	15,687,651	1.56

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Bonds – (Contin 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 ^(a)	EUR EUR	3.625% 0.100%	24/01/2029 30/04/2031	1,680,807	0.17 0.10
	Spain Government Bond ^(a)	EUR	0.500%	31/10/2031	1,002,216 2,720,336	0.10
	Spain Government Bond ^(a)	EUR	0.850%	30/07/2037	1,233,257	0.12
		EUR	2.900%	31/10/2046	1,926,564	0.19
	Spain Government Bond ^(a)	EUR	3.450%	30/07/2066	2,226,185	0.22
					19,335,794	1.93
Supranationals	African Franch Innert Pork	USD	2.6240/	47/0F/2020	F0F 7F0	0.05
	African Export-Import Bank African Export-Import Bank	USD	2.634% 3.798%	17/05/2026 17/05/2031	525,750 698,235	0.05 0.07
	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 ^(a)	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 UBS Group AG	EUR EUR	0.250% 1.000%	03/11/2026 24/06/2027	3,650,878 1,626,209	0.37 0.16
	UBS Group AG	EUR	0.650%	14/01/2028	1,750,109	0.10
	UBS Group AG	EUR	7.750%	01/03/2029	1,581,132	0.16
	UBS Group AG ^(a)	USD	3.875%	Perp.	938,342	0.09
	UBS Group AG ^(a)	USD	5.699%	08/02/2035	512,388	0.05
007,000	oso ordapino	-	0.00070	00/02/2000	13,405,188	1.34
Thailand					10,400,100	1.04
	Thailand Government Bond	THB	2.650%	17/06/2028	345,106	0.03
	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
Haitad Anab Fusin	4				1,871,004	0.19
United Arab Emira 100,000	ates DP World Ltd. ^(a)	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	4.750%	Perp.	1,069,434 1,395,506	0.11
	Mondi Finance PLC Mondi Finance PLC	GBP EUR	4.375% 3.750%	07/04/2026 31/05/2032	1,395,506	0.14 0.06
	National Grid PLC	EUR	3.750% 0.163%	20/01/2028	1,097,875	0.06
1,230,000	Santander UK Group Holdings PLC	USD	1.532%	21/08/2026	2,358,342	0.11
2 700 000	Januarius JN Group Holdings FLO	USD				
	SSE PLC	FIID	/ nnn%	05/00/2021	1 013 300	0.10
1,000,000		EUR GBP	4.000% 3.500%	05/09/2031 22/01/2045	1,013,390 650 409	0.10
1,000,000 660,000	SSE PLC United Kingdom Gilt United Kingdom Gilt	EUR GBP GBP	4.000% 3.500% 4.250%	05/09/2031 22/01/2045 07/12/2046	1,013,390 650,409 3,333,650	0.10 0.06 0.33

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders Equity
Bonds – (Contin	ued)					
Inited 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					
2 569 000	Operating Capital Cigna Group	USD USD	4.908% 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 USD	6.250% 5.400%	15/03/2033	847,689	0.09 0.08
	Diamondback Energy, Inc. Discovery Communications LLC	USD	3.950%	18/04/2034 20/03/2028	759,141 1,356,687	0.00
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	1,224,744	0.12
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,317,174	0.13
	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
	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 Fortive Corp.	USD EUR	5.850% 3.700%	17/05/2027 15/08/2029	1,813,456 1,176,811	0.18 0.12
	General Mills, Inc.	EUR	3.650%	23/10/2030	775,939	0.12
	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	0.16
	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
921,000	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	0.08
	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
1 790 000	JPMorgan Chase & Co.	USD	3.702%	06/05/2030	1,530,225	0.15

loldings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	Shareholders Equit
Bonds – (Contir	nued)					
Jnited States – (C	·					
623,000	JPMorgan Chase & Co.	USD	4.586%	26/04/2033	542,853	0.0
	JPMorgan Chase & Co.	USD	5.336%	23/01/2035	1,319,922	0.1
375,000	Kilroy Realty LP	USD	6.250%	15/01/2036	330,925	0.0
1,239,000	Marriott International, Inc.	USD	5.000%	15/10/2027	1,132,855	0.1
	Marriott International, Inc.	USD	4.900%	15/04/2029	203,617	0.0
	Marriott International, Inc.	USD EUR	4.875%	15/05/2029	206,912	0.0
	Medtronic, Inc. MGM Resorts International	USD	3.650% 6.500%	15/10/2029 15/04/2032	1,178,772 1,767,020	0.1 0.1
225,000		USD	6.750%	01/11/2029	219,706	0.0
1,825,000	Molson Coors Beverage Co.	EUR	3.800%	15/06/2032	1,817,226	0.1
	Morgan Stanley	USD	5.164%	20/04/2029	6,646,799	0.6
450,000	Morgan Stanley	USD	5.173%	16/01/2030	411,088	0.0
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.692%	05/06/2028	987,636	0.1
	Netflix, Inc.	EUR	3.875%	15/11/2029	2,065,810	0.2
800,000	NNN REIT, Inc.	USD	5.600%	15/10/2033	732,370	0.0
1,600,000	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	1,577,785	0.1
1,525,000	OneMain Finance Corp.	USD	7.500%	15/05/2031	1,400,920	0.1
3,200,000	Oracle Corp.	USD	2.875%	25/03/2031	2,532,529	0.2
1,650,000	•	USD	6.250%	09/11/2032	1,600,979	0.1
	Oracle Corp.	USD	4.900%	06/02/2033	1,000,632	0.1
700,000	•	USD	6.900%	09/11/2052	720,906	0.0
375,000		USD	5.250%	16/08/2028	346,362	0.0
175,000		USD	2.850% 6.400%	01/10/2029	144,578	0.0
623,000	Quest Diagnostics, Inc. Realty Income Corp.	USD USD	6.400% 4.625%	30/11/2033	611,587	0.0 0.1
	Southwestern Energy Co.	USD	5.375%	01/11/2025 01/02/2029	1,227,402 2,525,836	0.2
	STRYKER Corp.	EUR	3.375%	11/12/2028	594,252	0.2
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	948,251	0.1
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	2,093,995	0.2
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	745,350	0.0
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	1,581,602	0.1
925,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	837,985	0.0
625,000	Truist Financial Corp.	USD	6.047%	08/06/2027	579,335	0.0
543,000	United States Treasury Note/Bond	USD	0.625%	15/05/2030	399,180	0.0
3,354,000	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	2,985,965	0.3
	US Bancorp	USD	5.775%	12/06/2029	1,487,631	0.1
1,250,000	US Bancorp	USD	5.384%	23/01/2030	1,146,524	0.1
	Warnermedia Holdings, Inc.	USD	3.755%	15/03/2027	1,352,380	0.1
950,000	•	USD	4.054%	15/03/2029	804,762	0.0
1,225,000	•	USD	5.198%	23/01/2030	1,117,023	0.1
625,000	·	USD	2.600%	15/03/2031	483,904	0.0
225,000	Workday, Inc.	USD -	3.700%	01/04/2029	193,810	0.0
OTAL BONDS					124,075,176	12.3
cost EUR 489,56	55,109)				446,177,045	44.5
loldings	Security Description				Market Value EUR	% o Shareholder Equit
/lutual Funds –						
reland	Outdoor Outle Fore United Processor For LOVA				0.001.015	
	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class)(b)				3,264,912	0.0
	iShares Core EUR Corp. Bond UCITS ETF				221,132	0.0
1,025	iShares USD Corp. Bond UCITS ETF				151,159 3,637,203	0.0
uxembourg					0,007,203	U.
	Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) ^(b)				6,522,878	0.
OTAL MUTUAL cost EUR 9,179,					10,160,081	1.0
OTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% o Shareholders Equit
Transferable sec	urities dealt in another regulated market					
Bonds – 6.26%	-					
708 000 0	Constellation Software, Inc. ^(a)	USD	5.158%	16/02/2029	646,212	0.0
Cayman Islands	Constellation Conware, Inc.	000	3.13070	10/02/2023	040,212	
-	Avolon Holdings Funding Ltd. ^(a)	USD	3.950%	01/07/2024	780,981	0.0
Denmark	45					
1,148,000	Danske Bank A/S ^(a)	USD	4.298%	01/04/2028	1,018,037	0.1
France 2 950 000 1	BNP Paribas SA ^(a)	USD	2.219%	09/06/2026	2,618,425	0.2
	BNP Paribas SA ^(a)	USD	5.176%	13/09/2034	774.913	0.2
1,611,000		USD	6.714%	19/10/2029	1,540,592	0.1
3,200,000	Societe Generale SA ^(a)	USD	1.488%	14/12/2026	2,751,496	0.2
		-			7,685,426	0.7
 Ireland					,,,,,,	
	Smurfit Kappa Treasury ULC ^(a)	USD	5.200%	13/07/2030	204,731	0.0
Netherlands						
698,000	Syngenta Finance NV ^(a)	USD	4.892%	24/04/2025	635,749	0.0
Switzerland	UBS Group AG ^(a)	USD	4 2050/	02/02/2027	206 450	0.0
	UBS Group AG ^(a)	USD	1.305% 4.282%	02/02/2027 09/01/2028	286,158 1,298,708	0.0
	UBS Group AG ^(a)	USD	5.428%	08/02/2030	1,199,508	0.1
,		_			2,784,374	0.2
Inited Kingdom					2,704,374	
United Kingdom 2,850,000	International Game Technology PLC ^(a)	USD	5.250%	15/01/2029	2,516,055	0.2
United States						
	AdaptHealth LLC ^(a)	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 ^(a) Broadcom, Inc. ^(a)	USD USD	1.950% 4.000%	30/01/2026 15/04/2029	733,901	0.0
	Broadcom, Inc. (a)	USD	3.137%	15/11/2035	3,052,605 2,462,543	0.3
	Caesars Entertainment, Inc. ^(a)	USD	6.500%	15/02/2032	924,001	0.0
	Civitas Resources, Inc. (a)	USD	8.375%	01/07/2028	1,508,338	0.1
	Energy Transfer LP ^(a)	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
	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	LIOD	4.0750/	04/07/0004	200 000	0.0
	Borrower Escrow, Inc. ^(a) Hyundai Capital America ^(a)	USD USD	4.875% 5.600%	01/07/2031 30/03/2028	328,032 2,034,619	0.0 0.2
	Hyundai Capital America ^(a)	USD	5.700%	26/06/2030	161,998	0.0
	Ingevity Corp. (a)	USD	3.875%	01/11/2028	973,947	0.1
	International Flavors & Fragrances, Inc. (a)	USD	1.230%	01/10/2025	996,882	0.1
	LCM Investments Holdings II LLC ^(a)	USD	8.250%	01/08/2031	1,509,793	0.1
.,	Lithia Motors, Inc. ^(a)	USD	4.375%	15/01/2031	2,510,893	0.2
	Marriott Ownership Resorts, Inc. (a)	USD	4.500%	15/06/2029	1,503,073	0.1
	MasTec, Inc. ^(a)	USD	4.500%	15/08/2028	1,955,865	0.2
	Prime Security Services Borrower LLC ^(a) RWE Finance US LLC ^(a)	USD USD	6.250% 5.875%	15/01/2028 16/04/2034	1,508,339 1,251,961	0.1 0.1
	Smyrna Ready Mix Concrete LLC ^(a)	USD	8.875%	15/11/2031	1,504,008	0.1
	Solventum Corp. (a)	USD	5.450%	25/02/2027	917,744	0.0
	Solventum Corp. (a)	USD	5.400%	01/03/2029	822,707	0.0
2,200,000	SS&C Technologies, Inc. (a)	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	USD	6.725%	01/04/2035	163,113	0.0
	TransDigm, Inc. ^(a)	USD	6.375%	01/03/2029	855,153	0.0
	Uber Technologies, Inc. ^(a) Venture Global LNG, Inc. ^(a)	USD USD	4.500% 8.375%	15/08/2029	2,530,579	0.2 0.1
	Veralto Corp. (a)	USD	8.375% 5.350%	01/06/2031 18/09/2028	1,522,612 1,543,370	0.1
	VICI Properties LP / VICI Note Co., Inc. (a)	USD	4.625%	01/12/2029	2,286,604	0.1
	WR Grace Holdings LLC ^(a)	USD	7.375%	01/03/2031	1,519,358	0.1
		-			46,469,310	4.6
					*	
TOTAL BONDS						

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – 29.31%					
United States						
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) ^(a)	USD	7.374%	25/12/2033	804,876	0.08
	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
4,618 672,000	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD USD	4.000% 8.730%	01/02/2041 25/10/2041	3,971 644,388	0.00 0.06
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.324%	25/01/2042	1,131,626	0.11
780,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	8.830%	25/03/2042	756,361	0.08
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/04/2042	413,196	0.04
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.112%	15/06/2042	59,609	0.01
		USD	0.612%	15/03/2044	14,279	0.00
3,420,603	Federal Home Loan Mortgage Corp. (FHLMC)(a)	USD	6.580%	25/03/2044	3,162,443	0.32
2,132,550	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	6.580%	25/03/2044	1,970,823	0.20
900,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.330%	25/03/2044	833,440	0.08
3,450,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	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	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2048	271,689	0.03
1,635,054	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/02/2049	1,305,672	0.13
229,021	- , , , ,	USD	3.500%	01/07/2049	188,769	0.02
831,081	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.000%	01/07/2049	706,006	0.07 0.49
5,588,413	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500% 4.500%	01/03/2050 01/05/2050	4,898,471 312,045	0.49
2,609,227	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.656%	25/07/2050	228,110	0.02
1,719,000	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	264,122	0.03
5,175,551		USD	4.000%	25/08/2050	989,176	0.10
	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	10.695%	25/09/2050	1,784,872	0.18
2,590,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	10.130%	25/10/2050	2,733,359	0.27
331,394	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/11/2050	251,918	0.03
7,133,541	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	5,634,544	0.56
465,848	Federal Home Loan Mortgage Corp. (FHLMC) ^(a)	USD	7.124%	25/01/2051	437,119	0.04
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	3,222,175	0.32
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	1,809,563	0.18
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	2,440,823	0.24
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2052	808,486	0.08
886,228 901,795	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000%	01/08/2052	698,218	0.07 0.08
1,766,551	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000% 6.000%	01/01/2053 01/01/2053	840,844 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	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2041	90,538	0.01
459,418	Federal National Mortgage Association (FNMA)	USD	0.506%	25/02/2042	31,764	0.00
30,423	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	29,689	0.00
	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	8,520	0.00
	. ,	USD	3.000%	01/12/2042	6,623	0.00
9,193	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,516	0.00
	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
27,242	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	22,282	0.00
6,976	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/04/2043 01/04/2043	13,631 5,639	0.00 0.00
11,246	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	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
26,613	0 0	USD	4.000%	01/03/2046	22,757	0.00
31,925	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	56,858	0.01
11,134	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	9,517	0.00
1,190,463	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	4,732,609	0.47
476,720 2 396 256	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/06/2048 25/06/2048	417,645 444,741	0.04 0.04
2,330,230	Todoral Hational Mortgage Association (TMMA)	030	7.000 /0	25/00/2040	777,171	0.04

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States - (0	•		4.5000/	04/07/0040	007.054	
	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%	01/09/2048	2,962,333	0.30
1,571,163	, ,	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	4.500%	01/01/2050	358,280	0.04
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 2.500%	01/01/2050 01/06/2050	26,941 1,669,372	0.00 0.17
328,870	, ,	USD	4.500%	01/10/2050	285,586	0.03
141,139	0 0 ()	USD	2.500%	01/02/2051	107,291	0.01
289,961	, ,	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	0 0 ()	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	0 0 ()	USD	2.500%	01/11/2051	643,581	0.06
659,429 807,952	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 4.500%	01/11/2051 01/11/2051	499,956 697,232	0.05 0.07
	Federal National Mortgage Association (FNMA)	USD	2.000%	01/03/2052	3,236,029	0.32
4,193,273	, ,	USD	4.500%	01/04/2052	3,616,081	0.36
5,393,567	, ,	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
3,391,887	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	3,174,339	0.32
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/12/2052	4,059,746	0.41
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	846,957	0.09
3,452,628	, ,	USD	5.500%	01/04/2053	3,139,093	0.31
923,514 902,299	, ,	USD USD	6.000% 6.000%	01/04/2053 01/04/2053	864,016 841,054	0.09 0.08
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/04/2053	857,275	0.09
4,728,417	. ,	USD	6.500%	01/09/2053	4,457,108	0.45
2,000,000	, ,	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	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	17,724,672	1.77
33,000,000	, ,	USD	5.500%	01/06/2054	29,899,223	2.98
	Federal National Mortgage Association (FNMA) TBA	USD	6.000%	15/06/2054	7,376,534	0.74
4,000,000	. ,	USD USD	3.500%	01/07/2054	3,227,647	0.32 0.01
643,835 2,450	· · · · · · · · · · · · · · · · · ·	USD	0.820% 4.000%	20/02/2040 20/02/2041	48,359 2,126	0.00
3,908	0 0 , ,	USD	4.000%	20/11/2041	3,386	0.00
654	, ,	USD	4.000%	20/01/2042	567	0.00
2,084	Government National Mortgage Association (GNMA)	USD	4.000%	20/04/2042	1,804	0.00
1,315	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2042	1,138	0.00
315,923	· · · · · · · · · · · · · · · · · ·	USD	0.666%	16/07/2043	24,424	0.00
470,923	· · · · · · · · · · · · · · · · · ·	USD	0.615%	20/08/2043	36,925	0.00
19,770 769,293	· · · · · · · · · · · · · · · · · ·	USD USD	4.000% 0.670%	20/08/2043 20/10/2043	17,082 27,424	0.00 0.00
1,851	Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2044	1,598	0.00
2,289	0 0 , ,	USD	4.000%	20/05/2044	1,976	0.00
50,657	0 0 , ,	USD	4.000%	20/06/2044	43,731	0.01
779,859	Government National Mortgage Association (GNMA)	USD	0.170%	20/11/2044	49,204	0.01
159,112	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2044	137,158	0.01
570,241		USD	4.000%	20/01/2045	491,560	0.05
20,447	, ,	USD	4.000%	20/05/2045	17,626	0.00
928,866	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/07/2045	799,634	0.08
333,123 162,767	· · · · · · · · · · · · · · · · · ·	USD USD	0.820% 4.500%	20/08/2045 16/09/2045	29,715 26,979	0.00 0.00
139.571	Government National Mortgage Association (GNMA)	USD	0.820%	20/09/2045	12,424	0.00
20.443		USD	4.000%	20/10/2045	17,598	0.00
166,468	· · · · · · · · · · · · · · · · · ·	USD	0.820%	20/11/2045	14,040	0.00
181,419	· · · · · · · · · · · · · · · · · ·	USD	0.770%	20/01/2046	15,515	0.00
337,346	0 0 , ,	USD	4.000%	20/10/2046	62,832	0.01
347,996	0 0 , ,	USD	0.230%	20/07/2047	24,062	0.00
78,808	, ,	USD	4.500%	20/02/2048	69,798	0.01
29,833	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/03/2048	26,413	0.00
96,459 419,461	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 0.770%	20/04/2048 20/05/2048	85,264 37,353	0.01 0.00
547,559	· · · · · · · · · · · · · · · · · ·	USD	4.500%	20/05/2048	483,693	0.05
934,456	, ,	USD	4.000%	20/06/2048	800,148	0.08
128,349	Government National Mortgage Association (GNMA)	USD	4.500%	20/06/2048	113,305	0.01
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
Agencies Asset	t Backed Obligations – (Continued)					
United States – (0	·					
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500%	20/07/2048	114,564	0.01
455,019	0 0 , , ,	USD USD	4.500% 5.000%	20/08/2048 20/08/2048	177,339 411,689	0.02 0.04
1,482,456	0 0 , ,	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	. , ,	USD	4.500% 5.000%	20/10/2048	121,740	0.01
676,022 1,880,396	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.000%	20/10/2048 20/11/2048	611,647 1,701,334	0.00
2,580,953	' '	USD	4.500%	20/12/2048	2,272,496	0.17
855,196	. , ,	USD	5.000%	20/12/2048	774,564	0.08
457,935	Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	37,085	0.00
4,130,452	Government National Mortgage Association (GNMA)	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
538,723 273,094	Government National Mortgage Association (GNMA)	USD USD	5.000% 0.670%	20/03/2049 20/06/2049	487,012 21.914	0.05
1,216,854	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.000%	20/06/2049	975,108	0.00
2,070,705	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	329,579	0.03
	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	678,357	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	. , ,	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	' '	USD	4.000%	20/06/2050	480,186	0.05
6,616,247 869,079	. , ,	USD USD	2.500% 2.500%	20/10/2050 20/10/2051	866,196 660,304	0.09
1,084,100	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	823,672	0.07
792,003	' '	USD	3.000%	20/11/2051	629,783	0.06
878,604	0 0 , ,	USD	2.500%	20/12/2051	668,046	0.07
622,332	' '	USD	2.500%	20/12/2051	472,116	0.05
9,410,827	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2052	8,172,532	0.82
49,000,000		USD	6.000%	15/06/2054	45,427,825	4.53
1,000,000	. , ,	USD	6.500%	15/06/2054	934,430	0.09
	Government National Mortgage Association (GNMA) TBA	USD	7.000%	15/06/2054	939,127	0.09
8,000,000 8,000,000	' '	USD USD	2.000% 2.500%	20/06/2054 20/06/2054	5,901,227 6,138,151	0.59 0.61
	Government National Mortgage Association (GNMA) TBA	USD	3.500%	20/06/2054	3,287,022	0.33
	Government National Mortgage Association (GNMA) TBA	USD	5.500%	20/06/2054	14,617,354	1.46
		_			293,860,856	29.31
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS					
(cost EUR 303,28	37,110)				293,860,856	29.31
-	Asset Backed Obligations – 29.14%					
Bermuda 925,000	Symphony CLO 42 Ltd. 2024-42A Class D ^(a)	USD	8.807%	17/04/2037	854,761	0.08
Brunei			_			
	OHA Credit Funding 14 Ltd. 2023-14A Class A ^(a)	USD	7.075%	20/04/2036	5,558,792	0.55
Cayman Islands	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	USD	6.649%	18/04/2034	1,843,975	0.18
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^(a)	USD	1.000%	16/07/2037	4,675,424	0.16
	Flatiron CLO 20 Ltd. 2020-1A Class AR ^(a)	USD	6.661%	20/05/2036	4,996,995	0.50
6,500,000	ICG US CLO Ltd. 2017-1A Class ARR ^(a)	USD	6.756%	28/07/2034	5,996,912	0.60
4,400,000	ICG US CLO Ltd. 2017-1A Class DRR ^(a)	USD	9.136%	28/07/2034	3,908,605	0.39
	Invesco CLO Ltd. 2021-2A Class A ^(a)	USD	6.710%	15/07/2034	10,224,826	1.02
	Marble Point CLO XVII Ltd. 2020-1A Class A ^(a)	USD	6.886%	20/04/2033	5,714,290	0.57
	MF1 Ltd. 2021-FL6 Class A ^(a)	USD	6.533%	16/07/2036	2,307,163	0.23
	MP CLO VIII Ltd. 2015-2A Class ARR ^(a)	USD	6.786%	28/04/2034	6,449,692	0.64
	Ocean Trails CLO XI 2021-11A Class D ^(a) OZLM XVII Ltd. 2017-17A Class A1RR ^(a)	USD USD	9.286% 6.475%	20/07/2034 20/07/2030	2,666,559 5,069,265	0.27 0.50
	Park Blue CLO Ltd. 2024-5A Class A1 ^(a)	USD	1.000%	25/07/2037	4,007,527	0.40
	Venture 49 CLO Ltd. 2024-49A Class C1 ^(a)	USD	7.978%	20/04/2037	1,777,427	0.40
	Voya CLO 2024-1 Ltd. 2024-1A Class B ^(a)	USD	7.326%	15/04/2037	1,116,414	0.11
	Voya CLO 2024-1 Ltd. 2024-1A Class D ^(a)	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 Equity
-	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	0.2
2,000,000	CVC Cordatus Loan Fund XXII DAC 22X Class A	EUR	4.880%	15/12/2034	1,987,130	0.2
2,710,247	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	4.906%	25/07/2034	8,968,410	0.8
	Neuberger Berman Loan Advisers Euro CLO 2 DAC 2021-2X Class A Palmer Square European CLO 2022-1X DAC Class A	EUR EUR	4.995% 4.867%	15/04/2034 21/01/2035	4,882,164 8,739,914	0.4 0.8
	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
lersey						
	AGL CLO 29 Ltd. 2024-29A Class A1 ^(a)	USD	6.903%	21/04/2037	6,735,638	0.6
	Bain Capital CLO Ltd. 2024-1A Class B ^(a) Bain Capital Credit CLO Ltd. 2023-1A Class AN ^(a)	USD USD	7.325% 7.158%	16/04/2037 16/04/2036	2,242,294 6,940,602	0.2 0.6
	Bain Capital Credit CLO Ltd. 2023-1A Class Aiv	USD	7.119%	24/07/2036	10,188,168	1.0
	CarVal CLO IX-C Ltd. 2024-1A Class A ^(a)	USD	7.005%	20/04/2037	4,101,620	0.4
	CarVal CLO IX-C Ltd. 2024-1A Class B ^(a)	USD	7.425%	20/04/2037	2,315,961	0.2
4,400,000	CQS US CLO Ltd. 2023-3A Class B(a)	USD	7.974%	25/01/2037	4,099,734	0.4
	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 ^(a)	USD	7.182%	25/07/2037	2,074,624	0.2
	Halseypoint CLO 7 Ltd. 2023-7A Class A ^(a)	USD	7.509%	20/07/2036	5,883,695	0.5
	Invesco US CLO Ltd. 2023-3A Class A ^(a) Pikes Peak CLO 12 Ltd. 2023-12A Class A ^(a)	USD	7.129%	15/07/2036	5,744,843	0.5
	Silver Point CLO 1 Ltd. 2023-12A Class A1 ^(a)	USD USD	7.425% 7.775%	20/04/2036 20/01/2036	7,978,838 3,597,890	0.8
0,070,000	CINCIT ON COLO 1 Ett. 2022 IN Glado III	-	7.770	20/01/2000	72,541,191	7.2
_uxembourg					72,541,191	1.2
-	Compartment VCL 40	EUR	4.967%	21/08/2029	702,626	0.0
Jnited Kingdom						
	Elstree Funding No 4 PLC Class A	GBP GBP	6.329%	21/10/2055	5,092,026	0.5
	Finsbury Square 2021-2X Class A Pavillion Mortgages PLC 2021-1 Class B	GBP	6.029% 6.027%	16/12/2071 25/08/2064	1,267,118 679,600	0.1
000,000	T dymion mongagos (Eo 2021) Glado B	-	0.02770	20/00/2004	7,038,744	0.7
Jnited States					7,000,777	
	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
	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 ^(a) BBCMS 2018-TALL Mortgage Trust 2018-TALL B ^(a)	USD USD	6.236%	15/03/2037	1,994,647	0.2
	BBCMS 2018-TALL Mortgage Trust 2018-TALL C ^(a)	USD	6.489% 6.639%	15/03/2037 15/03/2037	1,382,307 995,991	0.1
	BBCMS Mortgage Trust 2018-C2 Class A5	USD	4.314%	15/12/2051	2,929,433	0.2
2,785,000	Braemar Hotels & Resorts Trust 2018-Prime Class B ^(a)	USD	6.543%	15/06/2035	2,556,076	0.2
	BX Trust 2022-CLS Class A ^(a)	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	Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(a)	USD	3.000%	15/09/2050	1,017,904	0.1
185,891	4.1	USD	6.114%	25/10/2035	166,481	0.0
	COLT Mortgage Loan Trust 2024-INV1 Class A1 ^(a)	USD	5.903%	25/12/2068	2,630,482	0.2
	COLT Mortgage Loan Trust 2024-INV1 Class A2 ^(a)	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 ^(a)	USD USD	4.814% 8.024%	10/02/2049 25/01/2044	3,034,165 1,074,089	0.3 0.1
750.000		USD	7.124%	25/01/2044	696,614	0.1
2,275,000	(-)	USD	7.124%	25/02/2044	2,113,037	0.0
675,000	(-)	USD	8.130%	25/03/2044	627,371	0.0
825,000		USD	7.274%	25/03/2044	764,820	0.0
1,525,000	Connecticut Avenue Securities Trust 2024-R04 Class 1B1 ^(a)	USD	7.524%	25/05/2044	1,409,276	0.1
800,000		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
2 205 222		USD	3.430%	10/08/2050	2,749,311	0.2
3,225,000	GS Mortgage Securities Trust 2017-GS7 Class A4 GSAA Home Equity Trust 2006-10 Class AF3	USD	5.985%	25/06/2036	388,943	0.0

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value EUR	% o Shareholders Equity
•	Asset Backed Obligations – (Continued)					
United States – (110 640	HarborView Mortgage Loan Trust 2006-6 Class 3A1A	USD	4.543%	19/08/2036	82,201	0.0
	Home Equity Loan Trust 2007-FRE1 Class 2AV3	USD	5.669%	25/04/2037	470,307	0.05
1,015,449	IndyMac INDX Mortgage Loan Trust 2007-AR5 Class 2A1	USD	3.502%	25/05/2037	752,104	0.08
2,500,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2 Class B	USD	3.460%	15/08/2049	1,999,318	0.20
3,050,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-NINE					
	Class A ^(a)	USD	2.949%	06/09/2038	2,632,332	0.26
	JP Morgan Mortgage Trust 2023-HE3 Class A1 ^(a)	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	0.10
	LCCM 2017-LC26 Class A4 ^(a)	USD	3.551%	12/07/2050	2,554,507	0.2
	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 Class C Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 Class AS	USD USD	4.878% 3.859%	15/05/2049 15/11/2052	1,427,591 2,601,666	0.14
	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/11/2052	2,279,829	0.2
	Morgan Stanley Mortgage Loan Trust 2007-15AR Class 2A1	USD	3.370%	25/11/2037	226,707	0.0
	Navient Student Loan Trust 2017-2A Class A ^(a)	USD	6.488%	27/12/2066	4,180,355	0.42
	OBX 2024-NQM1 Trust Class A1 ^(a)	USD	5.928%	25/11/2063	3,190,823	0.32
	OBX 2024-NQM1 Trust Class A1 ^(a)	USD	6.253%	25/11/2063	175,130	0.02
	PHEAA Student Loan Trust 2016-1A Class A ^(a)	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	0.0
880,311	SLM Student Loan Trust 2003-1 Class A5A ^(a)	USD	5.725%	15/12/2032	770,319	0.08
348,656	Structured Asset Mortgage Investments II Trust 2007-AR6 Class A1	USD	6.615%	25/08/2047	269,318	0.03
239,854	WaMu Mortgage Pass-Through Certificates Series 2006-AR16 Trust					
	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
	Wells Fargo Commercial Mortgage Trust 2017-C38 Class A5	USD	3.453%	15/07/2050	3,778,275	0.38
	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 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 Wells Fargo Commercial Mortgage Trust 2018-C48 Class D ^(a)	USD USD	4.184% 3.000%	15/06/2051 15/01/2052	3,241,674 925,483	0.32
1,330,000	Wells I algo Colline Clai Wortgage Trust 2010-040 Class D	-	3.000 %	15/01/2052	90,018,428	8.98
TOTAL NON-AG	ENCIES ASSET BACKED OBLIGATIONS				30,010,420	0.50
(cost EUR 289,0					292,184,271	29.14
TOTAL TRANSF (cost EUR 655,1	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 88,176)				648,786,002	64.71
MARKET VALUE	E OF INVESTMENTS EXCLUDING DERIVATIVES					
						440.00
(cost EUR 1,153	,932,606)				1,105,123,128	110.23
(cost EUR 1,153 Covered Forwa	,932,606) ard Mortgage Backed Securities – (5.71%)	1100	0.5000			
(cost EUR 1,153 Covered Forwa (4,000,000)	,932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA	USD	2.500%	01/06/2054	(2,973,616)	(0.30
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000)	,932,606) and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD	3.000%	01/06/2054 20/06/2054	(2,973,616) (2,387,418)	(0.30 (0.24
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (FNMA) TBA	USD USD	3.000% 4.000%	01/06/2054 20/06/2054 15/07/2054	(2,973,616) (2,387,418) (4,180,838)	(0.30 (0.24 (0.42
Covered Forward (4,000,000) (3,000,000) (5,000,000) (2,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA	USD USD USD	3.000% 4.000% 4.000%	01/06/2054 20/06/2054 15/07/2054 20/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678)	(0.30 (0.24 (0.42 (0.17
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (9,000,000)	,932,606) ard Mortgage Backed Securities – (5.71%) ard Mortgage Backed Securities – (5.71%) b Federal National Mortgage Association (FNMA) TBA b Federal National Mortgage Association (FNMA) TBA c Federal National Mortgage Association (FNMA) TBA c Federal National Mortgage Association (FNMA) TBA c Federal National Mortgage Association (FNMA) TBA	USD USD USD USD	3.000% 4.000% 4.000% 4.000%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245)	(0.30 (0.24 (0.42 (0.17 (0.75
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (9,000,000) (27,000,000)	"932,606) and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA	USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 01/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA	USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 01/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (9,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 20/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (9,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA	USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 01/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (4,000,000) (4,000,000)	.932,606) ard Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 20/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (4,000,000) (4,000,000)	.932,606) and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 20/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (4,000,000) (4,000,000) (4,000,000)	.932,606) and Mortgage Backed Securities – (5.71%) Pederal National Mortgage Association (FNMA) TBA OGovernment National Mortgage Association (GNMA) TBA OGovernment National Mortgage Association (GNMA) TBA Department National Mortgage Association (GNMA) TBA	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 20/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550) (57,201,672)	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36 (5.71
(cost EUR 1,153 Covered Forwa	.932,606) and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES 23,247))	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 15/06/2054 20/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550) (57,201,672) Unrealised Gain	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.36 (5.71 (5.71
(cost EUR 1,153 Covered Forwa	.932,606) and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Government National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES 23,247)) Federal National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES CONTROL OF THE MORTGAGE BA	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 20/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,635,393) (3,574,550) (57,201,672) Unrealised	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36
(cost EUR 1,153 Covered Forwa (4,000,000) (3,000,000) (5,000,000) (2,000,000) (27,000,000) (4,000,000) (4,000,000) (4,000,000) TOTAL COVERE (cost EUR (57,82 Futures Contracts S	and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES 23,247)) Federal National Mortgage Association (GNMA) TBA FED FORWARD MORTGAGE BACKED SECURITIES 23,247))	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500% 4.500% 5.000%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 15/06/2054 20/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550) (57,201,672) Unrealised Gain EUR	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36 (5.71 (5.71
(cost EUR 1,153 Covered Forwa	and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (GNMA) TBA Foormment National Mortgage Associa	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500% 5.000%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 15/06/2054 20/06/2054 15/06/2054 Commitment Market Value EUR	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550) (57,201,672) Unrealised Gain EUR	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36 (5.71 (5.71)
(cost EUR 1,153 Covered Forwa	and Mortgage Backed Securities – (5.71%) Federal National Mortgage Association (FNMA) TBA Federal National Mortgage Association (GNMA) TBA Government National Mortgage Association (GNMA) TBA FORWARD MORTGAGE BACKED SECURITIES 23,247)) Federal National Mortgage Association (GNMA) TBA FED FORWARD MORTGAGE BACKED SECURITIES 23,247))	USD USD USD USD USD USD USD	3.000% 4.000% 4.000% 4.000% 4.500% 6.500% 4.500% 5.000%	01/06/2054 20/06/2054 15/07/2054 20/06/2054 01/06/2054 15/06/2054 15/06/2054 20/06/2054 15/06/2054	(2,973,616) (2,387,418) (4,180,838) (1,692,678) (7,523,245) (23,290,749) (3,743,185) (7,835,393) (3,574,550) (57,201,672) Unrealised Gain EUR	(0.30 (0.24 (0.42 (0.17 (0.75 (2.32 (0.37 (0.78 (0.36 (5.71 (5.71

Futures Con	tracts – (Continued)				
Number of			Commitment Market Value	Unrealised Gain	% o Shareholders
Contracts	Security Description		EUR	EUR	Equity
	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	0.02
			Commitment	Unrealised	% o
Number of	Consuits Decembring		Market Value	Loss	Shareholders
Contracts	Security Description		EUR	EUR	Equity
	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				
114	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				
218	US Treasury Long Bond Futures 19/09/2024	Long	23,329,917	(139,473)	(0.01
(1,611)		Short	(301,976,751)	(179,442)	(0.02
	US Treasury Notes 5YR Futures 30/09/2024	Long	305,326,944	(26,608)	(0.00
	US Treasury Ultra Long Bond Futures 19/09/2024	Long	39,765,370	(388,615)	(0.04
179	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
UNREALISED	LOSS ON FUTURES CONTRACTS			(2,441,680)	(0.24

Forward Currency Contracts - 0.60%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain EUR	% of Shareholders' 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	0.02
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	0.02
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	0.00
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	0.02
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	13/06/2024	238,300	0.03
COP	12,854,984,762	USD	3,311,297	17/06/2024	17,501	0.02
GBP	12,054,964,762	USD	3,311,297 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)

