

Asset Management

Goldman Sachs Funds SICAV

Semi-Annual Report

Unaudited Financial Statements





0523

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Goldman Sachs Funds Directors and Other Information

GOLDMAN SACHS FUNDS SICAV

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

Board of Directors
Ms. Grainne Alexander (IRE)¹
Mr. Jonathan Beinner (US)²
Mr. Dirk Buggenhout (NL)^{2,3}
Mr. Frank Ennis (IRE)^{1,4} Mr. Jan Jaap Hazenberg (NL)^{2,5}
Ms. Hilary Lopez (UK)^{2,6}
Ms. Sophie Mosnier (LU)^{1,7} Mr. Glenn Thorpe (UK/AUS)2,8 Ms. Katherine Uniacke (US)^{2,9}

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

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

Mr. Dirk Buggenhout was appointed as a member of the Board of Directors as of 27 April 2023.
 Mr. Frank Ennis has resigned from the Board of Directors as of 12 April 2023.
 Mr. Jan Jaap Hazenberg was appointed as a member of the Board of Directors as of 27 April 2023.

⁶ Ms. Hilary Lopez was appointed as a member of the Board of Directors as of 14 March 2023.

⁷ Ms. Sophie Mosnier was appointed as a member of the Board of Directors as of 27 April 2023.

⁸ Mr. Glenn Thorpe has resigned from the Board of Directors as of 13 December 2022.

⁹ Ms. Katherine Uniacke has resigned from the Board of Directors as of 27 April 2023.

¹⁰ Related party to Goldman Sachs Funds.

¹¹ Refer to Note 6 for non-affiliated Investment Sub-Advisers.

Dear Shareholders:

Enclosed is the report for the six months ended 31 May 2023.

A. Market Review¹

The global economy was resilient in the face of numerous challenges during the reporting period. In its April 2023 *World Economic Outlook Update*, the International Monetary Fund (the "IMF") said, "On the surface, the global economy appears poised for a gradual recovery from the powerful blows of the pandemic and of Russia's unprovoked war on Ukraine.... Below the surface, however, turbulence is building, and the situation is quite fragile, as the recent bout of banking instability reminded us. Inflation is much stickier than anticipated even a few months ago. While global inflation has declined, that reflects mostly the sharp reversal in energy and food prices. But core inflation, excluding the volatile energy and food components, has not yet peaked in many countries." The IMF forecasts 2023 GDP to grow 1.6% in the United States (from 2.1% growth in 2022) and 0.8% in the eurozone (from 3.5% growth in 2022), while falling 0.3% in the United Kingdom (from 4.0% growth in 2022), and rising 1.3% in Japan (from 1.1% growth in 2022).

Against this backdrop, global equities generated mixed results. In the U.S., the market was impacted by persistent and elevated inflation, aggressive Federal Reserve interest rate hikes, signs of moderating global growth, and uncertainties regarding the raising of the debt ceiling. For the six-months ended 31 May 2023, the S&P 500 Index returned 3.06%. Equities outside the U.S. were also impacted by high inflation, monetary tightening, and the repercussions from the war in Ukraine. All told, international developed equities, as measured by the MSCI EAFE Index (net), gained 6.89%, while emerging markets equities, as measured by the MSCI Emerging Markets Index (net), returned (0.37%).*

The overall global fixed income market posted a modest gain over the reporting period. Most developed and emerging market central banks continued to push interest rates higher in an attempt to rein in inflation. In the U.S., short-term U.S. Treasury yields edged slightly higher, whereas longer-term rates moved slightly lower. Longer-term government yields in other developed countries also increased. For the six-months ended 31 May 2023, the Bloomberg Global Aggregate Bond Index and the Bloomberg U.S Aggregate Bond Index returned 1.99% and 2.00%, respectively. Riskier fixed income securities also posted positive results. The U.S. high-yield bond market, as measured by the Bloomberg U.S. Corporate High Yield—2% Issuer Cap Index, gained 3.01%, whereas the emerging market debt asset class, as measured by the JPMorgan EMBI Global Index, returned 2.24% during the six months ended 31 May 2023.*

B. Performance Overview (as at 31 May 2023)²

B. I chormanice overview (as at 51 may 2025)			Avera	ige Annuali	sed Net Reti	urn	
	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	(3.55) 0.11	(10.75) (8.09)	(1.16) 2.97	(2.35) (0.59)	3.82 3.61
All China Equity Portfolio (Base Accumulation Share Class)	USD	26-Aug-09	(10.44)	(22.89)	(9.53)	(6.12)	2.37
MSCI China All Shares Index (Total Return Net)	USD	26-Aug-09	(3.35)	(13.25)	(5.59)	(4.75)	2.70
China Future Technology Leaders Equity Portfolio (Base Accumulation Share Class) MSCI China All Share SMID Cap Index (Total Return Net)	USD	12-Jul-22 12-Jul-22	(8.28) (2.34)	_			
Emerging Markets Equity ESG Portfolio (Base Accumulation Share Class) MSCI Emerging Markets Index (Total Return Net)	USD	27-Sep-18 27-Sep-18	(1.84) (0.37)	(13.38) (8.49)	0.53 3.47	_	0.34 0.37
Emerging Markets Equity Portfolio (Base Currency Share Class) MSCI Emerging Markets Index (Total Return Net)	USD USD	15-Dec-97 15-Dec-97	(1.16) (0.37)	(12.97) (8.49)	0.29 3.47	(1.89) (0.67)	5.48 6.20
Emerging Markets Ex-China Equity Portfolio (Base Accumulation Share Class)	USD	10-May-22	2.65	(6.92)	_	_	(2.93)
MSCI Emerging Markets ex China Index (Total Return Net)	USD	10-May-22	1.39	(5.63)	40.42		(0.33)
Global Environmental Impact Equity Portfolio (Base Accumulation Share Class) MSCI ACWI (Total Return Net)	USD	14-Feb-20 14-Feb-20	(0.56) 3.45	(5.97) 0.85	10.13 10.07		6.88 5.13
Global Equity Income Portfolio (Base Currency Share Class) MSCI World Index (Total Return Net)	USD USD	4-Dec-92 4-Dec-92	3.83 3.92	0.93 2.07	9.81 10.96	4.55 7.78	5.45 7.58
Global Equity Partners ESG Portfolio (Base Accumulation Share Class) MSCI World Index (Total Return Net)	USD USD	23-Feb-06 23-Feb-06	6.34 3.92	(1.75) 2.07	8.71 10.96	7.02 7.78	5.24 6.55
Global Future Health Care Equity Portfolio (Base Accumulation Share Class) MSCI ACWI Health Care Index (Total Return Net) (USD)	USD USD	30-Sep-20 30-Sep-20	(0.89) (3.54)	7.31 (0.45)			0.96 5.57
Global Future Technology Leaders Equity Portfolio (Base Accumulation Share Class) MSCI ACWI Select Information Technology + Communication Services + Internet & Direct Marketing Retail Index (Total Return Net)	USD USD	25-Feb-20 25-Feb-20	12.79 5.53	(5.25) (0.52)	2.95 5.82	_	5.01 5.09
Global Millennials Equity Portfolio (Base Accumulation Share Class) MSCI ACWI Growth Index (Total Return Net)	USD USD	19-Sep-12 19-Sep-12	9.99 10.84	(2.41) 6.62	2.82 9.31	6.74 9.12	7.75 9.83
India Equity Portfolio (Base Accumulation Share Class) MSCI India Investable Market Index (Total Return Net)	USD USD	26-Mar-08 26-Mar-08	(2.63) (3.93)	2.63 2.67	21.01 21.92	5.98 7.27	7.24 4.44
Japan Equity Partners Portfolio (Base Accumulation Share Class)	JPY	27-May-15	9.73	17.57	12.87	8.91	8.78
TOPIX (Total Return Net)	JPY	27-May-15	8.63	13.99	13.14	6.21	5.19
Japan Equity Portfolio (Base Currency Share Class) TOPIX (Total Return Net)	JPY JPY	30-Apr-96 30-Apr-96	7.11 8.63	13.17 13.99	12.62 13.14	7.04 6.21	3.09 2.21
US Equity ESG Portfolio (Base Accumulation Share Class) S&P 500 (Total Return Net)	USD USD	3-Feb-06 3-Feb-06	4.78 3.07	6.31 2.39	10.21 12.39	8.45 10.43	7.23 8.63
US Focused Growth Equity Portfolio (Base Currency Share Class) Russell 1000 Growth Index (Total Return Net)	USD USD	15-Nov-99 15-Nov-99	16.84 11.34	10.53 9.21	5.55 12.55	7.76 13.49	4.47 6.45
US Small Cap Equity Portfolio (Base Accumulation Share Class) Russell 2000 Index (Total Return Net)	USD USD	15-Jun-18 15-Jun-18	(2.55) (6.74)	(2.39) (5.10)	10.44 6.74	_	4.14 2.13
US Technology Opportunities Equity Portfolio (Base Accumulation Share Class)	USD	30-Oct-20	25.23	11.20	_	_	3.47
NASDAQ Composite Index (Total Return Net) (USD)	USD	30-Oct-20	13.15	7.74			7.40
Global Clean Energy Infrastructure Equity Portfolio (Base Accumulation Share Class) ³ Global Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	19-Oct-21 2-Dec-16	(5.29)	(7.39)	1.32	3.36	(7.81)
FTSE Global Core Infrastructure 50/50 Index (Total Return Net)	USD	2-Dec-16	(5.61)	(12.05)	4.34	4.60	5.73
Global Real Estate Equity Portfolio (Base Accumulation Share Class) FTSE EPRA Nareit Developed Index (Total Return Net)	USD	2-Dec-16 2-Dec-16	(1.19) (4.57)	(14.15) (15.25)	3.26 3.39	(3.20) (0.23)	(1.34) 1.76
Global Future Real Estate And Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	28-Sep-22	(2.02)	_	_	_	_
50% FTSE Global Core Infrastructure 50/50 Index + 50% FTSE EPRA Nareit Developed Index (Total Return Net)	USD	28-Sep-22	(4.54)	_	_	_	_
North America Energy & Energy Infrastructure Equity Portfolio (Base Accumulation Share Class)	USD	14-Apr-14	(13.43)	(13.25)	25.13	3.68	(1.59)
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	(1.03) (0.37)	(14.83) (8.49)	4.19 3.47	(1.63) (0.67)	3.60 3.25
Europe CORE® Equity Portfolio (Base Currency Share Class) MSCI Europe Index (Total Return Net)	EUR EUR	1-Oct-99 1-Oct-99	5.03 4.70	2.28 5.18	11.41 12.00	4.24 5.97	4.52 4.22
Eurozone CORE® Equity Portfolio (Base Accumulation Share Class) MSCI EMU Index (Total Return Net)	EUR EUR	15-Jul-21 15-Jul-21	9.06 7.07	9.06 8.53	_	_	1.85 1.52
Global CORE® Equity Portfolio (Base Currency Snap Share Class) MSCI World Index (Total Return Net)	USD USD	14-Oct-04 14-Oct-04	5.62 3.92	0.16 2.07	9.40 10.96	4.23 7.78	6.92 7.45
Global Small Cap CORE® Equity Portfolio (Base Currency Snap Share Class)	USD	3-Aug-06	1.92	(2.47)	10.90	2.97	6.04
S&P Developed SmallCap (Total Return Net)	USD	3-Aug-06	(2.81)	(4.91)	8.61	2.70	6.06