GBP 45.629.453 USD 57.788.212 2 HUF 1.998.075.471 USD 5.510.000 2 HUF 1.998.075.471 USD 14.995.375 2 HUF 1.908.075.071 USD 9.300.536 2 HUF 1.908.075.071 USD 10.844.294 2 HUF 1.908.075.071 USD 11.061.937 THE 2.200.075.071 USD 15.000 1 HUF 1.908.075.071 USD 12.233,000 2 HUF 1.908.075.071 USD 12.335.071 USD 2.233,000 2 HUF 1.908.075.071 USD 12.335.071 USD 2.233,000 2 HUF 1.908.075.071 USD 1.908.075.071 USD 2.277.2700 HVF 1.908.075.071 USD 2.277.2700 HVF 1.908.075.071 USD 2.277.2700 HVF 1.908.075.071 USD 1.1874.792 USD 1.1884.7258 2 HUF 1.908.0736 USD 1.1874.792 USD	0/06/2024 1/06/2024 1/06/2024	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 50,539 595,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.05 0.00 0.03 0.01 0.04 0.06 0.02 0.00 0.01 0.05 0.03 0.01 0.05 0.03 0.00 0.01 0.05 0.03 0.01 0.05 0.03 0.01 0.05 0.03 0.01 0.05 0.03
GBP	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024	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 50,539 995,677 292,494 168,460 201,525 59,017 165,010 88,096 321 24,303	0.03 0.01 0.01 0.01 0.02 0.00 0.02 0.00 0.01 0.05 0.03 0.00 0.01 0.03 0.01 0.01 0.03 0.01 0.01
HUF	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024	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 50,539 995,677 292,494 168,460 201,525 59,017 165,010 88,096 321 24,303	0.01 0.01 0.04 0.00 0.02 0.00 0.01 0.05 0.03 0.00 0.11 0.03 0.00 0.01 0.03 0.01 0.01
LIS	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024	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 59,017 165,010 88,096 321 24,303	0.01 0.04 0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.11 0.03 0.01 0.01 0.01 0.01
NOK	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024	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 59,017 165,010 88,096 321 24,303	0.04 0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.11 0.05 0.03 0.01 0.01 0.01 0.01 0.03
NZD 16,225,479 AUD 14,353,375 22 NZD 15,420,257 USD 9,300,536 22 PLN 42,605,808 USD 10,844,294 22 SEK 120,898,663 USD 11,844,294 22 SEK 120,898,663 USD 11,844,294 22 SEK 120,898,663 USD 11,844,294 22 SEG 144,965,808 USD 11,844,294 22 SEG 144,965,808 USD 11,844,294 22 SEG 144,965,808 USD 12,233,000 22 TRY 74,774,932 USD 2,233,000 22 USD 58,252,805 CAD 79,257,860 22 USD 30,666,137 CHF 27,008,660 22 USD 28,468,823 CNH 204,323,851 22 USD 14,936,999 US 55,5355,674 22 USD 22,711,000 INR 1,890,754,314 22 USD 32,772,790 JPY 4,953,112,396 22 USD 20,445,063 KRW 27,769,849,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 USD 11,384,503 22 CLP 10,610,890,294 USD 11,384,503 22 CLP 10,610,890,299 USD 11,384,503 22 CMP 8,201,004 USD 11,384,503 22 CMP 8,201,004 USD 11,384,503 22 CMP 13,560,000 NZD 14,866,538 CDF 24,455,683 EUR 25,159,824 22 CLF 12,77,750 USD 13,989,499 USD 13,989,499 22 USD 13,560,000 NZD 14,866,538 CDF 25,564,953 EUR 25,159,824 22 USD 13,560,000 NZD 14,866,538 CDF 25,564,953 EUR 29,701,748 22 EUR 4,189,788 CZK 103,431,177 22 EUR 5,868,657 EUR 5,866,657 22 USD 5,867,877 EUR 5,866,657 22 USD 5,867,877 EUR 5,866,657 22 USD 5,877,877 EUR 5,866,657 22 USD 5,877,877 EUR 5,877,879,879 22 USD 5,877,877 EUR 5,877,879 24 USD 5,877,877 EUR 5,877,879 24 USD 6,877,877 EUR 5,877,877 22 USD 6,877,877 EUR 5,877,877 22 USD 6,877,877 24 USD 6,877,877 24 USD 6,877,877	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024	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 59,017 165,010 88,096 321 24,303	0.00 0.02 0.00 0.01 0.00 0.01 0.05 0.00 0.00 0.11 0.03 0.01 0.03 0.01 0.01
NZD 15,402,257 USD 9,300,536 22 PEIN 42,605,808 USD 10,844,294 2 SEK 120,989,663 USD 11,404,901 2 SEK 120,989,663 USD 11,404,901 2 SEG 14,965,896 USD 11,061,937 2 TRY 74,774,932 USD 2,233,000 2 USD 58,252,895 CAD 79,257,860 2 USD 30,666,137 CHF 27,008,660 2 USD 28,468,823 CHH 220,323,851 2 USD 14,936,969 ILS 55,355,674 2 USD 22,711,000 INR 1,890,764,314 2 USD 22,711,000 INR 1,890,764,314 2 USD 32,772,790 JPY 4,953,112,396 2 USD 20,445,063 KFW 27,768,549,281 2 USD 11,874,792 SGD 15,773,239 2 USD 11,874,792 SGD 15,773,239 2 USD 11,874,792 SGD 15,773,239 2 USD 11,874,792 SGD 15,733,393,300 2 USD 11,874,792 SGD 15,733,393,300 2 USD 11,874,792 SGD 15,733,450 2 USD 11,874,792 SGD 15,738,4503 2 USD 17,24,361 USD 11,384,503 2 USD 11,360,000 NZD 11,384,503 2 USD 13,860,000 NZD 18,847,258 2 UNZD 19,862,708 USD 11,8647,258 2 UNZD 19,862,708 USD 11,869,394 2 USD 13,860,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CCK 41,415,101 USD 1,195,834 2 CCK 41,415,101 USD 1,195,834 2 CCK 41,415,101 USD 1,195,834 2 CCK 41,415,701 USD 1,195,834 2 CCK 41,415,701 USD 1,195,834 2 CCK 103,431,177 2 USD 85,263,879 AUD 48,933,782 2 CGBP 8,280,336 GBP 7,059,740 2 CGBP 8,596,635 EUR 29,701,748 2 CGBP 8,596,635 EUR 10,459,917 0 USD 1,078,253 BRL 5,574,032 0 USD 1,078,253 BRL 5,574,032 0 USD 1,079,253 BRL 5,574,032 0 USD 5,437,427 EUR 4,934,477 1 USD 1,28,987 EUR 4,934,477 1 US	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024	179,089 12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 201,525 59,017 165,010 88,096 321 24,303	0.02 0.00 0.01 0.00 0.01 0.05 0.03 0.00 0.11 0.03 0.01 0.01 0.01
PLN 42,605,808 USD 10,844,294 22 SEK 120,989,663 USD 11,404,901 22 SED 14,965,986 USD 11,061,937 22 TRY 74,774,932 USD 2,233,000 22 USD 58,252,895 CAD 79,257,860 22 USD 30,666,137 CHF 27,008,660 22 USD 28,468,823 CNH 204,323,851 22 USD 14,936,999 ILS 55,355,674 22 USD 22,711,000 INR 1,890,754,314 22 USD 22,711,000 JNR 1,890,754,314 22 USD 20,445,063 KRW 27,768,549,281 22 USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 USD 11,874,893 22 USD 11,874,792 USD 11,384,503 22 USD 10,610,980,264 USD 11,384,503 22 USD 30,899,209 USD 11,384,7259 20 USD 13,560,000 NZD 18,847,258 22 USD 13,560,000 NZD 14,868,538 22 USD 14,413,101 USD 1,399,894 22 USD 1,271,750 USD 1,399,894 22 USD 1,287,759,894 22 USD 1,297,759,894 22 USD 1,297,897,894 22 USD 1,297,897,897,894 22 USD 1,297,897,897,894 22 USD 1,297,897,897,897,994 29 USD 1,297,897,897,994 29 USD 1,297,897,894 22 USD 2,297,974,897,994 29 USD 1,297,897,994 29 USD 1,298,898,895 EUR 29,701,748 22 USD 2,1042,817 SGD 28,880,211 22 USD 2,1042,817 SGD 28,880,211 22 USD 1,078,253 EUR 29,701,748 22 USD 1,078,253 EUR 39,896,67 22 USD 2,1042,817 SGD 28,880,211 22 USD 1,078,253 EUR 39,896,67 22 USD 2,1042,817 SGD 28,880,211 22 USD 3,998,895 EUR 4,943,407 11 USD 1,078,253 EUR 4,943,407 11 USD 1,020,815 EUR 4,943,407 11 USD 1,28,877 EUR 4,9	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024	12,672 100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 201,525 59,017 165,010 88,096 321 24,303	0.00 0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.11 0.03 0.01 0.01 0.03
SEK 120,999,663 USD 11,404,901 22 SGD 14,965,896 USD 11,061,937 22 USD 14,965,896 USD 11,061,937 22 USD 22,33,000 22 USD 68,252,895 CAD 79,257,860 22 USD 30,666,137 CHF 27,008,660 22 USD 28,468,823 CNH 20,4323,851 22 USD 14,936,969 USD 18,5 55,355,674 22 USD 22,711,000 INR 1,890,754,314 22 USD 32,772,790 JPY 4,953,112,396 22 USD 20,445,063 KRW 27,768,549,281 22 USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 USD 11,874,792 GGD 15,773,239 22 USD 17,724,361 THB 60,887,181 22 USD 17,724,361 USD 11,384,503 22 USD 19,980,264 USD 11,827,027 22 USD 19,980,264 USD 11,827,027 22 USD 19,980,269 USD 18,847,258 22 USD 19,980,269 USD 18,847,259 22 USD 19,382,708 USD 11,827,027 22 USD 19,382,708 USD 18,847,259 22 USD 19,382,708 USD 18,847,259 22 USD 19,382,708 USD 19,389,894 22 USD 20,44,817 USD 1,999,894 22 USD 20,44,817 USD 1,999,894 22 USD 88,97,897,809,740 22 USD 20,44,817 USD 20,44,817 22 USD 20,44,817 USD 20,44,817 22 USD 20,44,817 USD 20,498,867 22 USD 20,44,817 USD	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 5/06/2024 5/06/2024 5/06/2024	100,433 28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 201,525 59,017 165,010 88,096 321 24,303	0.01 0.00 0.00 0.01 0.05 0.03 0.00 0.11 0.03 0.01 0.01 0.01 0.01
SGD 14,965,896 USD 11,061,937 22 TRY 74,774,932 USD 2,233,000 22 USD 58,252,895 CAD 79,257,860 22 USD 30,666,137 CHF 27,008,660 22 USD 28,468,823 CNH 204,328,51 22 USD 14,936,969 ILS 55,355,674 22 USD 22,711,000 IMR 1,890,754,314 22 USD 32,772,790 JPY 4,953,112,396 22 USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 SGD 15,773,239 22 USD 11,724,361 THB 60,887,181 22 USD 10,610,890,264 USD 11,384,503 22 CLP 10,610,890,264 USD 11,384,503 22 CLP 10,610,890,264 USD 11,384,503 22 CLP 10,610,880,264 USD 11,384,503 22 CLP 10,610,880,264 USD 11,384,503 22 CHF 12,455,683 EUR 25,159,824 22 CHF 12,455,683 EUR 25,159,824 22 CHF 1,271,750 USD 1,895,894 22 CHF 1,271,750 USD 1,895,894 22 CHF 1,271,750 USD 1,895,894 22 CHF 24,655,683 EUR 25,159,824 22 EUR 8,280,336 GBP 7,059,740 22 EUR 9,25,849,553 EUR 29,701,748 22 USD 5,328,5879 AUD 48,933,782 22 USD 859,022 PLN 3,366,005 22 USD 659,022 FUN 3,366,	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 5/06/2024 5/06/2024 5/06/2024	28,699 50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.00 0.00 0.01 0.05 0.03 0.00 0.00 0.11 0.03 0.01 0.01 0.01
TRY 74,74,932 USD 2,233,000 2 USD 58,25,935 CAD 79,257,860 2 USD 30,666,137 CHF 27,008,660 2 USD 28,468,823 CNH 204,323,851 2 USD 14,936,969 ILS 55,355,674 2 USD 22,711,000 INR 1,890,754,314 2 USD 32,772,790 JPY 4,953,112,396 2 USD 32,772,790 JPY 4,953,112,396 2 USD 11,874,792 SGD 15,773,239 2 USD 10,108,000,64 USD 10,399,050 2 USD 1,724,361 THB 60,887,181 2 CLP 10,610,980,264 USD 11,384,503 2 USD 12,845,063 USD 11,384,503 2 USD 13,867,078 USD 11,387,072 2 USD 13,865,000 NZD 14,868,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,395,894 2	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 5/06/2024 5/06/2024 5/06/2024	50,717 97,262 618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.01 0.05 0.03 0.00 0.00 0.11 0.03 0.01 0.01 0.01
USD 30,666,137 CHF 27,008,660 22 USD 28,468,823 CNH 204,323,851 22 USD 14,936,969 ILS 55,355,674 22 USD 22,711,000 INR 1,890,754,314 22 USD 32,772,790 JPY 4,953,112,396 22 USD 32,772,790 JPY 4,953,112,396 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 SGD 15,773,239 22 USD 1,724,361 THB 60,887,181 22 USD 1,724,361 THB 60,887,181 22 USD 1,724,361 USD 11,384,503 22 USD 1,724,361 USD 11,827,027 22 USD 19,362,708 USD 11,827,027 22 USD 19,362,708 USD 11,827,027 22 USD 11,872,707 22 USD 14,686,538 USD 11,872,707 22 USD 14,886,538 USR 25,159,824 22 USD 14,873,784 22 USD 14,873,786 CZK 103,431,177 22 USD 14,873,786 CZK 103,431,177 22 USD 15,364,953 EUR 29,701,748 22 USD 15,265,879 AUD 48,933,782 USD 15,265,879 AUD 48,933,782 USD 15,265,879 AUD 48,933,782 USD 15,262,879 SUR 29,701,748 22 USD 21,042,817 SGD 28,380,211 USD 16,028,55 BIR 10,456,917 USD 1,072,973 EUR 4,943,407 11 USD 1,072,973 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 USD 8,871,487 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 5/06/2024 5/06/2024 5/06/2024	618,772 265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.05 0.03 0.00 0.00 0.11 0.03 0.01 0.03 0.01 0.01
USD	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 5/06/2024 5/06/2024 5/06/2024	265,364 17,160 50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.03 0.00 0.00 0.11 0.03 0.01 0.03 0.01 0.01
USD 14,936,969 ILS 55,355,674 22 USD 22,711,000 INR 1,890,754,314 22 USD 32,777,790 JPY 4,953,112,396 22 USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 SGD 15,773,239 22 USD 17,243,61 THB 60,887,181 22 USD 17,243,61 THB 60,887,181 22 USD 10,810,890,264 USD 11,384,503 22 USD 20,445,063 USD 11,384,503 22 USD 11,827,027 22 USD 30,899,209 USD 18,847,258 22 UZD 30,899,209 USD 18,847,258 22 UZD 19,562,708 USD 11,827,027 22 UJD 13,560,000 NZD 14,686,538 22 UHF 24,655,683 EUR 25,159,824 22 UHF 24,655,683 EUR 25,159,824 22 USD 1,395,894 22 USD 1,395,894 22 USD 1,819,394 22 USD 1,819,394 22 USD 1,819,394 22 USD 1,819,394 22 USD 3,285,879 AUD 48,933,782 22 USD 53,285,879 AUD 48,933,782 22 USD 859,022 PLN 3,366,005 22 USD 859,022 PLN 3,366,005 22 USD 859,022 PLN 3,366,005 22 USD 10,107,253 BRL 5,574,032 00 USD 1,1076,253 BRL 5,574,032 00 USD 5,437,427 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 22 USD 8,871,837 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 22 USD 8,871,837 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183	0/06/2024 0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024 5/06/2024	17,160 50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.00 0.00 0.11 0.03 0.01 0.03 0.01 0.01
USD 22,711,000 INR 1,890,754,314 22 USD 32,772,790 JPY 4,955,112,396 22 USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 SGD 15,773,239 22 USD 1,724,361 THB 60,887,181 22 UFP 10,610,980,264 USD 11,384,503 22 USD 30,899,209 USD 11,884,7258 22 NZD 30,899,209 USD 18,847,258 22 NZD 19,362,708 USD 11,827,027 22 AUD 13,560,000 NZD 14,866,538 22 CHF 24,655,683 EUR 25,159,824 22 CHF 1,271,750 USD 1,395,894 22 CHF 1,271,750 USD 1,395,894 22 CZK 41,413,101 USD 1,819,394 22 CZK 41,413,101 USD 1,819,394 22 EUR 8,280,336 GBP 7,059,740 22 EUR 8,280,336 GBP 7,059,740 22 EUR 8,280,336 GBP 7,059,740 22 SEK 324,128,010 EUR 29,701,748 22 USD 859,022 PLN 3,366,005 22 USD 10,104,2817 SGD 28,380,211 22 SEK 324,128,010 EUR 29,007,748 22 USD 10,782,533 BRL 5,574,032 20 USD 1,078,253 BRL 5,574,032 00 USD 1,078,253 BRL 5,574,032 00 USD 1,078,253 BRL 5,574,032 00 USD 5,437,427 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 22 SEK 1,072,973 EUR 92,481 22 SEK 1,072,973 EUR 92,481 22 SEK 1,072,973 EUR 92,481 22 SEK 1,072,973 EUR 8,09,732 24 SUSD 8,871,837 EUR 8,294,103	0/06/2024 0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024	50,539 995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.00 0.11 0.03 0.01 0.01 0.03 0.01 0.01
USD 32,772,790 JPY 4,953,112,396 22 USD 20,445,063 KRW 27,766,549,281 22 USD 11,874,792 SGD 15,772,239 22 USD 1,724,361 THB 60,887,181 22 USD 1,724,361 THB 60,887,181 22 USD 10,610,980,264 USD 11,384,503 22 USD 8,201,084 USD 11,384,503 22 USD 13,362,708 USD 11,827,027 22 USD 19,362,708 USD 11,827,027 22 USD 19,362,708 USD 11,827,027 22 USD 13,560,000 NZD 14,686,538 22 UFF 24,655,683 EUR 25,159,824 22 UFF 1,271,750 USD 1,395,894 22 USD 1,395,894 22 USD 1,414,13,101 USD 1,819,394 22 USR 4,189,788 CZK 103,431,177 22 USR 8,280,336 GBP 7,059,740 22 USD 63,265,879 AUD 48,933,782 22 USD 859,022 PLN 3,366,005 22 USD 859,022 PLN 3,366,005 22 USD 1,078,253 BRL 5,574,032 00 USD 1,078,253 BRL 5,574,032 00 USD 1,078,253 BRL 5,574,032 00 USD 5,437,427 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 22 USD 8,871,437 EUR 92,481 22 USD 8,871,437 EUR 8,100,732 24 USD 8,871,437 EUR 8,100,732 24 USD 9,871,437 EUR 8,100,732 24	0/06/2024 0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	995,677 292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.11 0.03 0.01 0.01 0.03 0.01 0.01 0.01
USD 20,445,063 KRW 27,768,549,281 22 USD 11,874,792 SGD 15,773,239 22 USD 11,874,792 SGD 15,773,239 22 USD 11,724,361 THB 60,887,181 22 CLP 10,610,980,264 USD 11,384,503 22 GBP 8,201,084 USD 10,399,050 22 NZD 30,899,209 USD 18,847,258 22 NZD 19,362,708 USD 11,827,027 AUD 13,560,000 NZD 14,686,538 22 CHF 24,655,683 EUR 25,159,824 22 CHF 1,271,750 USD 1,395,849 22 CK 41,413,101 USD 1,395,849 22 EUR 4,189,788 CZK 103,431,177 22 EUR 8,280,336 GBP 7,059,740 22 GBP 25,364,953 EUR 29,701,748 22 GBP 25,364,953 EUR 29,701,748 22 USD 859,022 PLN 3,366,005 22 USD 859,022 PLN 3,366,005 22 USD 21,042,817 SGD 28,380,211 22 GBP 8,955,635 EUR 10,465,917 00 USD 1,078,253 BRL 5,574,032 00 USD 1,078,253 BRL 5,574,032 00 USD 5,437,427 EUR 4,167,722 USD 12,394,183 22 USD 5,437,427 EUR 4,167,722 USD 12,394,183 22 USD 8,871,837 EUR 92,481 22 USD 8,871,837 EUR 8,109,732 22 USD 8,871,837 EUR 8,109,732 22 USD 8,871,837 EUR 8,109,732 24	0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024	292,494 168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.03 0.01 0.01 0.03 0.01 0.01 0.01
USD 11,874,792 SGD 15,773,239 2 USD 1,724,361 THB 60,887,181 2 CLP 10,610,980,264 USD 11,384,503 2 GBP 8,201,084 USD 10,399,050 2 NZD 30,899,209 USD 18,847,258 2 NZD 19,362,708 USD 11,827,027 2 AUD 13,560,000 NZD 14,686,538 2 CHF 24,685,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 <t< td=""><td>0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024</td><td>168,460 61,880 201,525 59,017 165,010 88,096 321 24,303</td><td>0.01 0.01 0.03 0.01 0.01 0.01</td></t<>	0/06/2024 0/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	168,460 61,880 201,525 59,017 165,010 88,096 321 24,303	0.01 0.01 0.03 0.01 0.01 0.01
USD 1,724,361 THB 60,887,181 22 CLP 10,610,980,264 USD 11,384,503 2 RBP 8,201,084 USD 10,399,050 2 RZD 30,899,209 USD 18,847,258 2 RZD 19,362,708 USD 11,827,027 2 AUD 13,560,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 GBP 25,364,953 EUR 29,701,748 2 RZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 USD 1,078,253 BRL 5,574,032 0 USD 1,078,253 BRL 5,574,032 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 USD 8,871,837 EUR 92,481 22 USD 8,871,837 EUR 92,481 22 USD 8,871,837 EUR 92,481 22 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 8,109,732	0/06/2024 1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	61,880 201,525 59,017 165,010 88,096 321 24,303	0.01 0.03 0.01 0.01 0.01 0.00
CLP 10,610,980,264 USD 11,384,503 2 GBP 8,201,084 USD 10,399,050 2 NZD 30,899,209 USD 18,847,258 2 NZD 19,362,708 USD 11,827,027 2 AUD 13,560,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 USD 859,022 PLN 3,366,005 2 USD 1,078,253 BRL 5,74,032 0 USD 1,078,253 BRL 5,574,032 0	1/06/2024 1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	201,525 59,017 165,010 88,096 321 24,303	0.03 0.01 0.01 0.01 0.00
GBP 8,201,084 USD 10,399,050 2 NZD 30,899,209 USD 18,847,258 2 NZD 19,362,708 USD 11,827,027 2 AUD 13,560,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 10,42,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,466,917 0	1/06/2024 1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	59,017 165,010 88,096 321 24,303	0.01 0.01 0.01 0.00
NZD 30,899,209 USD 18,847,258 2 NZD 19,362,708 USD 11,827,027 2 AUD 13,560,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,360,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,070,253 BRL 5,574,032 0 USD 1,070,253 BRL 5,574,032 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 USD 8,871,837 EUR 9,2481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 8,109,732 2 AUD 128,367 EUR 8,109,732	1/06/2024 4/06/2024 5/06/2024 5/06/2024 5/06/2024	165,010 88,096 321 24,303	0.01 0.01 0.00
NZD 19,362,708 USD 11,827,027 AUD 13,560,000 NZD 14,686,538 CHF 24,655,683 EUR 25,159,824 C2F 1,271,750 USD 1,395,894 C2K 41,413,101 USD 1,819,394 EUR 4,189,788 CZK 103,431,177 EUR 8,280,336 GBP 7,059,740 C2F 2,364,953 EUR 29,701,748 C2F 324,128,010 EUR 29,701,748 C2F 324,128,010 EUR 28,308,667 C2F 324,128,010 EUR 28,308,667 C2F 324,128,010 EUR 28,308,211 C3D 859,022 PLN 3,366,005 C3D 21,042,817 SGD 28,380,211 C3D 1,078,253 BRL 5,574,032 EUR 10,399,126 USD 11,246,655 C3D 1,078,253 EUR 4,943,407 C3D 1,072,973 EUR 92,481 C3D 1,073,253 EUR 1,072,973 C4D 1,283,67 EUR 92,481 C4D 1,283,67 EUR 92,481 C4D 1,283,67 EUR 92,481 C4D 1,283,67 EUR 92,481	4/06/2024 5/06/2024 5/06/2024 5/06/2024	88,096 321 24,303	0.01 0.00
AUD 13,560,000 NZD 14,686,538 2 CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 SZK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,727 SUR 92,481 22 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 8,109,732 2	5/06/2024 5/06/2024 5/06/2024	321 24,303	0.00
CHF 24,655,683 EUR 25,159,824 2 CHF 1,271,750 USD 1,385,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 11 EUR 11,416,722 USD 12,394,183 2 SEK	5/06/2024 5/06/2024	24,303	
CHF 1,271,750 USD 1,395,894 2 CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,986,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 USD 1,078,253 BRL 5,574,032 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 <t< td=""><td>5/06/2024</td><td></td><td>0.00</td></t<>	5/06/2024		0.00
CZK 41,413,101 USD 1,819,394 2 EUR 4,189,788 CZK 103,431,177 2 EUR 8,280,336 GBP 7,059,740 2 EUR 8,280,336 GBP 7,059,740 2 EUR 8,280,336 GBP 7,059,740 2 EUR 29,701,748 2 EUR 29,701,748 2 EUR 324,128,010 EUR 29,701,748 2 EUR 28,098,667 2 EUR 28,098,667 2 EUR 28,098,667 2 EUR 28,098,667 2 EUR 10,42,817 SGD 28,380,211 2 EUR 10,456,917 0 EUR 10,399,126 USD 11,246,655 0 EUR 11,416,722 USD 12,394,183 2 EUR 12,394,183 EUR 8,109,732 2 EUR 8,109,732 2 EUR 8,109,732 2 EUR 78,080 2		15,826	0.00
EUR 8,280,336 GBP 7,059,740 2 GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,22 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	1,340	0.00
GBP 25,364,953 EUR 29,701,748 2 NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	9,329	0.00
NZD 53,285,879 AUD 48,933,782 2 SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	443	0.00
SEK 324,128,010 EUR 28,098,667 2 USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	47,094	0.01
USD 859,022 PLN 3,366,005 2 USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	161,170	0.01
USD 21,042,817 SGD 28,380,211 2 GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	263,747	0.02
GBP 8,958,635 EUR 10,456,917 0 USD 1,078,253 BRL 5,574,032 0 EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	1,163	0.00
USD 1,078,253 BRL 5,574,032 0.0 EUR 10,399,126 USD 11,246,655 0.0 USD 1,020,815 HUF 365,375,529 0.0 USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	5/06/2024	1,375	0.00
EUR 10,399,126 USD 11,246,655 0 USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1* EUR 11,416,722 USD 12,394,183 2* SEK 1,072,973 EUR 92,481 2* USD 8,871,837 EUR 8,109,732 2* AUD 128,367 EUR 78,080 2*	2/07/2024	46,923	0.00
USD 1,020,815 HUF 365,375,529 0 USD 5,437,427 EUR 4,943,407 1' EUR 11,416,722 USD 12,394,183 2' SEK 1,072,973 EUR 92,481 2' USD 8,871,837 EUR 8,109,732 2' AUD 128,367 EUR 78,080 2'	2/07/2024 3/07/2024	15,787	0.00 0.01
USD 5,437,427 EUR 4,943,407 1 EUR 11,416,722 USD 12,394,183 2 SEK 1,072,973 EUR 92,481 2 USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	3/07/2024	64,383 1,544	0.00
EUR 11,416,722 USD 12,394,183 2. SEK 1,072,973 EUR 92,481 2. USD 8,871,837 EUR 8,109,732 2. AUD 128,367 EUR 78,080 2.	7/07/2024	49,889	0.00
SEK 1,072,973 EUR 92,481 2. USD 8,871,837 EUR 8,109,732 2. AUD 128,367 EUR 78,080 2.	4/07/2024	38,604	0.01
USD 8,871,837 EUR 8,109,732 2 AUD 128,367 EUR 78,080 2	4/07/2024	1,419	0.00
AUD 128,367 EUR 78,080 2:	4/07/2024	34,797	0.00
FUR 13 55/11/1 CAD 20 003 200	5/07/2024	581	0.00
LON 10,004, 114 OND 20,088 2	6/07/2024	11,858	0.00
	9/07/2024	670,950	0.07
	0/07/2024	7,027,498	0.70
	1/07/2024	210,346	0.02
	6/08/2024	74,939	0.01
	2/08/2024	4,235	0.00
	6/09/2024	65,596	0.00
	9/09/2024	7,779	0.00
	6/09/2024	21,433	0.00
	7/09/2024	9,950 57,835	0.00
	2/10/2024 5/10/2024	57,835 17,130	0.00
	5/10/2024	60,181	0.00
	5/10/2024	8,956	0.00
	6/10/2024	1,426	0.00
	7/10/2024	325,701	0.04
	8/10/2024	22,398	0.00
	8/10/2024	36,861	0.01
	1/10/2024	214,719	0.03
	1/10/2024	111,989	0.01
AUD 5,967,493 USD 3,947,497 0	7/11/2024	41,999	0.01
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS		20,750,864	2.07

Forward Currency Contracts – (Continued)

BREL	Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
USD							(0.00)
BRL							(0.18)
USD							(0.01) (0.00)
USD							(0.00)
USBD							(0.00)
USD							(0.00)
USD	USD		GBP		06/06/2024		(0.00)
USD		5,696,885		5,258,558	07/06/2024	(17,510)	(0.00)
USD							(0.02)
2AR							(0.00)
USD 5.783.915 NZD 9.584.479 1006/2024 (10.776) USD 1.196.400 220 USD 6.06.06.082 1206/2024 (10.307) USD 8.750.001 1206/2024 (10.307) USD 8.750.001 1206/2024 (10.506) USD 8.750.001 1206/2024 (10.506) USD 5.246.227 USP 5.352.23.003 1406/2024 (10.506) USD 9.44.222 USP 7.746.347 1706/2024 (35.255) USD 9.46.227 USP 7.746.347 1706/2024 (35.255) USD 9.46.228 USP 7.746.347 1706/2024 (35.255) USD 9.46.228 USP 7.746.347 1706/2024 (35.255) USD 9.46.229 USP 7.746.347 1706/2024 (35.255) USD 9.46.229 USP 7.746.347 1706/2024 (35.255) USD 9.46.229 USP 7.746.347 1706/2024 (35.255) USD 9.46.249 USP 7.746.347 1706/2024 (36.255) USD 9.46.249 USP 7.746.347 1706/2024 (36.255) USD 9.46.249 USP 7.746.347 1706/2024 (36.255) USD							(0.01)
USD 1.138,439 COP 4.438,621.19 1.10662024 (3.077) USD 8.750,000 12D 1.420,0311 1.30662024 (4.5661) USD 8.750,000 12D 1.420,0311 1.30662024 (5.5661) USD 9.443,822 6BP 7.444,837 1.7062006 (6.52.55) USD 9.443,822 6BP 7.444,837 1.7062006 (6.52.55) USD 9.443,823 6BP 7.444,837 1.7062006 (6.52.55) USD 9.443,823 6BP 7.444,837 1.7062006 (6.52.55) USD 9.443,823 6BP 7.444,837 1.7062006 (6.52.75) CHF 17.242,977 EUR 1.7567,963 2.0062024 (2.41.787) USD 9.536,836,836 USD 9.537,554 2.0062024 (2.41.787) USD 9.443,823 6BP 1.056,836,836 2.0062024 (2.41.787) USD 1.587,974 8.587,836 USD 1.056,936,944 2.0062024 (2.41.787) USD 1.587,974 8.587,974,974 USD 1.058,936 2.0062024 (2.41.787) USD 1.587,974 8.587,974,974 USD 1.058,936 2.0062024 (2.41.787) USD 1.587,974 8.587,974,974 USD 1.715,7325 2.0062024 (2.41.787) USD 2.459,934,332 USD 1.715,7325 2.0062024 (2.31.55,229) USD 2.459,934,332 USD 1.715,7326 2.0062024 (2.31.56) USD 3.755,777 2.0062024 (2.31.56) USD 3.7575,777 2.0062024 (2.31.56)							(0.00) (0.01)
IDR							(0.00)
USD 8,750,000 NZD 14,289.311 1308/02024 (55.86) USD 53,443,227 EUR 53,322,550 1446/02024 (52.25) USD 9,443,823 (68P 7,454,347 1706/02024 (52.25) USD 9,443,823 (68P 7,454,347 1706/02024 (52.25) CHF 17,424,247 EUR 17,447,693 2006/0204 (24.17,87) CHF 13,85,104 USD 9,337,554 2006/0204 (24.17,87) CHH 138,210,228 USD 18,880,000 2006/0204 (24.17,87) CHH 138,210,228 USD 18,880,000 2006/0204 (16.20) CHH 138,210,228 USD 18,880,000 2006/0204 (16.20) CHH 138,210,228 USD 18,880,000 2006/0204 (16.20) CHH 138,210,228 USD 18,880,000 2006/0204 (16.21) EUR 1,243,465 PUL 10,335,354 2006/0204 (16.48) USD 14,880,354 2006/0204 (16.21) EUR 1,243,465 PUL 10,335,354 2006/0204 (16.48) USD 14,880,354 2006/0204 (17.532) EUR 1,243,465 PUL 10,335,354 2006/0204 (17.532) EUR 1,243,465 PUL 10,335,354 2006/0204 (17.532) EUR 1,243,465 PUL 10,335,354 2006/0204 (17.552) EUR 1,243,465 PUL 10,335,354 2006/0204 (17.552) EUR 2,243,465 PUL 10,335,354 2006/0204 (17.552) EUR 2,244,477 PUL 10,354 2006 PUL 10,355,354 2006/0204 (17.552) EUR 2,244,477 PUL 10,354 2006 PUL 10,355,354 2006/0204 (17.552) EUR 2,244,477 PU							(0.00)
USD 9,448,823 GBP 7,445,347 1706,02024 [91,227] CAD 8,208,710 USD 5,50,336,077 2206,02024 [97,278] CHF 17,242,647 EUR 17,847,933 2006,22024 [241,787] CHF 8,385,104 USD 9,357,5554 2006,22024 [241,787] CHH 138,210,239 USD 18,985,000 2006,20224 [92,718] CHR 8,655,848 CZX 200,920,2454 2006,20224 [92,718] EUR 1,168,708 GBP 1,015,879 2006,20224 [92,718] EUR 7,781,000 SEK 89,774,051 2006,20224 [94,404] EUR 7,781,000 SEK 89,774,051 2006,20224 [94,404] EUR 7,781,000 SEK 89,774,051 2006,20224 [74,410] EUR 2,100,400,400,400,400,400,400,400,400,400							(0.00)
CAD	USD	58,246,327	EUR	53,923,050	14/06/2024	(352,855)	(0.03)
CHF 17,242,647 EUR 17,347,693 2006,0024 (241,787) CHF 8,386,14 USD 9,367,554 2006,0024 (162,718) CHH 1382,102,39 USD 18,865,000 2008,0224 (162,718) EUR 1,186,703 GBP 1,101,879 200,02024 (3,010) EUR 2,734,433 P.N 10,381,334 200,02024 (74,410) LUR 7,781,000 SEK 80,774,051 200,02024 (74,410) LUR 7,781,407 USD 32,022,384 200,02024 (74,410) JPY 4,884,775,489 USD 32,022,384 200,02024 (73,587) JPY 4,884,775,489 USD 14,130,522 200,02024 (73,582) SEK 5,934,382 EUR 5,225,000 20,022,224 (12,285) SEK 5,934,382 EUR 5,225,000 20,022,224 (12,285) USD 24,502,259 AU 3,710,787 200,022,24 (12,278) <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>(0.00)</td></t<>							(0.00)
CHF 8.365.104 USD 9.57.554 20.062024 (e.2.88) CHH 18.20.239 USD 18.885.000 20.650244 (16.2.718) EUR 8.052.588 CZK 20.062.454 20.065.2024 (6.9.64) EUR 1.18.708 GBP 1.1615.879 20.065.2024 (6.9.64) EUR 2.373.463 PLN 10.361.354 20.065.2024 (6.9.64) EUR 7.781.000 SEK 8.97.74.651 20.065.2024 (74.410) INR 1.425.474.047 USD 17.157.325 20.065.2024 (74.410) INR 1.425.474.047 USD 32.222.384 20.065.2024 (73.55.229) KRW 20.12.641.925 USD 32.222.384 20.065.2024 (73.55.229) KRW 20.12.641.925 USD 14.130.522 20.065.2024 (12.55.229) KRW 20.12.641.925 USD 14.130.522 20.065.2024 (12.255) SEK 59.343.392 EUR 5.225.000 20.065.2024 (12.255) USD 4.257.000 COP 18.84.991.000 20.065.2024 (12.2768) USD 4.257.000 COP 18.84.991.000 20.065.2024 (10.902.71) USD 4.574.569 USD 3.756.661 20.065.2024 (10.902.71) USD 4.574.569 USD 4.574.569 USD 2.066.2024 (10.902.71) USD 4.577.660 USD 4.574.569 USD 2.066.2024 (10.902.71) USD 4.257.000 COP 18.84.991.000 20.065.2024 (10.902.71) USD 4.577.660 USD 4.574.569 USD 4.574.569 USD 2.066.2024 (10.902.71) USD 4.574.569 USD 5.597.868 HUF 2.060.422.714 20.066.2024 (10.902.71) USD 5.597.868 PUF 2.060.422.714 20.066.2024 (10.902.71) USD 5.184.71.18 NOK 133.252.253 20.066.2024 (10.902.71) USD 5.184.71.18 NOK 133.252.253 20.066.2024 (10.902.71) USD 5.184.71.71 NOK 132.72.653 20.066.2024 (10.902.71) USD 5.184.71.71 NOK 132.72.653 20.066.2024 (10.902.71) USD 6.184.71.71 NOK 132.72.653 20.066.2024 (10.902.71) USD 6.184.71.71 NOK 132.72.653 20.066.2024 (10.902.71) USD 7.755.51 DF							(0.01)
Chill							(0.03)
EUR 1.88 0.052.588 CZK 200.002.454 200.002.45 (4,904) EUR 1.18.706 GBP 1.015.879 200.002.02 (6,001) EUR 2.373.463 PLN 10.361.354 200.002.02 (6,464) EUR 7.781.000 SEK 8.89.774.051 200.002.02 (7,4410) INR 1.425.474.047 USD 17.1573.25 200.002.02 (7,005) INR 1.425.474.047 USD 3.292.2344 200.002.02 (7,005) INR 20.12.641.925 USD 3.292.2344 200.002.02 (1,255.229) INRW 20.12.641.925 USD 21.072.388 20.006.0204 (1,255.229) INRW 20.12.641.925 USD 14.303.52 200.006.0204 (1,225.239) INRW 20.12.641.925 USD 21.072.388 20.006.0204 (1,225.239) INRW 20.12.641.925 USD 21.072.388 20.006.0204 (1,225.239) INSD 4.90.7929 AUD 3.74.00767 20.006.0204 (1,225.339) INSD 4.257.000 COP 18.894.991.000 20.006.0204 (1,225.339) INSD 4.257.000 COP 18.894.991.000 20.006.0204 (1,00.977) INSD 4.59.500 GBP 3.594.991.000 20.006.0204 (1,00.977) INSD 4.59.500 GBP 3.594.991.000 20.006.0204 (1,13.02) INSD 4.594.500 GBP 3.594.991.000 20.006.0204 (1,13.02) INSD 5.597.488 HUF 2.054.482.794 20.006.0204 (1,14.589) INSD 1.344.4787 MON 2.29.895.278 20.006.0204 (1,14.589) INSD 1.344.4787 MON 2.29.895.278 20.006.0204 (1,14.589) INSD 1.344.4787 MON 2.29.895.278 20.006.0204 (1,14.589) INSD 1.344.071 SEK 1.555.852 20.006.0204 (1,14.589) INSD 1.544.001 SEK 1.555.852 20.006.0204 (1,14.589) INSD 1.544.001 SEK 1.555.852 20.006.0204 (1,14.589) INSD 1.544.001 SEK 1.555.852 20.006.0204 (1,15.58) INSD 2.296.853.900 SER 2.296.0204 (1,15.58) INSD 2.296.853.900 SER 2.2						,	(0.01) (0.02)
EUR 1.188.708 GBP 1.015.879 2009/2024 (3.001) EUR 2.373.483 P.N. 1.0381.354 2009/2024 (3.001) EUR 7.781,000 SEK 89,774.051 2009/2024 (74.410) INR 1.425.474.047 USD SEK 89,774.051 2009/2024 (70.355) JPY 4.884.775.458 USD 32.922.384 2009/2024 (12.552.29) INR W. 28.012.641.925 USD 32.922.384 2009/2024 (12.552.29) INR W. 28.012.641.925 USD 32.922.384 2009/2024 (12.255) SEK 59.343.392 EUR 5.255.000 2009/2024 (12.255) SEK 5.93.43.392 EUR 5.255.000 2009/2024 (12.255) USD 24.509.259 AUD 37.700,767 2009/2024 (12.255) USD 4.657.000 COP 18.684.991.000 2009/2024 (12.256) USD 4.657.000 COP 18.684.991.000 2009/2024 (12.256) USD 4.657.000 COP 18.684.991.000 2009/2024 (10.0027) USD 46.376.599 EUR 4.2812.806 2009/2024 (11.36.02) USD 5.597.488 HUF 2.050.482.714 2009/2024 (11.46.99) USD 13.424.787 MNN 22.99.852.78 2009/2024 (68.072) USD 18.41148 NOK 193.392.253 2009/2024 (68.072) USD 18.41148 NOK 193.392.253 2009/2024 (68.072) USD 18.4141 NOK 193.392.253 2009/2024 (433.734) USD 15.124.001 SEK 191.583.852 2009/2024 (13.56.33) USD 15.124.001 SEK 191.583.852 2009/2024 (13.65.33) USD 15.124.001 SEK 191.583.852 2009/2024 (13.65.33) USD 10.408 TEV 3.772.653 2009/2024 (14.75.46) USD 10.773.96 CUP 10.257.200.821 2009/2024 (14.75.46) USD 10.775.96 EUR 2.776.513 2009/2024 (15.563) USD 10.775.96 EUR 2.776.513 2009/2024 (15.563) USD 10.775.96 EUR 2.776.513 2009/2024 (15.563) USD 2.446.010 NZD 4.822.410 2409/2024 (15.673) USD 2.446.010 NZD 4.822.410 2409/2024 (14.75.46) USD 2.776.513 EUR 2.776.513 2009/2024 (15.673) USD 2.786.610 NZD 4.822.410 2009/2024 (14.75.46) USD 2.786.610 NZD 4.822.410 2009/2024 (14.75.46) USD 2.786.610 NZD 4.786.786.786.786.786.786.786.786.786.786							(0.02)
EUR 2.373.463 PLN 10.381.354 2006/2024 (44.40) INR 1.425.474.047 USD 17.157.325 2006/2024 (74.410) INR 1.425.474.047 USD 17.157.325 2006/2024 (70.365) JPY 4.884.774.588 USD 3.2922.384 2006/2024 (70.365) JPY 4.884.774.588 USD 3.2922.384 2006/2024 (70.365) INRW 28.012.641.925 USD 21.012.388 2006/2024 (12.265) INRW 28.012.641.925 USD 24.019.025 USD 37.89.17 CZK 87.006.661 2006/2024 (110.927) USD 3.78.917 CZK 87.006.661 2006/2024 (110.927) USD 4.575.000 USD 2.016.025 USD 20.016.0204 (170.023) USD 4.5875.000 USD 2.016.0204 (170.023) USD 4.5875.000 USD 2.006/2024 (170.023) USD 5.5874.088 USD 2.006/2024 (110.689) USD 13.424.787 NOW 2.29.065.278 2006/2024 (110.689) USD 13.444.148 NOK 133.392.253 2006/2024 (20.049) USD 13.444.148 NOK 133.392.253 2006/2024 (20.049) USD 28.045.134 NZD 46.019.824 2006/2024 (20.049) USD 15.44.018 TNY 2.05.05.000 2006/2024 (20.049) USD 15.44.018 TNY 2.05.05.000 2006/2024 (20.049) USD 15.44.018 TNY 2.07.265.000 2006/2024 (147.546) USD 16.40.18 TNY 2.07.265.000 2006/2024 (20.049) USD 28.045.134 NZD 46.019.824 2006/2024 (20.049) USD 28.045.134 NZD 46.019.824 2006/2024 (20.049) USD 17.74.05.000 USD 4.422.4101 2006/2024 (20.049) USD 28.045.134 NZD 46.019.824 2006/2024 (20.049) USD 3.700.732 ZAR 107.224.017 2006/2024 (20.049) USD 2.006.027 20.066.027 20.066.027 (20.049) USD 2.006.027 20.066.027 20.066.027 20.066.027 20.							(0.00)
EUR 7,781,000 SEK 89,774,051 2009/2024 (70,410) INR 1425,474,047 USD 171,575,325 2009/2024 (70,450) INR 1425,474,047 USD 171,575,325 2009/2024 (70,450) JPY 4,884,775,458 USD 32,922,384 2006/2024 (81,552,29) KRW 28,012,641,925 USD 21,012,388 2006/2024 (81,552,29) KRW 28,012,641,925 USD 14,130,522 20,066/2024 (12,265) SEK 59,443,382 USD 137,100,767 20,066/2024 (22,255) USD 14,250,000 20,066/2024 (12,265) USD 14,270,000 CDP 18,684,910,000 20,066/2024 (12,276) USD 14,270,000 CDP 18,684,910,000 20,066/2024 (10,057) USD 37,38,917 CZK 87,066,661 20,066/2024 (173,023) USD 46,395,806 GBP 38,812,800 20,066/2024 (173,023) USD 46,935,806 GBP 38,812,800 20,066/2024 (173,023) USD 15,424,787 MWN 22,986/278 20,066/2024 (173,023) USD 15,424,787 MWN 122,986/278 20,066/2024 (174,049) USD 15,424,787 WWN 183,252,953 20,066/2024 (26,049) USD 28,045,134 NZD 46,319,824 20,066/2024 (26,049) USD 15,424,001 SEK 19,158,829 PIN 20,055,060 20,066/2024 (26,049) USD 15,124,001 SEK 19,158,829 PIN 20,055,060 20,066/2024 (10,507) USD 10,4018 TRY 3,772,653 20,066/2024 (10,507) USD 2,404,4010 NZD 4,402,4010 NZD 4,402,4010 NZD 4,402,4010 NZD 4,402,4010 NZD 4,402,4010 NZD 4							(0.01)
JPY 4, 884,775,488 USD 32,923,84 2006;2024 (1,555,229) KRW 26,012,641,925 USD 1,14,130,522 2006;2024 (12,265) SKK 59,343,392 EUR 5,225,000 2006;2024 (12,265) SKK 59,343,392 EUR 5,225,000 2006;2024 (12,265) USD 42,509,259 AUD 37,100,767 2006;2024 (21,276) USD 42,570,000 COP 1,886,4991,000 2006;2024 (10,0927) USD 4,570,000 COP 1,886,4991,000 2006;2024 (10,0927) USD 4,570,500 GP 38,812,890 2006;2024 (113,802) USD 4,574,559 EUR 4,2,612,806 2006;2024 (113,802) USD 4,587,569 EUR 4,2,612,806 2006;2024 (113,802) USD 5,587,488 HUF 2,089,482,714 2006;2024 (114,868) USD 1,542,41,787 MNN 22,99,652,778 2006;2024 (114,868) USD 1,542,41,817 MNN 22,99,652,778 2006;2024 (114,868) USD 1,542,41,817 MNN 22,99,652,778 2006;2024 (114,868) USD 1,542,41,817 MNN 22,99,652,778 2006;2024 (114,868) USD 1,542,41,917 MNN 22,99,652,778 2006;2024 (114,867) USD 1,513,4229 PLN 20,655,050 2006;2024 (114,867) USD 1,513,4229 PLN 20,655,050 2006;2024 (115,077) USD 1,513,4229 PLN 20,655,050 2006;2024 (115,077) USD 1,0418 TRY 3,772,653 2006;2024 (115,078) USD 1,0418 TRY 3,772,653 2006;2024 (115,078) USD 2,946,010 NZD 4,822,410 24,066;2024 (115,078) USD 1,0418 TRY 3,772,653 2006;2024 (115,078) USD 2,946,010 NZD 4,822,410 2006;2024 (115,078) USD 2,946,010 NZD 4	EUR						(0.01)
KRW		1,425,474,047		17,157,325	20/06/2024	(70,365)	(0.00)
MAN							(0.17)
SEK 59,343,392 EUR 5,225,000 2006/2024 (32,34) USD 24,690,259 AUD 37,100,767 2006/2024 (100,927) USD 3,756,917 C2K 87,805,661 2006/2024 (110,927) USD 46,347,4559 EUR 42,812,806 2006/2024 (173,023) USD 46,349,559,60 GBP 3,612,990 2006/2024 (52,536) USD 45,345,659 HUF 2,604,612,714 2006/2024 (60,609) USD 13,424,787 MNN 229,965,278 2006/2024 (60,609) USD 13,424,787 MNN 229,965,278 2006/2024 (60,609) USD 13,424,787 MNN 29,965,278 2006/2024 (60,609) USD 15,833,829 PLN 2,085,234 2006/2024 (73,653) USD 15,740,001 TY 3,772,653 2006/2024 (10,507) USD 10,4018 TYY 3,772,653 2006/2024 (10,507)							(0.07)
USD 24,509,259 AUD 37,100,767 2006,2024 C1,2760 USD 4,575,000 COP 18,849,819,000 2006,2024 (10,927) USD 3,736,917 CZK 87,805,861 2008,2024 (113,023) USD 46,345,550 GBP 36,812,806 2006,2024 (173,023) USD 5,597,468 HUF 2,050,482,714 2006,2024 (16,669) USD 13,447,478 MKN 229,965,278 2006,2024 (26,049) USD 18,441,48 NKC 193,329,253 2006,2024 (26,049) USD 1,544,414 NKC 193,329,253 2006,2024 (26,049) USD 1,543,829 PLN 2,0655,050 2006,2024 (43,734) USD 1,541,401 SEK 181,553,852 2006,2024 (17,756,132) USD 1,073,396 CLP 10,257,200,821 21,062,024 (10,507) USD 1,0773,396 CLP 10,257,200,821 21,062,022 (10,507) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(0.00)</td>							(0.00)
USD							(0.00) (0.02)
USD 3,736,917 CZK 87,805,661 2008/2024 (113,802) USD 46,374,559 EUR 42,812,806 2008/2024 (173,023) USD 46,395,806 GBP 36,812,980 2008/2024 (525,356) USD 5,597,468 HUF 2,050,482,714 2006/2024 (200,602) (114,668) USD 13,424,787 MKN 229,965,278 2006/2024 (26,049) USD 18,441,148 NOK 193,329,253 2006/2024 (26,049) USD 15,124,001 SEK 161,553,852 2006/2024 (27,609) USD 15,214,001 SEK 161,553,852 2006/2024 (10,567) USD 10,4018 TRY 3,772,653 2006/2024 (10,567) USD 5,700,732 ZAR 107,234,073 2006/2024 (10,567) USD 1,277,359 CLP 10,257,200,821 21,260,2024 (10,567) USD 2,946,101 XD 4,822,410 24,062,2024							(0.01)
USD 46,374,559 EUR 42,812,806 2006/2024 (173,023) USD 46,395,806 GBP 36,812,980 2006/2024 (15,65,556) USD 13,424,787 MXN 229,985,278 2006/2024 (68,072) USD 18,441,148 NOK 199,329,253 2006/2024 (43,674) USD 28,045,134 NZD 46,319,824 2006/2024 (43,673) USD 5,183,829 PIN 20,655,060 2006/2024 (43,673) USD 15,214,001 SEK 16,1553,852 2006/2024 (13,658) USD 10,4018 RY 3,772,663 2006/2024 (10,607) USD 10,773,996 CLP 10,257,200,821 21,062 (10,607) USD 10,773,996 CLP 10,257,200,821 21,062 (407,687) USD 2,946,010 NZD 4,822,410 20,062/2024 (50,602) USD 2,796,023 PLN 11,936,283 25,062/2024 (5,802)							(0.01)
USD 5,597,488 HUF 2,050,482,714 2006,2024 (114,689) USD 13,442,787 MXN 229,965,278 2006,2024 (26,049) USD 18,441,148 NOK 193,329,253 2006,2024 (26,049) USD 28,045,134 NZD 46,319,824 2006,2024 (438,734) USD 15,214,001 SEK 161,538,852 2006,2024 (17,546) USD 104,018 TRY 3,772,653 2006,2024 (10,507) USD 104,018 TRY 3,772,653 2006,2024 (10,507) USD 10,773,396 CLP 10,257,200,821 2106,2024 (407,687) USD 2,946,010 NZD 4,822,410 240,602024 (21,563) USD 2,246,010 NZD 4,822,410 240,602024 (25,002) EUR 2,776,132 PLN 11,936,233 250,602024 (19,789) EUR 2,780,328 PLN 11,936,233 250,602024 (19,789)	USD		EUR	42,812,806	20/06/2024		(0.03)
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USD 18,41,148 NOK 193,329,253 2006/2024 (26,049) USD 28,045,134 NZD 46,319,824 2006/2024 (438,734) USD 5,183,829 PLN 20,655,050 2006/2024 (147,546) USD 104,018 TRY 3,772,653 2006/2024 (147,546) USD 104,018 TRY 3,772,653 2006/2024 (10,507) USD 5,700,732 ZAR 10,723,4073 2006/2024 (10,507) USD 10,773,396 CLP 10,257,200,821 2106/2024 (20,7687) USD 2,946,010 NZD 4,822,410 2406/2024 (2,503) CZK 177,062,593 EUR 7,158,979 2506/2024 (2,502) EUR 2,1715,152 CHF 26,791,812 2506/2024 (15,783) EUR 2,175,162 CHF 28,791,812 2506/2024 (15,783) EUR 2,780,328 PLN 11,936,823 2506/2024 (15,783)							(0.01)
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CZK 177,062,593 EUR 7,158,979 25/06/2024 (2,502) EUR 27,175,152 CHF 26,791,812 25/06/2024 (19,0890) EUR 2,780,328 PLN 11,936,283 25/06/2024 (15,783) EUR 4,295,452 SEK 49,671,874 25/06/2024 (61,023) PLN 10,003,033 EUR 2,348,177 25/06/2024 (63,746) SGD 31,285,293 USD 23,259,080 25/06/2024 (45,746) EUR 5,039,016 GBP 47,331,465 02/07/2024 (45,296) EUR 7,358,209 USD 8,066,501 17/07/2024 (49,419) CAD 20,166,127 EUR 13,612,487 26/07/2024 (2,1215) USD 273,740,155 EUR 253,407,021 30/07/2024 (2,178) USD 785,190 COP 3,104,162,897 08/08/2024 (10,233) USD 7,402,716 ZAR 140,194,395 06/09/2024 (2,685) <td></td> <td></td> <td></td> <td>10,257,200,821</td> <td>21/06/2024</td> <td>(407,687)</td> <td>(0.04)</td>				10,257,200,821	21/06/2024	(407,687)	(0.04)
EUR 27,175,152 CHF 26,791,812 25/06/2024 (190,890) EUR 2,780,328 PLN 11,936,283 25/06/2024 (15,783) EUR 4,295,452 EK 49,671,874 25/06/2024 (51,023) PLN 10,003,033 EUR 2,348,177 25/06/2024 (49,335) SGD 31,285,293 USD 23,259,080 25/06/2024 (456,296) EUR 55,039,016 GBP 47,331,465 02/07/2024 (456,296) EUR 7,358,209 USD 8,066,501 17/07/2024 (49,419) CAD 20,166,127 EUR 13,612,487 26/07/2024 (21,215) USD 273,740,155 EUR 253,407,021 30/07/2024 (21,215) USD 785,190 COP 3,104,162,897 08/08/2024 (10,233) USD 7,942,716 ZAR 140,194,935 26/08/2024 (2,685) USD 7,402,716 ZAR 140,194,935 18/09/2024 (24,1284)							(0.00)
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USD 11,309,981 AUD 17,345,150 26/09/2024 (262,307) CNH 56,979,684 USD 7,937,847 15/10/2024 (12,355) USD 4,545,719 COP 18,035,705,809 15/10/2024 (37,703) USD 13,274,347 GBP 10,630,990 17/10/2024 (272,360) USD 2,263,664 MXN 39,815,591 18/10/2024 (27,739) USD 26,008,132 EUR 24,082,229 21/10/2024 (306,247)							(0.03)
USD 4,545,719 COP 18,035,705,809 15/10/2024 (37,703) USD 13,274,347 GBP 10,630,990 17/10/2024 (272,360) USD 2,263,664 MXN 39,815,591 18/10/2024 (27,739) USD 26,008,132 EUR 24,082,229 21/10/2024 (306,247)		11,309,981		17,345,150			(0.02)
USD 13,274,347 GBP 10,630,990 17/10/2024 (272,360) USD 2,263,664 MXN 39,815,591 18/10/2024 (27,739) USD 26,008,132 EUR 24,082,229 21/10/2024 (306,247)							(0.00)
USD 2,263,664 MXN 39,815,591 18/10/2024 (27,739) USD 26,008,132 EUR 24,082,229 21/10/2024 (306,247)							(0.00)
USD 26,008,132 EUR 24,082,229 21/10/2024 (306,247)							(0.03)
							(0.00)
USD 6,442,745 HUF 2,355,701,671 21/10/2024 (99,082)							(0.03) (0.01)