			Avera	ge Annuali	sed Net Reti	urn	
	Currency	Launch Date	6-Months ³ (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
US CORE® Equity Portfolio (Base Currency Snap Share Class) S&P 500 (Total Return Net)	USD USD	18-Nov-96 18-Nov-96	4.15 3.07	0.53 2.39	10.74 12.39	7.73 10.43	6.98 8.21
US Small Cap CORE® Equity Portfolio (Base Accumulation Snap Share Class)	USD	5-Dec-05	(1.10)	(4.32)	10.16	1.80	6.04
Russell 2000 Index (Total Return Net)	USD	5-Dec-05	(6.74)	(5.10)	8.84	2.34	6.50
Asia High Yield Bond Portfolio (Base Accumulation Share Class) ICE BofA Asian Dollar High Yield Corporate Sector & Issuer Constrained Index (Total Return Gross)	USD USD	13-Aug-20 13-Aug-20	4.78 4.41	(0.90) (1.53)	_ _	_	(7.09) (6.34)
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	2.90 4.12	0.51 1.34	(0.78) 0.03	1.16 2.09	3.34 3.63
Emerging Markets Debt Blend Portfolio (Base Accumulation Share Class) 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 USD	8-May-13 8-May-13	2.98 4.89	(0.14) 1.52	(1.45) (1.78)	(0.29) 0.08	(0.59) 0.17
Emerging Markets Debt Local Portfolio (Base Accumulation Share Class) J.P. Morgan Government Bond Index - Emerging Markets Global Diversified (Total Return Gross)	USD USD	29-Jun-07 29-Jun-07	3.60 6.65	1.11 3.06	(2.64) (2.31)	(2.21) (0.92)	0.04
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	0.63 2.15	(4.97) (1.48)	(3.78) (2.70)	(1.98) (0.13)	6.57 6.82
Emerging Markets Short Duration Bond Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	8-Jan-19 8-Jan-19	2.85 2.17	3.02 3.17	1.97 1.19	_	1.66 1.46
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	0.72 0.48	(1.31) (1.63)	(1.19) (1.21)	(0.85) (0.71)	(0.19) (0.14)
Europe High Yield Bond Portfolio (Base Accumulation Share Class) ICE BofA European Currency High Yield Constrained Index (Total Return Gross) (EUR-Hedged)	EUR EUR	17-Jun-14 17-Jun-14	2.14 3.27	(0.55) 0.72	1.45 1.66	0.71 1.24	1.85 2.44
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	2.79 1.81	0.12 (0.95)			(2.19) (3.44)
Global Credit Portfolio (Hedged) (Base Accumulation Share Class)	USD	26-Jan-06	3.12	(1.55)	(2.63)	1.73	2.69
Bloomberg Global Aggregate Corporate Index (Total Return Gross) (USD-Hedged)	USD	26-Jan-06	2.34	(1.14)	(2.22)	1.46	3.73
Global Fixed Income Portfolio (Base Currency Share Class) Bloomberg Global Aggregate Index (Total Return Gross)	USD USD	26-Feb-93 26-Feb-93	2.20 1.99	(5.19) (4.48)	(5.40) (4.68)	(1.50) (1.17)	3.17 4.05
Global Fixed Income Portfolio (Hedged) (Base Currency Share Class)	EUR	17-Dec-01	1.14	(4.06)	(4.71)	(1.04)	1.99
Bloomberg Global Aggregate Index (Total Return Gross) (EUR-Hedged)	USD	17-Dec-01	0.47	(3.64)	(4.26)	(1.07)	2.77
Global High Yield Portfolio (Base Currency Share Class) Bloomberg US Corporate High Yield Bond Index – 2% Issuer Cap (Total Return Gross)	USD	27-Jan-98 27-Jan-98	3.26 3.01	(0.99) 0.05	1.42 2.88	1.66 3.08	4.89 5.84
Global Securitised Income Bond Portfolio (Base Accumulation Share Class)	USD	2-Oct-12	4.89	0.79	5.13	4.22	5.56
Global Sovereign Bond Portfolio (Base Accumulation Share Class) 60% Bloomberg Emerging Market Local Currency Government (Cap) (Unhedged) (Total Return Gross) ex CNY / 40% Bloomberg Global Treasury (Cap) (USD Hedged) (Total Return Gross)	USD USD	22-May-15 22-May-15	4.57 5.26	0.27 1.75	(4.11) (3.16)	(0.68) 0.20	(0.17) 0.76
Short Duration Opportunistic Corporate Bond Portfolio (Base Accumulation Share Class)	USD	4-Apr-12	1.54	(0.43)	1.49	1.62	2.49
ICE BofA 3 month US T-Bill	USD	4-Apr-12	2.17	3.17	1.15	1.52	
Sterling Credit Portfolio (Base Currency Share Class) Iboxx Sterling Non-Gilts Index (Total Return Gross)	GBP GBP	18-Dec-08 18-Dec-08	(2.18) (1.61)	(9.97) (8.52)	(6.08) (5.54)	(1.72) (1.36)	4.00 4.01
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	2.00 1.74	0.39 0.22	(0.78) (0.68)	1.02 1.22	0.91 1.01
US Fixed Income Portfolio (Base Currency Share Class) Bloomberg US Aggregate Bond Index (Total Return Gross)	USD USD	27-Jul-98 27-Jul-98	2.16 2.00	(3.37) (2.14)	(4.39) (3.65)	0.12 0.81	3.10 3.93
US Mortgage Backed Securities Portfolio (Base Currency Share Class) Bloomberg US Securitised Index (Total Return Gross)	USD USD	30-Sep-02 30-Sep-02	1.99 1.88	(4.01) (2.57)	(4.00) (3.47)	(0.38) 0.23	2.53 2.97
ESG-Enhanced Global Multi-Asset Balanced Portfolio (Base Accumulation Share Class)	USD	30-Jun-14	3.20	(1.24)	3.38	2.58	2.86
50% Bloomberg Global Aggregate Index (Total Return Gross) (USDHedged) / 50% MSCI World Index (Total Return Net) (50% USD Hedged)	USD	30-Jun-14	2.89	1.34	4.49	5.03	5.00
Global Multi-Asset Conservative Portfolio (Base Accumulation Share Class) 70% Bloomberg Global Aggregate Index (Total Return Gross) (USDHedged) / 30% MSCI World Index (Total Return Net) (50% USD Hedged)	USD	30-Jun-14 30-Jun-14	2.69 2.47	(2.01) 0.48	0.35 1.62	1.48 3.47	1.77 3.72
Global Multi-Asset Growth Portfolio (Base Accumulation Share Class) 30% Bloomberg Global Aggregate Index (Total Return Gross) (USD Hedged) / 70% MSCI World Index (Total Return Net) (50% USD Hedged)	USD USD	30-Jun-14 30-Jun-14	3.40 3.30	(1.28) 2.12	6.19 7.36	3.28 6.50	3.70 6.12
Global Multi-Asset Income Portfolio (Base Accumulation Share Class)	USD	18-Mar-14	3.20	(0.59)	4.22	3.84	3.45
Emerging Markets Total Return Bond Portfolio (Base Accumulation Share Class)	USD	21-Nov-17	1.36	(0.38)	0.41	0.63	0.42
ICE BofA 3 month US T-Bill	USD	21-Nov-17	2.17	3.17	1.19	1.59	1.63