Currency	Amount Bought Currency	Amount Sold		Matur 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	rs .			(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					
12,588,000	AUD 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
	EUR			(302, 112)	,	
82,100,000	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 Strike 1.09	(4,927)	74,785 22,181	0.01 0.00
2,664,000 31,351,000	Put EUR / Call USD	Expires 02/08/2024	Strike 1.09	(27,370)	106,123	0.00
10,450,000	Put EUR / Call USD Put EUR / Call USD	Expires 16/09/2024	Strike 1.09	(44,174)	106,123	0.01
31,193,000	Put EUR / Call USD	Expires 16/09/2024 Expires 17/09/2024	Strike 1.09	(10,429) (57,083)	94,515	0.01
10,398,000	Put EUR / Call USD	Expires 17/09/2024 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 1.09	(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
	GBP					
26,660,000	Put GBP / Call USD	Expires 04/06/2024	Strike 1.27	(90,256)	7,917	0.00
17,516,000	Put GBP / Call USD	Expires 05/06/2024	Strike 1.24	(81,368)	21	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 23,429,000	Put GBP / Call USD Put GBP / Call USD	Expires 19/06/2024 Expires 15/10/2024	Strike 1.26 Strike 1.23	(70,783) (273,191)	22,416 145,783	0.00 0.02
., .,		F		(776,956)	285,877	0.03
	NZD					
36,988,000	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
04.054.000	USD Call LISD / Dut DDI	Fue! 40/40/0004	Christon F 4.4	(477 770)	000 757	
21,851,000	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 5.35	3,251	259,811	0.02
11,301,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(22,694)	75,759	0.01
11,063,000	Call USD / Put CNH	Expires 10/10/2024	Strike 7.24	(24,638)	72,271	0.01
11,007,000	Call USD / Put CNH Call USD / Put COP	Expires 14/10/2024 Expires 10/10/2024	Strike 7.25 Strike 4,020.00	(38,007) (125,339)	66,669 416,564	0.01 0.04
22,126,000						

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 20.86	(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 Strike 1.08	(50,003)	(98,080)	(0.01)
(15,198,000)	Put AUD / Call NZD Put AUD / Call USD	Expires 25/06/2024	Strike 1.08 Strike 0.62	(3,367) 252,420	(43,789)	(0.01)
(43,154,000) (17,262,000)	Put AUD / Call USD	Expires 24/09/2024 Expires 24/09/2024	Strike 0.65	115,962	(64,047) (82,903)	(0.01)
(17,394,000)	Put AUD / Call USD	Expires 25/09/2024	Strike 0.65	107,854	(86,311)	(0.01)
(17,334,000)	Put AUD / Call USD	Expires 30/09/2024	Strike 0.65	98,380	(90,563)	(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) (11,830,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 19/06/2024 Expires 26/06/2024	Strike 2.78 Strike 2.91	43,620 (24,227)	(31,975) (102,896)	(0.00) (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	(12,090)	(111,615)	(0.01)
(9,270,000)	Call 6 month EURIBOR Swaption	Expires 10/11/2025	Strike 2.32	44,502	(158,816)	(0.02)
(9,290,000)	Call 6 month EURIBOR Swaption	Expires 28/11/2025	Strike 2.40	(14,357)	(185,838)	(0.02)
(8,267,000)	Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(4,663)	(53,851)	(0.01)
(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) (4,666,000)	Call EUR / Put CZK Call EUR / Put CZK	Expires 20/06/2024 Expires 26/06/2024	Strike 24.76 Strike 24.73	5,418 (350)	(15,169) (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 Expires 26/06/2024	Strike 11.65 Strike 11.58	48,842 42,172	(3,493)	(0.00)
(7,696,000)	Call EUR / Put SEK Call EUR / Put USD	Expires 24/10/2024	Strike 1.08	(22,149)	(13,561) (155,251)	(0.00)
(11,600,000)	Put 6 month EURIBOR Swaption	Expires 05/06/2024	Strike 2.73	(55,757)	(136,377)	(0.01)
(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	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 Strike 1.09		457,137	(86,242)	(0.01)
(41,958,000)	Put EUR / Call USD	Expires 12/06/2024			474,587 307,647	(191,203)	(0.02)
(31,351,000)	Put EUR / Call USD Put EUR / Call USD	Expires 16/09/2024	Strike 1.06 Strike 1.09		12,833	(106,123)	(0.01) (0.01)
(10,450,000) (31,193,000)	Put EUR / Call USD	Expires 16/09/2024 Expires 17/09/2024	Strike 1.09		307,875	(107,489) (94,515)	(0.01)
(10,398,000)	Put EUR / Call USD	Expires 17/09/2024 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 1.09		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)
(7,000,000)	Tut Eort / Gail GGD	Expires 24/10/2024	Ourke 1.00				
					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	EXPIRES 13/10/2024	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 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)	(0.00)
(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 (OPTIONS						
(cost EUR (9,494,0						(6,242,547)	(0.62)
TOTAL OPTIONS							
(cost EUR (886,043	3))					(1,651,047)	(0.16)
Swap Contracts -	- 0.01%						
Net Local						Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	EUR	Equity
	Interest Rate Swaps						
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 (CHF 1 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

Swap C	ontracts –	(Continued)
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Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders ^s 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	0.0
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	0.1
70,600,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	25/01/2044	121,410	0.0
22,830,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	97,550	0.0
18,610,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	10/11/2053	112,257	0.0
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
26,640,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%	NZD	19/06/2029	15,929	0.00
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
58,570,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	09/10/2035	2,066,143	0.21
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 17,360,000	Fixed 3.380% Fixed 3.344%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	USD USD	11/04/2054 20/05/2054	139,267 80,678	0.01 0.01
		Tioding (OSD Tillonin SOTT)		20/03/2034		
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
4 540 007	SE)	First 5 0000/	EUD	00/40/0000	4.450	0.00
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 Investment Grade 41 Version 1 Index)	Fixed 1.000%	USD	20/12/2028	118,007	0.01
470,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2029	811	0.00
510,000	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
OTTALIBLE GAIN	OIL III EATION OHAFO				200,410	0.02
TOTAL UNREALISE	OTO AUNIONI ONNAD GONTDAGTO				17,799,968	1.7

Swap Contracts - (Continued)

Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equity
	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)
5,604,900,000	Floating (KRW 3 month KSDA)	Fixed 3.250%	KRW	19/06/2034	(48,327)	(0.01)

2,375,000	Fixed 1.000%	Floating (iTraxx Europe Subordinated Financials Series 41 Version 1 Index)	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 IAGG 0.10070	LAIN		. , ,	
38,880,000	Floating (ZAR 3 month JIBAR)	Fixed 9.750%	ZAR	19/06/2026	(36,866)	(0.00)
187,930,000	Fixed 8.000%	Floating (ZAR 3 month JIBAR)	ZAR	19/06/2026	(38,335)	(0.03)
22,790,000	Floating (USD 1 month SOFR)	Fixed 2.910% Fixed 3.391%	USD	10/05/2038	(288,149)	(0.32)
128,470,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(3,218,682)	(0.01)
45,390,000	Fixed 3.782%	Floating (USD 1 month SOFR)	USD	22/09/2036	(259,307)	(0.03)
45,390,000	Fixed 3.750% Fixed 3.992%	Floating (USD 1 month SOFR)	USD	16/04/2035	(259,307)	(0.01)
19,780,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	20/06/2034	(123,306)	(0.01)
30,180,000	Floating (USD 1 month SOFR)	Fixed 3.790%	USD	21/05/2034	(17,009)	(0.00)
4,520,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	20/06/2029	(17,009)	(0.00)
355,280,000	Fixed 4.301%	Floating (USD 1 month SOFR)	USD	30/11/2028	(730,961)	(0.07)
16,360,000	Fixed 4.360%	Floating (USD 1 month SOFR)	USD	17/10/2028	(140,780)	(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 4.000 %	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 (CHF 1 month SARON) Floating (CLP 6 month CLICP)	Fixed 4.500%	CLP	21/06/2026	(2,214)	(0.00)
17,620,000	Floating (CHE 1 month SARON)	Fixed 1.250%	CHF	19/06/2034	(209,452)	(0.02)

Contracts –	

(Continuou)					
Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders Equity
Credit Default Swans (Continued)					
Fixed 1.000%	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	USD	20/12/2026	(204)	(0.00)
Floating (Peru Government International Bond)	Fixed 1.000%	USD	20/06/2029	(1,735)	(0.00)
Floating (Philippines Government International Bond)	Fixed 1.000%	USD	20/06/2029	(1,092)	(0.00)
S ON CREDIT DEFAULT SWAPS				(38,570)	(0.00)
Inflation Swaps					
Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(120,767)	(0.01)
Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(196,879)	(0.02
Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(60,059)	(0.01)
S ON INFLATION SWAPS				(377,705)	(0.04)
ED LOSS ON SWAP CONTRACTS				(17,679,112)	(1.76
F INVESTMENTS				1,050,177,784	104.7
ND LIABILITIES				(47,573,221)	(4.75
EQUITY				,	100.00
LQUIT				1,002,004,303	100.00
NTS				Market Value EUR	% o Shareholders Equity
ding derivatives (cost EUR 1,153,932,606)				1,105,123,128	110.23
forward mortgage backed securities (cost EUR (57,823,247))			(57,201,672)	(5.71
res contracts				201,091	0.02
res contracts				(2,441,680)	(0.24
ard currency contracts				20,750,864	2.07
ard currency contracts				(14,723,756)	(1.47
sed options (cost EUR 8,607,965)				4,591,500	0.46
options (cost EUR (9,494,008))				(6,242,547)	(0.62
p contracts				17,799,968	1.77
o contracts				(17,679,112)	(1.76
ities				(47,573,221)	(4.75)
ity				1,002,604,563	100.00
	Credit Default Swaps – (Continued) Fixed 1.000% Floating (Peru Government International Bond) Floating (Philippines Government International Bond) S ON CREDIT DEFAULT SWAPS Inflation Swaps Floating (USD 12 month USCPI) Floating (USD 12 month USCPI) Fixed 2.620% S ON INFLATION SWAPS ED LOSS ON SWAP CONTRACTS F INVESTMENTS 3,316) ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 1,153,932,606) I forward mortgage backed securities (cost EUR (5 es contracts ard currency contracts ard currency contracts sed options (cost EUR 8,607,965) options (cost EUR (9,494,008)) p contracts o contracts tities	Credit Default Swaps – (Continued) Fixed 1.000% Fixed 1.000% Floating (Peru Government International Bond) Floating (Philippines Government International International Bond) Floating (Philippines Government International Bond) S ON CREDIT DEFAULT SWAPS Inflation Swaps Floating (USD 12 month USCPI) Fixed 2.570% Floating (USD 12 month USCPI) Fixed 2.620% Floating (USD 12 month USCPI) Fixed 2.630% Floating (USD 12 month USCPI) Fixed 2.640% Floating (USD 12 month USCPI) Fixed 2.650% Floating (USD 12 month USCPI) Fixed 2.570% Floating (US	Credit Default Swaps – (Continued) Fixed 1.000% Fixed 1.000% Floating (Markit CDX North America Investment Grade 37 Version 1 Index) Floating (Peru Government International Fixed 1.000% Floating (Philippines Government Fixed 1.000% Floating (Philippines Government Fixed 1.000% Floating (Philippines Government Fixed 1.000% Floating (USD 12 month USCPI) Fixed 2.507% Floating (USD 12 month USCPI) Fixed 2.500% Floating (USD 12 month USCPI) Fixed 2.620% Floating (USD 12 month USCPI) Fixed 2.500% Fl	Credit Default Swaps – (Continued) Fixed 1.000% Floating (Markit CDX North America Investment Grade 37 Version 1 Index) Floating (Peru Government International Bond) Fixed 1.000% Investment Grade 37 Version 1 Index) Floating (Philippines Government Fixed 1.000% USD 20/06/2029 International Bond) S ON CREDIT DEFAULT SWAPS Inflation Swaps Floating (USD 12 month USCPI) Fixed 2.570% USD 28/03/2029 Floating (USD 12 month USCPI) Fixed 2.500% USD 28/03/2029 Floating (USD 12 month USCPI) Fixed 2.500% USD 28/03/2029 Fixed 2.620% Floating (USD 12 month USCPI) USD 17/10/2033 S ON INFLATION SWAPS ED LOSS ON SWAP CONTRACTS FINVESTMENTS 3,316) ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 1,153,932,606) Inforward mortgage backed securities (cost EUR (57,823,247)) ess contracts and currency contracts ard currency contracts be contracts ard currency contracts ard currency contracts ard currency contracts be contrac	Pay Receive Currency Maturity Date Loss EUR Credit Default Swaps – (Continued) Fixed 1.000% Floating (Markit CDX North America Investment Grade 37 Version 1 Index) USD 20/12/2026 (204) Floating (Peru Government International Picard 1.000% Fixed 1.000% USD 20/06/2029 (1.735) Bond) Floating (Philippines Government Floating (Philippines Government International Bond) Fixed 1.000% USD 20/06/2029 (1.092) Inflaation Swaps Fixed 2.570% USD 17/10/2028 (120,767) Floating (USD 12 month USCPI) Fixed 2.570% USD 28/03/2029 (19,879) Fixed 2.620% Floating (USD 12 month USCPI) Fixed 2.500% USD 27/10/2033 (60,059) S ON INFLATION SWAPS ED LOSS ON SWAP CONTRACTS (17,679,112) FINVESTMENTS (17,679,112) FINVESTMENTS (17,679,122) EQUITY (17,679,122) Eductry (27,50,644,563) Autor (27,50,644,663) Eductry (27,50,644,663)

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.

⁺ 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) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferable	auritica admitted to an afficial avalence 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	Japan Treasury Discount Bill—Series 1221	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
	Japan Treasury Discount Bill—Series 1228	JPY	0.000%	05/08/2024	16,340,250	9.75
		- 			55,937,213	33.37
United States	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
	United States Treasury Bill	USD	0.000%	11/07/2024	6,219,972	3.71
	United States Treasury Bill	USD	0.000%	16/07/2024	2,735,405	1.63
	United States Treasury Bill	USD	0.000%	18/07/2024	6,511,784	3.88
	United States Treasury Bill	USD	0.000%	01/08/2024	2,164,012	1.29
	United States Treasury Bill	USD	0.000%	06/08/2024	10,542,561	6.29
	United States Treasury Bill	USD	0.000%	08/08/2024	3,822,908	2.28
	United States Treasury Bill	USD	0.000%	15/08/2024	2,671,341	1.59
	United States Treasury Bill	USD	0.000%	29/08/2024	7,306,191	4.36
	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	4,798)				115,321,482	68.79
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
	Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) ^(a) Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution C	ass) ^(a)			13,946,203 1,959,752	8.32 1.17
TOTAL MUTUAL	FUNDS				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 LIS 13,593)	TING			131,227,437	78.28
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate	Maturity Date	USD	Equity
	curities dealt in another regulated market Backed Obligations – 15.97%					
2,323,781	Federal Home Loan Mortgage Corp. (FHLMC)	USD	0.512%	15/10/2041	160,572	0.10
4,190,523	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	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	0.506%	25/02/2042	45,883	0.03
1,937,935	Federal National Mortgage Association (FNMA)	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	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	920,515	0.55
945,684	Federal National Mortgage Association (FNMA)	USD	6.500%	01/09/2053	968,842	0.58
5,000,000	Federal National Mortgage Association (FNMA) TBA	USD	5.000%	01/06/2054	4,816,016	2.87
1,000,000	Federal National Mortgage Association (FNMA) TBA	USD	5.500%	15/06/2054	984,726	0.59
	* * * * * * * * * * * * * * * * * * * *	USD				1.84
3,000,000	Federal National Mortgage Association (FNMA) TBA		7.000%	15/06/2054	3,083,862	
972,228	Government National Mortgage Association (GNMA)	USD	0.615%	20/08/2043	82,852	0.05
120,550	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2044	16,128	0.01
1,381,992	Government National Mortgage Association (GNMA)	USD	0.270%	20/08/2045	102,570	0.06
3,628,683	Government National Mortgage Association (GNMA)	USD	0.765%	20/08/2045	337,621	0.20
2,442,901	Government National Mortgage Association (GNMA)	USD	0.820%	20/08/2045	236,837	0.14
1,280,290	Government National Mortgage Association (GNMA)	USD	4.500%	16/09/2045	230,637	0.14

Holdings	Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders Equity
Agencies As	sset Backed Obligations – (Continued)					
-	- (Continued)					
111,2	298 Government National Mortgage Association (GNMA)	USD	0.270%	20/09/2045	8,075	0.00
	430 Government National Mortgage Association (GNMA)	USD	0.270%	20/09/2045	9,673	0.01
190,2	0 0 , ,	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
	G79 Government National Mortgage Association (GNMA)	USD	0.770%	20/10/2045	30,736	0.02
	117 Government National Mortgage Association (GNMA)	USD USD	0.220% 0.770%	20/01/2046	175,313	0.10
	572 Government National Mortgage Association (GNMA) 539 Government National Mortgage Association (GNMA)	USD	0.770%	20/01/2046 20/01/2046	133,714 78,967	0.08
	202 Government National Mortgage Association (GNMA)	USD	0.765%	20/09/2048	94,973	0.00
	120 Government National Mortgage Association (GNMA)	USD	0.765%	20/09/2048	85,191	0.08
	525 Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	3,711	0.00
	012 Government National Mortgage Association (GNMA)	USD	0.620%	20/01/2049	12,235	0.0
	006 Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,168,709	0.70
252,4	195 Government National Mortgage Association (GNMA)	USD	0.670%	20/06/2049	22,021	0.0
1,252,1	168 Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	216,608	0.13
362,8	318 Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	299,035	0.18
869,0	O79 Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	717,652	0.43
	455 Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	447,938	0.27
	GO4 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	O00 Government National Mortgage Association (GNMA) TBA	USD -	6.000%	20/06/2054	7,053,320	4.21
					26,764,875	15.97
(cost USD 30,	ICIES ASSET BACKED OBLIGATIONS .088,931)				26,764,875	15.97
	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				26.764.875	15.97
(cost USD 30,	.088,931)				26,764,875	15.97
(cost USD 30,	.088,931) .UE OF INVESTMENTS EXCLUDING DERIVATIVES				26,764,875 157,992,312	15.97 94.25
(cost USD 30, MARKET VAL (cost USD 16	.088,931) .UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 30, MARKET VAL (cost USD 16	.088,931) .UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524)			Commitment	157,992,312 Unrealised	94.25 % of
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of	.088,931) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) tracts – 0.04%			Market Value	157,992,312 Unrealised Gain	94.25 % of Shareholders'
(cost USD 30, MARKET VAL (cost USD 16	.088,931) .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 Number of	.088,931) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) tracts – 0.04%			Market Value	157,992,312 Unrealised Gain	94.25 % of Shareholders
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of	.088,931) .UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) tracts – 0.04% Security Description EUR		Short	Market Value	157,992,312 Unrealised Gain	94.25 % o' Shareholders Equity
(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 Short	Market Value USD	157,992,312 Unrealised Gain USD	94.25 % o' Shareholders Equity
(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 German Federal Republic Bonds 10YR Futures 06/06/2024			Market Value USD (140,660)	Unrealised Gain USD	94.25 % o' Shareholders Equity 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1)	.088,931) LUE 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)	157,992,312 Unrealised Gain USD 3,261 7,543	94.25 % of
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1)	.088,931) LUE 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 % o' Shareholders Equity 0.00 0.01
(cost USD 30, MARKET VAL (cost USD 16' Futures Con Number of Contracts (1) (1) 3	.088,931) LUE 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		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 % o' Shareholders Equity 0.00 0.01 0.00
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1)	.088,931) .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 06/06/2024 German Federal Republic Bonds 5Y Futures 06/09/2024 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 % o' Shareholders Equity 0.00 0.01 0.00
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1) 3	.088,931) LUE 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		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 % o 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	.088,931) .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 5YF 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)	.088,931) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) Itracts – 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 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
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1) 3 5 258 (28) (48)	.088,931) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) Itracts – 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 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 0.00 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)	.088,931) .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 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 % o 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)	.088,931) .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 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	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) (28) (48) UNREALISED	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) Itracts - 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 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 OGAIN ON FUTURES CONTRACTS Security Description EUR		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 0.00 0.01 0.00 0.02 0.02 0.02 0.02 0.05 % of Shareholders Equity
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1) 3 5 258 (28) (28) (48) UNREALISED Number of Contracts	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) Itracts – 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 Ultra 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 Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024 US Treasury Ultra Long Notes 10YR Futures 19/09/2024		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
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1) 3 5 258 (28) (48) UNREALISED Number of Contracts 2 (10)	.088,931) .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 O GAIN ON FUTURES CONTRACTS Security Description EUR Euro OAT Futures 06/06/2024 USD US Treasury Notes 10YR Futures 19/09/2024		Long Long Short Short 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 (5,673)	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) UNREALISED Number of Contracts 2 (10)	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 1,792,524) Itracts — 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 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		Long Long 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 % of Shareholders Equity 0.00 0.01 0.00 0.02 0.02 0.02 0.05 % of Shareholders Equity (0.00)
(cost USD 30, MARKET VAL (cost USD 16: Futures Con Number of Contracts (1) (1) 3 5 258 (28) (48) UNREALISED Number of Contracts 2 (10)	.088,931) .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 O GAIN ON FUTURES CONTRACTS Security Description EUR Euro OAT Futures 06/06/2024 USD US Treasury Notes 10YR Futures 19/09/2024		Long Long Short Short 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 (5,673)	94.25 % of Shareholders Equity 0.00 0.01 0.00 0.02 0.02 0.02 0.05 Shareholders Equity (0.00)

Forward Currency Contracts - 0.99%

Common Board Common State Common GPP 13,802,77,825,860 USD 2,444,261 0,000,0023 62,101 0.00 HER 18,752,660 USD 2,444,261 0,000,0023 62,101 0.00 HISD 1,456,000 BRI 2,200,220 0,000,000 0,000,000 0,102 0,101 HISD 1,528,000 BRI 2,200,220 0,000,000 0,000,000 0,000		Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
HIF BB6778BB USD	Currency		Currency				
PAN	GBP	13,903,778	USD	17,447,992	03/06/2024	289,746	0.19
USD							
NED							
USD							
GBP							
COP							
EUR 457-580 USD 958-284 07082024 3,172 0,00 HHF 82,058-447 USD 2,275-393 070602024 1,804 0.00 NCD 68-4527 USD 5,186-64 070060204 1,806 0.00 CPP 844,21-801 USD 5,186-64 1,906-0204 1,906 0.00 NZD 449,0581 USD 2,14-778 1,106-0204 1,727-70 0.00 NZD 4,400,080 USD 2,27-74-101 1,106-0204 4,727-70 0.00 NZD 4,400,080 USD 2,27-74-101 1,106-0204 4,76-00 0.03 GBP 1,555,555 USD 2,27-27-79-11 1,700-0204 4,66-0 0.03 GBP 1,555,555 USD 2,2-27-79-79 1,710-0202 5,6-71 0.02 GBP 1,555,555 USD 2,2-27-79-79 1,710-0202 5,6-71 0.02 GBP 1,555,555 USD 2,2-27-28-79 1,710-0202 5,6	COP		USD				
GEP	GBP	1,980,072		2,515,681	06/06/2024	10,420	
HeF							
NZD							
NZD 1,883,834 USD 1,121,4499 1,106,2024 2,81,677 0,02 CPP 480,221,883 USD 2,14,178 1,106,2024 1,29,81 0,01 USD 480,832 KMW 860,793,207 1,126,20224 1,19,81 0,01 USD 440,808 USD 2,247,501 1,126,20224 1,19,81 0,01 EUR 1,485,571 USD 1,244,001 1,106,102,104 1,106,102,104 1,106,102,104 1,106,102,104 1,106,102,104 1,106,102,104 1,106,104 1,1							
COP 640,221,883 USD 214,178 1198,802,202 3,727 0.00 NZD 4,400,891 USD 2,674,010 1306,002 4,769 0.03 EIR 1,445,511 USD 1,244,0081 140,002 4,769 0.03 GBP 1,185,383 USD 2,222,739 171,748,002 48,711 0.03 GBP 1,185,383 USD 2,222,739 171,748,002 48,711 0.03 MLD 7,481,580 USD 1,245,886,41 171,748,002 25,714 0.03 MLD 7,481,580 USD 1,245,886,41 200,002 200,002 25,755 0.01 CK 9,225,007 EUR 3,700,00 200,002 33,22 0.00 CK 9,825,007 EUR 3,700,00 200,002 33,22 0.00 CK 9,825,007 EUR 3,700,00 200,002 41,63 0.03 EUR 4,525,00 1,645,473 200,002 41,63 0.0							
USD							
EUR 11.485.511 USD 12.440,00f 1000/2024 49.016 0.94 GBP 1.853.851 USD 2.228,736 1708/2024 87.1 0.02 USD 3.146,661 COP 1.218,9864.13 1708/2024 87.1 0.02 AUD 7.461,500 USD 4.903,986 2004/2024 59.155 0.03 CCP 5.161,41961 USD 4.903,986 2004/2024 59.155 0.03 CZK 3.923,537 USD 4.903,986 2004/2024 36.22 0.00 CZK 3.827,337 USD 6.674,433 2006/2024 36.22 0.00 EUR 4.02,000 AD 684,433 2006/2024 43.62 0.00 EUR 7.275,546 AS 7.842,407 2006/2024 43.01 0.00 EUR 7.275,548 AS 7.842,407 2006/2024 43.01 0.00 EUR 7.275,548 AS 7.842,407 2006/2024 5.95 0.01 </td <td>USD</td> <td></td> <td>KRW</td> <td></td> <td></td> <td></td> <td></td>	USD		KRW				
Camp	NZD	4,420,089		2,674,010	13/06/2024	47,660	
USD 316,681 COP 1,219,868,413 170,66224 671 0.00 USD 8,349,466 LyP 1,278,069,848 200,872,224 6,15 0.10 LOP 7,681,149,461 USD 4,939,398 200,802,224 56,15 0.03 CZX 9,235,037 EUR 370,000 200,822,24 3,522 0.00 CZX 3,887,333 USD 1,678,399 200,002,224 3,822 0.00 EUR 462,000 CAD 684,743 200,002,224 4,89 0.00 EUR 7,275,846 USD 7,842,267 200,002,224 4,89 0.03 GEP 835,654 EUR 4,22,207 200,002,224 1,98 0.03 GEP 835,654 EUR 4,22,207 200,002,224 1,98 0.03 GEP 835,654 EUR 4,22,207 3,94 2,90 1,98 0.03 LE 4,22,207 1,98 4,20 1,98 0.00 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
March Marc							
ADD							
COP 5,108,149,616 USD 1,277,131 2006/2024 24,549 0.01 CZK 32,850,737 USD 1,787,300 2006/2024 3,322 0.01 CZK 38,887,133 USD 1,678,399 2006/2024 48 0.00 EUR 495,170 JPY 15,741,141 2006/2024 41,688 0.03 EUR 7,275,469 USD 7,842,867 2006/2024 47,686 0.05 GBP 9,505,504 EUR 482,000 2006/2024 47,366 0.05 GBP 9,505,504 EUR 482,000 2006/2024 47,366 0.03 HUF 360,475,752 USD 9,840,000 2006/2024 47,368 0.01 USD 3,042,843 USD 1,886,565 2006/2024 4,368 0.01 NCD 3,042,843 USD 1,886,565 2006/2024 5,865 0.01 NCD 2,737,838 USD 1,886,565 2006/2024 5,865 0							
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EUR 482,000 CAD 684,743 2006,0024 88 0.00 EUR 7,375,846 USD 7,842,867 2006,0024 1,636 0.05 GBP 365,054 USD 7,822,867 2006,0024 1,636 0.05 GBP 6,030,013 USD 7,822,6091 2006,0024 1,619 0.03 HUF 364,747,92 USD 94,000 2006,0024 1,919 0.01 ILS 10,488,755 USD 2,818,383 2006,0024 2,965 0.01 NCM 2,048,073 USD 1,818,838 2006,0024 2,965 0.01 NZD 3,142,943 AID 2,800,612 2006,0024 2,965 0.01 NZD 2,737,838 USD 1,860,621 2006,0024 2,388 0.00 SEK 4,843,968 USD 2,900,621 2,388 0.00 SEK 4,843,968 USD 2,002,112 2,006,0024 5,747 0.00 S	CZK	9,235,037	EUR	370,000	20/06/2024	3,622	0.00
EUR 954,720 JPY 155,791,014 2006/2024 7.828 0.03 GBP 355,054 EUR 462,000 2006/2024 1.564 0.00 GBP 635,031 USD 7,626,091 2006/2024 1.564 0.00 GBP 630,013 USD 7,626,091 2006/2024 1.564 0.00 HUF 390,476,792 USD 994,000 2006/2024 1.569 0.01 NCK 20,490,753 USD 2,818,383 2006/2024 5,8919 0.05 NCD 3,424,343 UAD 2,800,812 2006/2024 5,8919 0.05 NCD 2,737,838 USD 1,888,656 2006/2024 2,354 0.00 NCD 2,737,838 USD 1,888,656 2006/2024 2,354 0.00 NCE 4,868,598 USD 4,867,772 2006/2024 3,544 0.02 SCB 2,737,838 USD 3,686,772 2006/2024 1,562 0.01							
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NZD							
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USD 2,783,111 LS 10,314,073 2006/2024 3,469 0.00 USD 4,186,000 INR 348,661,780 2006/2024 10,002 0.00 USD 4,674,000 JPY 734,378,107 2006/2024 175,667 0.11 USD 3,835,336 KRW 5,211,279,638 2006/2024 1 0.00 USD 2,182,886 SGD 2,900,293 2006/2024 1 0.00 USD 2,182,986 SGD 2,900,293 2006/2024 52,063 0.03 GBP 1,452,986 USD 2,317,504 2106/2024 52,063 0.03 NZD 3,452,986 USD 3,338,941 2106/2024 11,388 0.01 NZD 3,426,687 USD 2,094,293 2406/2024 11,70 0.00 CHF 4,556,533 EUR 4,649,805 2506/2024 4,776 0.00 CHF 2,39,900 USD 3,839,41 2506/2024 4,776 0.0							
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	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 CONTRACT	'S		3,947,953	2.35

					Unrealised	d % of	
	Amount		Amount	Maturity	Loss	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)	

Forward Currency	Contracts -	(Continued)
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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 LOS	SS ON FORWARD CUR	RENCY CONTR	ACTS		(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
6 639 000	NZD Put NZD / Call USD	Evpiros 06/06/2024	Strike 0.59	(10.020)	12	0.00
6,628,000 6,639,000	Put NZD / Call USD	Expires 06/06/2024 Expires 11/06/2024	Strike 0.59	(19,838) (20,608)	164	0.00
6,558,000	Put NZD / Call USD	Expires 19/06/2024	Strike 0.61	(18,253)	11,577	0.01
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			,	<u> </u>	
ost USD 1,592,16	·				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)
(0.000.000)	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)
(8,890,000)			Strike 2.91	(20,093)	(84,607)	(0.05)
(8,890,000) (8,950,000)	Call 6 month EURIBOR Swaption	Expires 26/06/2024	A. II			
(8,890,000) (8,950,000) (1,478,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF	Expires 11/06/2024	Strike 0.98	(1,009)	(10,464)	
(8,890,000) (8,950,000) (1,478,000) (1,481,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CHF	Expires 11/06/2024 Expires 19/06/2024	Strike 0.98	2,310	(6,228)	(0.00)
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024	Strike 0.98 Strike 0.99	2,310 6,447	(6,228) (3,585)	(0.00)
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000) (1,654,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024 Expires 01/07/2024	Strike 0.98 Strike 0.99 Strike 0.98	2,310 6,447 2,917	(6,228) (3,585) (7,552)	(0.00 (0.00 (0.01
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CZK	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024	Strike 0.98 Strike 0.99 Strike 0.98 Strike 25.07	2,310 6,447 2,917 3,170	(6,228) (3,585) (7,552) (55)	(0.00 (0.00 (0.01 (0.00
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024	Strike 0.98 Strike 0.99 Strike 0.98 Strike 25.07 Strike 24.77	2,310 6,447 2,917 3,170 1,499	(6,228) (3,585) (7,552) (55) (1,876)	(0.00) (0.00) (0.01) (0.00) (0.00)
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000) (831,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CZK	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024 Expires 20/06/2024	Strike 0.98 Strike 0.99 Strike 0.98 Strike 25.07 Strike 24.77 Strike 24.76	2,310 6,447 2,917 3,170 1,499 1,045	(6,228) (3,585) (7,552) (55) (1,876) (2,928)	(0.00) (0.00) (0.01) (0.00) (0.00) (0.00)
(8,890,000) (8,950,000) (1,478,000) (1,481,000) (1,646,000) (1,654,000) (739,000) (741,000)	Call 6 month EURIBOR Swaption Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK	Expires 11/06/2024 Expires 19/06/2024 Expires 26/06/2024 Expires 01/07/2024 Expires 06/06/2024 Expires 13/06/2024	Strike 0.98 Strike 0.99 Strike 0.98 Strike 25.07 Strike 24.77	2,310 6,447 2,917 3,170 1,499	(6,228) (3,585) (7,552) (55) (1,876)	(0.01) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00)

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Options	– (Conti	nued)

				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 1.08	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 1.06	59,730	(21,213)	(0.02)
(5,766,000) (1,922,000)	Put EUR / Call USD	Expires 16/09/2024 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)	r at Eort / Gain GGB	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 04/06/2024 Expires 13/06/2024	Strike 1.27 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)
(1,121,000)		Σχριίου το, το, 202 τ	Out 1.20	73,009	(37,215)	(0.02)
				73,009	(37,213)	(0.02)
(0.050.000)	USD	Funite 40/00/0004	Strike 4.10	40.400	(04.070)	(0.00)
(9,250,000)	Call 12 month SOFR Swaption	Expires 10/06/2024		48,409	(34,378)	(0.02)
(9,260,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 17/06/2024 Expires 24/06/2024	Strike 3.96	60,491 26,814	(19,840) (44,719)	(0.01) (0.03)
(9,260,000)	Call 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.05 Strike 4.24		,	, ,
(9,320,000) (1,593,000)	Call USD / Put SGD	Expires 06/06/2024	Strike 1.35	(52,779) 6,199	(131,184)	(0.08)
	Call USD / Put SGD	•	Strike 1.34	(2,930)	(755)	(0.00) (0.01)
(1,608,000)		Expires 18/06/2024	Strike 1.35		(10,126)	, ,
(1,782,000)	Call USD / Put SGD Call USD / Put ZAR	Expires 26/06/2024 Expires 04/09/2024	Strike 19.27	1,156 74,712	(6,716)	(0.00)
(4,144,000) (9,250,000)	Put 12 month SOFR Swaption	Expires 04/09/2024 Expires 10/06/2024	Strike 4.10	74,712 29,285	(80,137) (53,503)	(0.05) (0.03)
(9,260,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 17/06/2024 Expires 17/06/2024	Strike 3.96	(54,006)	(53,503) (134,337)	(0.03)
(9,260,000)	Put 12 month SOFR Swaption	Expires 24/06/2024	Strike 4.05	(23,392)	(94,925)	(0.06)
(9,320,000)	Put 12 month SOFR Swaption	Expires 28/06/2024	Strike 4.24	40,343	(38,062)	(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)		p 1 00,00,202 T		.,500	(0,02.)	(0.00)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	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 (0.01
					160,515	(664,492)	(0.40
TOTAL WRITTEN C (cost USD (2,619,6						(1,912,116)	(1.14
TOTAL OPTIONS (cost USD (1,027,4	90))					(1,087,733)	(0.65
Swap Contracts -	- (0.33%)					Unrealised	% c
Notional	_		_			Gain	Shareholders
Amount	Pay	Receive	Cı	ırrency	Maturity Date	USD	Equit
	Interest Rate Swaps	F1 11 111-5					_
142,430,000	Fixed 4.000%	Floating (AUD 3 month BBSW)		AUD	19/06/2026	471,640	0.2
9,910,000 11,630,000	Fixed 3.750% Fixed 6.320%	Floating (AUD 3 month BBSW) Floating (BRL 1 month BRCDI)		AUD BRL	29/06/2026 02/01/2025	10,541 194,030	0.0
20,050,000	Fixed 10.286%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	85,393	0.0
33,685,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	705,844	0.4
95,670,000	Fixed 10.250%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	144,847	0.0
31,090,000	Fixed 11.500%	Floating (BRL 1 month BRCDI)		BRL	02/01/2029	50,553	0.0
28,600,000	Fixed 1.000%	Floating (CHF 1 month SARON)		CHF	19/06/2026	154,386	0.0
7,570,390,000	Fixed 5.000%	Floating (CLP 6 month CLICP)		CLP	21/06/2034	112,153	0.0
66,710,000	Floating (CNY 3 month CNRR)	Fixed 2.000%		CNY	22/06/2026	12,933	0.0
51,607,070,000	Fixed 7.500%	Floating (COP 1 month CPIBR)		COP	20/06/2026	212,669	0.13
32,370,000 46,390,000	Fixed 2.980% Fixed 3.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 1 month ESTR)		EUR EUR	24/04/2026 19/06/2026	62,763 236,575	0.04
7,503,113	Fixed 3.000%	Floating (EUR 6 month EURIBOR)		EUR	28/06/2026	39,725	0.0
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	0.0
7,800,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%		EUR	09/08/2037	52,246	0.0
6,760,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	25/01/2039	5,712	0.0
19,810,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	100,772	0.0
16,170,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	25/01/2044	30,230	0.0
6,160,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)		EUR	17/05/2053	20,475	0.0
8,080,000 7,050,000	Fixed 2.500% Fixed 2.750%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR	10/11/2053 19/06/2054	52,012 274,457	0.03
5,960,000	Fixed 2.750% Fixed 4.500%	Floating (GBP 1 month SONIA)		GBP	28/06/2026	9,106	0.0
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	0.0
57,040,000	Fixed 8.500%	Floating (MXN 1 month TIIE)		MXN	07/06/2034	181,011	0.1
46,710,000	Fixed 4.000%	Floating (NOK 6 month NIBOR)		NOK	19/06/2034	60,257	0.0
11,820,000	Floating (NZD 3 month NZDBB)	Fixed 4.250%		NZD	19/06/2029	5,629	0.0
25,460,000	Fixed 5.000%	Floating (PLN 6 month WIBOR)		PLN	19/06/2026	28,682	0.0
102,510,000 9,469,930	Fixed 4.2500%	Floating (USD 1 month SOER)		THB USD	19/06/2034	64,029	0.0
12,130,000	Fixed 4.250% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Fixed 4.730%		USD	28/06/2026 30/06/2026	61,215 9,997	0.04
38,800,000	Floating (USD 1 month SOFR)	Fixed 4.025%		USD	16/04/2030	176,865	0.1
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%	Floating (USD 1 month SOFR)		USD	09/10/2035	1,045,325	0.6
12,190,000	Fixed 2.080%	Floating (USD 1 month SOFR)		USD	28/07/2047	279,207	0.1
8,850,000	Fixed 2.564%	Floating (USD 1 month SOFR)		USD	11/05/2053	140,369	0.08
UNKEALISED GAI	N ON INTEREST RATE SWAPS Inflation Swaps					6,667,365	3.98
12,840,000	Fixed 2.550%	Floating (USD 12 month USCPI)		USD	28/03/2034	117,215	0.0
	N ON INFLATION SWAPS					117,215	0.0
	ED GAIN ON SWAP CONTRACTS					6,784,580	4.0
Net Local Notional	P	Persolve	_		Mac III B	Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Cı	ırrency	Maturity Date	USD	Equity
2,750,000	Interest Rate Swaps Floating (AUD 6 month BBSW)	Fixed 4.500%		AUD	19/06/2034	(39,965)	(0.02

Contracts –	

Septiment Floating (RRL 1 morth BRCDI) Fixed 12.051% BRL C0/01/2028 (989.333) (0.38	Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
Septiment Placeting (RRL 1 month BRCDI) Fixed 12.06% BRL C001/10/202 (989.333) (0.38		,					
143,167,988 Floating (BRL 1 morth BRCDI) Fixed 1,050% BRL 0201/2026 (293,911) (0.17, 75,180,000) Floating (BRL 1 morth CETP) Fixed 1720% BRL 0201/2027 (30,000) (0.01, 10,000) Floating (CAD 1 morth CORPA) BRL 0201/2027 (30,000) (0.01, 10,000) (30,000) (,	(0.23)
Post Price Post		- 1				,	, ,
20.050.000 Floating (GRL1 month CCPIR) Float 11.230% CAD 190602256 (108.232) (0.006 CAD 190602256 (108.232) (1.006 CAD 190602256 (1.006 CAD 19060						,	, ,
Bessell		,				,	, ,
10.022.661 Fixed A.000% Floating (CAD 1 month CORRA) Floating (CAD 1 month CORRA) CAD 280682036 (60.091) (0.04) (3.04.000) (3.04		,					, ,
9.99.00.00 Floating (CAP 1 month SARON) Fixed 1.500% CAP 190682034 (89.889) (0.95) (1.97.6380,000 Floating (CLP 6 month SARON) Fixed 1.500% CLP 180682036 (89.889) (0.95) (1.90.470,000 Floating (CLP 6 month CLICP) Fixed 5.000% CLP 180682036 (5.559) (1.00.000 CLP 2.10682038 (1.95.459) (1.95.		- 1				,	, ,
6.310,000 Floating (CHF i momth SARON) Fixed 1260% CHF 1906(2020) (9.98.88) (0.05) 1.99,673,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLP 2106(2020) (1.515) (0.00) 1.96,673,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLP 2106(2020) (19.044) (0.10) 1.95,673,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLP 2106(2020) (19.044) (0.10) 1.95,673,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLP 2106(2020) (19.044) (0.10) 1.95,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLF (19.06) 1.95,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLF (19.06) 1.95,000 Floating (CLF 6 momth CLICP) Fixed 4500% CLF (19.06) 2.95,000 Floating (CLF 6 momth FSTR) Fixed 3500% CLF (19.06) 2.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momth EURISOR) Fixed 2500% EUR (19.06) 1.95,000 Floating (CLF 6 momt			- ,			, , ,	, ,
1907-380,000 Floating (CLP 6 month CLICP) Fixed 4.500%						,	, ,
1,990,470,000 Floating (CLP & month CLICP) Fload 4,500% CLP 2,1005(2026 (6,151) (0,00) (6,530,000 Floating (CLP & month CLICP) Fload 4,750% CLP 2,1005(2026 (6,151) (0,00) (6,530,000 Floating (CLP & month CLICP) Fload 4,750% CLP 2,1005(2026 (6,151) (0,00) (0,00) (0,00) (2,24,000) (0,00)		,				,	, ,
10.60,750,000 Floating (CLP Floating (CNP Floating (CNP 3 month CNRR) CNP 1906;202 (480,449) (0.10)		- '					, ,
Floating (CNY 3 month CNRR)		,					, ,
2.345,120,000 Floating (COP momth CPIBR) Fised 3.250% CZK 1906/2028 (35,979) (0.02)		- '				,	, ,
Section Floating CZK Smorth PRIBOR Float 3,259% CZK 1906/2028 (80,342) (0.05 60,340) (0.05 60,3			- ,			,	, ,
September Floating CZK 6 month PRIBOR Floated 3,000% EUR 14006/2028 (55,518) (0.15)		- 1				,	, ,
24,280,000 Floating (EUR f month ESTR) Fixed 3,000% EUR 1906/2026 (25,518) (0,15) (28,380,000 Floating (EUR 6 month EURBOR) Fixed 2,500% EUR 14,05/2028 (33,594) (0,06) (31,470,000 Floating (EUR 6 month EURBOR) Fixed 2,710% EUR 2,404/2030 (171,596) (0,10) (14,940,000 Floating (EUR 6 month EURBOR) Fixed 3,000% EUR 10,112/203 (34,811) (0,03) (17,590,000 Floating (EUR 6 month EURBOR) Fixed 3,000% EUR 11,08/2047 (34,246) (0,03) (9,300,000 Floating (EUR 6 month EURBOR) Fixed 3,000% EUR 11,08/2047 (34,246) (0,03) (34,811) (34,811		- ,					, ,
28,389,000 Floating (EUR 8 month EURIBOR) Fixed 2,500% EUR		- 1				,	(0.15)
14,940,000 Floating (EUR 6 month EURIBOR) Fixed 3,000% EUR 1906/2034 (305,18) (0.18)		- 1	Fixed 2.500%	EUR	14/05/2028	,	(0.06)
14,940,000 Floating (EUR 6 month EURIBOR) Fixed 3,000% EUR 1906/2034 (305,18) (0.18)	31,470,000	Floating (EUR 6 month EURIBOR)	Fixed 2.710%	EUR	24/04/2030	(171,596)	(0.10)
1,580,000	14,940,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR		(54,611)	(0.03)
9,630,000 Floating (EUR 6 month EURIBOR) Fixed 2,000% GUR 1906(2026 (43,770) (0.03) 9,780,000 Floating (GBP 1 month SONIA) Fixed 3,750% GBP 1906(2026 (43,770) (0.03) 9,780,000 Floating (GBP 1 month SONIA) Fixed 3,750% GBP 1906(2026 (43,770) (0.03) 9,780,000 Floating (GBP 1 month SONIA) Fixed 3,750% GBP 1906(2024 (43,859) (0.11) 217,750,000 Floating (GBP 1 month SONIA) Fixed 3,750% HUF 1906(2024 (43,859) (0.11) 21,710,000 Floating (GBP 1 month SONIA) Fixed 3,750% HUF 1906(2024 (18,815) (0.02) (1.51) (0.12) (1.51) (0.12) (1.51) (0.12) (1.51) (0.12) (1.51) (0.12) (1.51) (0.12) (1.51) (1	17,590,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	19/06/2034	(305,218)	(0.18)
13,880,000 Floating (GBP 1 month SONIA)	11,580,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(54,246)	(0.03)
9,780,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 1906/2029 (1819.955) (0.11) 217,750,000 Floating (GBP 1 month SONIA) Fixed 3.750% GBP 1906/2024 (3.589) (0.10) 217,750,000 Floating (GBP 1 month SONIA) Fixed 3.750% HUF 1906/2026 (1.581) (0.00) 217,750,000 Floating (HUF 6 month BUBOR) Fixed 5.900% HUF 1906/2024 (1.581) (0.00) 613,410,000 Floating (KRW 3 month SSDA) Fixed 5.250% KRW 1906/2024 (12.333) (0.01) 3,557.470,000 Floating (NCW 3 month NSDA) Fixed 4.500% NCK 1906/2024 (12.333) (0.01) 613,557.470,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCK 1906/2034 (25.781) (0.02) 1.030,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCK 1906/2034 (25.781) (0.02) 7.030,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCK 1906/2034 (25.781) (0.02) 7.030,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCK 1906/2034 (25.781) (0.02) 7.030,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCK 1906/2034 (25.781) (0.02) 7.030,000 Floating (NCW 6 month NIBOR) Fixed 4.500% NCW 1906/2034 (25.781) (0.02) 7.030,000 Floating (SEK 3 month STIBOR) Fixed 4.500% SEK 1906/2034 (1.681) (0.00) 7.030,000 Floating (SEK 3 month STIBOR) Fixed 2.500% SEK 1906/2034 (1.681) (0.00) 7.030,000 Fixed 4.427% Floating (USD 1 month SOFR) USD 1604/2026 (6.862) (0.00) 7.030,000 Floating (USD 1 month SOFR) USD 1604/2026 (6.862) (0.00) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.510) (0.07) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.500) (0.02) 7.030,000 Floating (USD 1 month SOFR) USD 2006/2026 (14.500) (0.02) 7.030,000 Floating (USD 1 month SOFR) Fixed 2.500% USD 2	9,630,000	Floating (EUR 6 month EURIBOR)	Fixed 2.000%	EUR	25/01/2049	(13,681)	(0.01)
290.000 Floating (GBP 1 month SONIA) Fixed 3.750% Floating (HUF 6 month BUBOR) HUF 19/06/2026 (1,581) (0.00	13,880,000		Fixed 4.250%		19/06/2026	(43,770)	(0.03)
217.750.000 Fixed 5.000% Floating (HUF 6 month BUBOR) HUF 1906/2026 (1.5.81) (0.00) 2,710.900.000 Floating (HUF 6 month BUBOR) Fixed 6.000% HUF 1906/2034 (194.801) (0.12) 831.410.000 Fixed 6.250% Floating (RR1 1 month MIBOR) INR 1906/2026 (12,333) (0.01) 9,557.470.000 Floating (RW3 3 month KSDA) Fixed 3.250% KRW 1906/2034 (35.963) (0.02) 638,820.000 Floating (INC) 6 month NIBOR) Fixed 4.500% NOK 1906/2026 (472.815) (0.28) 1,030.000 Floating (INC) 3 month NIBOR) Fixed 4.500% NOK 1906/2026 (472.815) (0.28) 7,160.000 Floating (IRD 1 month NIBOR) Fixed 4.500% NED 1906/2034 (26.781) (0.02) 7,160.000 Floating (ISEX 3 month STIBOR) Fixed 4.500% SEK 2206/2026 (466.639) (0.28) 7,160.000 Floating (ISEX 3 month STIBOR) Fixed 2.550% SEK 2206/2026 (466.639) (0.28) 2,241.000 Fixed 4.427% Floating (ISD 1 month SOFR) USD 1604/2026 (466.639) (0.39) 2,241.000 Fixed 4.427% Floating (ISD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 112,380,000 Floating (ISD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 112,380,000 Floating (USD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 112,380,000 Floating (USD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 112,480,000 Floating (USD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 112,490,000 Floating (USD 1 month SOFR) USD 17/10/2028 (89.209) (0.34) 12,740,000 Fixed 4.300% Floating (USD 1 month SOFR) USD 2006/2026 (14,510) (0.01) 12,740,000 Fixed 4.300% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,410,000 Fixed 3.992% Floating (USD 1 month SOFR) USD 2006/2034 (29.816) (0.06) 12,780,000 Fixed 3.000 Fixed 5.000 Fixed 5		Floating (GBP 1 month SONIA)	Fixed 3.750%			(181,955)	(0.11)
2,710,900,000 Floating (HUF 6 month BUBOR) Fixed 6,000% HUF 1906/2024 (194,801) (0.12) 3,557,470,000 Floating (KRW 3 month KSDA) Fixed 3,250% KRW 1906/2026 (12,33) (0.01) 3,557,470,000 Floating (KRW 3 month KSDA) Fixed 4,500% NOK 1906/2026 (472,815) (0.28) 2,530,000 Floating (INZD 3 month KSDA) Fixed 4,500% NOK 1906/2026 (472,815) (0.28) 2,530,000 Floating (INZD 3 month KSDA) Fixed 4,500% NZD 1906/2024 (26,781) (0.28) 1,030,000 Floating (INZD 3 month KSDA) Fixed 4,750% PLN 1906/2024 (26,781) (0.02) 1,030,000 Floating (ISK 3 month STIBOR) Fixed 4,750% PLN 1906/2024 (486,63) (0.28) 7,160,000 Floating (ISK 3 month STIBOR) Fixed 2,750% SEK 2206/2026 (486,63) (0.28) 7,160,000 Floating (ISK 3 month STIBOR) Fixed 2,750% SEK 1906/2034 (1.881) (0.00) 272,920,000 Floating (ITHB 1 month THOR) Fixed 2,250% SEK 1906/2034 (1.881) (0.00) 222,410,000 Fixed 4,000% Floating (USD 1 month SOFR) USD 1604/2026 (5,862) (0.00) 24,930,000 Floating (USD 1 month SOFR) USD 1604/2026 (5,862) (0.00) 24,930,000 Floating (USD 1 month SOFR) USD 0610/2027 (1,325,640) (0.79) 80,820,000 Floating (USD 1 month SOFR) USD 0610/2027 (1,325,640) (0.79) 80,820,000 Floating (USD 1 month SOFR) USD 2209/2028 (88,612) (0.05) 12,740,000 Fixed 3,350% Floating (USD 1 month SOFR) USD 3011/2028 (62,8500) (0.04) 12,740,000 Fixed 3,350% Floating (USD 1 month SOFR) USD 3011/2028 (62,372) (0.05) 14,370,000 Fixed 3,350% Floating (USD 1 month SOFR) USD 2006/2033 (17,763) (0.05) 12,300,000 Floating (USD 1 month SOFR) USD 2006/2033 (17,763) (0.05) 12,300,000 Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) USD 2006/2033 (27,500) (0.04) 12,740,000 Fixed 3,500% Floating (USD 1 month SOFR) USD 2006/2033 (27,500) (0.04) 12,740,000 Fixed 3,500% Floating (USD 1 month SOFR) USD 2006/	· ·	- 1				, , ,	(0.01)
Sail 410,000 Fixed £250% Floating (INR 1 month MIBOR) INR 1906/2026 (12.333) (0.01)			- ,			, , ,	(0.00)
September Sept		- 1				,	, ,
Floating (NOK 6 month NIBOR)			- ,			,	, ,
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27,450,000 Fixed 2.620% Floating (USD 12 month USCPI) USD 17/10/2033 (27,196) (0.01) UNREALISED LOSS ON INFLATION SWAPS (185,975) (0.11) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (7,341,508) (4.38) MARKET VALUE OF INVESTMENTS (cost USD 160,765,034) 158,068,673 94.30 OTHER ASSETS AND LIABILITIES 9,560,928 5.70	25,265,000	Floating (USD 12 month USCPI)	Fixed 2.570%	USD	17/10/2028	(62,372)	(0.04)
UNREALISED LOSS ON INFLATION SWAPS (0.11) TOTAL UNREALISED LOSS ON SWAP CONTRACTS (7,341,508) (4.38) MARKET VALUE OF INVESTMENTS (cost USD 160,765,034) OTHER ASSETS AND LIABILITIES 9,560,928 5.70	12,780,000	Floating (USD 12 month USCPI)	Fixed 2.500%	USD	28/03/2029	(96,407)	(0.06)
TOTAL UNREALISED LOSS ON SWAP CONTRACTS (7,341,508) (4.38) MARKET VALUE OF INVESTMENTS (cost USD 160,765,034) 158,068,673 94.30 OTHER ASSETS AND LIABILITIES 9,560,928 5.70	27,450,000	Fixed 2.620%	Floating (USD 12 month USCPI)	USD	17/10/2033	(27,196)	(0.01)
MARKET VALUE OF INVESTMENTS (cost USD 160,765,034) 158,068,673 94.30 OTHER ASSETS AND LIABILITIES 9,560,928 5.70	UNREALISED LOS	S ON INFLATION SWAPS				(185,975)	(0.11)
(cost USD 160,765,034) OTHER ASSETS AND LIABILITIES 9,560,928 5.70	TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(7,341,508)	(4.38)
						158,068,673	94.30
SHAREHOLDERS' EQUITY 167,629,601 100.00	OTHER ASSETS A	ND LIABILITIES				9,560,928	5.70
	SHAREHOLDERS'	EQUITY				167,629,601	100.00

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.

⁽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 00 1 00 1	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.	3,272,741 960,890	0.73 0.22
	20,000	rencent riolalings Lta.		
			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' Equity
Common Stock	s – (Continued)		
Japan – (Continu		700 000	0.47
	MonotaRO Co. Ltd. Nintendo Co. Ltd.	786,638 1,205,646	0.17 0.27
22,100	Ninterido Co. Ltd.	2,564,714	0.27
Netherlands		2,001,111	
	Adyen NV ^(a)	3,233,977	0.72
	ASML Holding NV	1,188,095	0.27
	Euronext NV ^(a)	874,468	0.20
	Koninklijke Philips NV	5,279,130	1.18
463,676	Prosus NV ADR	3,375,561	0.75
		13,951,231	3.12
South Korea 114.169	Samsung Electronics Co. Ltd.	6,078,970	1.36
Spain	Cambang Electronics Co. Etc.	0,010,010	
•	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
15,589	Thule Group AB ^(a)	468,729	0.10
		1,308,270	0.29
Switzerland			
21,638	Compagnie Financiere Richemont	3,437,040	0.77
18 568	SA Class A Nestle SA	1,968,457	0.77 0.44
	Novartis AG	5,949,659	1.33
	Partners Group Holding AG	670,620	0.15
5,533	Roche Holding AG	1,409,392	0.32
	SGS SA	687,058	0.15
124,583	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
United Kingdom			
	3i Group PLC	5,874,612	1.31
	AstraZeneca PLC Auto Trader Group PLC ^(a)	2,993,327	0.67
	Bunzl PLC	925,694 695,126	0.21 0.16
	Compass Group PLC	5,420,317	1.21
	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			
	Adobe, Inc.	859,418	0.19
	Advanced Drainage Systems, Inc.	778,862 584,184	0.17
	Agilent Technologies, Inc. Alcoa Corp.	2,048,625	0.13 0.46
	Alphabet, Inc. Class A	10,963,823	2.45
	Alphabet, Inc. Class C	5,614,278	1.26
	Amazon.com, Inc.	15,109,220	3.38
28,105	American Express Co.	6,649,081	1.49
	Amgen, Inc.	443,683	0.10
	Aon PLC Class A	4,693,118	1.05
	Apple, Inc.	3,525,795	0.79
65,930	AppLovin Corp. Class A	5,234,183	1.17

Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2024

	Security	Market Value	% of Shareholders'	% of Security Market Value Shareholders'
Holdings	Description	USD	Equity	Holdings Description USD Equity
Common Stock	,			Common Stocks – (Continued)
United States – (0	Continued) Arista Networks, Inc.	3 630 406	0.81	United States – (Continued) 1,499 S&P Global, Inc. 632,968 0.14
	Arthur J Gallagher & Co.	3,639,406 4.488.502	1.00	1,499 S&P Global, Inc. 632,968 0.14 9,662 Service Corp. International 685,712 0.15
	Automatic Data Processing, Inc.	790,921	0.18	55,480 Southwest Airlines Co. 1,461,343 0.33
	Bank of New York Mellon Corp.	5,246,927	1.17	8,126 Thermo Fisher Scientific, Inc. 4,609,473 1.03
13,608	Berkshire Hathaway, Inc. Class B	5,553,289	1.24	5,531 Toro Co. 438,221 0.10
	BJ's Wholesale Club Holdings, Inc.	743,289	0.17	2,507 Tractor Supply Co. 704,367 0.16
	Booking Holdings, Inc.	950,834	0.21	20,667 UnitedHealth Group, Inc. 10,161,964 2.27
	Booz Allen Hamilton Holding Corp. Broadridge Financial Solutions, Inc.	4,338,987	0.97 0.18	2,137 Veeva Systems, Inc. Class A 373,590 0.08 24,105 Visa, Inc. Class A 6,514,376 1.46
	Capital One Financial Corp.	818,517 2,302,964	0.18	44,453 Wells Fargo & Co. 2,638,730 0.59
	Cencora, Inc.	1,228,352	0.27	5,767 Workday, Inc. Class A 1,208,071 0.27
	Charles River Laboratories	1,220,002	0.2.	15,821 YETI Holdings, Inc. 629,834 0.14
	International, Inc.	814,736	0.18	2,016 Zebra Technologies Corp. Class A 636,955 0.14
	Charles Schwab Corp.	4,826,755	1.08	5,192 Zoetis, Inc. 882,173 0.20
6,261	Charter Communications, Inc.	4 750 504	0.00	264,456,269 59.13
16 221	Class A Cisco Systems, Inc.	1,756,524 754,900	0.39 0.17	
	Citigroup, Inc.	3,568,333	0.80	TOTAL COMMON STOCKS
	Coca-Cola Co.	891,129	0.20	(cost USD 340,851,818) 427,901,575 95.68
	Cognizant Technology Solutions	55.,125	3.20	Mutual Funds – 2.97%
•	Corp. Class A	593,180	0.13	Ireland
	Comcast Corp. Class A	2,399,748	0.54	13,294,294 Goldman Sachs US\$ Liquid
	Corteva, Inc.	2,777,668	0.62	Reserves Fund (X Distribution
	Costco Wholesale Corp.	499,847	0.11	Class) ^(b) 13,294,294 2.97
	Datadog, Inc. Class A Discover Financial Services	4,018,857 753,389	0.90 0.17	TOTAL MUTUAL FUNDS
	Edwards Lifesciences Corp.	874,639	0.17	(cost USD 13,294,294) 13,294,294 2.97
	Elevance Health, Inc.	9,280,595	2.08	TOTAL TRANSFERADI E SECURITIES ADMITTED
	Entegris, Inc.	4,398,979	0.98	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING
	Estee Lauder Cos., Inc. Class A	732,508	0.16	(cost USD 354,146,112) 441,195,869 98.65
1,236	FactSet Research Systems, Inc.	499,010	0.11	· · · · · · · · · · · · · · · · · · ·
	Fiserv, Inc.	1,334,967	0.30	MARKET VALUE OF INVESTMENTS EXCLUDING
	Floor & Decor Holdings, Inc. Class A	3,563,996	0.80	DERIVATIVES 444 405 950 99 65
	GE Vernova, Inc. General Electric Co.	4,547,227 6,392,167	1.02 1.43	(cost USD 354,146,112) 441,195,869 98.65
	Genpact Ltd.	1,055,794	0.24	Forward Currency Contracts – 0.03%
	HCA Healthcare, Inc.	1,036,812	0.23	Unrealised % of
	Henry Schein, Inc.	2,063,037	0.46	Amount Amount Maturity Gain Shareholders'
9,151	Hilton Worldwide Holdings, Inc.	1,803,937	0.40	Currency Bought Currency Sold Date USD Equity
	Home Depot, Inc.	654,756	0.15	EUR 349,725 USD 378,921 20/06/2024 1,435 0.00
	Houlihan Lokey, Inc.	632,060	0.14	GBP 10,256,083 USD 12,951,594 20/06/2024 133,654 0.03
	Humana, Inc.	4,671,540	1.04	EUR 349,725 USD 379,965 18/09/2024 1,990 0.00
	Illumina, Inc. Intuitive Surgical, Inc.	2,250,241 4,794,865	0.50 1.07	GBP 8,534,539 USD 10,838,511 18/09/2024 55,570 0.01
	Jack Henry & Associates, Inc.	675,134	0.15	UNREALISED GAIN ON FORWARD CURRENCY
	Johnson & Johnson	1,332,456	0.30	CONTRACTS 192,649 0.04
6,278	Keysight Technologies, Inc.	872,705	0.20	
	Lam Research Corp.	2,415,108	0.54	Unrealised % of
	Liberty Broadband Corp. Class C	909,342	0.20	Amount Amount Maturity Loss Shareholders'
	LPL Financial Holdings, Inc.	3,076,437	0.69	Currency Bought Currency Sold Date USD Equity
	Marsh & McLennan Cos., Inc. Mastercard, Inc. Class A	4,559,429	1.02	USD 378,380 EUR 349,725 20/06/2024 (1,977) (0.00)
	McDonald's Corp.	1,231,128 621,728	0.28 0.14	USD 13,020,512 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	UNREALISED LOSS ON FORWARD CURRENCY
	Mettler-Toledo International, Inc.	643,668	0.14	CONTRACTS (66,713) (0.01)
33,234	Microsoft Corp.	13,709,025	3.07	MARKET VALUE OF INVESTMENTS
	Moody's Corp.	514,473	0.12	(cost USD 354,146,112) 441,321,805 98.68
	Motorola Solutions, Inc.	635,377	0.14	OTHER ASSETS AND LIABILITIES 5,900,409 1.32
	MSCI, Inc.	742,165 2,636,255	0.17 0.59	5 THE RESOLTS AND EINDIETTES 3,300,403 1.32
	Netflix, Inc. NIKE, Inc. Class B	2,636,255 1,426,099	0.59	SHAREHOLDERS' EQUITY 447,222,214 100.00
	NVIDIA Corp.	5,986,155	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	
	PepsiCo., Inc.	1,346,622	0.30	
	Pool Corp. Progressive Corp.	768,635 5,279,994	0.17 1.18	
	Progressive Corp. Postwoll Automation, Inc.	5,279,994	1.18	

0.11

488,163

1,896 Rockwell Automation, Inc.

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.

⁽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

⁽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	.	USD	5.475%	27/06/2024	1,700,051	0.16
300,000	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.470% 5.510%	17/09/2024 16/10/2024	300,180 1,701,394	0.03 0.16
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	14/11/2024	100,083	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.	USD USD	5.495%	10/02/2025	609,871	0.06
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.460% 5.490%	14/02/2025 07/03/2025	308,243 1,621,973	0.03 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
265,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	10/04/2025	265,387	0.03
472,000	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.	USD	5.490%	28/04/2025	213,230	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	29/04/2025	503,412	0.05
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD USD	5.470% 5.480%	19/05/2025 27/05/2025	204,200 479,513	0.02 0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.445%	03/06/2025	259,251	0.03
	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
598,000	Federal Farm Credit Banks Funding Corp.	USD	5.485%	27/06/2025	598,700	0.06
	Federal Farm Credit Banks Funding Corp.	USD	5.490%	21/07/2025	675,783	0.06
	Federal Farm Credit Banks Funding Corp.	USD	5.500%	28/07/2025	609,380	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 USD	5.470%	04/08/2025	1,151,369	0.11 0.04
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.460% 5.450%	13/08/2025 22/08/2025	437,371 801,753	0.04
	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.	USD	5.480%	26/09/2025	318,329	0.03
230,000	Federal Farm Credit Banks Funding Corp.	USD	5.470%	27/10/2025	230,260	0.02
	Federal Farm Credit Banks Funding Corp.	USD	5.470%	03/11/2025	475,513	0.05
	Federal Farm Credit Banks Funding Corp.	USD	5.485%	14/11/2025	1,271,245	0.12
	Federal Farm Credit Banks Funding Corp.	USD USD	5.465%	28/11/2025	956,946	0.09 0.07
	Federal Farm Credit Banks Funding Corp. Federal Farm Credit Banks Funding Corp.	USD	5.465% 5.470%	01/12/2025 17/04/2026	731,702 723,197	0.07
	Federal Farm Credit Banks Funding Corp.	USD	5.465%	29/04/2026	481,617	0.07
	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	USD	5.505%	02/06/2025	608,608	0.06
12,400,000	Federal Home Loan Bank Discount Notes	USD	0.000%	31/05/2024	12,400,000	1.18
12,400,000	Federal Home Loan Bank Discount Notes	USD	0.000%	26/07/2024	12,298,501	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
	Federal Home Loan Bank Discount Notes	USD	0.000%	29/11/2024	17,434,053	1.66
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.000% 0.000%	04/12/2024 26/12/2024	1,843,962 9,828,837	0.18 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	USD	0.000%	24/01/2025	203,831	0.02
	Federal Home Loan Bank Discount Notes	USD	0.000%	30/01/2025	4,922,852	0.47
	Federal Home Loan Bank Discount Notes	USD	0.000%	05/02/2025	2,515,116	0.24
	Federal Home Loan Bank Discount Notes	USD	0.000%	12/02/2025	1,859,023	0.18
1,120,000	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 – (Contin	ued)					
ted States – (C	ontinued)					
	Federal Home Loan Banks	USD	5.405%	13/03/2025	2,620,734	0.
	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.
	Federal Home Loan Banks	USD	5.445%	02/05/2025	1,210,799	0.
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.440% 5.435%	09/05/2025 28/05/2025	2,831,472 560,258	0. 0.
	Federal Home Loan Banks	USD	5.460%	28/05/2025	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.
	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
855,000	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
	Federal Home Loan Banks	USD	5.485%	22/08/2025	1,496,061	0
	Federal Home Loan Banks	USD	5.470%	25/08/2025	1,405,801	0
	Federal Home Loan Banks	USD	5.465%	26/09/2025	1,010,677	0
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.440% 5.465%	03/10/2025 14/11/2025	2,871,722 710,341	0
	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	C
1,325,000	Federal Home Loan Banks—Series 1	USD	5.460%	08/12/2025	1,325,477	0
	Federal Home Loan Banks—Series 2	USD	5.460%	02/09/2025	145,100	C
	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
55,181,800	United States Treasury Bill	USD	0.000%	05/07/2024	54,923,152	
14,616,000	United States Treasury Bill	USD	0.000%	16/07/2024	14,523,949	1
	United States Treasury Bill	USD	0.000%	23/07/2024	12,993,056	1
	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	(
4,257,000 2,641,700	United States Treasury Bill	USD USD	0.000%	08/08/2024 13/08/2024	4,216,006	0
10,404,900	United States Treasury Bill United States Treasury Bill	USD	0.000% 0.000%	29/08/2024	2,614,345 10,272,938	(
	United States Treasury Bill	USD	0.000%	03/09/2024	1,709,786	C
67,700	United States Treasury Bill	USD	0.000%	26/09/2024	66,570	Č
1,446,300	United States Treasury Bill	USD	0.000%	31/10/2024	1,415,032	C
	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	C
71,800	United States Treasury Bill	USD	0.000%	29/11/2024	69,959	C
3,977,500	United States Treasury Bill	USD	0.000%	26/12/2024	3,862,756	(
9,848,500	United States Treasury Bill	USD	0.000%	20/02/2025	9,490,984	C
2,788,700	United States Treasury Bill	USD	0.000%	20/03/2025	2,677,188	(
	United States Treasury Bill	USD	0.000%	17/04/2025	190,284	(
	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 USD	5.358%	28/05/2024	12,386,987	
	United States Treasury Floating Rate Note United States Treasury Floating Rate Note	USD	5.526% 5.495%	31/01/2025 30/04/2025	2,175,581 7,047,088	(
	United States Treasury Floating Rate Note United States Treasury Floating Rate Note	USD	5.451%	31/07/2025		
	United States Treasury Floating Rate Note	USD	5.491%	31/10/2025	18,625,393 13,081,735	
	United States Treasury Floating Rate Note	USD	5.465%	30/04/2026	23,797,376	:
	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	
131,900	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	(
	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	C
					630,227,727	60
TAL BONDS	<u> </u>					

Holdings		Security Description	Market Value USD	% of Shareholders Equity
	Stocks	s – 26.78%		
Austria	252	BAWAG Group AG ^(a)	16,679	0.00
		OMV AG	29,630	0.00
		Raiffeisen Bank International AG	22,705	0.00
		Verbund AG	61,283	0.01
	481	voestalpine AG	14,085 ————————————————————————————————————	0.00
Belgium			1-1-1,002	0.01
•		Ackermans & van Haaren NV	25,912	0.00
	. ,	Anheuser-Busch InBev SA/NV	230,464	0.02
		D'ieteren Group Groupe Bruxelles Lambert NV	27,092 23,632	0.00
		KBC Group NV	74,310	0.00
		Syensqo SA	43,458	0.01
			424,868	0.04
Bermuda				
		Arch Capital Group Ltd.	326,158 240,422	0.03
		Everest Group Ltd. Hiscox Ltd.	240,422 55,688	0.02 0.01
	3,003	TISCOX Etd.	622,268	0.06
Canada			022,200	0.00
	256	Lululemon Athletica, Inc.	79,869	0.01
Finland	161	Elisa Oyj	21,631	0.00
		Fortum Oyj	55,338	0.00
		Huhtamaki Oyj	53,705	0.01
		Kesko Oyj Class B	77,570	0.01
		Konecranes Oyj	23,550	0.00
		Nokia Oyj	242,669	0.02
		Nordea Bank Abp Sampo Oyj Class A	628,454 43,169	0.06
		Wartsila Oyj Abp	32,096	0.00
			1,178,182	0.11
France	6 449	Accor SA	281,490	0.03
		Alten SA	15,470	0.00
		Amundi SA ^(a)	30,341	0.00
		Arkema SA	42,242	0.00
		Bollore SE	13,929	0.00
		Bouygues SA	96,688	0.01
		Capgemini SE Carrefour SA	527,640 134,883	0.05 0.01
		Compagnie de Saint-Gobain SA	240,362	0.02
		Compagnie Generale des Etablissements Michelin SCA	173,582	0.02
		Danone SA	674,196	0.06
		Dassault Aviation SA	73,612	0.01
		Eiffage SA Elis SA	96,416 19,409	0.01 0.00
		Engle SA	286,509	0.00
		EssilorLuxottica SA	144,717	0.01
		Eurazeo SE	43,831	0.00
		Forvia SE	57,570	0.01
		Hermes International SCA	185,236	0.02
		Ipsen SA La Française des Jeux SAEM ^(a)	41,607 52,768	0.00 0.01
		Legrand SA	80,609	0.01
		L'Oreal SA	239,517	0.02
		Nexans SA	33,486	0.00
		Orange SA	196,688	0.02
		Pernod Ricard SA	107,727	0.01
		Rexel SA Rubis SCA	70,662 22,846	0.01 0.00
		Sanofi SA	408,066	0.04
		Sartorius Stedim Biotech	21,326	0.00
	1,127	Schneider Electric SE	281,307	0.03
		SCOR SE	46,007	0.01