		Average Annualised Net Return											
	Currency	Launch Date	6-Months ³ (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)						
Global Absolute Return Portfolio (Base Accumulation Share Class)	USD	27-Aug-15	2.49	(0.18)	0.85	(0.29)	(0.05)						
ICE BofA 3 month US T-Bill	USD	27-Aug-15	2.17	3.17	1.19	1.59	_						
Global Dynamic Bond Plus Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	28-Mar-11 28-Mar-11	3.19 2.17	1.47 3.17	0.55 1.19	1.13 1.59	1.54						
Global Fixed Income Plus Portfolio (Hedged) (Base Accumulation Share Class) Bloomberg Global Aggregate Index (Euro-Hedged)	EUR EUR	25-Jan-06 25-Jan-06	0.91 0.47	(4.91) (3.64)	(4.95) (4.26)	(1.58) (1.07)	1.68 2.13						
Global Strategic Macro Bond Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	22-Oct-14 22-Oct-14	2.71 2.17	1.66 3.17	0.10 1.19	0.86 1.59	1.03						
Strategic Absolute Return Bond II Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	28-Jun-06 28-Jun-06	2.35 2.17	2.20 3.17	(0.20) 1.19	0.91 1.59	1.45						
Multi-Manager Dynamic World Equity Portfolio (Base Currency Share Class) MSCI World Index (Total Return Net)	USD USD	15-Mar-06 15-Mar-06	8.69 3.92	3.43 2.07	10.73 10.96	5.75 7.78	7.00 6.48						
Absolute Return Tracker Portfolio (Base Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	13-Jan-15 13-Jan-15	1.91 2.17	1.91 3.17	3.65 1.19	1.79 1.59	0.72						
Alternative Trend Portfolio ("I" Accumulation Share Class) ICE BofA 3 month US T-Bill	USD USD	20-Jan-15 20-Jan-15	(0.32) 2.17	8.70 3.17	6.50 1.19	5.36 1.59	1.78						

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 581.

^{*} 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.

	Notes	Asia Equity Portfolio USD	All China Equity Portfolio USD	China Future Technology Leaders 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
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)	126,878,844	36,510,005	4,828,810	1,047,496,464	3,099,561,267	4,822,533	879,097,254	45,195,747 	1,494,560,440 957,430	208,244,716
Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions	3(d) 3(d)	=	Ξ	=	=	=	=	Ξ	Ξ	=	=
Market value of purchased options Cash Due from brokers	3(d) 3(d) 3(e) 3(f),13	834,293	78,040	71,693	19,952,503	56,778,582	219,549	5,540,137	108,821	5,025,444 720,000	2,274,588
Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swan contracts	3(b) 3(b)	1,267,824 148,541 242,132	90,216 212 53,334	<u></u>	217,836 6,316,888 1,932,426	648,144 3,740,398 5,123,739	345 5,223	297,310 1,232,825	428 118,627	611,307 807,280	10,279 65,329
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 5		=	\equiv	4,807	17,334	<u></u> 314	320,359	9,451	1,087,738	Ξ
Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	6 6	= =	9,7 <u>24</u> 80	24,030	=	19,054	20,458 3,678	= =	6,527 131	10,056	=======================================
Total Assets	_	129,371,634	36,741,611	4,926,772	1,075,920,924	3,165,888,518	5,072,100	886,487,885	45,439,732	1,503,779,695	210,594,912
Liabilities Bank overdraft Due to brokers	3(f),13	227	102,199	=	118	52 —	2,457	=	=	7,810 250,000	=
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(d) 3(d) 3(d)	=	Ξ	Ξ	Ξ	\equiv	Ξ	Ξ	Ξ	2,145,325	Ξ
Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities	3(d) 3(d) 3(d)	_	=	=	=	=	=	=	=	=	=
Market Value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed	3(d)	79,060	96,311 29,658	Ξ	15,329,669	177,466 8,605,716	22,114	2,456,316	Ξ	8,945,684	73,368
Intérest payable on swap contracts Interest payable excluding swap contracts Securities lending fee payable	3(b) 3(b)	=	Ē	Ξ	Ξ.	44,724	Ξ	Ξ.	1,153	33,328	\equiv
Distributions payable Investment adviser fees payable	8	102,791	27,436	3,402	803,172	2,503,654	3,036	431,675	201 38,072	56 940,724	177,190
Performance fees payable Administration fees payable Depositary fees payable	6	11,061 15,816	9,203 3,140	12,503 17,624	38,069 74,337	74,262 375,367	8,894 1,668	37,470 31,963	6,740 5,783	1,236 73,458	14,256 10,173
Distribution and servicing fees payable Transfer agent fees payable Taxe d'abonnement payable	6	6,479 30,694 6.310	17,152 2,181	18,544 137	216 38,122 22,542	42,896 234,463 110,825	3,801 92	46,924 50,989 34,799	988 19,165 3,367	5,532 77,811 72,376	2,363 26,986 11,286
Capital gains tax payable Audit fees payable	5	659,342 21,611 2,343	21,611	21,745 55	14,887 10,635	5,410,363 32,059 48,909	3,918 14,887	14,887 13,400	14,887 1,047	14,887 28,373	16,249 4,144
Managemént company fees payable Directors fees payable Legal fees payable	6	2,343 592 14,971	646 151 1.748	55 2 4.006	10,635 620 20,693	48,909 12,392 147,400	44	13,400 2,734 6,946	1,04 <i>7</i> 17 12,881	3.491	4,144 808 56,574
Insurance fees payable Printing fees payable		5,340 10.035	2,253 4,479	1,223 1 163	2,057 12.945	54,222 120,337	1,224 564	9,441 29,573	1,377 3,632	31,653 14,263 43,197 978	5,870 13.126
Publishing fees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Paying Agency fees payable	5	106 20,370 34,568 7,855	987 26,860 7,338	4,648 205 32,081 6,667	156 152,488 32,148 9,996	1,433 333,189 43,552 19,517	2,141 707 24,423 6,253	843 245,846 37,759 8,800	9,641 29,236 7,590	172,319 45,872 7,006	268 16,169 31,057 7,498
Regulatory reporting fees payable Other liabilities		16,650 45,124	14,567 18,217	28,126 11,148	25,804 66,670	46,269 199,884	20,395 14,604	19,640 36,105	14,901 13,418	28,257 34,916	16,196 17,793
Total Liabilities	_	1,091,345	386,137	163,303	16,655,344	18,638,951	131,228	3,516,110	184,096	12,978,552	501,374
Shareholders' Equity Swing Pricing	3(k) -	128,280,289	36,355,474 (90,889)	4,763,469	1,059,265,580	3,147,249,567	4,940,872	882,971,775	45,255,636	1,490,801,143	210,093,538
Shareholders' Equity (after Swing Pricing)	J(K) —	128,280,289	36,264,585	4,763,469	1,059,265,580	3,147,249,567	4,940,872	882,971,775	45,255,636	1,490,801,143	210,093,538

	Notes	Global Future Technology Leaders Equity Portfolio USD	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 Focused Growth Equity Portfolio USD	US Small Cap Equity Portfolio USD	US Technology Opportunities Equity Portfolio USD	Global Clean Energy Infrastructure Equity Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions	3(d) 3(d) 3(d) 3(d) 3(d) 3(e)	2,628,291,512	1,571,264,439	1,892,038,873 189,303 —	304,538,827 2,654,994 —	174,206,076 1,085,787 — —	711,737,754 272,853 — —	23,907,200	82,678,332 1,678 —	387,562,005 — — —	14,641,516
Market value of purchased options Cash Due from brokers Receivable for investments sold Receivable for shares sold	3(f),13	23,527,659 1,757,435 15,433	6,9 <u>26</u> — 5,755,767	33,736,504 587,269 5,295,462	3,636,393 34,356 1,532,780 2,635,398	2,529,812 543,667 228,873	7,877,670 2,580,000 206,510	53,191 14,614 1,452	52,135 53,306 133,000	5,839,334 89,501 55,877	153,1 <u>24</u> — 204
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 3(b) 5	2,027,687	1,224,727 — — —	2,211,146	1,578,901	1,244,137 — — — —	563,616 — —	8,720 — — —	45,333 	201,155	23,897 — — 5,649
Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets Total Assets	5 6 6	2,655,619,726	10,365 = 1,578,262,224	230,758 1,934,289,315	198 316,611,847	195 179,838,547	17,528 723,255,931	11,348 1,388 23,997,913	82,963,855	2 71 393,747,945	20,485 8,127 14,853,002
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 written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable on swap contracts Interest payable expuding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Performance 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 Admangement company fees payable Management company fees payable Insurance fees payable Insurance fees payable Insurance fees payable Printing fees payable Insurance fees payable Printing fees payable Publishing fees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Regulatory reporting fees payable Other liabilities	3 (f) (f) (f) (f) (f) (f) (f) (f) (f) (f)	944	284 	12,281,360 	2,428,850 226,475 ————————————————————————————————————	1,074,000 57,222 368,597 153,211 2,062 109,172 4,614 5,693 5,586 14,724 4,859 2,124 4,859 2,124 2,073 5,33 1,922 4,271 190,540 6,261 1,423 3,635 6,608	789,684 1,337 72,103 5,997 53,278 58,202 14,887 7,052 22,787 7,052 22,787 16,113 19,985 41,814 7,052 16,113 19,985 41,814 7,052 16,113 16,113 17,052 16,113 18,114	25,937,913	55,978 7,870 9,190 9,190 9,190 12,51 12,223 5,152 14,887 2,047 1,344 1,558 4,063 1,558 4,063 1,558 4,063 1,558 1,5	393,141,949	36,971 71,648 ————————————————————————————————————
Total Liabilities Shareholders' Equity	2(14)	1,409,783 2,654,209,943	4,522,967 1,573,739,257	22,628,802 1,911,660,513	3,895,563 312,716,284	2,023,363 177,815,184	7,256,656 715,999,275	165,752 23,832,161	223,435 82,740,420	5,194,019 388,553,926	250,095 14,602,907
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	2,654,209,943	1,573,739,257	1,911,660,513	312,716,284	284,539 178,099,723	715,999,275	23,832,161	82,740,420	388,553,926	14,602,907

⁽a) Expressed in '000

⁽b) Refer to Note 3(i).