Holdings	Security Description	Market Value USD	% o Shareholders Equit
	s – (Continued)		
France – (Contin		00.070	0.0
	SEB SA	66,970	0.0
	Sodexo SA Sopra Steria Group SACA	54,047 22,828	0.0
	SPIE SA	81,741	0.0
	Technip Energies NV	24,327	0.0
	Teleperformance SE	89,042	0.0
10,199	·	747,603	0.0
4,172	Valeo SE	51,627	0.0
2,436	Vallourec SACA	43,652	0.0
8,640	Vinci SA	1,078,750	0.1
19,966	Vivendi SE	219,977	0.0
		7,221,303	0.6
Georgia 70	TBC Bank Group PLC	2,273	0.0
Germany	135 Saint (3104) 1 25		
806	adidas AG	204,239	0.0
	BASF SE	207,789	0.0
	Bayer AG	387,776	0.0
	Bechtle AG Bronnton SE	34,429	0.0
	Brenntag SE Continental AG	121,514 136,583	0.0
	Covestro AG ^(a)	54,392	0.0
,	Deutsche Bank AG	397,875	0.0
	Deutsche Boerse AG	116,835	0.0
	Deutsche Lufthansa AG	142,533	0.0
12,375	Deutsche Post AG	521,256	0.0
49,129	Deutsche Telekom AG	1,195,143	0.1
8,675	E.ON SE	116,236	0.0
	Evonik Industries AG	92,875	0.0
	Freenet AG	41,331	0.0
	Fresenius Medical Care AG & Co. KGaA	57,228	0.0
	Fresenius SE & Co. KGaA	103,269	0.0
	FUCHS SE—Preferred	7,385	0.0
	GEA Group AG Gerresheimer AG	92,859 18,108	0.0
	Heidelberg Materials AG	190,442	0.0
	HelloFresh SE	72,159	0.0
	Henkel AG & Co. KGaA—Preferred	119,923	0.0
	HOCHTIEF AG	80,810	0.0
1,105	Hugo Boss AG	58,521	0.0
3,414	K+S AG	50,300	0.0
	KION Group AG	110,758	0.0
	Knorr-Bremse AG	17,337	0.0
	LANXESS AG	55,435	0.0
	LEG Immobilien SE	83,907	0.0
8,960	•	650,622	0.0
439	Muenchener Rueckversicherungs-Gesellschaft AG Nemetschek SE	219,039 18,664	0.0
	Rheinmetall AG	160,326	0.0
	SAP SE	395,371	0.0
	Sartorius AG—Preferred	38,454	0.0
	Siemens Energy AG	215,862	0.0
	Siemens Healthineers AG	278,666	0.0
	TAG Immobilien AG	16,570	0.0
	Talanx AG	29,608	0.0
	TeamViewer SE	57,268	0.0
	TUI AG	21,806	0.0
7,598	Zalando SE ^(a)	201,900	0.0
		7,193,403	0.6
Hong Kong 20,780	Prudential PLC	198,880	0.0
Ireland			
	Accenture PLC Class A	776,580	0.0
	Allegion PLC	57,012	0.0
	Aptiv PLC C&C Group PLC	181,091	0.0
	DCC PLC	4,218 130,906	0.0
1,794	DOGFLO	130,906	0.0

1,2,599 Methonic PLC	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
2,985 Calenda PLC 93,976	Common Stock	s – (Continued)		
3,976 Common Group PLC 5,879 0.00 0.569 0.00 0.411 Kroppan Group PLC 14.308 0.00 0	,	•		
### 1,131 Kerry Group PLC Clases A				
## 17 Kingspan Group PLC 15.589 Melthories PLC 15.78.382 0.01 15.28.589 Melthories PLC 15.28.				
1,40m PUC 1,		•		
Martinine PIC 1,000 1,00				0.16
3,439 Smurink Appea Group PLC 1861,185 0.00				0.10
Second S				0.02
	3,498	STERIS PLC	779,634	0.07
tard			5,004,650	0.48
Insert	Isle Of Man	Playtech PLC	6.798	0.00
	Israel			
\$2,879 \$2,8 \$2,8 \$3,90 \$0.00 \$6,82	957	Plus500 Ltd.	27,237	0.00
Assicurazioni Generali SpA 540,063 0.08 6,662 Azimit Holding SpA 177,45 0.02	Italy 58 793	A2A SnA	123 909	0.01
6,662 Azimut Holding SpA 20,387 0.02 24,476 BRER Banca SPA 131,849 0.01 20 Brer Banca SPA 131,849 0.01 20 Brunello Cuirelli SpA 20,414 0.00 1770 Buzzi SpA 127,085 0.01 2,826 Eni SpA 46,697 0.00 4,868 Finerochank Banca Finero SpA 75,714 0.00 1,177 Hiera SpA 48,761 0.00 1,177 Hiera SpA 83,761 0.00 1,178 Herra SpA 48,761 0.00 6,653 Illustration of SpA 49,961 0.00 1,183 Medichanca Banca di Credito Finanziario SpA 29,910 0.00 1,589 Possile Illaine SpA ^{NI} 38,071 0.00 1,592 Possile Illaine SpA 38,971 0.00 1,593 Recordati Industria Chimica e Farmacautica SpA 38,989 0.00 1,594 Yey SpA 38,989 0.00 1,595 Span SpA <td></td> <td>·</td> <td>•</td> <td></td>		·	•	
Age Banca Monte dei Faschi di Siena SpA 230,387 0.00				0.02
1944年 BPER Banca SPA		· ·		0.02
1,776 DisSorin SpA 127,085 0.01 28,281 Eni SpA 446,591 0.04 4,686 FineCoBank Banca Fineco SpA 419,088 0.04 1,714 Harra SpA 41,988 0.00 1,714 Interpump Group SpA 45,282 0.00 6,683 Neco Group NV 79,816 0.00 1,819,32 Mediobanca Banca of Credito Finanziario SpA 299,801 0.03 2,770 Poste Italiane SpA ^(III) 0.00 1,009 Pryamina SpA 38,071 0.00 1,009 Pryamina SpA 38,099 0.00 1,009 Span SpA 38,099 0.00 1,009 Span SpA 38,099 0.00 1,009 Span SpA 38,099 0.00 1,000 Span Span SpA 38,099 0.00 1,000 Span Span SpA 38,099 0.00 1,000 Span Span SpA 38,000 0.00 1,000 Span Span SpA 38,000 0.00 1,000 Span Span SpA 38,000 0.00 1,000 Span Span Span Span Span Span Span Span			131,849	0.01
1,177 DisSprin SpA	202	Brunello Cucinelli SpA	20,414	0.00
8,861 Emis Pa 446,591 0,04 4,666 Emico-Glank Banca Fineco SpA 11,948 0,00 1,774 Interpump Group SpA 83,711 0,01 8,482 Italgas SpA 45,282 0,01 6,653 Veco Group NV 79,816 0,00 1,932 Medichanca Banca di Credito Finanziario SpA 299,801 0,00 2,770 Poste Italianes SpA 38,071 0,00 1,059 Prysmian SpA 80,865 0,01 1,422 Recordati Industra Chimica e Farmaceutica SpA 38,969 0,00 282 Reply SpA 38,969 0,00 5,524 Unipol Gruppo SpA 88,008 0,01 7,505 243,666 0,00 5,624 Unipol Gruppo SpA 8,00 0,00 4,900 Asini Cort 8,40 0,00 4,900 Asini Cort 8,40 0,00 4,900 Asini Cort 17,890 0,00 1,500 Aja Ajarine Co. Ltd. 8,47 0,00 2,904 Ajarine Cort 17,890 0,00 1,500 Aja Ajarine Co. Ltd. 4,57 0,00 2,904 Ajarine Cort 2,80 0,0 3,000 Asini Corty 2	736	Buzzi SpA	31,133	0.00
4,666 FineoCBank Banca FineoC SpA 11,968 0.00 11,1364 Hers DynA 11,998 0.00 1,774 Interpump Group SpA 15,222 0.01 8,482 Linglas SpA 15,222 0.01 6,653 Geo Group NV 79,816 0.01 1,932 Mediobanca Banca di Credito Finanziario SpA 29,8861 0.03 1,932 Mediobanca Banca di Credito Finanziario SpA 29,8861 0.03 1,932 Mediobanca Banca di Credito Finanziario SpA 29,8861 0.03 1,932 Mediobanca Banca di Credito Finanziario SpA 38,071 0.00 1,059 Pysmian SpA 38,071 0.00 1,059 Pysmian SpA 38,089 0.00 1,422 Recordati Industria Chimica e Farmaceutica SpA 75,095 0.01 1,422 Recordati Industria Chimica e Farmaceutica SpA 38,989 0.00 1,332 Stamm SpA 213,666 0.02 2,787,600 2978,760 0.02 2,798 Spa 38,989 0.00 2,798,760 0.00 2,798,760 0.00 2,798,760 0.00 2,798,760 0.00 3,800 0.00 0.00 3,800 0.00 0.00 4,800		·		0.01
1,1364 Hers SpA		·		0.04
1,774 Interpump Group SpA				0.01
8.482 Italgas SA 45.282 0.01 6.653 Iveco Grup NV 79.816 0.01 18.932 Medichoanca Banca di Credito Finanziario SpA 299.801 0.03 2.770 Poste Italiane SpA 38.071 0.03 1.059 Pryemian SpA 69.865 0.01 1.422 Recordati Industria Chimica e Farmaceutica SpA 75,095 0.01 51,329 Sham SpA 243,666 0.02 5,524 Vinjool Gruppo SpA 243,666 0.02 700 Accombination SpA 243,666 0.02 700 Accombination SpA 3.81 0.00 700 Accombination SpA 8.427 0.00 700 Accombination SpA 8.427 0.00 900 Alsin Corp. 3.81 d 3 0.00 900 Alsin Corp. 3.8,427 0.00 1,500 Alpa Alpine Co. Ltd. 14,157 0.00 1,500 Alpa Alpine Co. Ltd. 14,157 0.00 1,500 Alpa Alpine Co. Ltd. 2,38 0.00 2,000 Alpa Alpine Co. Ltd. 2,38 0.00 3,000 Alpa Alpine Co. Ltd. 2,38 0.00 <t< td=""><td></td><td>•</td><td>•</td><td></td></t<>		•	•	
6,653 Mecino Aroup NV 299,801 0.00 1,832 Medichoanea Banca di Gredito Finanziario SpA 299,801 0.00 2,770 Poste Italiane SpA ⁽ⁿ⁾ 38,071 0.00 1,059 Prysmian SpA 69,685 0.00 1,422 Recordati Industria Chimica e Farmaceutica SpA 75,995 0.00 51,329 Snam SpA 243,666 0.00 5,624 Unipol Gruppo SpA 58,000 0.00 Topolograph SpA 2,978,760 0.00 Acen Mall Co. Ltd. 8,427 0.00 700 AEON Financial Service Co. Ltd. 8,427 0.00 700 Aisin Corp. 33,613 0.00 500 Ajinomoto Co., Inc. 11,759 0.00 1,500 Ajes Alpine Co. Ltd. 14,757 0.00 2,400 ANA Holdings, Inc. 53,799 0.00 1,449 Asahi Group Holdings Ltd. 53,799 0.00 300 Asahi Kasel Corp. 28,045 0.00 300 Asahi Kasel Corp. 28,046 0.00 301 BiPROGV Inc. 7,952 0.00 302 BiPROGV Inc. 9,790 0.00 303 Oligestone Corp. 16,678 0.00 4,600 Chubi Electric Power Co., Inc. 63,001 0.00 4,600 Chubi Bleatin Electric Power Co., Inc. 63,001 0.00				
18,932 Mediobanca Banca di Credito Finanziario SpA 29,901 0.00 2,770 Poste I taliane SpA 69,865 0.01 1,412 Recordat Industria Chimica e Farmaceutica SpA 75,095 0.01 2,82 Recordat Industria Chimica e Farmaceutica SpA 38,969 0.00 2,82 Recordat Industria Chimica e Farmaceutica SpA 38,969 0.00 2,978,760 243,666 0.00 2,978,760 2,978,760 0.00				
2,770 Post Italiane SpA 0.00 69.865 0.01 1,422 Recordati Industria Chimica e Farmaceutica SpA 75.095 0.01 1,422 Recordati Industria Chimica e Farmaceutica SpA 75.095 0.01 1,423 Samar SpA 243,686 0.00 5,524 5,524 5,524 5,525 5,524 5,525 5,524 5,525 5,524 5,525			•	
1,056 Prysmian SpA 69,885 0.01 1,422 Recordal industria Chimica e Farmaceutica SpA 75,095 0.00 282 Reply SpA 38,969 0.00 51,329 Smam SpA 243,666 0.00 5,624 Unipol Gruppo SpA 20,000 0.00 Japan 2,978,760 0.28 Japan AEON Financial Service Co. Ltd. 5,884 0.00 700 AEON Financial Service Co. Ltd. 8,427 0.00 900 Asin Grop. 35,613 0.00 1,500 Ajnomoto Co., Inc. 17,890 0.00 1,500 Apá, Ajnine Co. Ltd. 11,157 0.00 1,400 Asahi Intecc Co. Ltd. 51,199 0.00 1,401 Asahi Intecc Co. Ltd. 51,99 0.00 4,300 Asahi Intecc Co. Ltd. 2,892 0.00 4,300 Asahi Corp. 16,678 0.00 3,00 Asic Scorp. 16,678 0.00 1,000 Bridgestone Corp. 19,322 0.00 1,000 Bridgestone Corp.				
1.422 Repordati Industria Chimica e Farmaceutica SpA 75,095 0.01 282 Reply SpA 23,966 0.00 51,223 Snam SpA 23,666 0.00 5,624 Unipol Gruppo SpA 28,008 0.01 Japan 700 AEON Financial Service Co. Ltd. 8,427 0.00 700 Am Mall Co. Ltd. 8,427 0.00 500 Alsin Corp. 33,613 0.00 500 Alpa Alpine Co. Ltd. 17,890 0.00 1,500 Alpa Alpine Co. Ltd. 14,157 0.00 2,400 ANA Holdings, Inc. 45,750 0.01 2,400 ANA Holdings, Inc. 45,750 0.01 4,400 Asahi Intec Co. Ltd. 53,199 0.01 4,300 Asahi Intec Co. Ltd. 7,952 0.00 4,300 Asahi Intec Co. Ltd. 7,952 0.00 3,00 BirpCoY, Inc. 7,952 0.00 5,00 Birdgestone Corp. 21,932 0.00 1,000 Borther Industries Ltd. 9,700 0.00				
282 Reply SpA 38,966 0.00 51,322 Snam SpA 243,666 0.00 5,624 Unipol Gruppo SpA 58,008 0.01 2,978,760 2,878,760 0.28 Japan			•	0.01
5,624 Unipol Gruppo SpA 8,008 0.00 Japan Japan To AEON Financial Service Co. Ltd. 5,884 0.00 700 Aeon Mall Co. Ltd. 8,427 0.00 900 Aisin Corp. 33,613 0.00 1,500 Ajinomoto Co., Inc. 17,890 0.00 1,500 ANA Holdings, Inc. 41,157 0.00 1,449 Asahi Group Holdings Ltd. 53,199 0.00 1,400 Asahi Intecc Co. Ltd. 2,892 0.00 4,300 Asahi Kasel Corp. 2,895 0.00 300 Asia Kasel Corp. 16,678 0.00 300 BiPROGY Inc. 7,952 0.00 300 BiPROGY Inc. 19,261 0.00 300 Canon, Inc. 21,932 0.00 4,000 Canon, Inc. 21,932 0.00 1,000 Canon, Inc. 9,700 0.00 2,100 Control Japan Railway Co. 46,875 0.00 4,600 Chuga Pharmaceutical Co. Ltd. 9,700 0.00 4,600 Chuga Pharmaceutical Co. Ltd. 9,700 0.00 2,000 Chuga Pharmaceutical Co. Inc. 18,361 0.00 5,000 Chuga Pharmaceutical Co. Ltd. 10,000 0.00 6,000 Chuga Pharmaceutical Co. Inc. 18,075 0.00				0.00
	51,329	Snam SpA	243,666	0.02
Page	5,624	Unipol Gruppo SpA	58,008	0.01
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	300	Defiliad Group, IIIC.	7,948	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)		
Japan – (Continu			
	Dexerials Corp.	4,214	0.00
	DMG Mori Co. Ltd.	8,547	0.00
200 300	Dowa Holdings Co. Ltd. Eisai Co. Ltd.	7,389	0.00
	Electric Power Development Co. Ltd.	12,889 8,407	0.00
	ENEOS Holdings, Inc.	53,294	0.01
	Fast Retailing Co. Ltd.	25,702	0.00
	Food & Life Cos. Ltd.	23,656	0.00
	Fuji Media Holdings, Inc.	17,043	0.00
	FUJIFILM Holdings Corp.	22,853	0.00
	Fujikura Ltd.	43,368	0.01
200	Fujitsu General Ltd.	2,747	0.00
1,600	Fujitsu Ltd.	23,187	0.00
200	Furukawa Electric Co. Ltd.	5,398	0.00
600	GMO internet Group, Inc.	9,499	0.00
100	GMO Payment Gateway, Inc.	4,321	0.00
	Goldwin, Inc.	5,231	0.00
	GS Yuasa Corp.	17,012	0.00
	Hamamatsu Photonics KK	26,633	0.00
700	·	7,919	0.00
	Hikari Tsushin, Inc.	16,427	0.00
	Hitachi Ltd.	61,840	0.01
100 300	Hoshizaki Corp. House Foods Group, Inc.	3,594 5,530	0.00
	Hoya Corp.	36,548	0.00
	Hulic Co. Ltd.	6,489	0.00
	Idemitsu Kosan Co. Ltd.	39,061	0.01
	Inpex Corp.	88,017	0.01
1,300		18,329	0.00
	Ito En Ltd.	11,973	0.00
2,352	ITOCHU Corp.	111,115	0.01
100	Iwatani Corp.	5,823	0.00
700	lyogin Holdings, Inc.	6,608	0.00
1,403		13,644	0.00
3,100	Japan Airlines Co. Ltd.	52,135	0.01
100	Japan Airport Terminal Co. Ltd.	3,512	0.00
500	Japan Exchange Group, Inc.	11,761	0.00
5,700		55,084	0.01
	Japan Post Insurance Co. Ltd.	15,275	0.00
	JFE Holdings, Inc.	57,574	0.01
	JGC Holdings Corp.	4,775 29,111	0.00
	JTEKT Corp. Kajima Corp.	23,805	0.00
400	Kakaku.com, Inc.	4,846	0.00
300	Kamigumi Co. Ltd.	6,102	0.00
	Kansai Paint Co. Ltd.	18,383	0.00
	Kao Corp.	17,534	0.00
4,000	KDDI Corp.	110,303	0.01
800	Keikyu Corp.	5,905	0.00
800	Kikkoman Corp.	9,303	0.00
1,700	Kintetsu Group Holdings Co. Ltd.	36,170	0.01
	Kobe Steel Ltd.	35,207	0.01
	Koei Tecmo Holdings Co. Ltd.	26,990	0.00
	Konami Group Corp.	63,125	0.01
	Konica Minolta, Inc.	10,820	0.00
	Kose Corp.	26,542	0.00
	Kotobuki Spirits Co. Ltd.	18,819	0.00
	K's Holdings Corp.	5,569	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 23,341	0.00
	Kyushu Electric Power Co., Inc. Lion Corp.	23,341	0.00
	Lion Corp.	7,245 33,059	0.00
	M3, Inc.	33,059 86,369	0.00
	Macnica Holdings, Inc.	20,581	0.00
	Makita Corp.	20,656	0.00
, 00			
3.830	Marubeni Corp.	75,070	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,		
Japan – (Continue		52,351	0.01
3,700	MatsukiyoCocokara & Co. Mazda Motor Corp.	39,038	0.01
2,300	Mebuki Financial Group, Inc.	9,250	0.00
500	Medipal Holdings Corp.	7,370	0.00
400	MinebeaMitsumi, Inc.	8,419	0.00
500	MISUMI Group, Inc.	8,619	0.00
6,200	Mitsubishi Chemical Group Corp.	32,861	0.00
1,100	Mitsubishi Estate Co. Ltd.	18,564	0.00
2,600	Mitsubishi HC Capital, Inc.	17,271	0.00
200 7,800	Mitsubishi Logistics Corp. Mitsubishi UFJ Financial Group, Inc.	6,596 82,912	0.00 0.01
200	Mitsui Chemicals, Inc.	6,064	0.00
100	Mitsui High-Tec, Inc.	4,496	0.00
500	Mitsui Mining & Smelting Co. Ltd.	16,189	0.00
800	Miura Co. Ltd.	16,557	0.00
7,459	Mizuho Financial Group, Inc.	152,909	0.02
800	MonotaRO Co. Ltd.	8,457	0.00
1,200	MS&AD Insurance Group Holdings, Inc.	24,979	0.00
11,100 654	Murata Manufacturing Co. Ltd. NEC Corp.	210,121 48,719	0.02 0.01
1,000	NET One Systems Co. Ltd.	18,984	0.00
	Nexon Co. Ltd.	72,194	0.01
1,100	NGK Insulators Ltd.	14,714	0.00
400	NH Foods Ltd.	12,288	0.00
400	Nichirei Corp.	9,077	0.00
500	NIDEC Corp.	24,943	0.00
100 900	Nifco, Inc.	2,395	0.00 0.00
600	Nihon M&A Center Holdings, Inc. Nikon Corp.	4,176 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
100	Nippon Shinyaku Co. Ltd.	1,960	0.00
3,600	Nippon Steel Corp.	78,872	0.01
41,900	Nippon Telegraph & Telephone Corp.	41,178	0.01
700 700	Nippon Television Holdings, Inc.	9,447	0.00 0.00
1,000	Nippon Yusen KK Nisshin Seifun Group, Inc.	22,206 11,235	0.00
1,300	Nissui Corp.	7,308	0.00
300	Niterra Co. Ltd.	9,048	0.00
200	Nitto Denko Corp.	15,324	0.00
11,900	Nomura Holdings, Inc.	72,326	0.01
	NSK Ltd.	11,310	0.00
	NTN Corp.	10,652	0.00
	Oji Holdings Corp.	15,773	0.00
300 1,200	OKUMA Corp. Olympus Corp.	12,855 18,953	0.00 0.00
300	Omron Corp.	9,807	0.00
1,600	Ono Pharmaceutical Co. Ltd.	23,187	0.00
2,600	ORIX Corp.	56,744	0.01
400	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
400	Pigeon Corp.	3,839	0.00
9,500	Rakuten Group, Inc.	49,448	0.01
1,100	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. Rinnai Corp.	14,622 14,419	0.00 0.00
	Rohto Pharmaceutical Co. Ltd.	26,465	0.00
	Ryohin Keikaku Co. Ltd.	37,814	0.00
	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 – (Continu	ed) Sapporo Holdings Ltd.	3,385	0.00
	SBI Holdings, Inc.	36,287	0.01
	SCSK Corp.	28,455	0.00
800	Sega Sammy Holdings, Inc.	11,309	0.00
	Seiko Epson Corp.	21,021	0.00
	Seino Holdings Co. Ltd.	5,216	0.00
	Sekisui Chemical Co. Ltd.	34,473	0.01 0.01
	Seven & i Holdings Co. Ltd. Seven Bank Ltd.	65,461 11,320	0.00
	SG Holdings Co. Ltd.	23,227	0.00
	Sharp Corp.	21,643	0.00
300	Shimamura Co. Ltd.	14,382	0.00
	Shimano, Inc.	16,332	0.00
	Shionogi & Co. Ltd.	31,561	0.00
	Shiruska Financial Croup, Inc.	15,881	0.00
	Shizuoka Financial Group, Inc. Skylark Holdings Co. Ltd.	36,177 19,285	0.01 0.00
	Socionext, Inc.	49,978	0.00
	SoftBank Corp.	28,798	0.00
	Sojitz Corp.	23,564	0.00
	Sompo Holdings, Inc.	19,063	0.00
	Sony Group Corp.	180,759	0.02
	Square Enix Holdings Co. Ltd.	33,030	0.00
	Subaru Corp. Sugi Holdings Co. Ltd.	64,878 3,106	0.01 0.00
	Sumitomo Bakelite Co. Ltd.	2,777	0.00
	Sumitomo Chemical Co. Ltd.	7,407	0.00
	Sumitomo Corp.	62,502	0.01
2,500	Sumitomo Electric Industries Ltd.	40,605	0.01
	Sumitomo Forestry Co. Ltd.	20,790	0.00
	Sumitomo Heavy Industries Ltd.	10,892	0.00
	Sumitomo Mitsui Financial Group, Inc.	432,294	0.04
	Sumitomo Rubber Industries Ltd. Sundrug Co. Ltd.	11,292 12,727	0.00 0.00
	Suzuken Co. Ltd.	24,171	0.00
	T&D Holdings, Inc.	10,855	0.00
	· ·	7,497	0.00
	Takashimaya Co. Ltd.	13,269	0.00
	Takeda Pharmaceutical Co. Ltd.	84,066	0.01
	TBS Holdings, Inc.	11,699	0.00
	TDK Corp. TechnoPro Holdings, Inc.	266,398 19,991	0.03 0.00
	Teijin Ltd.	6,811	0.00
	THK Co. Ltd.	1,941	0.00
1,600	TIS, Inc.	29,287	0.00
	Toda Corp.	8,324	0.00
	Tohoku Electric Power Co., Inc.	19,252	0.00
	Tokai Carbon Co. Ltd.	8,273	0.00
	Tokio Marine Holdings, Inc.	45,073 5,827	0.01 0.00
	Tokyo Electron Ltd.	63,756	0.00
	Tokyo Gas Co. Ltd.	11,239	0.00
	Tomy Co. Ltd.	9,110	0.00
800	TOPPAN Holdings, Inc.	20,738	0.00
	Toridoll Holdings Corp.	9,529	0.00
	Tosoh Corp.	15,239	0.00
	TOTO Ltd.	7,533	0.00
	Toyo Tire Corp. Toyoda Gosei Co. Ltd.	17,935 9,736	0.00 0.00
	Toyota Boshoku Corp.	16,116	0.00
	Toyota Industries Corp.	103,821	0.01
	Toyota Tsusho Corp.	48,892	0.01
200	Trend Micro, Inc.	9,059	0.00
	Tsuruha Holdings, Inc.	5,940	0.00
	UBE Corp.	22,180	0.00
	Unicharm Corp.	12,918	0.00
	USS Co. Ltd.	3,913	0.00
	Yamada Holdings Co. Ltd. Yamato Holdings Co. Ltd.	9,261 14,947	0.00 0.00
	Yamazaki Baking Co. Ltd.	4,401	0.00
	-	,	

			% of
Holdings	Security Description	Market Value USD	Shareholders Equity
Common Stock			
Japan – (Continue	Yaoko Co. Ltd.	5,910	0.00
	Yokohama Rubber Co. Ltd.	15,081	0.00
200		3,694	0.00
200	Zensho Holdings Co. Ltd.	7,881	0.00
		7,093,152	0.68
Jersey 17,894	Centamin PLC	27,349	0.00
Jordan 3,017	Hikma Pharmaceuticals PLC	74,529	0.01
Luxembourg			
	ArcelorMittal SA	178,199	0.01
3,069	Eurofins Scientific SE	185,348	0.02
11,845	Tenaris SA	195,806	0.02
		559,353	0.05
Netherlands	Aglhorte NV	42.200	0.00
	Aalberts NV Adyen NV ^(a)	13,309 147,908	0.00 0.01
	Akzo Nobel NV	236,430	0.01
	BE Semiconductor Industries NV	85,436	0.01
	EXOR NV	73,482	0.01
	Heineken Holding NV	38,594	0.00
	Heineken NV	90,651	0.01
580	JDE Peet's NV	12,766	0.00
5,923	Just Eat Takeaway.com NV ^(a)	78,429	0.01
9,546	Koninklijke Ahold Delhaize NV	296,200	0.03
82,542	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	101,950	0.01
	Signify NV ^(a)	51,042	0.00
	Stellantis NV Universal Music Group NV	603,703 57,713	0.06 0.01
	Wolters Kluwer NV	121,912	0.01
		3,561,611	0.34
Portugal			
	EDP - Energias de Portugal SA	268,497	0.03
	Galp Energia SGPS SA	58,869	0.00
950	Jeronimo Martins SGPS SA	21,324	0.00
i-		348,690	0.03
Russia 2,028	Evraz PLC ^(b)	0	0.00
South Africa	Investec PLC	22,017	0.00
Spain	IIIVested F LO	22,017	0.00
5,289	ACS Actividades de Construccion y Servicios SA	236,923	0.02
	Aena SME SA ^(a)	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 Crifolo SA	87,977 101,502	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
.02		1,765,896	0.17
Switzerland			
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	INOTES	1,608,547	0.15
United Arab Emira	ates		
1,334	Network International Holdings PLC ^(a)	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 ^(a)	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 ^(a)	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 0.00
	Breedon Group PLC Bridgepoint Group PLC ^(a)	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 0.00
	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
	Firstgroup PLC	8,587	0.00
	Frasers Group PLC	8,837	0.00
	Future PLC	12,757	0.00
	Games Workshop Group PLC Genuit Group PLC	11,888 3,220	0.00
	Genus PLC	3,220 8,168	0.00
	Grainger PLC	5,857	0.00
333	Greggs PLC	12,513	0.00
	GSK PLC	488,409	0.05
	Halma PLC	67,186	0.01
	Harrogyes Landown PLC	47,270 31,401	0.01
	Hargreaves Lansdown PLC Hays PLC	31,401 20,723	0.00
	Hill & Smith PLC	10,634	0.00
	Howden Joinery Group PLC	26,744	0.00
	HSBC Holdings PLC	165,331	0.02
	IG Group Holdings PLC	65,491	0.01
2,415	Inchcape PLC	24,621	0.00

Common Stocks - (Continued) United Kingdom - (Continued)	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
400 indivise PIC	Common Stock	s – (Continued)		
1,270 Informar I	-	,	0.544	2.22
3.68 Intermediated Districtions Services PLC 38,760 0.00 3.180 IT Y PLC 32,759 0.00 3.180 IT Y PLC 32,759 0.00 4.380 JL Standard Services Group PLC 0.00 0.00 4.380 JL Standard Services Group PLC 7,731 0.01 181 JL Webberspace DLC 34,201 0.00 1,820 JL Standard Scrop PLC 34,201 0.00 1,820 JL Standard Scrop PLC 4,779 0.00 2,821 Karinas Group PLC 4,789 0.00 2,822 Karinas Group PLC 10,333 0.00 2,174 King Group PLC 10,333 0.00 2,174 King Group PLC 17,358 0.01 1,181 Lancachine Holdings Ltf. 10,303 0.00 5,782 King Group PLC 17,352 0.02 3,005 Mark San Group PLC 17,352 0.02 4,181 Marrians PLC 17,352 0.02 4,182 Marrians PLC 10,186 0.01 4,183 Marrians PLC 10,186 0.01 4,887 Marrians PLC 10,186 0.01 <				
8468 International Distributions Services PLC \$3.579 0.00 \$3.579 0.00 \$3.579 0.00 \$3.579 0.00 \$3.579 0.00 \$3.579 0.00 \$3.579 0.00 \$3.579 0.00	•		*	
1.189 TV PLC				
Aman				
1.0 1.0	38,952	J Sainsbury PLC	137,988	0.01
1.528				
1.528 Johnson Matthey PLC		•		
● 0.085 Just Corung PLC				
Samines Group PLC		•		
Sell Keller Group PLC 10,588 0.00 2,740 Kingflather PLC 73,588 0.01 3,757 Legal & General Group PLC 14,560 0.00 5,728 Legal & General Group PLC 14,560 0.00 3,818 Maris & Spensor Group PLC 10,185 0.00 28,352 Maris & Spensor Group PLC 10,185 0.00 4,334 Maris & Spensor Group PLC 10,185 0.00 4,344 Marhaellis PLC 12,587 0.00 6,687 Michael Plage International PLC 12,587 0.00 7,090 Mobins Group PLC 10,185 0.00 3,828 Mobins Group PLC 12,587 0.00 3,829 Mobins Group PLC 12,394 0.00 2,100 Mobins Group PLC 11,298 0.00 3,820 Mobins Group PLC 12,394 0.00 2,100 Mobins Group PLC 12,394 0.00 2,100 Mobins Group PLC 12,394 0.00 2,100 Mobins Group PLC 23,394 0.00 2,100 Mobins Group PLC 23,394 0.00 3,837 OSB Group PLC 32,394 0.00 3,837 OSB Group PLC 32,394 0.00 3,838 OSB Group PLC 34,466 0.00 3,839 OSB Group PLC 34,466 0.00 3,830 OSB	•	•		
2,1740 Kingflaher PLC	564	Keller Group PLC		0.00
1.819 Lancashrie Holdings Ltd.				
55,749 Legal & Cameral Group PLC 74,981 0.01 3,081 Man Grup PLC 10,405 0.00 2,352 Maria & Spencer Group PLC 10,405 0.00 4,334 Murshall Plag International PLC 12,557 0.00 6,687 Mittle Group PLC 4,895 0.00 7,090 Mobica Group PLC 4,895 0.00 3,832 Monopsuppermaked com Group PLC 4,895 0.00 3,832 Monopsuppermaked com Group PLC 10,554 0.01 3,837 Monopsuppermaked com Group PLC 11,200 0.01 1,452 Nack PLC 13,399 0.00 1,452 Nack PLC 13,399 0.00 1,452 Nack PLC 12,169 0.00 1,264 Paragon Group PLC 12,169 0.00 1,264 Paragon Group PLC 12,169 0.00 1,264 Pontair PLC 12,149 0.00 4,880 Ploat at Home Group PLC 12,144 0.00 1,262 <td< td=""><td></td><td>· ·</td><td></td><td></td></td<>		· ·		
2,9.351 Mác PLC		•		
3.881 Man Group PLC 101.085 0.00 2.8252 Marks & Spencer Group PLC 101.085 0.00 4.334 Marshals PLC 17.555 0.00 6.687 Metie Group PLC 10.319 0.00 5.3687 Metie Group PLC 4.850 0.00 5.311 Mondi PLC 105.554 0.01 2.007 Mobring Group PLC 11.230 0.00 2.008 Mobring Group PLC 11.230 0.00 2.008 Mobring Group PLC 11.230 0.00 2.009 Mobring Group PLC 11.230 0.00 2.000 Mobring Group PLC 11.230 0.00				
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5.311 Mondi PLC 5.318 Money supermarket.com Group PLC 10.5584 Money supermarket.com Group PLC 201 Mongin Sindall Group PLC 202 Money Sindall Group PLC 203 Money Sindall Group PLC 203 Money Sindall Group PLC 204 Money Sindall Group PLC 205 Money Sindall Group PLC 206 Money Sindall Group PLC 207 Money Sindall Group PLC 208 Money Sindall Group PLC 209 Money Sindall Group PLC 200 Money Sindall PLC 200 Money Si	2,147	Michael Page International PLC		
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291 Morgan Sindall Group PLC		· ·		
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A 888				
10,789 Promier Fords PLC 7.141 0.00 5.252 Culler PLC 18.267 0.00 5.252 Culler PLC 18.267 0.00 5.253 Reckitt Benckiser Group PLC 18.6427 0.02 3.260 Reckitt Benckiser Group PLC 14.466 0.02 3.260 Reckitt Benckiser Group PLC 14.466 0.02 3.270 Ris Group PLC 14.466 0.02 3.370 Ris Group PLC 14.350 0.00 4.60 Savilis PLC 6.677 0.00 4.60 Savilis PLC 6.677 0.00 4.60 Savilis PLC 41.360 0.01 18.250 Serce Group PLC 41.360 0.01 18.250 Serce Group PLC 33.866 0.01 4.228 Smiths Group PLC 33.866 0.01 4.228 Smiths Group PLC 33.866 0.01 4.340 SSF PLC 33.886 0.01 4.242 Savilis PLC 33.886 0.01 4.242 Taylor Wimpey PLC 20.729 0.00 4.242 Taylor Wimpey PLC 20.729 0.00 4.242 Taylor Wimpey PLC 20.8481 0.02 5.245 Tesce PLC 20.8481 0.02 5.245 Tesce PLC 20.8481 0.02 5.245 Tesce PLC 20.8481 0.02 5.247 T PLCAP Group PLC 38.064 0.01 5.247 T PLCAP Group PLC 4.771 0.00 5.247 T PLCAP Group PLC 4.257 0.00 5.247 T Travis Perkins PLC 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.232 0.00 6.336 0.01 7.347 0.00 0.00 7.357 Tullow Oller Group PLC 0.00 7.367 Tullow Oller Group PLC 0.00 7.37 0.00 0.00 7.387 Tullow Oller Group PLC 0.00 7.398 Tullow Oller Group PLC 0.00 7.390 Tullow Oller Group PLC 0.00				
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3,266 Reckitt Benckiser Group PLC 186.427 0.02 3,296 RELX PLC 144.66 0.02 1,507 Rightmove PLC 105.578 0.01 3,700 RS Group PLC 33,506 0.00 9,198 Schroders PLC 46,361 0.01 1,8250 Serco Group PLC 41,360 0.01 1,224 Smiths Group PLC 38,866 0.01 1,440 SSEP LC 38,866 0.01 1,440 SSEP LC 32,812 0.03 3,636 SSP Group Plc 35,97 0.00 3,200 St James's Place PLC 20,729 0.00 3,201 St James's Place PLC 20,729 0.00 42,642 Taylor Wimpey PLC 80,664 0.01 5,243 Tesc DLC 80,664 0.01 5,243 Tesc DLC 80,664 0.01 5,243 Tesc DLC 4,050 0.00 5,874 TP I LAP Group PLC 80,664 0.01 5,874 TP I LAP Group PLC 16,378 0.00 1				
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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
	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
	Cboe Global Markets, Inc. CBRE Group, Inc. Class A	64,179 185,740	0.01 0.02
	•		
	CDW Corp. Celanese Corp.	192,984 167,700	0.02 0.02
	Cencora, Inc.	87,683	0.02
	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
304		.30,404	5.51

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	· ,		
United States – (C	Charles Schwab Corp.	171,182	0.02
	Charter Communications, Inc. Class A	251,517	0.02
	Chevron Corp.	2,627,962	0.25
	Chipotle Mexican Grill, Inc.	156,476	0.01
	Cigna Group	435,600	0.04
	Cincinnati Financial Corp.	167,316	0.02
	Cintas Corp.	795,937	0.08
5,022	Cisco Systems, Inc.	233,523	0.02
7,082	Citigroup, Inc.	441,279	0.04
4,148	Citizens Financial Group, Inc.	146,383	0.01
807	Clean Harbors, Inc.	174,788	0.02
	Clorox Co.	58,676	0.01
	CME Group, Inc.	756,303	0.07
	CNA Financial Corp.	23,613	0.00
	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.	166,999	0.02
	ConocoPhillips	1,286,988	0.12
1,721		430,646	0.04
	Copart, Inc.	595,545	0.06
	Corning, Inc.	472,233	0.04
	Corpay, Inc.	71,200	0.01 0.02
	Corteva, Inc.	230,976	0.02
	CoStar Group, Inc. Costco Wholesale Corp.	512,170 2,733,379	0.05
	Coterra Energy, Inc.	2,733,379 75,977	0.20
	CSX Corp.	813,746	0.08
	Cummins, Inc.	338,076	0.03
	CVS Health Corp.	1,223,350	0.12
	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.	293,302	0.03
	Diamondback Energy, Inc.	92,058	0.01
	Dollar General Corp.	79,134	0.01
	Dollar Tree, Inc.	331,911	0.03
1,399	Dover Corp.	257,164	0.02
1,517	Dow, Inc.	87,425	0.01
4,161	DR Horton, Inc.	614,996	0.06
2,522	DuPont de Nemours, Inc.	207,208	0.02
5,188	eBay, Inc.	281,293	0.03
487	Ecolab, Inc.	113,081	0.01
	Electronic Arts, Inc.	294,595	0.03
	Element Solutions, Inc.	82,062	0.01
	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.	70,962	0.01
	Estee Lauder Cos., Inc. Class A	82,034	0.01
	Etsy, Inc.	112,913	0.01
	Exelon Corp.	207,727 171,999	0.02
	Expedia Group, Inc. Expeditors International of Washington, Inc.	•	0.02
	Exxon Mobil Corp.	234,425 4,214,911	0.02 0.40
	F5, Inc.	385,421	0.40
	FactSet Research Systems, Inc.	61,043	0.04
	Fair Isaac Corp.	386,979	0.01
	Fastenal Co.	91,844	0.04
	FedEx Corp.	442,652	0.04
	Fifth Third Bancorp	76,861	0.01
	First Solar, Inc.	992,196	0.09
	Fortive Corp.	1,159,031	0.11
	Fox Corp. Class A	172,804	0.02
	Franklin Resources, Inc.	158,191	0.01
	Freeport-McMoRan, Inc.	853,330	0.08
	Gartner, Inc.	77,639	0.01
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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	0.02
	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. HP, Inc.	120,109	0.01
	HubSpot, Inc.	240,718 535,280	0.02 0.05
	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.	1,150,465	0.11 0.02
	IQVIA Holdings, Inc.	232,893	0.02
	J.M. Smucker Co. Jabil, Inc.	128,833 219,727	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
	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
1,015	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	0.01
	Lows Corp.	162,739	0.02
	Lowe's Cos., Inc. LyondellBasell Industries NV Class A	1,000,231	0.10 0.03
	Lyondelibaseii Industries NV Class A M&T Bank Corp.	278,277 177,524	0.03
	Marathon Oil Corp.	185,952	0.02
	Marathon Oil Corp. Marathon Petroleum Corp.	459,716	0.02
2,003	MarketAxess Holdings, Inc.	51,921	0.04
261			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	· ·		
United States – (C			
	Masco Corp.	500,837	0.05
	Mastercard, Inc. Class A	2,987,769	0.28
	Match Group, Inc. McCormick & Co., Inc.	166,229 218,827	0.02 0.02
	McDonald's Corp.	1,081,901	0.02
	MDU Resources Group, Inc.	67,694	0.01
	Merck & Co., Inc.	327,534	0.03
	Meta Platforms, Inc. Class A	931,326	0.09
3,393	MetLife, Inc.	245,551	0.02
434	Mettler-Toledo International, Inc.	609,375	0.06
5,478	MGM Resorts International	220,051	0.02
	Microchip Technology, Inc.	269,716	0.03
	Microsoft Corp.	12,117,645	1.16
	Moderna, Inc.	154,667	0.01
	Mohawk Industries, Inc.	133,757	0.01
	Molina Healthcare, Inc.	170,817	0.02
	Molson Coors Beverage Co. Class B Mondelez International, Inc. Class A	165,636 560,301	0.02 0.05
	Monster Beverage Corp.	92,781	0.03
2,671	Moody's Corp.	1,060,360	0.01
	Morgan Stanley	513,073	0.10
	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
3,750	Netflix, Inc.	2,406,075	0.23
8,047	News Corp. Class A	218,798	0.02
1,858	NIKE, Inc. Class B	176,603	0.02
	NiSource, Inc.	63,438	0.01
	Nordson Corp.	48,822	0.00
	Northern Trust Corp.	178,252	0.02
	NRG Energy, Inc.	185,652	0.02
	Nucor Corp.	347,156	0.03
	NVR, Inc. Occidental Petroleum Corp.	529,970 382,625	0.05 0.04
	Old Dominion Freight Line, Inc.	77,986	0.04
	Omnicom Group, Inc.	152,176	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
12,150	Otis Worldwide Corp.	1,205,280	0.11
2,619	PACCAR, Inc.	281,543	0.03
354	Packaging Corp. of America	64,955	0.01
12,215	Paramount Global Class B	145,481	0.01
	Paychex, Inc.	496,020	0.05
	Paycom Software, Inc.	50,571	0.00
1,114		158,377	0.01
	PayPal Holdings, Inc.	1,230,510	0.12
	PepsiCo., Inc. Phillips 66	1,891,007 283,794	0.18 0.03
	Phillips 66 Pinterest, Inc. Class A	283,794 672,470	0.03
	Pool Corp.	189,410	0.00
	PPG Industries, Inc.	276,618	0.02
	PPL Corp.	343,308	0.03
	Principal Financial Group, Inc.	393,382	0.04
	Progressive Corp.	172,956	0.02
	Prudential Financial, Inc.	238,173	0.02
1,479	PulteGroup, Inc.	173,516	0.02
2,173	Qorvo, Inc.	213,801	0.02
10,971	QUALCOMM, Inc.	2,238,633	0.21
845	Quanta Services, Inc.	233,169	0.02
	Quest Diagnostics, Inc.	160,284	0.02
	Ralph Lauren Corp.	52,326	0.00
	Raymond James Financial, Inc.	268,945	0.03
	Regeneron Pharmaceuticals, Inc.	407,747	0.04
	Regions Financial Corp.	212,173	0.02
	Republic Services, Inc.	665,388	0.06
	Robert Half, Inc. Rockwell Automation, Inc.	171,366 354,876	0.02
	NOUNWELL ACCOMMON THE	354,876	0.03

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.	1,662,861	0.16
13,271	S&P Global, Inc. Salesforce, Inc.	1,217,976 3,111,253	0.12 0.30
23,869	Schlumberger NV	1,095,348	0.10
789	Seagate Technology Holdings PLC	73,566	0.01
1,317	SEI Investments Co.	89,174	0.01
5,758	Sempra	443,539	0.04
1,722	ServiceNow, Inc.	1,131,233	0.11
3,524	Sherwin-Williams Co.	1,070,591	0.10
2,663	Skyworks Solutions, Inc.	246,754	0.02
758	Snap-on, Inc.	206,828	0.02
301	Solventum Corp.	17,861	0.00
5,201 892	Southwest Airlines Co. Spectrum Brands Holdings, Inc.	139,595 80,048	0.01 0.01
4,692	Stanley Black & Decker Inc.	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	Stericycle, Inc.	477,003	0.05
2,626	Stryker Corp.	895,702	0.09
5,975	Synchrony Financial	261,705	0.02
	Sysco Corp.	469,762	0.04
	T Rowe Price Group, Inc.	634,043	0.06 0.01
2,897	Take-Two Interactive Software, Inc. Tapestry, Inc.	82,104 125,991	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	Teradyne, Inc.	99,786	0.01
6,710	Texas Instruments, Inc.	1,308,517	0.12
1,973	Textron, Inc.	172,855	0.02
3,684	Thermo Fisher Scientific, Inc.	2,092,438	0.20
12,725	TJX Cos., Inc.	1,311,947	0.12 0.04
1,588 578	Tractor Supply Co. TransDigm Group, Inc.	453,041 776,387	0.04
1,178	Travelers Cos., Inc.	254,095	0.02
3,454	Trimble, Inc.	192,319	0.02
2,657	Tyson Foods, Inc. Class A	152,113	0.01
428	Ulta Beauty, Inc.	169,099	0.02
5,012	Union Pacific Corp.	1,166,894	0.11
2,939	United Airlines Holdings, Inc.	155,738	0.01
6,639	UnitedHealth Group, Inc.	3,288,761	0.31
879	Universal Health Services, Inc. Class B	166,834	0.02
1,262 1,852	Vail Resorts, Inc. Valero Energy Corp.	238,165 291,023	0.02 0.03
334	Verisk Analytics, Inc.	84,429	0.03
399	Vertex Pharmaceuticals, Inc.	181,681	0.02
	VF Corp.	39,588	0.00
	Viatris, Inc.	168,381	0.02
12,306	Visa, Inc. Class A	3,352,893	0.32
2,531	Vistra Corp.	250,771	0.02
8,237	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.	196,293	0.02
	Waters Corp.	55,911 74,791	0.01
	WEC Energy Group, Inc. Wells Fargo & Co.	74,791 2,285,828	0.01 0.22
	West Pharmaceutical Services, Inc.	2,265,626 71,916	0.22
	Westinghouse Air Brake Technologies Corp.	204,091	0.02
	WEX, Inc.	431,585	0.04
		101,000	
	Workday, Inc. Class A	423,746	0.04
550	Workday, Inc. Class A WW Grainger, Inc.	423,746 506,803	0.04 0.05
	· ·		

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	cs – (Continued)		
United States – (
	Zimmer Biomet Holdings, Inc.	175,489	0.02
1,164	Zions Bancorp NA	50,273	0.00
		232,657,079	22.21
TOTAL COMMO (cost USD 266,7		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 4,776	Sirius Real Estate Ltd.	5,979	0.00
Guernsey			
5,818	Balanced Commercial Property Trust Ltd.	5,793	0.00
United Kingdom 827	Big Yellow Group PLC	13,224	0.00
	Derwent London PLC	20,185	0.00
	Empiric Student Property PLC	4,455	0.00
21,063	Hammerson PLC	7,487	0.00
2,183	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
681	Workspace Group PLC	4,678	0.00
		136,484	0.01
United States 1,478	Alexandria Real Estate Equities, Inc.	175,882	0.02
	Boston Properties, Inc.	149,855	0.01
1,454	Camden Property Trust	149,253	0.01
5,452	Crown Castle, Inc.	558,830	0.05
151	Equinix, Inc.	115,210	0.01
451	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
	Simon Property Group, Inc. Ventas, Inc.	571,498 161,435	0.06 0.02
		3,091,919	0.30
TOTAL REAL ES	STATE INVESTMENT TRUSTS (656)	3,349,130	0.32
Mutual Funds -		· '	
Ireland			
	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 SPDR Refinitiv Global Convertible Bond UCITS ETF	32,647,153 57,130,266	3.12 5.45
1,233,000	SEDICINE III III V GIODAL CONVENIDLE BOND OCTTS ETT	97,334,904	9.29
TOTAL MUTUAL			
(cost USD 96,88		97,334,904	9.29
(cost USD 997,1	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 64,621)	1,011,537,001	96.54
MARKET VALUE	OF INVESTMENTS EXCLUDING DERIVATIVES		

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
					quity
(58)	AUD 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
(114)	3-Month EURIBOR Futures 15/09/2025	Short	(30,016,040)	47,662	0.01
` '	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 German Federal Republic Bonds 2YR Futures 06/06/2024	Long Short	44,150,725 (13,787,288)	196,482 66,216	0.02 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
	GBP		(,, -,		
180	FTSE 100 Index Futures 21/06/2024	Long	18,989,513	1,043,756	0.10
(42)	ICE 3-Month SONIA Futures 18/03/2025	Short	(12,718,210)	11,332	0.00
(33)	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
110	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
	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 1	E-Mini NASDAQ 100 Index Futures 21/06/2024 E-Mini S&P 500 Index Futures 21/06/2024	Long Long	16,360,080 264,775	276,269 634	0.03 0.00
		-	(32,979,080)	490,053	0.05
UNREALISED	GAIN ON FUTURES CONTRACTS		,	2,726,444	0.26
-			Q		0/ . 5
Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of 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)
	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)
	нкр				
22	Hang Seng Index Futures 27/06/2024	Long	2,532,151	(60,127)	(0.01)
47	HSCEI Index Futures 27/06/2024	Long	1,909,233	(52,052)	(0.00)
			4,441,384	(112,179)	(0.01)
	JPY		10.010.00=	(074 005)	/0.55
20	Japan Government Bonds 10YR Futures 13/06/2024	Long	18,216,297	(274,628)	(0.03)
153	SEK OMX Stockholm 30 Index Futures 20/06/2024	Long	3,796,195	(42,525)	(0.00)
			5,. 55,.00	(.2,020)	(0.00)

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equit
	USD						
(143)	3-Month SOFR Futures 16/12/	2025		Short	(34,203,812)	(27,455)	(0.00
(88)	3-Month SOFR Futures 15/09/	2026		Short	(21,121,100)	(30,338)	(0.00
10	E-Mini S&P MidCap 400 Index	Futures 21/06/2024		Long	2,991,900	(2,065)	(0.0)
	Mini-Russell 2000 Index Future			Long	3,425,070	(35,423)	(0.0)
, ,	US Treasury Notes 10YR Futu			Short	(66,551,266)	(515,266)	(0.0
` '	US Treasury Notes 2YR Future US Treasury Notes 5YR Future			Short Short	(12,227,813) (7,202,687)	(20,781) (34,289)	(0.0)
				_	(134,889,708)	(665,617)	(0.06
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(2,082,153)	(0.20
Forward Curr	rency Contracts – (1.54%	b)				Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders Equit
AUD	15,772	USD	10,388		20/06/2024	106	0.0
GBP	90,394,705	USD	114,108,653		20/06/2024	991,017	0.0
PLN	6,080,000	USD	1,539,411		20/06/2024	4,617	0.0
JSD	43,158,597	CHF	38,836,197		20/06/2024	32,151	0.0
JSD	4,227,369	IDR	67,016,870,000		20/06/2024	103,904	0.0
JSD	14,653,104	JPY	2,166,425,678		20/06/2024	833,540	0.0
JSD	3,327,197	KRW	4,439,910,000		20/06/2024	116,909	0.0
JSD	1,409,301	MXN	23,930,000		20/06/2024	9,604	0.0
JSD JSD	4,459,835 4,348,350	PHP TWD	254,440,000 137,610,000		20/06/2024 20/06/2024	113,776 117,434	0.0
	GAIN ON FORWARD CUR				20/00/2024	2,323,058	0.2
ONNEALIOED	CAIN ON I ORWARD COR	KENOT GONTKAGT				2,323,030	0.2
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% 6 Shareholder Equit
CHF	260,270,887	USD	298,488,509		20/06/2024	(9,465,384)	(0.9
EUR	409,285,068	USD	448,245,508		20/06/2024	(3,624,010)	(0.3
NR	91,630,000	USD	1,099,849		20/06/2024	(2,435)	(0.0)
PY	11,362,606,917	USD	77,125,494		00/00/004	(4,643,770)	(0.4
MXN	44,910,000	USD			20/06/2024		
			2,656,708		20/06/2024 20/06/2024	(29,863)	,
SEK	129,273,944	USD					(0.0)
	129,273,944 172,340		2,656,708		20/06/2024	(29,863)	(0.0)
SGD		USD	2,656,708 12,591,462		20/06/2024 20/06/2024	(29,863) (290,241)	(0.0) (0.0) (0.0)
SGD TWD	172,340	USD USD	2,656,708 12,591,462 129,274		20/06/2024 20/06/2024 20/06/2024	(29,863) (290,241) (1,677)	(0.0) (0.0) (0.0) (0.0)
SGD TWD JSD	172,340 37,900,000	USD USD USD	2,656,708 12,591,462 129,274 1,173,120		20/06/2024 20/06/2024 20/06/2024 20/06/2024	(29,863) (290,241) (1,677) (7,858)	(0.0) (0.0) (0.0) (0.0) (0.0)
SGD TWD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313	USD USD USD AUD	2,656,708 12,591,462 129,274 1,173,120 3,840,000		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(29,863) (290,241) (1,677) (7,858) (23,679)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0
SGD TWD JSD JSD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886	USD USD USD AUD CAD CZK EUR	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985		20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/06/2024	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343	USD USD USD AUD CAD CZK EUR GBP	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082)	(0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
GGD TWD JSD JSD JSD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156	USD USD USD AUD CAD CZK EUR GBP NOK	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700)	(0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
GGD TWD JSD JSD JSD JSD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961	USD USD USD AUD CAD CZK EUR GBP NOK NZD	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376)	(0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774	USD USD AUD CAD CZK EUR GBP NOK NZD SEK	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961	USD USD USD AUD CAD CZK EUR GBP NOK NZD	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376)	(0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
GGD TYVD USD USD USD USD USD USD USD USD USD US	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774	USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12)	(0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0)
SGD TWD USD USD USD USD USD USD USD USD USD US	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645	USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403)	(0.0) (0.0)
SEK SGD TWD USD USD USD USD USD USD USD USD USD US	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645	USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000	Strike Price	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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403)	(0.00 (0.00
GGD WMD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR	USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000	Strike Price	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 Unrealised Gain/(Loss) M	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR	USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP RENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000		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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD WWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I	USD USD USD USD USD AUD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP RENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,082 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000	Strike 18.00	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 Must Mark Mark Mark Mark Mark Mark Mark Mark	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I 000 Call CBOE Volatility I 000 Call CBOE Volatility I	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 Maturity Date Expires 18/06/2024 Expires 17/07/2024	Strike 18.00 Strike 20.00	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 21/06/2024 Musb (52,630) (53,210)	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD WVD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 FS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 21/08/2024	Strike 18.00 Strike 20.00 Strike 16.00	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 Musp M	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD WD ISD ISD ISD ISD ISD ISD ISD ISD ISD IS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR Purchased Option USD Call CBOE Volatility I 000 CBI CBOE Volatility I	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 FS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00	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	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230 7	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD WVD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I 000 Put S&P 500 Index 100 Put S&P 500 Index	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00 Strike 4,570.00	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 21/06/2024 Musb (52,630) (53,210) (4,680) (2,872) (862)	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 19,890 61,230 7 3	(0.0 (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (0.0) (1.77 % Shareholde Equ
GGD WVD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I 001 Call CBOE Volatility I 002 Call CBOE Volatility I 003 Put S&P 500 Index 100 Put S&P 500 Index	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,082 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 IS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00 Strike 4,570.00 Strike 4,580.00	20/06/2024 20/06/2024	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230 7 3 10	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I 000 Put S&P 500 Index 100 Put S&P 500 Index	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 FS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00 Strike 4,570.00 Strike 4,580.00 Strike 4,590.00	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 Musp (52,630) (53,210) (4,680) (2,872) (862) (3,165) (2,470)	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230 7 3 10 10	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 1000 Security Description Purchased Option USD 000 Call CBOE Volatility I 000 Put S&P 500 Index 100 Put S&P 500 Index	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 FS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00 Strike 4,570.00 Strike 4,580.00 Strike 4,590.00 Strike 4,860.00	20/06/2024 20/06/2024	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230 7 3 10 10 10	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
GGD TWD JSD JSD JSD JSD JSD JSD JSD JSD JSD JS	172,340 37,900,000 2,531,289 8,420,194 1,807,313 181,382,886 14,232,343 1,874,156 4,021,961 1,813,774 1,646 1,640,645 LOSS ON FORWARD CUR 10% Security Description Purchased Option USD 000 Call CBOE Volatility I 000 Put S&P 500 Index 100 Put S&P 500 Index	USD USD USD USD USD AUD CAD CZK EUR GBP NOK NZD SEK SGD CLP CLP CRENCY CONTRACT	2,656,708 12,591,462 129,274 1,173,120 3,840,000 11,490,000 42,220,000 166,976,985 11,216,062 20,080,000 6,690,000 19,347,971 2,240 1,622,080,000 FS Maturity Date Expires 18/06/2024 Expires 21/08/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024 Expires 31/05/2024	Strike 18.00 Strike 20.00 Strike 16.00 Strike 4,410.00 Strike 4,570.00 Strike 4,580.00 Strike 4,590.00	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 Musp (52,630) (53,210) (4,680) (2,872) (862) (3,165) (2,470)	(29,863) (290,241) (1,677) (7,858) (23,679) (11,558) (48,049) (10,386) (49,082) (38,700) (88,376) (27,305) (12) (124,403) (18,486,788) arket Value USD 9,690 19,890 61,230 7 3 10 10	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0

Put Safe 900 Index	Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
Dec		,					
Put Set Pool Index	200		F	Obile 4.750.00	(004)	4 000	0.00
Part Set Pool Indices			·		, ,		
			·	·	, , ,		0.00
Witton Options				_	(125,972)	97,163	0.01
USD						97,163	0.01
4(400)	<u>·</u>	Written Options					
(300) Put SBP 500 Index	(400)		Expires 31/05/2024	Striko 5 005 00	26 370	(10)	(0.00)
(400) Put SBP 500 Index	, ,		·	·		, ,	
4(400) Put SBP 500 Index			·			. ,	
(100) Put SAF 500 Index	, ,		•			. ,	. ,
(2000) Put S&P 500 Index Exprise 3106/2024 Sirise 5,240.00 4,465 (9) (0.00) (100) Put S&P 500 Index Exprise 2806/2024 Sirise 5,230.00 (1,65) (4,60) (2,00) (2,00) Put S&P 500 Index Exprise 2806/2024 Sirise 5,245.00 (2,046 (12,915) (0.00) (3,00) Put S&P 500 Index Exprise 2806/2024 Sirise 5,330.00 (1,96) (22,450) (22,450) (0.00) (3,00) Put S&P 500 Index Exprise 2806/2024 Sirise 5,330.00 (1,96) (22,450) (22,450) (0.00) (0.00) (0.00) Put S&P 500 Index Exprise 2806/2024 Sirise 5,330.00 (1,96) (22,450) (0.00) (0.00) (0.00) (0.00) (0.00) Put S&P 500 Index Exprise 2806/2024 Sirise 5,330.00 (1,96) (1	, ,		·			, ,	, ,
(100			·				
(200) Put S8F 900 Index Expires 2806/2024 Sinks 6,140.00 9,94.6 (12,956) (0,000) (300) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (12,450) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (22,450) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (22,450) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (22,450) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (28,670) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (28,670) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (28,670) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (28,670) (0,001) (400) Put S8F 900 Index Expires 2806/2024 Sinks 6,305.00 1,966 (28,670) (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,305.00 (400) Put S8F 900 Index Expires 2806/2029 Sinks 6,300 In	, ,		•			. ,	. ,
(300)			·		, , ,	,	, ,
(500)			·				, ,
	, ,		•			,	, ,
TOTAL WRITTEN DITIONS (86,070) (80,070	, ,		•			,	. ,
					122,540	(86,070)	(0.01)
Swap Contracts - (0.30%)						(86,070)	(0.01)
Search Contracts Contrac	TOTAL OPTIONS					44.002	0.00
Net Local Noticinal Amount Pay Receive		- (0.30%)				· · · · · · · · · · · · · · · · · · ·	
Amount Pay Receive Currency Maturity Date USD Equity	Net Local	(0.0070)				Unrealised	% o
Credit Default Swaps	Notional						
16,800,000 Floating (Traxx Europe Series 41 Version 1 Index) Fixed 1.000% EUR 20/06/2029 5,920 0.00	Amount	Pay	Receive	Currency	Maturity Date	e USD	Equity
Series 41 Version 1 Index Fixed 1.000% USD 20/06/2029 3,672 0.00	16.800.000		Fixed 1.000%	EUR	20/06/2029	5.920	0.00
Investment Grade 42 Version 1 Index SunREALISED GAIN ON CREDIT DEFAULT SWAPS Sp. 592 Sp.		Series 41 Version 1 Index)					
Total Return Swaps	18,000,000		Fixed 1.000%	USD	20/06/2029	3,672	0.00
21,897,778 Floating (EURO STOXX Index) Floating (EUR 1 month ESTR) EUR 19/06/2024 359,024 0.03 7,399,383 Floating (FISE 100 Total Return Index) Floating (GBP 1 month SOFR) GBP 04/12/2024 161,776 0.02 371 Floating (USD 1 month SOFR) Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 11/07/2024 3,065 0.00 14,628,329 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 13/01/2025 99,421 0.01 24,194,805 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 04/02/2025 186,642 0.02 10,976,697 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 18/02/2025 74,603 0.01 13,298,481 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 12/03/2025 90,383 0.01 13,998,472 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 90,383 0.01 13,998,472 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 13,557 0.00 3,226,517 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 21,929 0.00	UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				9,592	0.00
7,399,383 Floating (FTSE 100 Total Return Index) Floating (GBP 1 month SONIA) GBP 04/12/2024 161,776 0.02		Total Return Swaps					
371 Floating (USD 1 month SOFR) Floating (MSCI World Momentum Index) USD 11/07/2024 3,065 0.00 14,628,329 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 13/01/2025 99,421 0.01 24,194,805 Floating (Russell 1000 Total Return Index) Floating (USD 1 month SOFR) USD 0.00 10,976,697 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 18/02/2025 186,642 0.02 10,976,697 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 12/03/2025 90,383 0.01 13,298,481 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 13,298,481 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 13,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 13,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 10,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 10,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 0.00 10,000 UNREALISED GAIN ON TOTAL RETURN SWAPS 1,010,400 0.10 10,000 Floating (Traxx Europe Crossover Series 41 Version 1 Index) Fixed 5.000% EUR 20/06/2029 (24,466) (0.01) 13,650,000 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (22,973) (0.00) 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 0.00 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 0.00 10,000 10,	21,897,778	Floating (EURO STOXX Index)	Floating (EUR 1 month ESTR)	EUR	19/06/2024	359,024	0.03
14,628,329 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 13/01/2025 99,421 0.01	7,399,383	Floating (FTSE 100 Total Return Index)	Floating (GBP 1 month SONIA)	GBP	04/12/2024	161,776	0.02
24,194,805 Floating (Russell 1000 Total Return Index) Floating (USD 1 month SOFR) USD 04/02/2025 186,642 0.02	371	Floating (USD 1 month SOFR)	Floating (MSCI World Momentum Ind	lex) USD	11/07/2024	3,065	0.00
Index	14,628,329	,	Floating (USD 1 month SOFR)	USD	13/01/2025	99,421	0.01
10,976,697 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 18/02/2025 74,603 0.01 13,298,481 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 12/03/2025 90,383 0.01 1,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 13,557 0.00 3,226,517 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 13,557 0.00 UNREALISED GAIN ON TOTAL RETURN SWAPS USD 13/05/2025 21,929 0.00 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 1,019,992 0.10 Net Local Notional Amount Pay Receive Currency Maturity Date Unrealised Loss Currency Maturity Date Unrealised Loss Currency Currency Maturity Date Unrealised Loss Currency	24,194,805	0 (Floating (USD 1 month SOFR)	USD	04/02/2025	186,642	0.02
13,298,481 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 12/03/2025 90,383 0.01 1,994,772 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 09/04/2025 13,557 0.00 3,226,517 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 13/05/2025 21,929 0.00 UNREALISED GAIN ON TOTAL RETURN SWAPS 1,010,400 0.10 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 1,019,992 0.10 Net Local Notional Amount Pay Receive Currency Maturity Date USD Shareholders' Equity Credit Default Swaps 4,850,000 Floating (ITraxx Europe Crossover Series 41 Version 1 Index) Fixed 5.000% EUR 20/06/2029 (24,466) (0.01) 13,650,000 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (22,973) (0.00) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (47,439) (0.01)	10.976.697		Floating (USD 1 month SOFR)	USD	18/02/2025	74.603	0.01
1,994,772			,				
3,226,517 Floating (MSCI World Index) Floating (USD 1 month SOFR) USD 13/05/2025 21,929 0.00 UNREALISED GAIN ON TOTAL RETURN SWAPS 1,010,400 0.10 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 1,019,992 0.10 Net Local Notional Amount Pay Receive Currency Maturity Date Loss USD Shareholders' Equity 1,850,000 Floating (iTraxx Europe Crossover Fixed 5.000% EUR 20/06/2029 (24,466) (0.01) 13,650,000 Floating (Markit CDX North America High Yield 42 Version 1 Index) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (47,439) (0.01) Total Return Swaps 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 07/06/2024 (30,237) (0.00)							
Net Local Notional Amount Pay Receive Currency Maturity Date Unrealised Loss Shareholders' Equity		- '					
Net Local Notional Amount Pay Receive Currency Maturity Date Loss Shareholders Equity Credit Default Swaps 4,850,000 Floating (iTraxx Europe Crossover Fixed 5.000% EUR 20/06/2029 (24,466) (0.01) Series 41 Version 1 Index) 13,650,000 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2029 (22,973) (0.00) High Yield 42 Version 1 Index) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (47,439) (0.01) Total Return Swaps 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 07/06/2024 (30,237) (0.00)	UNREALISED GAIN	N ON TOTAL RETURN SWAPS				1,010,400	0.10
Notional Amount	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				1,019,992	0.10
Notional Amount Pay Receive Currency Maturity Date Loss USD Equity	Net Local					Unrealised	
4,850,000 Floating (iTraxx Europe Crossover Series 41 Version 1 Index) Fixed 5.000% EUR 20/06/2029 (24,466) (0.01) 13,650,000 Floating (Markit CDX North America High Yield 42 Version 1 Index) Fixed 5.000% USD 20/06/2029 (22,973) (0.00) UNREALISED LOSS ON CREDIT DEFAULT SWAPS (47,439) (0.01) Total Return Swaps 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 07/06/2024 (30,237) (0.00)	Notional Amount	Pay	Receive	Currency	Maturity Date		
Series 41 Version 1 Index Series 41 Version 1 Index 13,650,000 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2029 (22,973) (0.00)	4.850.000		Fixed 5.000%	ELIR	20/06/2029	(24.466)	(0.01)
High Yield 42 Version 1 Index		Series 41 Version 1 Index)				, ,	, ,
Total Return Swaps 14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 07/06/2024 (30,237) (0.00)	13,650,000		Fixed 5.000%	USD	20/06/2029	(22,973)	(0.00)
14,853 Floating (Bloomberg Commodity Index Floating (Bloomberg Commodity Index) USD 07/06/2024 (30,237) (0.00)	UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(47,439)	(0.01)
	14,853	Floating (Bloomberg Commodity Index	Floating (Bloomberg Commodity Inde	ex) USD	07/06/2024	(30,237)	(0.00)

Swap Contracts – (Continued)		

Net Local Notional	_				Unrealised Loss	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
21,000	Total Return Swaps – (Continued) 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 LOSS	ON TOTAL RETURN SWAPS				(4,115,134)	(0.39)
TOTAL UNREALISE	D LOSS ON SWAP CONTRACTS				(4,162,573)	(0.40)
MARKET VALUE OF (cost USD 997,179,1					992,886,074	94.76
OTHER ASSETS AN	ID LIABILITIES				54,861,392	5.24
SHAREHOLDERS' E	EQUITY			1	1,047,747,466	100.00
					Market Value	% of Shareholders
TOTAL INVESTMEN	ITS				USD	Equity
	ding derivatives (cost USD 997,164,621)				1,011,537,001	96.54
Unrealised gain on future					2,726,444	0.26
Unrealised loss on future Unrealised gain on forward					(2,082,153) 2,323,058	(0.20) 0.22
Unrealised loss on forwa	-				(18,486,788)	(1.76)
	sed options (cost USD 223,135)				97,163	0.01
•	options (cost USD (208,610))				(86,070)	(0.01)
Unrealised gain on swap					1,019,992	0.10
Unrealised loss on swap	contracts				(4,162,573)	(0.40)
Other Assets and Liabilit					54,861,392	5.24
Shareholders' Equit	ty			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.

⁽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.

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
30,000,000	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 Federal Home Loan Bank Discount Notes	USD	0.000%	12/02/2025	640,447	0.16
	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	0.70
	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
	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 0.08
320,000	I GGGIGI FIGHTE LOGIT DATING	030	J. 4 30 /0	25/01/2025	520,212	0.06

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	Gain	Shareholders'
	decurry bescription					Equity
37	CAD 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
(81)	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
	JPY					
(35) 27	Japan Government Bonds 10YR Futures 13/06/2024 TOPIX Index Futures 13/06/2024		Short Long	(31,878,520) 4,762,735	184,461 91,291	0.05 0.02
				(27,115,785)	275,752	0.07
	USD					
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	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 ³ Equity
	EUR						
92		024		Long	7,984,020	(205,985)	(0.05)
31	Euro BTP Italian Government		024	Long	3,915,595	(46,757)	(0.01)
223	Euro STOXX 50 Index Futures	21/06/2024		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	124		Long	3,655,979	(99,672)	(0.02)
					8,144,791	(206,266)	(0.05)
310	SEK OMX Stockholm 30 Index Futu	ıres 20/06/2024		Long	7,691,638	(89,561)	(0.02)
(1 707)	USD 3-Month SOFR Futures 18/03/	2025		Short	(424 504 200)	(67.201)	(0.03)
(1,787) (1,269)				Short	(424,591,200) (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)
16				Long	4,787,040	(13,860)	(0.00)
36	Mini-Russell 2000 Index Future			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)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(1,489,046)	(0.38)
Forward Cui	rency Contracts – (1.23%	b)					
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD		USD				Gain	Shareholders'
AUD CZK	90,290,000 738,740,000	USD USD	Sold 59,779,202 32,102,157		20/06/2024 20/06/2024	Gain USD 295,818 361,843	Shareholders' Equity 0.07 0.08
AUD CZK GBP	90,290,000 738,740,000 103,294,009	USD USD USD	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
AUD CZK GBP HUF	90,290,000 738,740,000 103,294,009 5,823,720,000	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
AUD CZK GBP HUF NOK	90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000	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
AUD CZK GBP HUF NOK NZD	90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000	USD USD USD USD USD USD	\$9,779,202 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
AUD CZK GBP HUF NOK NZD PLN	90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000	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 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
AUD CZK GBP HUF NOK NZD PLN USD	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	USD	\$0ld 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
AUD CZK GBP HUF NOK NZD PLN USD	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	USD	\$0ld 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		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
AUD CZK GBP HUF NOK NZD PLN USD USD	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	USD	\$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		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
AUD CZK GBP HUF NOK NZD PLN USD USD USD	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	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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD	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	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW	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		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	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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD USD USD	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	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP	\$0ld 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		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	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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD	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	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW	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		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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD USD USD USD	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	USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD	\$0ld 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	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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD USD USD USD	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	USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD	\$0ld 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	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
AUD CZK GBP HUF NOK NZD PLN USD USD USD USD USD USD USD USD	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	USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD	\$0ld 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	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 0.93 0.32 0.10 2.82
AUD CZK GBP HUF NOK NZD PLN USD	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	USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD USD RENCY CONTRAC	\$\frac{\sqrt{59,779,202}}{32,102,157}\$ \$\frac{131,493,282}{16,174,860}\$ \$\frac{15,807,233}{53,328,375}\$ \$\frac{26,476,956}{77,630,000}\$ \$\frac{63,250,000}{63,250,000}\$ \$\frac{734,413,640,000}{413,640,957,767}\$ \$\frac{46,376,380,000}{2,805,010,000}\$ \$\frac{1,380,680,000}{22,442,160}\$ TS		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	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'
AUD CZK GBP HUF NOK NZD PLN USD	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 Amount Bought	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC*	\$\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 TS Amount Sold		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 21/06/2024 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 Loss USD	Shareholders'
AUD CZK GBP HUF NOK NZD PLN USD	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	USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC	\$ 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 TS 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 0.000 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)
AUD CZK GBP HUF NOK NZD PLN USD	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 P. GAIN ON FORWARD CUR Amount Bought 57,350,000 67,810,000 9,270,000 106,725,174	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC*	\$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 TS 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)
AUD CZK GBP HUF NOK NZD PLN USD	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 PGAIN ON FORWARD CUR Amount Bought 57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC	\$\frac{\sqrt{\sq}}}}}}}}}} \sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sq}}}}}}}} \sqnt{\sqrt{\sin{\sint{\sint{\sint{\sint{\sint{\sint{\sint{\sint{\sint{\sint{\sin		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)
AUD CZK GBP HUF NOK NZD PLN USD	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 9,270,000 106,725,174 361,709,130,000 66,170,000	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$ 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 TS Amount Sold 11,337,439 49,883,554 10,334,830 116,299,478 22,881,998 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)
AUD CZK GBP HUF NOK NSD USD USD USD USD USD USD USD USD USD U	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 PAROMER OF 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	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{\sq}}}}}}}}} \sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sq}}}}}}}} \sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sqrt{\sq}}}}}}} \sqrt{\sqrt{\sqrt{\sq}}}}}}} \sqrt{\sqrt{\sqrt{\sqrt{\sint{\sint{\sqrt{\sq}}}}}}} \sint{\sint\sint{\sint{\sint{\sint{\sint{\s		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)
AUD CZK GBP HUF NOK NZD PLN USD	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 PAROMER Bought 57,350,000 67,810,000 9,270,000 106,725,174 361,709,130,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000 1,703,010,000	USD USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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\$ \$2,442,160\$ \$\frac{\sqrt{50}}{325}\$ **Amount Sold** **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		### Comparison of Comparison o	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)	\$\text{Shareholders} \text{Equity}\$ 0.07 0.08 0.00 0.00 0.00 0.04 0.14 0.02 0.06 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) (0.15) (0.11) (0.10) (0.11) (0.10) (0.11) (0.10) (0.11) (0.10) (0.11) (0.10) (0.11)
AUD CZK GBP HUF NOK NZD PLN USD	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 Parama Bought 57,350,000 67,810,000 67,810,000 106,725,174 361,709,130,000 12,404,627,192 20,557,310,000	USD USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRACT Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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\$ \$\frac{\sqrt{50}}{3250}\$ Amount Sold \$11,337,439\$ \$49,883,554\$ \$10,334,830\$ \$116,299,478\$ \$22,881,998\$ \$18,225,160\$ \$20,451,718\$ \$3,286,484\$ \$15,384,238\$		## Date 20/06/2024 20/06/20	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) (1.04) (0.13)
AUD CZZK GBP HUF NOK NZD PLN JSD	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 9,270,000 106,725,174 361,709,130,000 66,170,000 1,703,010,000 12,404,627,192 20,557,310,000 436,340,000	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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\$ \$\frac{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 0.00 0.00 0.04 0.15 0.02 0.02 0.02 0.03 0.33 0.33 0.10 2.82 % of Shareholders Equity (0.12 (0.04) (0.01) (0.10) (0.11) (0.01) (1.04) (0.01)
AUD CZZK GBP HUF NOK NZD PLN JSD	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 Parama Bought 57,350,000 67,810,000 67,810,000 106,725,174 361,709,130,000 12,404,627,192 20,557,310,000	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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\$ \$\frac{\sqrt{50}}{3250}\$ Amount Sold \$11,337,439\$ \$49,883,554\$ \$10,334,830\$ \$116,299,478\$ \$22,881,998\$ \$18,225,160\$ \$20,451,718\$ \$3,286,484\$ \$15,384,238\$		## Date 20/06/2024 20/06/20	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)	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)
AUD CZK GBP HUF NOK NZD PLN USD	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 9,270,000 106,725,174 361,709,130,000 66,170,000 1,703,010,000 12,404,627,192 20,557,310,000 436,340,000	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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\$ \$\frac{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 0.00 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)
AUD CZK GBP HUF NOK NZD PLN USD	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 of C	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{\sq}\sqrt{\sq}}}}}}}}\serightan}\sepsitint{\sed{\sint{\sin}\sint{\sint{\sint{\sint{		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 0.000 0.000 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) (0.10) (0.11) (0.11) (0.11) (0.13) (0.14) (0.13) (0.12) (0.14) (0.13) (0.14) (0.14) (0.13) (0.15) (0.11) (0.14) (0.13) (0.14) (0.14) (0.13) (0.19) (0.19)
AUD CZK GBP HUF NOK NZD PLN USD	90,290,000 738,740,000 103,294,009 5,823,720,000 167,710,000 87,710,000 104,490,000 104,490,962 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 Stat	USD USD USD USD USD USD USD USD BRL CHF IDR JPY KRW PHP TWD USD RENCY CONTRAC* Currency USD USD USD USD USD USD USD USD USD US	\$\frac{\sqrt{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 TS ### 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 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 0.00 0.00 0.04 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) (0.15) (0.11) (0.01) (1.104 (0.13) (0.02) (0.19) (0.26)

Currency	Amount Bought C	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	24,202,864 C	CZK	566,470,000		20/06/2024	(690,717)	(0.18)
USD	58,908,480 E	EUR	54,649,595		20/06/2024	(459,396)	(0.10
USD	55,903,915 G	BBP	44,417,820		20/06/2024	(653,340)	(0.15
USD	5,620,836 H	HUF	2,089,340,000		20/06/2024	(190,580)	(0.05
USD	20,422,453 IL	LS	75,990,000		20/06/2024	(15,660)	(0.01
USD	14,850,456 IN	NR	1,241,180,000		20/06/2024	(14,641)	(0.00
USD	8,019,367 N	ИXN	138,250,000		20/06/2024	(67,054)	(0.01
USD	17,101,768 N	NOK	184,310,000		20/06/2024	(455,923)	(0.12
USD	44,646,493 N	NZD	74,640,000		20/06/2024	(1,212,330)	(0.30
USD	8,957,508 P	PLN	36,260,000		20/06/2024	(250,792)	(0.07
USD	27,450,026 S	SEK	292,824,204		20/06/2024	(414,022)	(0.11
USD	10,034,705 Z	'AR	191,910,000		20/06/2024	(145,076)	(0.04
ZAR	399,800,000 U	JSD	21,470,423		20/06/2024	(263,211)	(0.06
USD		CLP	17,986,700,000		21/06/2024		(0.33
UNREALISED LOS	S ON FORWARD CURRE	ENCY CONTRA	стѕ			(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 Inde Floating (Markit CDX No Investment Grade 42 Ver	orth America	Fixed 1.000%	USD	20/06/2029	16,411	0.00
UNREALISED GAIN	N ON CREDIT DEFAULT	SWAPS				35,354	0.01
TOTAL UNREALIS	ED GAIN ON SWAP CON	TRACTS				35,354	0.01
Net Local Notional						Unrealised Loss	% of Shareholders
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
13,050,000	Credit Default Swaps Floating (iTraxx Europe (Series 41 Version 1 Inde		Fixed 5.000%	EUR	20/06/2029	(26,472)	(0.01)
16,050,000	Floating (Markit CDX No High Yield 42 Version 1	orth America	Fixed 5.000%	USD	20/06/2029	(21,714)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT	SWAPS				(48,186)	(0.01)
TOTAL UNREALIS	ED LOSS ON SWAP CON	NTRACTS				(48,186)	(0.01)
MARKET VALUE O (cost USD 358,593,						355,775,538	89.43
OTHER ASSETS A	ND LIABILITIES					42,042,038	10.57
SHAREHOLDERS'	FOULTY				:	397,817,576	100.00
	EQUIT						
TOTAL INVESTME						Market Value USD	% of Shareholders Equity
TOTAL INVESTME		8,593,943)			1		Shareholders Equity
TOTAL INVESTME	NTS uting derivatives (cost USD 356 ures contracts	8,593,943)			ı	USD	Shareholders Equity 90.12
TOTAL INVESTME	NTS uting derivatives (cost USD 356 ures contracts	8,593,943)			ı	USD 358,519,313	Shareholders Equity 90.12 0.92
TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu	NTS uting derivatives (cost USD 356 ures contracts	8,593,943)			ı	USD 358,519,313 3,644,562	90.12 90.12 0.92 (0.38
TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw	NTS Iding derivatives (cost USD 356 ares contracts ares contracts	8,593,943)			1	358,519,313 3,644,562 (1,489,046)	90.1: 0.9: (0.38
TOTAL INVESTME: Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw Unrealised loss on forw	NTS uding derivatives (cost USD 356 ares contracts ares contracts ared currency contracts ared currency contracts ared currency contracts	8,593,943)			ı	358,519,313 3,644,562 (1,489,046) 11,215,236	90.1: 0.9: (0.38: 2.8: (4.05:
TOTAL INVESTME Total Investments exclu Unrealised gain on futu Unrealised gain on forw Unrealised loss on forw Unrealised loss on forw Unrealised loss on swa	NTS uding derivatives (cost USD 356 ures contracts vard currency contracts vard currency contracts ap contracts	8,593,943)			ı	358,519,313 3,644,562 (1,489,046) 11,215,236 (16,101,695) 35,354	90.1: 90.1: 0.9: (0.38: 2.8: (4.05: 0.0
TOTAL INVESTME! Total Investments exclu Unrealised gain on futu Unrealised loss on futu Unrealised gain on forw	NTS Iding derivatives (cost USD 356 ares contracts ares contracts ward currency contracts are contracts.	8,593,943)				358,519,313 3,644,562 (1,489,046) 11,215,236 (16,101,695)	Shareholders