	Notes	Global Infrastructure Equity Portfolio USD	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	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 Unfornt payments paid on swap transactions Market value of purchased options	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	37,827,502 — — — —	19,459,070	54,743,855 — — — —	79,969,385	2,546,441,884 4,567 — —	1,345,259,191 299,319 — —	4,191,129 1,543 —	3,383,229,563 351,813 — —	600,783,698 42,888 —	1,453,808,330 353,298 3,485 —
Cash Cash Cash Cash Cash Cash Cash Cash	3(e) 3(f),13	170,018 — 5,728 171,082	76,980 998 56,905	70,820 — 1,000,000 119,327	521,934 219,475 371,942	34,545,970 835,375 — 1,365,154 12,609,406	19,890,342 2,403,952 24,198 1,145,897 5,433,781	94,502 4,288 — 15,912	39,623,696 — 2,847,216 7,618,510	12,704,560 765,746 30,570 288,079 1,941,440	9,639,750 537,786 — 4,217,500 1,502,644
Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable	3(b) 3(b) 3(b) 3(b) 5	7,697	10,027	1,255	51,881	828,390	7,195,388	2,151	2,809,065	427,676	2,946
Interest receivable on securities lending Investment adviser fees waived receivable Other assets Total Assets	6	11,150 380 38,193,557	15,143 719 19,619,842	10,952 4,783 55,950,992	3,572 131 81,138,320	2,596,630,746	1,381,652,447	16,608 	3,436,479,863	20,414 — 617,005,071	1,470,065,739
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 ontions	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)		=			496 90,350 496,606 —	2,166,282	=	345 70,180 607,227 — —	20,376 59,757 	160,000 1,436,160 — —
Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding swap contracts	3(d) 3(b) 3(b)	74,855 	3,052	1,027,601	570,737 298	469,074 16,517,635	932,955 379	20,000	38,616,5 <u>11</u> —	1,171,506	3,338,504
Securities lending fee payable Distributions payable Investment adviser fees payable Performance fees payable Administration fees payable	68666	4,617 41,554 9,031	68,219 18,395 8,856	129 7,581	94,220 8,800	23,674 1,413,593 64,500	95,514 725,176 13,853	1,645 5,909	33,465 102 1,176,396 82,531	394,823 29,025	834,576 47,235 28,810
Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Taxe d'abonnement payable Capital gains tax payable	66655	10,149 8,298 25,750 2,603	2,705 113 22,303 771	12,862 908	12,238 14,263 31,032 6,258	132,431 821 114,238 69,258	63,551 44,345 101,696 52,259	5,472 4 12,356 80	75,960 92,175 111,464 91,140	36,277 20,174 45,478 27,459	89,006 74,224 59,977 —
Audit feës payable Management company fees payable Directors fees payable Legal fees payable Insurance fees payable Printing fees payable Printing fees payable	6	14,887 931 60 12,892 1,298 3,615	14,887 318 114 12,904 1,149 1,947	15,090 469 3,445 94 1,222 1,632	14,887 2,139 29 13,615 2,663 6,469	32,343 33,681 5,979 129,828 16,908 45,015	16,122 22,003 4,775 119,306 18,638 41,666 1.371	14,774 37 10 8,073 1,205 612 618	16,250 41,303 9,127 148,023 23,441 62,604 2,301	21,611 12,074 1,781 20,064 6,953 15,538 521	22,973 25,354 4,530 126,370 13,006 32,434 402
Publishing fees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Paying Agency fees payable Regulatory reporting fees payable Other liabilities	5	33,048 42,391 7,356 20,320 15,452	6,500 42,394 7,282 19,922 15,574	1,004 22,004 28,219 6,445 18,775 5,782	103,091 29,237 7,755 15,320 11,512	1,101,985 42,682 18,347 32,075 152,279	480,014 43,858 10,583 43,778 76,646	605 18,122 7,395 15,493 17,310	1,190,821 47,612 8,542 35,832 83,536	279,521 41,814 8,387 28,585 30,296	422,645 41,233 7,969 28,251 40,763
Total Liabilities Shareholders' Equity Swing Pricing	3(k)	329,107 37,864,450	247,405 19,372,437	1,152,263 54,798,729	944,563 80,193,757	21,004,715 2,575,626,031 (6,187,055)	5,074,770 1,376,577,677	129,720 4,196,413	42,626,888 3,393,852,975	2,272,092 614,732,979	6,834,422 1,463,231,317
Shareholders' Equity (after Swing Pricing)	J(K) -	37,864,450	19,372,437	54,798,729	80,193,757	2,569,438,976	1,376,577,677	4,196,413	3,393,852,975	614,732,979	1,463,231,317