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 ^(a)	Total Expense Ratio ^(b)
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 "A" Share Class	USD	26 May 2016	1.50%	2.40% 2.40%	2.40% 2.40%
"E" Accumulation Share Class	EUR	5 March 2001 31 July 2001	1.50% 1.50%	2.40%	2.40%
"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%	1.10%
"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	USD	3 March 2010	0.85%	1.25%	1.25%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.15%	1.15%
"R" Share Class	GBP	10 December 2012	0.75%	1.15%	1.15%
"R" Share Class	USD	3 December 2012	0.75%	1.15%	1.15%
Emerging Markets Equity ESG Portfolio	USD	07.0		0.0==:	
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 "IO" Share Class	EUR USD	24 October 2018	0.00% 0.00%	0.46% 0.46%	0.15% 0.15%
"P" Accumulation Share Class	USD	22 February 2021 26 February 2020	1.25%	1.75%	1.45%
"R" Accumulation Share Class	USD	27 September 2018	0.85%	1.75%	1.43%
"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	27 Ocptember 2010	0.0070	1.55 /6	1.00 /0
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	12 August 2016	1.75%	2.25%	1.96%
Other Currency Accumulation Share Class	EUR	11 February 2016	1.75%	2.25%	1.96%
Other Currency Accumulation Share Class	HKD	28 April 2022	1.75%	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 "I" Share Class	GBP USD	8 April 2016 6 July 2001	0.85%	1.31%	0.99% 0.99%
"IO" Accumulation Share Class	GBP	19 August 2008	0.85% 0.00%	1.31% 0.46%	0.99%
"IO" Accumulation Share Class	SEK	13 August 2006	0.00%	0.46%	0.14%
"IO" Accumulation Share Class	USD	30 November 2007	0.00%	0.46%	0.09 /
"IS" Accumulation Share Class	EUR	7 August 2023	0.70%	1.16%	0.14%
"IS" Accumulation Share Class	GBP	29 November 2023	0.70%	1.16%	0.80%
"IS" Accumulation Share Class	USD	7 August 2023	0.70%	1.16%	0.737
"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%	1.46%	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	USD	····			
Base Accumulation Share Class	USD	10 May 2022	1.75%	2.25%	2.25%
	USD	28 July 2022	1.75%	2.25%	2.25%
Base Currency Share Class	EUR	10 May 2022	1.75%	2.25%	
		10 May 2022 10 May 2022	1.75% 1.75%	2.25% 2.25%	2.25% 2.25%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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	EUR	10 May 2022	0.85%	1.35%	1.35%
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	10 May 2022	0.85% 0.85%	1.35%	1.35%
"R" Share Class	GBP	10 May 2022 28 July 2022	0.85%	1.35% 1.35%	1.34% 1.35%
"R" Share Class	USD	28 July 2022	0.85%	1.35%	1.35%
Global Environmental Impact Equity Portfolio	USD	20 001, 2022	0.0070	1.0070	1.0070
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	14 February 2020	1.50%	2.65%	2.43%
"I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	20 March 2020	0.75% 0.75%	1.11% 1.11%	0.86% 0.86%
"I" Accumulation Share Class	USD	14 February 2020 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	14 February 2020	1.25%	1.65%	1.31%
"R" Accumulation Share Class	GBP USD	14 February 2020	0.75%	1.15%	0.93%
"R" Accumulation Share Class "R" Share Class	GBP	14 February 2020 14 February 2020	0.75% 0.75%	1.15% 1.15%	0.93% 0.93%
"R" Share Class	USD	14 February 2020	0.75%	1.15%	0.93%
Global Equity Income Portfolio	USD	14 1 Cbiddily 2020	0.7570	1.1570	0.5570
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	USD	26 October 2007	0.65%	1.01%	1.01%
"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" (Dis) (Gross Quarterly) Share Class "R" Accumulation Share Class	USD	2 January 2019 13 December 2012	0.65% 0.65%	1.05% 1.05%	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	1.50%	1.90%	1.66%
Base Currency (Dis) (Stable Monthly) Share Class	USD	28 April 2022	1.50%	1.90%	1.62%
Base Currency Share Class	USD	25 July 2007	1.50%	1.90%	1.66%
Base Currency Share Class (USD Hedged Class)	USD SGD	10 April 2015 28 April 2022	1.50% 1.50%	1.90% 1.90%	1.63%
Other Currency (Dis) (Stable Monthly) Share Class Other Currency Accumulation Share Class	EUR	23 February 2006	1.50%	1.90%	1.62% 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)	EUR	10 April 2015	1.50%	1.90%	1.66%
"A" Accumulation Share Class	USD	17 April 2009	1.50%	2.40%	2.16%
"A" Share Class	USD	17 April 2009	1.50%	2.40%	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 "I" Accumulation Share Class	SEK USD	13 August 2021 25 October 2013	0.75% 0.75%	1.11% 1.11%	0.74% 0.84%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 March 2018	0.75%	1.11%	0.83%
"I" Accumulation Share Class (EOR Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	0.75%	1.11%	0.83%
"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	GBP	5 June 2013	0.00%	0.36%	0.08%
"IO" Accumulation Share Class	USD	2 January 2013	0.00%	0.36%	0.08%
"IO" Accumulation Share Class (USD Hedged Class)	USD	20 March 2015	0.00%	0.36%	0.09%
"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) "P" Share Class	USD EUR	20 January 2017 18 January 2022	1.25% 1.25%	1.65% 1.65%	1.38% 1.39%
"P" Share Class	USD	17 April 2009	1.25%	1.65%	1.39%
"P" Share Class (USD Hedged Class)	USD	20 January 2017	1.25%	1.65%	1.36%
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	EUR	16 October 2015	0.75%	1.15%	0.90%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Global Equity Partners ESG Portfolio (Continued)					
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	13 December 2012	0.75% 0.75%	1.15%	0.91% 0.91%
"R" Accumulation Share Class (EDR Hedged Class)	USD	16 October 2015 16 October 2015	0.75%	1.15% 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		4.500/	4.000/	4 770/
Base Accumulation Share Class	USD	30 September 2020	1.50%	1.90%	1.77%
Base Currency Share Class Other Currency Accumulation Share Class	USD SGD	30 September 2020 16 December 2021	1.50% 1.50%	1.90% 1.90%	1.78% 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	USD	30 September 2020	1.25%	1.65%	1.51%
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	30 September 2020	0.75%	1.15%	1.03%
"R" Share Class	GBP	30 September 2020 30 September 2020	0.75% 0.75%	1.15% 1.15%	1.03% 1.03%
"R" Share Class	USD	30 September 2020	0.75%	1.15%	1.03%
Global Future Technology Leaders Equity Portfolio	USD	_0 00ptombol 2020	5.1070	1.1070	1.55/0
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	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 "I" Share Class	GBP	6 April 2021	0.75%	1.11%	0.79%
"IO" Accumulation Share Class	USD	25 February 2020	0.75% 0.00%	1.11%	0.81% 0.07%
"P" Accumulation Share Class	USD	25 February 2020 19 March 2020	1.25%	0.36% 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				
Base Accumulation Share Class	USD	19 September 2012	1.50%	1.90%	1.67%
Base Currency (Dis) (Stable Monthly) Share Class	USD	14 February 2022	1.50% 1.50%	1.90%	1.62%
Base Currency Share Class Other Currency (Dis) (Stable Monthly) Share Class	SGD	4 January 2016 31 January 2022	1.50%	1.90% 1.90%	1.67% 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 "I" Accumulation Share Class	GBP USD	13 January 2016	0.75%	1.11%	0.84%
"I" Share Class	GBP	19 September 2012 13 January 2016	0.75% 0.75%	1.11% 1.11%	0.84% 0.84%
"I" Share Class	USD	4 January 2016	0.75%	1.11%	0.84%
"IO" Share Class	USD	31 July 2020	0.00%	0.36%	0.09%
"P" Accumulation Share Class	USD	4 January 2016	1.25%	1.65%	1.40%
"P" Share Class	USD	4 January 2016	1.25%	1.65%	1.40%
"R" Accumulation Share Class	EUR	10 May 2022	0.75%	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%	0.92%
"R" Share Class	USD	3 December 2012	0.75%	1.15%	0.91%
India Equity Portfolio Base Accumulation Share Class	USD 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 "I" Share Class	USD GBP	26 March 2008	0.85%	1.31%	0.99%
"I" Share Class "I" Share Class	USD	11 August 2015 26 March 2008	0.85% 0.85%	1.31% 1.31%	0.99% 0.98%
"IO" Accumulation Share Class	USD	23 July 2015	0.00%	0.46%	0.96%
"IS" Accumulation Share Class	EUR	20 October 2023	0.68%	1.04%	0.14 %
		_0 00.000. 2020	3.00 /0	1.57/0	0.0070

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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 May 2045	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 "I" Accumulation Snap Share Class	JPY EUR	1 August 2016 29 June 2018	0.75% 0.75%	1.11% 1.11%	0.82% 0.82%
"I" Accumulation Snap Share Class	GBP	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class	JPY	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class	USD	15 February 2024	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Snap Share Class (GBP Hedged Class)	GBP	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 GBP	7 December 2017	0.75% 0.00%	1.11%	0.81%
"IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	JPY	18 April 2024 20 August 2020	0.00%	0.36% 0.36%	0.14% 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)	GBP	12 October 2016	1.25%	1.65%	1.37%
"P" Snap Share Class (USD Hedged Class)	USD	10 August 2018	1.25%	1.65%	1.37%
"R" Accumulation Snap Share Class	GBP	21 July 2023	0.75%	1.15%	0.93%
"R" Accumulation Snap Share Class "R" Accumulation Snap Share Class (EUR Hedged Class)	JPY EUR	27 May 2015 27 May 2015	0.75% 0.75%	1.15% 1.15%	0.89% 0.89%
"R" Accumulation Snap Share Class (EBP Hedged Class)	GBP	27 May 2015 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	44 Navember 2005	4 500/	4.000/	4.700/
Base Accumulation Snap Share Class Base Currency Snap Share Class	JPY 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% 1.50%	1.90% 1.90%	1.70% 1.70%
Other Currency Share Class Other Currency Snap Share Class	GBP	21 January 2002 14 May 2010	1.50%	1.90%	1.70%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.19%
"B" Snap Share Class	USD	5 March 2001	1.50%	3.40%	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 "I" Accumulation Snap Share Class	JPY EUR	31 October 2007	0.65%	1.01%	0.77%
"I" Accumulation Snap Share Class "I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	13 July 2022 5 April 2013	0.65% 0.65%	1.01% 1.01%	0.77% 0.77%
"I" Accumulation Snap Share Class (USD Hedged Class)	USD	16 August 2013	0.65%	1.01%	0.77%
"I" Snap Share Class	JPY	13 November 2001	0.65%	1.01%	0.77%
"I" Snap Share Class (GBP Hedged Class)	GBP	26 August 2016	0.65%	1.01%	0.77%
"IS" Accumulation Snap Share Class	EUR	18 March 2021	0.52%	0.88%	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 "P" Accumulation Snap Share Class (USD Hedged Class)	JPY USD	8 September 2008	1.25% 1.25%	1.65% 1.65%	1.43% 1.43%
"R" Accumulation Snap Share Class (OSD Hedged Class)	EUR	2 May 2013 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	USD	23 February 2018	0.65%	1.05%	0.84%
"R" Snap Share Class (GBP Hedged Class)	GBP	26 August 2016	0.65%	1.05%	0.85%
"RS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	30 July 2021	0.52%	0.88%	0.71%
US Equity ESG Portfolio Base Accumulation Share Class	USD 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	17 June 2009	1.50%	1.90%	1.66%
Other Currency Share Class	GBP	14 May 2010	1.50%	1.90%	1.66%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
US Equity ESG Portfolio (Continued)	605	04 1 0044	4.500/	4.000/	4.0401
Other Currency Share Class "A" Share Class	SGD USD	21 June 2011	1.50% 1.50%	1.90% 2.40%	1.64% 2.16%
"E" Accumulation Share Class	EUR	3 February 2006 3 February 2006	1.50%	2.40%	2.16%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	6 July 2010	1.50%	2.65%	2.41%
"I" Accumulation Share 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	1.25%	1.65%	1.39%
"R" Accumulation Share Class	EUR	8 September 2008 10 December 2012	1.25% 0.75%	1.65% 1.15%	1.39% 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				
Base Accumulation Share Class	USD	15 June 2018	1.50%	1.90%	1.57%
Base Currency Share Class	USD	15 June 2018	1.50%	1.90%	1.57%
"E" Accumulation Share Class	EUR	15 June 2018	1.50%	2.65%	2.54%
"I" Accumulation Share Class "I" Share Class	USD	15 June 2018 15 June 2018	0.75% 0.75%	1.11% 1.11%	0.96% 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	USD	15 June 2018	0.75%	1.15%	1.03%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	11 July 2018	0.75%	1.15%	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	00.0.1	4.500/	4.000/	4.000/
Base Accumulation Share Class	USD	30 October 2020	1.50%	1.90%	1.68%
Base Currency Share Class Other Currency Accumulation Share Class	USD EUR	30 October 2020 30 October 2020	1.50% 1.50%	1.90% 1.90%	1.67% 1.69%
"A" Accumulation Share Class	USD	18 October 2023	1.50%	2.40%	2.19%
"E" Accumulation Share Class	EUR	30 October 2020	1.50%	2.40%	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 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	0.7576	1.13/0	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	HKD	19 October 2021	1.50%	1.90%	1.90%
"E" Accumulation Share Class	EUR	19 October 2021	1.50%	2.65%	2.65%
"I SD" Accumulation Share Class "I SD" Share Class	GBP USD	19 January 2023 23 November 2021	0.45% 0.45%	0.81% 0.81%	0.76% 0.76%
"I" Accumulation Share Class	EUR	19 October 2021	0.45%	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	USD	19 October 2021	1.25%	1.65%	1.65%
"P" Share Class	USD	19 October 2021	1.25%	1.65%	1.63%
"R" Accumulation Share Class	EUR	19 October 2021	0.75%	1.15%	1.10%
"R" Accumulation Share Class "R" Share Class	USD	19 October 2021	0.75% 0.75%	1.15%	1.10%
"R" Share Class	EUR GBP	19 October 2021 19 October 2021	0.75%	1.15% 1.15%	1.10% 1.09%
"R" Share Class	USD	19 October 2021	0.75%	1.15%	1.11%
Global Future Economic Security Equity Portfolio	USD	.5 0010001 2021	0.1070	1.10/0	1.11/0
Base Accumulation Share Class	USD	13 June 2023	1.50%	1.90%	1.67%
Base Currency Share Class	USD	13 June 2023	1.50%	1.90%	1.64%
Other Currency Accumulation Share Class	EUR	13 June 2023	1.50%	1.90%	1.68%
"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 "IO" Accumulation Share Class	USD	13 June 2023 13 June 2023	0.75% 0.00%	1.11% 0.36%	0.81% 0.09%
"IS" Share Class	EUR	30 May 2024	0.60%	0.36%	0.09%
"P" Accumulation Share Class	USD	18 September 2023	1.25%	1.65%	1.49%
"P" Share Class	USD	18 September 2023	1.25%	1.65%	1.49%
"R" Accumulation Share Class	EUR	13 June 2023	0.75%	1.15%	0.88%
"R" Accumulation Share Class	GBP	13 June 2023	0.75%	1.15%	0.89%
	USD	13 June 2023	0.75%	1.15%	0.93%
"R" Accumulation Share Class "R" Share Class	EUR	13 June 2023	0.75%	1.15%	0.88%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Global Future Economic Security Equity Portfolio (Continued)					
"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	13 Julie 2023	0.7576	1.1370	1.13/0
Base Accumulation Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
Other Currency Share Class	EUR	2 December 2016	1.50%	1.90%	1.96%
"E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class	EUR EUR	21 December 2016 21 December 2016	1.50% 1.50%	2.65% 2.65%	2.65% 2.65%
"E" Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"I" Accumulation Share Class	GBP	23 December 2016	0.75%	1.11%	1.10%
"I" Accumulation Share Class	USD	2 December 2016	0.75%	1.11%	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	USD	2 December 2016	1.25%	1.61%	1.60%
"P" Share Class "R" Accumulation Share Class	USD GBP	2 December 2016 23 December 2016	1.25% 0.75%	1.61% 1.15%	1.61% 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	USD	2 December 2016	0.75%	1.15%	0.98%
Global Real Estate Equity Portfolio	USD				
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	EUR	2 December 2016	1.50%	1.90%	1.90%
"E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class	EUR EUR	21 December 2016 21 December 2016	1.50% 1.50%	2.65% 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	USD	2 December 2016	0.75%	1.11%	1.11%
"P" (Dis) (Gross Quarterly) Share Class	USD	9 January 2017	1.25%	1.61%	1.61%
"P" Accumulation Share Class	USD	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	USD USD	2 December 2016	0.75%	1.15%	1.15%
Global Future Real Estate And Infrastructure Equity Portfolio 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		1.90%	1.90%
"E" Accumulation Share Class	EUR	28 September 2022		2.40%	2.39%
"I" Accumulation Share Class	GBP	28 September 2022	0.75%	1.11%	1.10%
"I" Accumulation Share Class	USD	28 September 2022		1.11%	1.10%
"I" Share Class	GBP	28 September 2022		1.11%	1.10%
"I" Share Class	USD	28 September 2022		1.11%	1.10%
"IO" Accumulation Share Class "R" Accumulation Share Class	USD EUR	28 September 2022 28 September 2022		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		1.15%	1.15%
"R" Share Class	EUR	28 September 2022		1.15%	1.15%
"R" Share Class	GBP	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	USD	28 September 2022	0.75%	1.15%	1.15%
North America Energy & Energy Infrastructure Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 April 2014	1.50%	1.90%	1.90%
Base Currency Share Class	USD	14 April 2014 26 May 2017	1.50% 1.50%	1.90% 2.40%	1.90% 2.40%
"A" Share Class "E" Accumulation Share Class	EUR	26 May 2017 14 April 2014	1.50%	2.40%	2.40%
"I" Accumulation Share Class	USD	14 April 2014	0.75%	1.11%	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	EUR	20 October 2015	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	14 April 2014	0.75%	1.15%	1.15%
"R" Share Class	USD	14 April 2014	0.75%	1.15%	1.15%
Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class	USD USD	10 August 2000	4 250/	1 750/	1 550/
Base Accumulation Close Snare Class Base Accumulation Snap Share Class	USD	10 August 2009 1 December 2017	1.35% 1.35%	1.75% 1.75%	1.55% 1.55%
Base Currency Snap Share Class	USD	28 April 2017	1.35%	1.75%	1.55%
Other Currency Accumulation Close Share Class	EUR	30 January 2017	1.35%	1.75%	1.55%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. US		4 April 2018	1.35%	1.75%	1.54%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. US	SD) 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	USD	8 January 2021	1.35%	2.25%	2.02%
"E" Accumulation Close Share Class	EUR	7 August 2017	1.35%	2.50%	2.30%
"I" Accumulation Close Share Class	EUR	8 January 2018	0.65%	1.01%	0.78%
	USD	10 August 2009	0.65%	1.01%	0.78%
"I" Accumulation Close Share Class		2 May 2010			
"I" Accumulation Snap Share Class	GBP	2 May 2019 9 May 2018	0.65%	1.01%	0.78%
		2 May 2019 9 May 2018 8 July 2011	0.65% 0.65% 0.00%	1.01% 1.01% 0.36%	0.78% 0.78% 0.13%

PP Clase Share Class		Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Incorporation Proceedings Procedure Commission Procedure Commission Procedure Commission Co			10.1	0.000/	0.000/	0.400/
10" Accumulation Clase Share Class						
10" Snap Share Class						
P. P. Clase Share Class						
PP Clase Share Class						0.99%
## Accumulation Close Share Class ## Class ## Close Share Class ## Cl				0.80%		0.98%
R* Clase Share Class R*C Glose Share Class R*C Glose Share Close Share Class S						0.85%
R* Close Share Class						0.87%
Emerging Markets Ex-China CORE® Class 1.75% 1.75						
Basie Accumulation Close Share Class			3 December 2012	0.65%	1.05%	0.85%
SISP Accumulation Closes Share Class			26 July 2023	1 35%	1 75%	1 70%
ISD Accumulation Clase Share Class						
SD 26 July 2023						0.71%
T' Accumulation Close Share Class T' Accumulation Close Class Close Class T' Accumulation Close Class Close Class T' Accumulation Close Class T' Accumulat	"I SD" Accumulation Close Share Class					0.71%
T Accumulation Close Share Class						0.91%
FP Accumulation Close Share Class EUR 26 July 2023 0.80% 1.20% 1.11%						0.91%
FP Accumulation Close Share Class						0.93%
PP Accumulation Close Share Class						
File Accumulation Close Share Class						
File Accumulation Close Share Class GBP 26 July 2023 0.65% 1.05%						
Tr Accumulation Close Share Class USD 26 July 2023 0.65% 1.0						
EUR Superior EUR Superior						1.00%
Base Accumulation Share Class				0.0070		
Base Currency Share Class			14 November 2005	1.25%	1.50%	1.42%
Other Currency Accumulation Share Class (USD Hedged Class) Other Currency Share Class Other Currency Share Class Other Currency Share Class GBP 4 May 2017 1.25% 1.50% 1.41% Other Currency Share Class EUR 1 April 2017 1.25% 1.50% 1.41% A Accumulation Share Class (Lass) A Accumulation Share Class (Lass) A Accumulation Share Class (Lass) EUR 2 May 2017 1.25% 2.00% 1.92% A Accumulation Share Class (Lass) EUR 3 August 2017 1.25% 2.00% 1.92% A Accumulation Share Class (Lass) EUR 5 March 2001 1.25% 2.00% 1.92% A Share Class EUR 6 March 2001 1.25% 2.00% 1.92% A Share Class EUR 7 Accumulation Share Class (Lass) T Accumulation Share Class EUR 1 Journal 2005 1.25% 2.00% 1.92% T Accumulation Share Class (Lass) T Accumulation Share Class (Lass) EUR 5 May 2017 1.05% 0.07% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 5 September 2006 0.50% 0.71% 0.60% T Accumulation Share Class (Lass) EUR 5 September 2006 0.50% 0.71% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 5 September 2006 0.05% 0.71% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 5 September 2006 0.05% 0.71% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 2 September 2006 0.05% 0.71% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 2 September 2006 0.05% 0.71% 0.60% T Accumulation Share Class (Lass Hedged Class) EUR 2 September 2002 0.04% 0.61% 0.50% T Accumulation Share Class EUR Hedged Class) EUR 2 September 2002 0.04% 0.61% 0.50% EUR 2 September 2002 0.04% 0.61% 0.60% T Accumulation Share Class EUR Hedged Class 0.05% 0.71% 0.60% EUR 2 September 2002 0.04% 0.61% 0.50% 0.75% 0.67% EUR 2 September 2002 0.04% 0.61% 0.50% 0.75% 0.67% EUR 2 September 2002 0.04% 0.61% 0.50% 0.75% 0.67% EUR 2 September 2002 0.04% 0.61% 0.50% 0.75% 0.67% EUR 2 September 2002 0.05% 0.75% 0.67% 0.67% EUR 2 September 2002 0.05% 0.75% 0.67% EUR 2 September 2002 0.05% 0.75% 0.67% 0.67% EUR 2 September 2002 0.05% 0.75% 0.67% EUR 2 September 2002 0.05% 0.75% 0.67% 0.67% EUR 2 September 2002 0.05% 0.	Base Currency Share Class	EUR	1 October 1999			1.42%
Other Currency Share Class GBP 4 May 2017 1.59% 1.50% 1.47% Other Currency Share Class USD 13 April 2017 1.25% 1.50% 1.42% "A' Accumulation Share Class USD 7 August 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 USD 7 August 2017 1.25% 2.00% 1.92% "A' Accumulation Share Class USD 1 August 2017 1.25% 2.00% 1.92% "E' Accumulation Share Class USD 1 August 2018 1.25% 2.00% 1.92% "E' Accumulation Share Class USD 1 January 2018 0.50% 0.71% 0.60% "I' Accumulation Share Class USD 1 August 2017 0.50% 0.71% 0.60% "I' Accumulation Share Class USD 4 May 2017 0.50% 0.71% 0.60% "I' Accumulation Share Class USD 4 May 2017 0.50% 0.71% 0.60%	Other Currency Accumulation Share Class		27 April 2017			1.42%
Other Currency Share Class						1.47%
A'' Accumulation Share Class						1.41%
A"Accumulation Share Class (PLN Hedged Class)						
FAX Cacumulation Share Class (PLN Hedged Class)						
"A" Share Class "F" Accumulation Share Class "I" Accumulation Share Class (USP Hedged Class) "I" Accumulation Share Class (USP Hedged Class) "I" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I"						
"A" Share Class "E" Accumulation Share 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 (ISD Hedged Class) "I" Accumulation Share Class (ISD Hedged Class) "I" Accumulation Share Class "I" S	"A" Share Class					
Fir Accumulation Share Class						
T' Accumulation Share Class						
"I" Accumulation Share Class						0.60%
"I" Accumulation Share Class (EUR Hedged Class)	"I" Accumulation Share Class					0.60%
"I" Accumulation Share Class (USD Hedged Class) EUR 25 July 2018 0.50% 0.71% 0.60% 0.71% 0.71% 0.60% 0.71%	"I" Accumulation Share Class		4 May 2017	0.50%	0.71%	0.60%
"I" Accumulation Share Class (USD Hedged Class)						0.59%
"I" Share Class						0.60%
"IS" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Sh						
FP Accumulation Share Class						
Function						
FP Share Class						
FP* Share Class						1.15%
"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 EUR 4 May 2017 0.50% 0.75% 0.67% Base Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% Other Currency Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% "E" Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% "E" Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% "Base Accumulation Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "R" Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "R" Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "R" Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "R" Share Class EUR						1.15%
"F" Share Class GBP 3 December 2012 0.50% 0.75% 0.67%			10 December 2012		0.75%	0.67%
Process						0.67%
Eurozone CORE® Equity Portfolio Base Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% 1.39% 1.36% 1.39% 1.40% 1.39% 1.39% 1.36%						0.67%
Base Accumulation Share Class EUR 15 July 2021 1.15% 1.40% 1.39% Other Currency Share Class USD 15 July 2021 1.15% 1.40% 1.39% "E" Accumulation Share Class USD 15 July 2021 1.15% 1.40% 1.39% "E" Accumulation Share Class EUR 15 July 2021 0.45% 1.66% 0.66% "I" Accumulation Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "F" Accumulation Share Class EUR 15 July 2021 0.45% 0.66% 0.66% "F" Accumulation Share Class EUR 15 July 2021 0.45% 0.70% 0.66% "F" Accumulation Close Share Class EUR 15 July 2021 0.45% 0.70% 0.66% Base Accumulation Close Share Class USD 15 July 2021 0.45% 0.70% 0.66% Base Accumulation Close Share Class USD 15 July 2021 0.45% 0.70% 0.66% Base Currency Close Share Class USD 14 November 2005 1.25% 1.50% 1.39			4 May 2017	0.50%	0.75%	0.67%
Base Currency Share Class EUR 15 July 2021 1.15% 1.40% 1.39%			15 July 2021	1 150/	1 400/	1 200/
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% 0.70% 0.69% "R" 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% "R" Share Class EUR 15 July 2021 0.45% 0.70% 0.69% "Base Accumulation Close Share Class USD 14 November 2005 1.25% 1.50% 1.38% Base Currency (Dis) (Gross Quarterly) Close Share Class USD 14 November 2005 1.25% 1.50% 1.39% Base Currency Snap Share Class USD 1 November 2018 1.25% 1.50% 1.36% Base Currency Snap Share Class USD 14 October 2004 1.25% 1.50% 1.38% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
"E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" 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 "Bulk 15 July 2021 0.45% 0.66% 0.66% "R" Accumulation Share Class "Bulk 15 July 2021 0.45% 0.70% 0.69% "Bu						1.39%
"I" Accumulation Share Class						1.90%
"I" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Bulk 15 July 2021 0.45% 0.70% 0.66% "R" Share Class "Bulk 15 July 2021 0.45% 0.70% 0.669% "R" Share Class "Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) 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 Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (AUD Hedged Class) Other Currency Accumulation Close Share Class (SGD Hedged Class) Other Currency Accumulation Snap Share Class SGD 16 April 2018 Dianuary 2019	"I" Accumulation Share Class					0.66%
"R" Accumulation Share Class "R" Share Class "R" Share Class Global CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class Base Currency (Disos Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Colose Share Class Base Currency Colose Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Accumulation Close Share Class (AUD Hedged Class) Base Currency Accumulation Close Share Class (SGD Hedged Class) Base Currency Accumulation Snap Share Class Base Currency Accumu	"I" Share Class	EUR	15 July 2021	0.45%	0.66%	0.66%
Solution			15 July 2021			0.69%
Base Accumulation Close Share Class USD 21 November 2005 1.25% 1.50% 1.38%			15 July 2021	0.45%	0.70%	0.69%
Base Accumulation Snap Share Class						
Base Currency (Dis) (Gross Quarterly) Close Share Class USD 7 November 2018 1.25% 1.50% 1.36% Base Currency Close Share Class USD 21 November 2005 1.25% 1.50% 1.39% 1.39% 1.25% 1.50% 1.39% 1.25% 1.50% 1.39% 1.25% 1.50% 1.39% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.38% 1.25% 1.50% 1.39% 1.25% 1.50% 1.25% 1.50% 1.39% 1.25% 1.50% 1.25% 1.50% 1.39% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25% 1.50% 1.25%				1.25%		1.38%
USD 21 November 2005 1.25% 1.50% 1.39%						
Base Currency Snap Share Class						
Other Currency Accumulation Close Share Class HKD 30 January 2019 1,25% 1,50% 1,38% Other Currency Accumulation Close Share Class (AUD Hedged 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% 1,38% Other Currency Accumulation Snap 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 (EUR Hedged Class) SEK 8 August 2022 1,25% 1,50% 1,39% Other Currency Accumulation Snap Share Class (SEK Hedged Class) EUR 22 August 2019 1,25% 1,50% 1,39% 7a" Snap Share Class USD 8 March 2006 1,25% 1,50% 1,39% "E" Accumulation Close Share Class EUR 31 October 2006 1,25% 2,00% 1,89% "E" Accumulation Snap Share Class EUR 29 June 2005 1,25% 2,00%			14 October 2003	1.20%		
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 8 August 2022 1.25% 1.50% 1.39% "A" Snap Share Class USD 8 March 2006 1.25% 1.50% 1.39% "E" Accumulation Close Share Class EUR 29 June 2006 1.25% 2.00% 1.89% "E" Accumulation Snap Share Class EUR 29 June 2005 1.25% 2.00% 1.89%	Other Currency Accumulation Close Share Class					
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 (GGD 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) SEK 8 August 2019 1.25% 1.50% 1.39% "A" Snap Share Class USD 8 March 2002 1.25% 1.50% 1.39% "E" Accumulation Close Share Class USD 8 March 2006 1.25% 2.00% 1.89% "E" Accumulation Snap Share Class EUR 29 June 2005 1.25% 2.00% 1.89% "E" Accumulation Snap Share Class (EUR Hedged Class) EUR 56 October 2007 0.56% 0.71% 0.56%						1.38%
Other Currenov Accumulation Close Share Class (SGD Hedged Class) SGD 16 April 2018 1.25% 1.50% 1.39% Other Currenov Accumulation Snap Share Class SEK 8 August 2022 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% 7A" Snap Share Class USD 8 March 2006 1.25% 2.00% 1.89% 7E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% 7E" Accumulation Snap Share Class EUR 29 June 2005 1.25% 2.00% 1.89% 7E" Accumulation Snap Share Class (EUR Hedged Class) EUR 5 March 2016 1.25% 2.00% 1.89% 7I" Accumulation Close Share Class EUR 5 March 2018 1.25% 2.00% 1.89% 7E" Accumulation Close Share Class EUR 20 October 2007 0.50% 0.71% 0.56%						1.40%
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) SEK 8 August 2022 1.25% 1.50% 1.39% "A" Snap Share Class USD 8 March 2006 1.25% 2.00% 1.89% "E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% "E" Accumulation Snap Share Class (EUR Hedged Class) EUR 29 June 2005 1.25% 2.00% 1.89% "E" Accumulation Close Share Class (EUR Hedged Class) EUR 5 March 2018 1.25% 2.00% 1.89% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%				1.25%		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) SEK 8 August 2022 1.25% 1.50% 1.39% "A" Snap Share Class USD 8 March 2006 1.25% 2.00% 1.89% "E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% "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% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%	Other Currency Accumulation Snap Share Class	EUR	19 October 2017	1.25%		1.39%
Other Currency Accumulation Snap Share Class (SEK Hedged Class) SEK 8 August 2022 1.25% 1.50% 1.39% "A" Snap Share Class USD 8 March 2006 1.25% 2.00% 1.89% "E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% "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% "I" Accumulation Close Share Class EUR 5 March 2018 1.25% 2.00% 1.89% "I" Accumulation Close Share Class EUR 5 March 2018 1.25% 2.00% 1.89%	Other Currency Accumulation Snap Share Class					1.39%
"A" Snap Share Class USD 8 March 2006 1.25% 2.00% 1.89% "E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% "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% "I" Accumulation Close Share Class EUR 5 Morch 2018 1.25% 2.00% 1.89% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%						1.39%
"E" Accumulation Close Share Class EUR 31 October 2006 1.25% 2.00% 1.89% "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% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%	Other Currency Accumulation Snap Share Class (SEK Hedged Class)					1.39%
"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% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%						
"E" Accumulation Snap Share Class (EUR Hedged Class) EUR 5 March 2018 1.25% 2.00% 1.89% "I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%						
"I" Accumulation Close Share Class EUR 26 October 2007 0.50% 0.71% 0.56%	"E" Accumulation Shap Share Class (ELIP Hadaad Class)					
	"I" Accumulation Close Share Class					
1 DECEMBER OF A DESCRIPTION OF A DESCRIP	"I" Accumulation Close Share Class	USD	31 January 2006	0.50%	0.71%	0.56%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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 (CIT 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	USD	6 June 2019	0.50%	0.71%	0.56%
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Close Share Class	EUR GBP	5 March 2018 23 December 2016	0.50% 0.50%	0.71% 0.71%	0.56% 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	9 February 2021	0.40%	0.61%	0.44%
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	21 December 2020	0.40%	0.61%	0.45%
"P" Accumulation Snap Share Class	USD	11 June 2007	1.00%	1.25%	1.12%
"P" Snap Share Class "R" Accumulation Close Share Class (CHF Hedged Class)	USD CHF	3 April 2009 28 August 2018	1.00% 0.50%	1.25% 0.75%	1.12% 0.56%
"R" Accumulation Snap Share Class	EUR	19 October 2017	0.50%	0.75%	0.65%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
"R" Close Share Class	GBP	23 December 2016	0.50%	0.75%	0.64%
"R" Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
Global Small Cap CORE® Equity Portfolio Base Currency Close Share Class	USD USD	3 August 2006	1.25%	1.50%	1.43%
Base Currency Snap Share Class	USD	3 August 2006	1.25%	1.50%	1.43%
Other Currency Accumulation Snap Share Class	EUR	27 April 2017	1.25%	1.50%	1.44%
Other Currency Accumulation Snap Share Class	SEK	23 October 2015	1.25%	1.50%	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 "E" Accumulation Snap Share Class	EUR EUR	30 March 2007 18 June 2007	1.25% 1.25%	2.00% 2.00%	1.93% 1.93%
"I" Accumulation Close Share Class	EUR	4 May 2023	0.60%	0.81%	0.71%
"I" Accumulation Close Share Class	GBP	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	USD	11 June 2007	1.00%	1.25%	1.16%
"R" Accumulation Snap Share Class "R" Snap Share Class	USD GBP	3 December 2012	0.60% 0.60%	0.85%	0.78%
"R" Snap Share Class	USD	9 July 2015 3 December 2012	0.60%	0.85% 0.85%	0.78% 0.78%
US CORE® Equity Portfolio	USD	o Booomboi 2012	0.0070	0.0070	0.1070
Base Accumulation Close Share Class	USD	21 November 2005	1.00%	1.25%	1.15%
Base Accumulation Snap Share Class	USD	14 November 2005	1.00%	1.25%	1.15%
Base Currency Close Share Class	USD	21 November 2005 18 November 1996	1.00%	1.25%	1.15%
Base Currency Snap Share Class Other Currency Accumulation Close Share Class	USD HKD	28 June 2019	1.00% 1.00%	1.25% 1.25%	1.15% 1.12%
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	SGD	20 June 2018	1.00%	1.25%	1.15%
"A" Snap Share Class	USD	5 March 2001	1.00%	1.75%	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 "I" Accumulation Close Share Class	HKD USD	31 May 2019 14 September 2015	0.50% 0.50%	0.71% 0.71%	0.55% 0.58%
"I" Accumulation Snap Share Class	USD	3 December 2014	0.50%	0.71%	0.58%
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	8 March 2018	0.50%	0.71%	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 "R" Accumulation Snap Share Class	USD	25 April 2008	0.80%	1.05%	0.93%
"R" Accumulation Snap Snare Class "R" Snap Share Class	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® 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 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	USD	9 October 2006	0.60%	0.81%	0.69%
"IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class	USD	7 April 2017 11 June 2007	0.00% 0.80%	0.21% 1.05%	0.21% 1.05%
"R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD	3 December 2012	0.80%	0.85%	0.85%
"R" Snap Share Class	GBP	10 December 2012	0.60%	0.85%	0.85%
	USD	3 December 2012	0.60%	0.85%	0.85%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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	USD	13 August 2020	1.25%	1.50%	1.47%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	13 August 2020 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.48% 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)	AUD	13 August 2020	1.25%	1.50%	1.47%
Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class)	CNH	30 March 2022	1.25%	1.50%	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)	SGD	13 August 2020	1.25%	1.50%	1.48%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25%	2.00%	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	USD	9 July 2021	0.60%	0.81%	0.75%
"I" Accumulation Share Class	USD	13 August 2020	0.60%	0.81%	0.75%
"I" Share Class "I" Share Class	GBP USD	4 November 2020 13 August 2020	0.60% 0.60%	0.81% 0.81%	0.75% 0.75%
"I" Share Class (EUR Hedged Class)	EUR	9 July 2021	0.60%	0.81%	0.75%
"I" Share Class (GBP Hedged Class)	GBP	25 February 2021	0.60%	0.81%	0.75%
"IS" Share Class	USD	13 August 2020	0.40%	0.61%	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	USD	13 August 2020	0.90%	1.15%	1.10%
"R" Accumulation Share Class	USD	4 May 2022	0.60%	0.85%	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	47.14	4.050/	4.500/	4 000/
Base Accumulation Share Class	USD	17 May 2011	1.25%	1.50%	1.39%
Base Currency (Dis) (Gross Monthly) Share Class	USD	1 December 2017	1.25%	1.50%	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 Base Currency Share Class	USD	13 April 2017 17 May 2011	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	30 January 2019	1.25%	1.50%	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)	EUR	6 September 2019	1.25%	1.50%	1.40%
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	8 June 2017	1.25%	1.50%	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)	EUR	17 May 2011	1.25%	1.50%	1.39%
Other Currency Share Class (EUR Hedged Class)	EUR	17 May 2011	1.25%	1.50%	1.39%
Other Currency Share Class (GBP Hedged Class)	GBP USD	17 May 2011	1.25% 1.25%	1.50% 1.75%	1.39% 1.64%
"A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	17 May 2011 8 August 2012	1.25%	2.00%	1.89%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2011	1.25%	2.00%	1.89%
"I" (Dis) (Stable Monthly) Share Class	USD	31 October 2019	0.70%	0.91%	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)	CHF	21 February 2020	0.70%	0.91%	0.78%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2011	0.70%	0.91%	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)	EUR	17 May 2011	0.70%	0.91%	0.77%
"I" Share Class (GBP Hedged Class)	GBP	26 June 2020	0.70%	0.91%	0.77%
"IO" Accumulation Share Class	JPY USD	13 September 2016	0.00%	0.21%	0.07%
"IO" Accumulation Share Class "IO" Share Class	USD	24 April 2015 15 November 2013	0.00% 0.00%	0.21% 0.21%	0.07% 0.05%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	27 February 2019	0.45%	0.21%	0.05%
"P" Accumulation Share Class	USD	8 February 2013	1.00%	1.25%	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	21 February 2020	0.70%	0.95%	0.84%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.84%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.70%	0.95%	0.84%
Emerging Markets Debt Blend Portfolio	USD				
Base Accumulation Share Class	USD	8 May 2013	1.40%	1.65%	1.66%
Base Currency Share Class	USD	8 May 2013	1.40%	1.65%	1.66%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	8 May 2013	1.40%	1.65%	1.66%
Other Currency Share Class (EUR Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class)	EUR EUR	8 May 2013 8 May 2013	1.40% 1.40%	1.65% 2.15%	1.66% 2.15%
"I" Accumulation Share Class (EOR Partially Redged Class)	EUR	15 May 2017	0.70%	0.91%	0.92%
"I" Accumulation Share Class	USD	8 May 2013	0.70%	0.91%	0.92 %
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	28 June 2017	0.70%	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	0.70%	0.95%	0.96%
	USD	8 May 2013	0.70%	0.95%	0.95%
"R" Share Class "R" Share Class (GBP Partially Hedged Class)	GBP	8 May 2013	0.70%	0.95%	0.96%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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 "E" Accumulation Share Class	EUR EUR	15 April 2011 29 June 2007	1.60% 1.60%	2.10% 2.10%	2.06% 2.06%
"E" Share Class	EUR	29 June 2007 29 June 2007	1.60%	2.10%	2.06%
"I" (Dis) (Quarterly) Share Class	EUR	24 June 2014	0.70%	0.91%	0.84%
"I" Accumulation Share Class	EUR	15 March 2010	0.70%	0.91%	0.84%
"I" Accumulation Share Class	GBP	1 December 2014	0.70%	0.91%	0.83%
"I" Accumulation Share Class "I" Accumulation Share Class (Long Emerging Markets CCY vs. USD)	USD EUR	29 June 2007 5 April 2023	0.70% 0.70%	0.91% 0.91%	0.84% 0.84%
"I" Share Class	USD	29 June 2007	0.70%	0.91%	0.84%
"IO" (Dis) (Gross Monthly) Share Class	USD	18 March 2019	0.00%	0.21%	0.14%
"IO" Accumulation Share Class	JPY	31 August 2016	0.00%	0.21%	0.14%
"IO" Accumulation Share Class "IO" Share Class	USD	26 September 2007 30 June 2014	0.00% 0.00%	0.21% 0.21%	0.14% 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" (Dís) (Cap Monthly) Share Class	USD	15 October 2009	0.00%	0.21%	0.14%
"P" Accumulation Share Class	USD	29 May 2009	1.25%	1.50%	1.44%
"P" Share Class "R" Accumulation Share Class	USD 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 Base Accumulation Share Class	USD USD	14 November 2005	1.25%	1.50%	1.41%
Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class)	USD	13 July 2011	1.25%	1.50%	1.41%
Base Accumulation Share Class (EUR Hedged Class)	EUR	12 October 2007	1.25%	1.50%	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 Base Currency Share Class	USD	15 July 2016 3 May 2000	1.25% 1.25%	1.50% 1.50%	1.41% 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	22 September 2016	1.25%	1.50%	1.41%
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class)	HKD	30 September 2016	1.25%	1.50%	1.41%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	SGD CHF	15 July 2016 13 March 2015	1.25% 1.25%	1.50% 1.50%	1.41% 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 5 May 2011	1.25% 1.25%	1.50% 1.75%	1.41% 1.66%
"A" Accumulation Share Class	USD	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) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	21 April 2011	1.25% 1.25%	2.00% 2.00%	1.91% 1.91%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class) "E" Accumulation Share Class	EUR	13 July 2011 31 July 2001	1.25%	2.00%	1.91%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	10 November 2010	1.25%	2.00%	1.91%
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.25%	2.00%	1.91%
"I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	CHF	27 April 2015	0.75%	0.96%	0.84%
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class)	USD	3 September 2010 17 November 2015	0.75% 0.75%	0.96% 0.96%	0.84% 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)	JPY	2 June 2017	0.75%	0.96%	0.84%
"I" Share Class "I" Share Class (Duration Hedged Class)	USD	19 June 2001	0.75%	0.96% 0.96%	0.84% 0.84%
"I" Share Class (EUR Hedged Class)	EUR	16 July 2015 27 November 2006	0.75% 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 "IO" Accumulation Share Class	GBP JPY	16 August 2018 7 October 2016	0.00% 0.00%	0.21% 0.21%	0.09% 0.09%
"IO" Accumulation Share Class	USD	30 November 2007	0.00%	0.21%	0.09%
"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 "IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	1 August 2006 6 November 2014	0.00% 0.45%	0.21% 0.66%	0.09% 0.50%
"IS" (Cumulation Share Class (EOR Hedged Class)	USD	4 December 2017	0.45%	0.66%	0.54%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019	0.45%	0.66%	0.50%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	4 December 2017	0.45%	0.66%	0.54%
"IS" Share Class "IS" Share Class (EUR Hedged Class)	USD	1 October 2019	0.45%	0.66%	0.54%
ia anare class (FUK fledded class)	EUR	1 October 2019	0.45% 0.45%	0.66%	0.54%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017		0.66%	0.54%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Emerging Markets Debt Portfolio (Continued)	1100	0.14. 0047	4.000/	4.050/	4.440/
"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 "B" Share Class (FUR Hadged Class)	USD EUR	3 December 2012	0.75%	1.00%	0.91%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	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 "RS" Share Class (EUR Hedged Class)	USD EUR	1 October 2019 1 October 2019	0.52%	0.77%	0.68%
"RS" Share Class (GBP Hedged Class)	GBP	1 October 2019	0.52% 0.52%	0.77% 0.77%	0.68% 0.68%
Emerging Markets Short Duration Bond Portfolio	USD	1 October 2013	0.52 /0	0.11 /0	0.0070
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	8 January 2019	1.00%	1.44%	1.44%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	8 January 2019 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)	EUR GBP	15 October 2019	0.70%	0.89%	0.89%
"P" Share Class (GBP Hedged Class) "R" Accumulation Share Class	USD	15 October 2019 15 October 2019	0.70% 0.50%	0.89% 0.69%	0.88% 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	EUR EUR	15 January 2014	0.500/	0.64%	0.64%
Base Accumulation Share Class Base Currency Share Class	EUR	15 January 2014 15 January 2014	0.50% 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	EUR	13 May 2014	0.35%	0.49%	0.49%
"R" Accumulation Share Class "R" Share Class	EUR EUR	15 January 2014 15 January 2014	0.25% 0.25%	0.39% 0.39%	0.39% 0.39%
Europe High Yield Bond Portfolio	EUR	15 January 2014	0.25 /6	0.39 /0	0.3976
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	6 March 2018	1.00%	1.25%	1.25%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	27 May 2016	1.00%	1.50%	1.50%
"E" Accumulation Share Class	EUR EUR	17 June 2014	1.00%	1.85%	1.85%
"I" Accumulation Share Class "I" Accumulation Share Class (USD Hedged Class)	USD	17 June 2014 24 November 2020	0.50% 0.50%	0.71% 0.71%	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)	USD	17 June 2014	0.70%	0.95%	0.94%
"P" Share Class	EUR	17 June 2014	0.70%	0.95%	0.95%
"R" Accumulation Share Class "R" Share Class	EUR EUR	17 June 2014 17 June 2014	0.50% 0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	17 June 2014 17 June 2014	0.50%	0.75% 0.75%	0.75% 0.75%
Global Income Bond Portfolio	USD	17 Julie 2014	0.30 /6	0.7576	0.75/6
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) Share Class	USD	16 September 2020	1.00%	1.25%	1.23%
Base Currency (Dis) (Stable Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.23%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (ALID Hadged Class)	HKD	16 October 2020	1.00%	1.25%	1.23%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD EUR	16 October 2020 16 September 2020	1.00% 1.00%	1.25% 1.25%	1.24% 1.24%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) 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" Àccumulation Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.75%	1.74%
"I" (Dis) (Monthly) Share Class	USD	16 September 2020	0.50%	0.71%	0.69%
"I" Accumulation Share Class	USD	16 September 2020	0.50%	0.71%	0.70%
"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%	0.95%	0.94%
"P" Accumulation Share Class "R" (Dis) (Monthly) Share Class	USD	16 September 2020 16 September 2020	0.70% 0.50%	0.95% 0.75%	0.94% 0.73%
TODA (MOTHING) STICE Glass	030	10 Ochicilinei 2020	0.50%	0.10/0	0.13/0

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Global Income Bond Portfolio (Continued)	CDD	10.0	0.500/	0.750/	0.740/
"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 USD	26 January 2006	1 00%	1 250/	1 150/
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 "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	23 April 2012 13 July 2010	0.40% 0.40%	0.61% 0.61%	0.48% 0.48%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	16 November 2007	0.40%	0.61%	0.48%
"I" Share Class (EUR Hedged Class)	EUR	8 April 2024	0.40%	0.61%	0.33%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	GBP USD	8 April 2013 17 September 2013	0.40% 0.00%	0.61% 0.21%	0.48% 0.08%
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	13 August 2021	0.40%	0.61%	0.48%
"IO" Share Class	USD	30 June 2014	0.00%	0.21%	0.08%
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class	USD	7 March 2017	0.00%	0.21%	0.08%
"P" Accumulation Share Class "P" Accumulation Share Class (Duration Hedged Class)	USD	8 September 2008 11 September 2013	0.50% 0.50%	0.75% 0.75%	0.64% 0.63%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	28 October 2008	0.50%	0.75%	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 "P" Share Class (EUR Hedged Class)	USD EUR	8 September 2008 5 August 2014	0.50% 0.50%	0.75% 0.75%	0.64% 0.63%
"P" Share Class (GBP Hedged Class)	GBP	19 October 2010	0.50%	0.75%	0.63%
"R" Accumulation Share Class	USD	10 December 2012	0.40%	0.65%	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) "R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	5 December 2012 11 September 2013	0.40% 0.40%	0.65% 0.65%	0.56% 0.55%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	15 November 2017	0.40%	0.65%	0.55%
"R" Share Class	USD	10 December 2012	0.40%	0.65%	0.55%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	27 August 2014 5 December 2012	0.40% 0.40%	0.65% 0.65%	0.54% 0.55%
"R" Share Class (GBP Hedged Class) (Duration Hedged Class) Global Fixed Income Portfolio	GBP 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 "A" Share Class	USD	26 February 1993 17 January 2001	0.70% 0.70%	0.95% 1.20%	0.95% 1.20%
"E" Accumulation Share Class	EUR	31 July 2001	0.70%	1.20%	1.20%
"I" Accumulation Share Class	EUR	31 October 2007	0.35%	0.56%	0.56%
"I" Accumulation Share Class "I" Share Class	USD	30 April 2021 5 December 2001	0.35% 0.35%	0.56% 0.56%	0.56% 0.56%
"IO" Accumulation Share Class	USD	26 September 2007	0.00%	0.21%	0.21%
"P" Accumulation Share Class	USD	29 May 2009	0.40%	0.65%	0.65%
"R" Accumulation Share Class "R" Share Class	USD	10 December 2012 10 December 2012	0.35% 0.35%	0.60% 0.60%	0.60% 0.60%
Global Fixed Income Portfolio (Hedged)	EUR	10 December 2012	0.55 /6	0.0076	0.00 /6
Base Accumulation Share Class	EUR	14 November 2005	0.70%	0.95%	0.90%
Base Currency Share Class Other Currency Accumulation Share Class (SEK Hedged Class)	EUR SEK	17 December 2001 27 September 2022	0.70% 0.70%	0.95% 0.95%	0.90% 0.90%
"E" Accumulation Share Class	EUR	18 June 2007	0.70%	1.20%	1.15%
"I" Accumulation Share Class	EUR	28 September 2007	0.35%	0.56%	0.48%
"I" Accumulation Share Class (NOK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class)	NOK	26 January 2018 10 December 2021	0.35%	0.56%	0.48% 0.48%
"I" Accumulation Share Class (SEK Hedged Class)	SEK USD	23 November 2018	0.35% 0.35%	0.56% 0.56%	0.48%
"I" Share Class	EUR	17 December 2001	0.35%	0.56%	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) "IO" Share Class (USD Hedged Class)	USD	2 January 2013 30 June 2014	0.00% 0.00%	0.21% 0.21%	0.13% 0.13%
"IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class)	USD	21 April 2015	0.00%	0.21%	0.13%
"P" Accumulation Share Class	EUR	29 May 2009	0.40%	0.65%	0.58%
"P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (USD Hedged Class)	CHF USD	31 July 2013 16 July 2020	0.40% 0.40%	0.65% 0.65%	0.58% 0.58%
"P" Share Class	EUR	29 May 2009	0.40%	0.65%	0.58%
"P" Share Class (GBP Hedged Class)	GBP	31 December 2010	0.40%	0.65%	0.58%
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	USD EUR	31 December 2010 3 December 2012	0.40% 0.35%	0.65% 0.60%	0.58% 0.55%
"R" Accumulation Share Class (USD Hedged Class)	USD	17 October 2014	0.35%	0.60%	0.55%
"R" Share Class	EUR	3 December 2012	0.35%	0.60%	0.55%
"R" Share Class (CHF Hedged Class) "P" Share Class (GRP Hedged Class)	CHF GBP	10 March 2017	0.35% 0.35%	0.60%	0.55%
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)	USD	5 December 2012 5 December 2012	0.35%	0.60% 0.60%	0.55% 0.55%
Global High Yield Portfolio	USD				
Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class)	USD	14 November 2005 13 July 2011	1.10% 1.10%	1.35% 1.35%	1.27% 1.27%
2000 / 1000mmatation Onare Orass (Duration Frienden Olass)	1 000	10 daily 2011	1.10/0	1.00/0	1.21 /0

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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	1.10%	1.35%	1.27%
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class) Base Currency Share Class	USD USD	25 October 2013 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)	AUD	27 March 2015	1.10%	1.35%	1.27%
Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged					
Class)	CHF	4 October 2013	1.10%	1.35%	1.22%
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged					
Class)	SGD	16 August 2013	1.10%	1.35%	1.27%
Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged		•			
Class)	CHF	4 October 2013	1.10%	1.35%	1.27%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	18 December 2008	1.10%	1.35%	1.27%
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged					
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	USD	5 May 2011	1.10%	1.60%	1.52%
"A" Share Class	USD	5 March 2001	1.10%	1.60%	1.52%
"B" Share Class "E" (Dio) (Quarterly) Share Class (EUR Hadged Class)	USD	5 March 2001	1.10%	2.60%	2.49%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	21 April 2011 13 July 2011	1.10% 1.10%	1.85% 1.85%	1.77% 1.77%
"E" Accumulation Share Class	EUR	31 July 2001	1.10%	1.85%	1.77%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	4 May 2010	1.10%	1.85%	1.77%
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.10%	1.85%	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 (EBP Hedged Class)	GBP	3 June 2009	0.60%	0.86%	0.70%
"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)	GBP	25 October 2007	0.60%	0.86%	0.70%
"I" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	28 July 2011	0.60%	0.86%	0.64%
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	AUD USD	25 March 2013	0.00%	0.26%	0.10%
"IO" Accumulation Share Class "IO" Accumulation Share Class (EUR Hedged Class)	EUR	26 September 2007 10 December 2007	0.00% 0.00%	0.26% 0.26%	0.10% 0.10%
"IO" Accumulation Share Class (CBP Hedged Class)	GBP	30 April 2008	0.00%	0.26%	0.10%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	25 August 2016	0.00%	0.26%	0.10%
"IO" Share Class	USD	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	USD	3 December 2012	0.60%	0.85%	0.77%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	4 November 2013	0.60%	0.85%	0.77%
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF USD	4 October 2013	0.60%	0.85% 0.85%	0.77%
"R" Accumulation Share Class (Duration Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	EUR	16 March 2015 5 December 2012	0.60% 0.60%	0.85%	0.77% 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)	SEK	27 October 2015	0.60%	0.85%	0.77%
"R" Share Class	USD	3 December 2012	0.60%	0.85%	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)	GBP	5 December 2012	0.60%	0.85%	0.77%
Global Securitised Income Bond Portfolio Base Accumulation Share Class	USD 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)	SGD	2 October 2012	1.10%	1.35%	1.35%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2 October 2012	1.10%	1.85%	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 "P" Accumulation Share Class	USD	12 February 2013	0.80%	1.05%	1.05%
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class)	USD EUR	2 October 2012 10 May 2023	0.80% 0.80%	1.05% 1.05%	1.05% 1.05%
"R" (Dis) (Monthly) Share Class	GBP	17 August 2016	0.55%	0.80%	0.80%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
Global Securitised Income Bond Portfolio (Continued)	000	17.1	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	13 November 2019	1.50%	2.25%	2.25%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	EUR GBP	4 April 2012 4 April 2012	1.50% 0.70%	2.25% 0.91%	2.25% 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)	EUR	4 April 2012	1.00%	1.25%	1.18%
"P" Share Class (GBP Hedged Class) "R" (Dis) (Quarterly) Share Class	GBP USD	4 April 2012 13 December 2012	1.00% 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)	EUR	5 December 2012	0.70%	0.95%	0.95%
"R" Share Class (GBP Hedged Class) Sterling Credit Portfolio	GBP 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	GBP	3 December 2012	0.40%	0.65%	0.65%
"R" Share Class US Dollar Short Duration Bond Portfolio	GBP USD	10 December 2012	0.40%	0.65%	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	0.40 %	0.34 %	0.34 %
"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	0.30% 0.30%	0.44%	0.44% 0.44%
"R" Accumulation Share Class	USD	6 June 2016 15 March 2018	0.30%	0.44% 0.34%	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%	1.50%
"I" Share Class	USD	15 February 2007 13 November 2001	0.35% 0.35%	0.56% 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 (EOR Hedged 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	5 December 2012	0.30%	0.00%	0.5470

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD				
Base Accumulation Share Class	USD	30 June 2014	1.35%	1.60%	1.60%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	30 June 2014 11 February 2019	1.35% 1.35%	1.60% 1.60%	1.60% 1.60%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.35%	1.60%	1.60%
Other Currency Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	1.35%	1.60%	1.60%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.35%	2.10%	2.10%
"I" Accumulation Share Class	USD	30 June 2014	0.65%	0.86%	0.85%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.65%	0.86%	0.85%
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	9 December 2022	0.65%	0.86%	0.85%
"I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	30 June 2014 6 February 2018	0.65% 0.65%	0.86% 0.90%	0.85% 0.90%
"R" Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	0.65%	0.90%	0.90%
Global Multi-Asset Conservative Portfolio	USD	00 0011C 2014	0.0070	0.5070	0.5070
Base Accumulation Share Class	USD	30 June 2014	1.25%	1.50%	1.43%
Base Currency Share Class	USD	30 June 2014	1.25%	1.50%	1.43%
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	11 February 2019	1.25%	1.50%	1.43%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.25%	1.50%	1.40%
Other Currency Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	1.25%	1.50%	1.43%
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR USD	30 June 2014 30 June 2014	1.25% 0.60%	2.00% 0.81%	1.93% 0.74%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.81%	0.74%
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	15 March 2023	0.60%	0.81%	0.70%
"I" Share Class	USD	30 June 2014	0.60%	0.81%	0.74%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.85%	0.71%
"R" Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	0.60%	0.85%	0.78%
Global Multi-Asset Growth Portfolio	USD	00.1	4.500/	4 750/	4 700/
Base Accumulation Share Class	USD	30 June 2014	1.50% 1.50%	1.75%	1.73%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014 11 February 2019	1.50%	1.75% 1.75%	1.73% 1.73%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.50%	1.75%	1.73%
Other Currency Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	1.50%	1.75%	1.73%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.50%	2.25%	2.23%
"I" Accumulation Share Class	USD	30 June 2014	0.75%	0.96%	0.93%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.75%	0.96%	0.89%
"I" Share Class	USD	30 June 2014	0.75%	0.96%	0.93%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR GBP	6 February 2018	0.75% 0.75%	1.00% 1.00%	0.94%
"R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Income Portfolio	USD	30 June 2014	0.75%	1.00%	0.98%
Base Accumulation Share Class	USD	18 March 2014	1.25%	1.55%	1.48%
Base Currency (Dis) (Cap Monthly) Share Class	USD	2 May 2018	1.25%	1.55%	1.48%
Base Currency (Dis) (Gross Monthly) Share Class	USD	18 March 2014	1.25%	1.55%	1.48%
Base Currency (Dis) (Stable Monthly) Share Class	USD	21 January 2022	1.25%	1.55%	1.49%
Base Currency Share Class Other Currency (Dio) (Cross Monthly) Share Class	USD	18 March 2014	1.25%	1.55%	1.48%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	28 June 2019 28 June 2019	1.25% 1.25%	1.55% 1.55%	1.48% 1.48%
Other Currency (Dis) (Gross Monthly) Share Class (AOD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (CAD Hedged Class)	CAD	15 February 2024	1.25%	1.55%	1.52%
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	10 May 2023	1.25%	1.55%	1.42%
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	12 April 2022	1.25%	1.55%	1.48%
Other Currency (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	2 February 2024	1.25%	1.55%	1.53%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	10 May 2023	1.25%	1.55%	1.46%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	19 April 2016	1.25%	1.55%	1.50%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	SGD EUR	1 December 2020 30 August 2016	1.25% 1.25%	1.55% 1.55%	1.50% 1.48%
Other Currency Share Class (EUR Hedged Class)	EUR	18 March 2014	1.25%	1.55%	1.48%
"A" (Dis) (Monthly) Share Class	USD	10 April 2015	1.25%	2.05%	1.98%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	13 January 2016	1.25%	2.15%	2.08%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	25 April 2014	1.25%	2.15%	2.08%
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	19 April 2016	1.25%	2.15%	2.08%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	18 March 2014	1.25%	2.15%	2.08%
"I" Accumulation Share Class (FLIP Hedged Class)	USD EUR	18 March 2014	0.60% 0.60%	0.86% 0.86%	0.76%
"I" Accumulation Share Class (EUR Hedged Class) "I" Share Class	USD	9 July 2014 18 March 2014	0.60%	0.86%	0.76% 0.75%
"IO" Share Class (EUR Hedged Class)	EUR	15 March 2024	0.00%	0.26%	0.75%
"P" Accumulation Share Class	USD	18 March 2014	1.00%	1.30%	1.21%
"P" Share Class	USD	18 March 2014	1.00%	1.30%	1.20%
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	11 April 2014	0.60%	0.90%	0.83%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	18 March 2014	0.60%	0.90%	0.79%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	18 March 2014 18 March 2014	0.60% 0.60%	0.90% 0.90%	0.83% 0.83%
Emerging Markets Total Return Bond Portfolio	USD	10 March 2014	0.00%	0.90%	0.03%
Base Accumulation Share Class	USD	21 November 2017	1.20%	1.45%	1.45%
Base Currency Share Class	USD	21 November 2017	1.20%	1.45%	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%	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 "IO" Accumulation Share Class (AUD Hedged Class)	USD AUD	21 November 2017 21 November 2017	0.60% 0.00%	0.81% 0.21%	0.81% 0.21%
"IO" Accumulation Share Class (AOD Hedged Class)	GBP	20 November 2019	0.00%	0.21%	0.21%
"R" Accumulation Share Class (BUR Hedged Class)	EUR	21 November 2017	0.60%	0.85%	0.84%
Accumulation Share Class (EON neugeu Class)					

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Expense Ratio ^(b)
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	0.00%	0.05%	0.65%
Base Accumulation Share Class	USD	27 August 2015	1.25%	1.50%	1.50%
Base Currency Share Class Other Currency Accumulation Share Class (FLIR Hodged Class)	USD	27 August 2015	1.25%	1.50%	1.50%
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	EUR SEK	27 August 2015 9 October 2015	1.25% 1.25%	1.50% 1.50%	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%	0.81%	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% 0.60%	0.81% 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	27 August 2015	0.60%	0.81%	0.77%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	GBP USD	3 November 2017 27 August 2015	0.60% 0.00%	0.81% 0.21%	0.80% 0.21%
"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 27 August 2015	0.60%	0.85%	0.85%
Global Dynamic Bond Plus Portfolio	USD	-			
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class	USD USD	28 March 2011 8 April 2011	1.20% 1.20%	1.45% 1.45%	1.45% 1.45%
Base Currency (Dis) (Monthly) Share Class 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)	EUR SEK	6 April 2011	1.20% 1.20%	1.45%	1.45% 1.31%
Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Share Class (CHF Hedged Class)	CHF	20 September 2013 12 January 2015	1.20%	1.45% 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)	GBP	6 April 2011	1.20%	1.45%	1.45%
"A" (Dis) (Monthly) Share Class "A" Share Class	USD USD	5 May 2011 28 March 2011	1.20% 1.20%	1.70% 1.70%	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)	EUR	28 March 2011	1.20%	1.95%	1.95%
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class) "I" Accumulation Share Class	JPY JPY	7 August 2014 31 August 2021	0.60% 0.60%	0.81% 0.81%	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	10 July 2013	0.60%	0.81%	0.81%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	EUR JPY	28 March 2011 3 March 2014	0.60% 0.60%	0.81% 0.81%	0.81% 0.81%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	28 May 2014	0.60%	0.81%	0.81%
"I" Share Class	EUR	11 July 2014	0.60%	0.81%	0.81%
"I" Share Class "I" Share Class (AUD Hedged Class)	USD AUD	28 March 2011 6 February 2014	0.60% 0.60%	0.81% 0.81%	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)	GBP	6 April 2011	0.60%	0.81%	0.81%
"IO" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	GBP USD	13 February 2015 4 December 2017	0.00% 0.50%	0.21% 0.71%	0.21% 0.70%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.50%	0.71%	0.70%
"IXO" (Dis) (Cap Monthly) Share Class	USD	30 September 2013	0.00%	0.21%	0.21%
"P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD	5 May 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	1.05% 1.05%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	28 March 2011	0.80%	1.05%	1.05%
"P" Share Class	USD	28 March 2011	0.80%	1.05%	1.05%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	28 March 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	1.05% 1.05%
"R" (Dis) (Monthly) Share Class	USD	20 May 2015	0.60%	0.85%	0.85%
"R" Accumulation Share Class	USD	13 December 2012	0.60%	0.85%	0.85%
"R" Accumulation Share Class (CHF Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	CHF EUR	13 March 2015 5 December 2012	0.60% 0.60%	0.85% 0.85%	0.85% 0.85%
"R" Share Class	USD	13 December 2012	0.60%	0.85%	0.85%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.85%
"R" Share Class (GBP Hedged Class) Global Fixed Income Plus Portfolio (Hedged)	GBP EUR	5 December 2012	0.60%	0.85%	0.85%
Base Accumulation Share Class	EUR	25 January 2006	1.00%	1.25%	1.18%
Base Accumulation Share Class (USD Hedged Class)	USD	21 November 2006	1.00%	1.25%	1.18%
Base Currency Share Class	EUR	25 January 2006	1.00%	1.25%	1.19%
Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	USD SEK	18 September 2006 18 July 2022	1.00% 1.00%	1.25% 1.25%	1.18% 1.14%
"A" Share Class	EUR	25 January 2006	1.00%	1.50%	1.42%
"A" Share Class (USD Hedged Class)	USD	31 October 2006	1.00%	1.50%	1.43%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	28 September 2007 26 October 2007	1.00% 0.50%	1.50% 0.71%	1.43% 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)	SEK	10 December 2021	0.50%	0.71%	0.61%
"I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class)	USD GBP	31 October 2007 16 November 2010	0.50% 0.50%	0.71% 0.71%	0.61% 0.61%
"IO" (Dis) (Semi-Annual) Share Class	EUR	4 December 2020	0.00%	0.71%	0.01%
"IO" Accumulation Share Class	EUR	10 December 2007	0.00%	0.21%	0.08%
"IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class)	GBP SEK	19 August 2008 31 August 2021	0.00% 0.00%	0.21% 0.21%	0.11% 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 ^(a)	Total Expense Ratio ^(b)
Global Fixed Income Plus Portfolio (Hedged) (Continued)	†			•	
"IO" Share Class (USD Hedged Class)	USD	30 June 2014	0.00%	0.21%	0.11%
"P" Accumulation Share Class	EUR	11 June 2007	0.80%	1.05%	0.96%
"P" Accumulation Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class)	USD GBP	11 June 2007 11 June 2007	0.80% 0.80%	1.05% 1.05%	0.96% 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)	GBP	5 December 2012	0.50%	0.75%	0.68%
"R" Share Class (USD Hedged Class) Global Strategic Macro Bond Portfolio	USD USD	12 January 2018	0.50%	0.75%	0.68%
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) Other Currency Accumulation Share Class (GBP 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 (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 EUR	26 May 2016	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD	22 October 2014 22 October 2014	1.00% 0.50%	1.75% 0.71%	1.75% 0.71%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	29 July 2016	0.50%	0.71%	0.71%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	14 November 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (Flat) (EUR Hedged Class)	EUR	30 August 2016	0.85%	1.06%	1.06%
"I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (SEK Hedged Class)	GBP SEK	22 October 2014 22 December 2014	0.50% 0.50%	0.71% 0.71%	0.71% 0.65%
"I" Share Class	USD	13 October 2021	0.50%	0.71%	0.70%
"I" Share Class (EUR Hedged Class)	EUR	14 November 2014	0.50%	0.71%	0.70%
"IO" Accumulation Share Class	USD	21 April 2015	0.00%	0.21%	0.21%
"IO" Share Class	USD	27 August 2015	0.00%	0.21%	0.21%
"P" Accumulation Share Class "P" Accumulation Share Class (CHF Hedged Class)	USD CHF	22 October 2014 11 April 2017	0.75% 0.75%	1.00% 1.00%	1.00% 0.99%
"P" Accumulation Share Class (CHT Hodged 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 CHF	23 December 2016 17 March 2017	0.50% 0.50%	0.75% 0.75%	0.75% 0.75%
"R" Accumulation Share Class (CHF 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 "RS" Accumulation Share Class (CHF Hedged Class)	USD CHF	1 October 2019 1 October 2019	0.35% 0.35%	0.60% 0.60%	0.60% 0.60%
"RS" Accumulation Share Class (EUR Hedged Class)	EUR	1 October 2019	0.35%	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 (C) Base Accumulation Share Class	USD USD	31 July 2007	0.65%	0.95%	1.32%
Base Currency Share Class	USD	15 March 2006	0.65%	0.95%	1.32%
Other Currency Accumulation Share Class	EUR	31 May 2011	0.65%	0.95%	1.32%
"I" Share Class	USD	31 May 2011	0.30%	0.56%	0.90%
"IO" Accumulation Share Class "R" Accumulation Share Class	USD EUR	29 February 2012 31 December 2012	0.00% 0.00%	0.26% 0.30%	0.60% 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)	GBP	14 August 2017	0.00%	0.30%	0.67%
"R" Share Class Absolute Return Tracker Portfolio	USD USD	31 December 2012	0.00%	0.30%	0.67%
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	22 April 2020	1.35%	1.50%	1.50%
"A" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD EUR	26 May 2017 14 January 2015	1.35% 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) "I" Accumulation Share Class (GBP Hedged Class)	EUR GBP	13 January 2015 13 January 2015	0.65% 0.65%	0.80% 0.80%	0.76% 0.76%
"I" Accumulation Share Class (GBP Hedged Class)	JPY	4 December 2017	0.65%	0.80%	0.76%
"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) "P" Accumulation Share Class	EUR	29 February 2024 26 May 2017	0.52%	0.67%	0.61%
"P" Accumulation Snare Class "P" Accumulation Share Class (EUR Hedged Class)	USD EUR	26 May 2017 13 January 2015	1.00% 1.00%	1.15% 1.15%	1.15% 1.15%
"P" Share Class (AUD Hedged Class)	AUD	7 July 2023	1.00%	1.15%	1.12%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	23 August 2018	0.65%	0.80%	0.80%
"R" Share Class	USD	23 January 2015	0.65%	0.80%	0.80%
"R" Share Class (GBP Hedged Class) Alternative Trend Portfolio	GBP USD	14 January 2015	0.65%	0.80%	0.80%
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 ^(a)	Total Expense Ratio ^(b)
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%

⁽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.

^{(&}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.

⁽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%
		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%
Inner Carrity Doublelie*	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 COLUMN ACTION OF THE PROPERTY OF THE PROPERT	USD	Government of Netherlands	22,745,139	3.94%
Asia High Yield Bond Portfolio		Federal Republic of Germany	3,709,651	0.64%
For the Model of Control of Production	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%
	- 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%
		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%

^{*}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%
Old SIMIL STATE TO THE POST OF	LIOD	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%
		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%
		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%
Global Small Cap CORE® Equity Portfolio	USD	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								
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%				
Europe High Yield Bond Portfolio	EUR	Morgan Stanley & Co. International Ltd.	2,546,500	2.58%				
		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%				
Clabal High Viold Double	USD	Goldman Sachs International	22,986,766	1.57%				
Global High Yield Portfolio	050	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 tiono		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 Plus Postfalia (Hadrad)	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%				

^{*} 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	1100	United Kingdom	_	(3,126,664)	(3,126,664)
Absolute Return Tracker Portfolio	USD	United States	_	21,930	21,930

^{*} 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 ¹	
Portfolio	Portfolio currency	Currency of the collateral	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
	USD	EUR	10,711,054	_	10,711,054
Global Millennials Equity Portfolio		CHF	909,735	_	909,735
Leave Fee W. Bookers Books Not	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 ¹	
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	EUR	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 Portions	030	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
Casaria a Madusta Daht Dantalia	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)

¹ 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.

^{*} 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:

Portfolio Global Equity Income Portfolio	Portfolio currency	Maturity Tenor Less than one day One day to one week One week to one month One to three months Three months to one year	Non-Cash collateral Securities Lending Market Value of the collateral received ———————————————————————————————————	Cash collateral OTC derivatives¹ Market Value of the collateral received / (pledged) — — — — —	Total — — — — — — — — — — — — — — — — — — —
		Above one year Open Maturity Total	590,102 — 590,102	_ _ _	590,102 — 590,102
Global Millennials Equity Portfolio	USD	Less than one day One day to one week One week to one month One to three months Three months to one year Above one year Open Maturity Total			
Japan Equity Partners Portfolio*	JPY	Less than one day One day to one week One week to one month One to three months Three months to one year Above one year Open Maturity Total			
Japan Equity Portfolio*	JPY	Less than one day One day to one week One week to one month One to three months Three months to one year Above one year Open Maturity Total	3,556,896 - 3,556,906		
Emerging Markets CORE® Equity Portfolio	USD	Less than one day One day to one week One week to one month One to three months Three months to one year Above one year Open Maturity Total	7,278,602 - 7,278,602		7,278,602

			Non-Cash collateral	Cash collateral	
			Securities	отс	
			Lending	derivatives ¹ Market Value	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Europe CORE® Equity Portfolio	EUR	One to three months	241	_	241
Europe CORE Equity Portions	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		_	_
Global CORE® Equity Portfolio	USD	One to three months	_	_	
Clobal CORE Equity Fortions	000	Three months to one year	_	_	_
		Above one year	3,382,051	_	3,382,051
		Open Maturity	_	_	_
		Total	3,382,051	2,051 —	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
enesar email cup certe equity i or tions		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		_	
		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		_	_
-		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	
			Securities Lending	OTC derivatives ¹	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received /	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emoraina Marketa Corporate Bond Bortfolio	USD	One to three months	_	_	_
Emerging Markets Corporate Bond Portfolio	030	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		_	_
Emerging Markets Debt Blend Portfolio	USD	One to three months		_	_
Emerging Markets Debt Blend Fortions	035	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	_	_	_
Energing Warkers Debt Fortions	000	Three months to one year	_	_	_
		Above one year	124,921,680	_	124,921,680
		Open Maturity		_	_
		Total	127,728,309	collateral received / (pledged)	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		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		_	_
		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 ¹	
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 Partfalia	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	_	_	_
Clabal Cradit Partfalia (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	00 —	363,300
		Less than one day		_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Clabal Fixed Income Portfolio (Hadgad)	EUR	One to three months	_	_	_
Global Fixed Income Portfolio (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 Flight Field Fortions	035	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 ¹	
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	_	_	_
US Dollar Short Duration Bond Portfolio	USD	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)
		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	derivatives¹ Market Value of the collateral received / (pledged)	(6,298,553)
		Less than one day		(1,010,101)	(0,200,000)
		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	2,000,012	_	2,000,012
		Total	2,569,812	_	2,569,812
		Less than one day	2,303,012		2,303,012
		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	_	 	(20 206 270)
		Open Maturity 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.

^{*} 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	_	_	_
Old Mark Color For the Boutstie	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*		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	_	_	_
Lanca Fault, Pautalia*	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-''	LICE	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	_	_	_
	1100	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	Gain / (Loss) — — — — — — — — — — — — — — — — — —	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	_	_	_
Emerging Markets Debt Blend Portfolio	LIOD	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		200,490
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
For a line Models Bott Bott Bott Bott		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	LICD	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	_	_	_
Fura Chart Duration Board Dive Denti-li-	EUD	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	_	_	_
Global Credit Portfolio (Hedged)	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	_	_	_
Olahat Firatta ayan Barifalia (Hataan)	FUD	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	_	_	_
Olahat High Wald Danfalla	LICD	One to three months	_	_	_
Global High Yield Portfolio	USD	Three months to one year	2,274,219	00,397 — — — — — — — — — — — — — — — — — — —	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	HOD	One to three months		_	
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	Total Return Swaps		
Portfolio	Portfolio currency	Maturity Tenor	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	_	_	_	
		One day to one week	_	_	_	
	EUR	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)	

^{*} 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

^{*} 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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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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Goldman Sachs Funds SICAV

Hong Kong Addendum to Semi-Annual Report For the Period Ended 31 May 2024

The following funds have not been authorized by the Hong Kong Securities and Futures Commission and are not available for subscription by Hong Kong investors:

- 1. Goldman Sachs Funds—Asia Equity Portfolio
- 2. Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio
- 3. Goldman Sachs Funds—Emerging Markets Ex-China Equity Portfolio
- 4. Goldman Sachs Funds—Global Environmental Impact Equity Portfolio
- 5. Goldman Sachs Funds—Global Equity Income Portfolio
- 6. Goldman Sachs Funds—Global Equity Partners ESG Portfolio
- 7. Goldman Sachs Funds—US Equity ESG Portfolio
- 8. Goldman Sachs Funds—US Small Cap Equity Portfolio
- 9. Goldman Sachs Funds—US Technology Opportunities Equity Portfolio
- 10. Goldman Sachs Funds—Global Clean Energy Infrastructure Equity Portfolio
- 11. Goldman Sachs Funds—Global Future Economic Security Equity Portfolio
- 12. Goldman Sachs Funds—Global Infrastructure Equity Portfolio
- 13. Goldman Sachs Funds—Global Real Estate Equity Portfolio
- 14. Goldman Sachs Funds—Global Future Real Estate And Infrastructure Equity Portfolio
- 15. Goldman Sachs Funds—North America Energy & Energy Infrastructure Equity Portfolio
- 16. Goldman Sachs Funds—Emerging Markets Ex-China CORE® Equity Portfolio
- 17. Goldman Sachs Funds—Eurozone CORE® Equity Portfolio
- 18. Goldman Sachs Funds—Global Small Cap CORE® Equity Portfolio
- 19. Goldman Sachs Funds—US Small Cap CORE® Equity Portfolio
- 20. Goldman Sachs Funds—Emerging Markets Debt Blend Portfolio
- 21. Goldman Sachs Funds—Emerging Markets Debt Local Portfolio
- 22. Goldman Sachs Funds—Emerging Markets Short Duration Bond Portfolio
- 23. Goldman Sachs Funds—Euro Short Duration Bond Plus Portfolio
- 24. Goldman Sachs Funds—Europe High Yield Bond Portfolio
- 25. Goldman Sachs Funds—Global Income Bond Portfolio
- 26. Goldman Sachs Funds—Global Credit Portfolio (Hedged)
- 27. Goldman Sachs Funds—Global Fixed Income Portfolio
- 28. Goldman Sachs Funds—Global Fixed Income Portfolio (Hedged)
- 29. Goldman Sachs Funds—Global Securitised Income Bond Portfolio
- 30. Goldman Sachs Funds—Short Duration Opportunistic Corporate Bond Portfolio
- 31. Goldman Sachs Funds—Sterling Credit Portfolio
- 32. Goldman Sachs Funds—US Dollar Short Duration Bond Portfolio
- 33. Goldman Sachs Funds—US Fixed Income Portfolio

- 34. Goldman Sachs Funds—US Mortgage Backed Securities Portfolio
- 35. Goldman Sachs Funds—ESG-Enhanced Global Multi-Asset Balanced Portfolio
- 36. Goldman Sachs Funds—Global Multi-Asset Conservative Portfolio
- 37. Goldman Sachs Funds—Global Multi-Asset Growth Portfolio
- 38. Goldman Sachs Funds—Emerging Markets Total Return Bond Portfolio
- 39. Goldman Sachs Funds—Global Absolute Return Portfolio
- 40. Goldman Sachs Funds—Global Dynamic Bond Plus Portfolio
- 41. Goldman Sachs Funds—Global Fixed Income Plus Portfolio (Hedged)
- 42. Goldman Sachs Funds—Global Strategic Macro Bond Portfolio
- 43. Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio
- 44. Goldman Sachs Funds—Absolute Return Tracker Portfolio
- 45. Goldman Sachs Funds—Alternative Trend Portfolio