⁽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 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)	118,243,671 — — — —	480,559,118 626,982 — —	2,805,440,783 3,725,531 1,814,732 392,587 7,461,037	45,540,548 930,543 73,371 479,933 304,218 215,743	909,813,415 18,921,081 346,789 6,757,957 3,713,109 4,801,827	2,922,839,185 38,540,253 3,080,750 11,217,275 12,728,746 8,623,863	24,809,049 54,689 — —	350,269,216 168,721 1,335,031 847,956 1,814,406	112,194,856 273,040 527 66,230 185,750	24,425,763 277,465 7,482 29,701 179,828
Cash Due from brokers Receivable for investments sold Receivable for shares sold	3(d) 3(e) 3(f),13	1,120,388 6,962 282	6,792,987 4,186,457 7,746,003 754,789	45,430,119 50,429,256 2,995,969 2,000,702	1,048,690 451,432 6,796	2,335,766 22,986,038 13,610,619 1,558,960	47,540,892 97,213,751 14,058,530 275,139	336,361 235,551 10,461	4,980,441 3,198,570 1,197,412	1,718,692 437,509 352	622,104 182,574 10,544
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 3(b) 3(b)	116,651 — — 221	110,158 8,329,577	1,074,700 37,416,775 72,287	17,790 692,112 3,848	407,284 13,299,269 1,292,273	925,010 40,784,569 1,018,631	6,822 279,523	1,943,223 148,558	1,532,366 4,034	324,783 22,167
Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	5 6 6	5,555 12	3,687 — — —	29,681 12,692 —	150,196 162 33,214 63	627,443 — — —	39,559	19,602	2,861 128	1,607	19,7 <u>56</u>
Total Assets	-	119,493,742	509,109,758	2,958,296,851	49,948,659	1,000,471,830	3,198,886,153	25,752,058	365,906,523	116,414,963	26,103,019
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)	1,362 —	40,000 5,419,034 138,406	2,330,000 23,311,863 483,543 1,613,153 688,128	1,544 360,000 1,049,408 5,130 229,148 103,906 173,422	1,206 6,000,000 29,107,906 11,227 5,419,244 2,348,017 4,025,280	2,066 14,710,000 53,311,727 337,642 7,585,925 12,172,712 7,049,229	277,082 65,970 —	33,491 798,940 126,457 714,018 1,115,774	300,520 27,402 40,056 378,811	189,310 43,849 23,523 22,899
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)	1,021,583	11,238,371 2,183,608	1,447,716 4,284,546 131,090	1,8 <u>26</u> 33,6 <u>59</u>	48,615 12,530,442 1,432,178	9,890,717 5,215,284 659,868	111,467 —	26,559,039 11,432,039 13,985	900,000 105 —	2,251,369 154 —
Securities lending fee payable Distributions payable Investment adviser fees payable Performance fees payable	68866	6 <u>21</u> 33,692	707,629 295,623	792,566 1,877,732	29,634	301,966 479,554	741,595 1,528,926	12,333	78,8 <u>27</u>	4,141 51,447	7,068 10,632
Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Traxe d'abonnement payable	666651	9,957 14,158 2,845 28,261 3,731	25,220 11,702 551 47,656 15,640	11,627 123,564 7,511 113,351 87,911	7,352 101,089 199 19,389	40,478 140,797 2,250 56,384 16,880	69,534 135,133 54,240 170,188 83,200	10,534 4,792 179 25,936 1,284	11,427 36,330 785 18,262 14,959	4,297 10,765 298 25,029 3,426	9,694 3,028 189 27,423 717
Capital gains tax payable Audit fees payable Management company fees payable Directors fees payable Legal fees payable Insurance fees payable Printing fees payable	6 6	14,888 1,598 452 14,928 4,301 8,446	22,973 6,722 562 57,690 1,646 9,998	27,658 40,637 9,741 139,281 25,538 74,070	2,227 21,611 452 1,448 21,578 3,793 9,162	175,331 30,697 8,790 3,819 31,782 9,542 20,052	36,744 42,427 11,774 156,831 37,393 69,658	21,610 566 142 12,894 1,731 2,686	21,436 5,926 1,020 17,976 3,185 8,206	21,436 1,395 252 14,002 1,868 2,170	21,610 297 159 10,965 489 1,436
Publishing fees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Paying Agency fees payable Regulatory reporting fees payable Other liabilities	5	20,345 31,902 7,917 15,119 14,952	2,090 41,679 7,830 38,400 16,205	1,574 46,451 8,029 50,022 104,853	33,949 7,757 27,828 46,287	874 43,552 8,232 35,100 68,328	2,910 56,309 10,136 87,975 129,395	401 41,233 7,277 30,755 6,548	26,694 7,787 25,529 9,885	356 35,678 7,637 28,202 20,936	401 41,233 7,284 29,601 5,389
Total Liabilities		1,251,058	20,329,235	37,832,803	2,291,810	62,398,523	114,359,538	635,420	41,081,977	1,880,229	2,708,719
Shareholders' Equity	0(1)	118,242,684	488,780,523	2,920,464,048	47,656,849	938,073,307	3,084,526,615	25,116,638	324,824,546	114,534,734	23,394,300
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	118,242,684	488,780,523	2,920,464,048	47,656,849	938,073,307	3,084,526,615	25,116,638	324,824,546	114,534,734	23,394,300

⁽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 ^(c) USD	Global Sovereign Bond Portfolio USD	Short Duration Opportunistic Corporate Bond Portfolio USD		US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD
Assets Investments, at value, excluding derivatives 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)	1,139,651,690 6,544,534 1,837,000 6,486,961 14,001,314 562,871	56,086,371 319,921 83,517 423,096 405,764 4,605	751,724,259 13,453,059 1,354,994 5,898,783 8,622,990 687,304	1,557,674,888 3,373,384 158,472 2,221,550 439,427 690,171	138,716,663 1,272,395 34,407 —	231,736,603 9,781,848 352,422 2,306,831 2,906,306 234,543	113,359,571 46,652 9,175 —	14,533,026 17,679 27,699 62,683 143,454	340,406,457 62,081 6,213 117,087 199,847	254,270,912 46,748 201,496 319,232 813,205 3,287
Cash Due from brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts	3(e) 3(f),13 3(b) 3(b) 3(b) 3(b)	43,090,123 19,580,418 106,071 2,855,702 383,584	351,223 274,028 4,831,484 54,342 6,107	276,371 28,558,120 95,295,614 360,149	28,284,582 36,932,796 278,748 89,369	92,320 1,012,945 4,017,712 12,015	3,015,950 7,753,842 45,893 7,727	715,394 1,554,930 5,575 11	287,137 448,407 —	5,721,036 1,968,654 425,000 57,550	2,878,551 2,631,634 24,808,380 261,650 31,060
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable	3(b) 3(b) 5	11,773,103 1,145,471 1,301	388,374 13,235 — 12	4,290,342 427,016 	22,966,191 552,707	1,861,163 1,350 9,799	2,319,274 345,127 140,678	1,789,174	259,496 18 10	1,917,254 43,314 — 889	1,327,558 42,885 — 136
Interest receivable on securities lending Investment adviser fees waived receivable Other assets	6	271 21,704	19,454 240		58,568 384 —	11,141	5,485 419	10,390	14,340 288	3,669 425	
Total Assets Liabilities	-	1,248,042,118	63,261,773	910,949,135	1,653,721,237	147,041,910	260,952,948	117,490,938	15,794,237	350,929,476	287,636,734
Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	4,520,000 11,660,279 1,043,306 4,284,982 5,053,079 2,103,494	96,733 357,690 1,968 188,565 276,260 76,123	475,656 17,094,479 16,735,475 260,864 2,649,044 5,004,791 2,151,264 45,922,066	2,400,000 36,973,344 647,862 487,113 429,306	2,541 660,000 717,282 8,285 474,290 436,421	4,321 4,260,000 9,306,858 45,113 1,969,861 2,177,670 962,832	585 428,485 103,406 —	2,561 14,474 5,780 106,368 107,918 654	1,075 63,779 190,202 228,688 71,885	38 280,000 53,087 23,644 254,983 473,326 127,579 28,517,218
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 Interest payable excluding swap contracts	3(b) 3(b)	1,235,461 1,458,137 63,291	9,603,323 15,395 20,285	147,069,918 514,139 207,144 —	4,239,070 364,909 46,285	3,392,265 —	6,4 <u>15</u> 320,651	295,000 153,868 —	400,000 39,482	1,940,045 9,618 7,321	28,517,218 28,794,279 235,914 3,031
Records payable envision of the state of the	8	156 299,734	14,337	<u> </u>	1,131,615 569,511	263,688 93,669	120,117	<u></u>	<u></u>	320 71,760	11,737 89,314
Performance fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer Johnnement payable Taxe d'abonnement payable	666665	1,337 121,530 12,386 64,669 31,058	24,395 31,334 1,337 21,666 1,700	19,604 77,455 1,046 51,053 21,153	45,184 58,259 20,827 142,051 51,600	11,942 4,795 444 38,695 9,326	12,732 87,319 12,455 _3,420	14,194 9,410 1,486 36,740 6,836	2,142 23,866 10,729 993	23,212 18,584 — 16,192 13,259	20,446 21,774 471 24,872 7,083
Capital gains tax payable Audit fees payable Management company fees payable Directors fees payable Legal fees payable Insurance fees payable Printing fees payable Printing fees payable	5 6 6	35,381 18,014 4,186 31,125 13,798 29,535 883	528 30,696 926 557 13,979 2,683 1,032	8,197 30,440 9,467 3,699 25,559 11,175 21,287 1,119	32,059 22,276 7,468 128,454 31,776 58,694 2,777	21,611 3,155 489 65,188 4,731 9,788	50,967 21,610 2,188 1,460 18,784 2,390 5,013	21,611 1,911 464 14,764 4,180 8,220 645	26,613 275 87 11,311 1,020 1,881	21,610 5,294 788 18,289 4,011 10,522	30,696 2,565 526 15,104 3,360 7,338
Publishing lees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Paying Agency fees payable Regulatory reporting fees payable Other liabilities	5	44,712 7,654 32,828 29,764	31,189 7,656 22,173 9,333	41,841 7,822 31,877 28,756	54,571 12,338 59,466 50,048	39,900 7,748 30,172 9,925	24,774 7,276 26,237 13,696	43,262 7,593 33,725 7,941	19,715 6,672 20,493 31,697	23,732 7,307 23,503 8,410	115 33,235 7,643 26,162 7,163
Total Liabilities Shareholders' Equity		32,200,779 1,215,841,339	10,851,863 52,409,910	238,662,654 672,286,481	48,066,972 1,605,654,265	6,306,534 140,735,376	19,464,159 241,488,789	1,284,181 116,206,757	840,383 14,953,854	2,779,406 348,150,070	59,072,749 228,563,985
Swing Pricing	3(k)						· · · –				
Shareholders' Equity (after Swing Pricing)		1,215,841,339	52,409,910	672,286,481	1,605,654,265	140,735,376	241,488,789	116,206,757	14,953,854	348,150,070	228,563,985

⁽c) Refer to Report of the Management Company II.

	Notes _	US Mortgage Backed Securities Portfolio USD	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
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	3(d) 3(d) 3(d) 3(d) 3(d) 3(e) 3(f),13	278,472,632 322,995 39,614 137,739 299,170 3,029,428 1,227,671 402,689,307	197,360,640 5,420,048 260,021 22,126 326,270 1,225,039 8,353,308 1,478,962 1,173,084	248,810,094 1,133,900 279,949 1,154 934,032 4,458,065 646,632 2,911,368	155,783,795 616,115 338,736 1,043 899,137 3,348,589 1,051,931 550,000	367,804,138 2,269,478 5,378,980 — — 30,689,251 26,170,970 3,345,792	120,980,066 2,730,892 152,844 927,529 916,558 917,535 6,239,424 4,415,727 299,671	242,888,658 9,345,417 1,793,004 266,107 210,659 1,771,660 24,094,815 19,644,827 1,709,160	469,664,779 12,774,715 329,361 8,137,405 11,715,784 3,126,416 7,774,402 19,295,757 85,348,548	1,294,007,679 36,442,266 2,606,313 16,142,687 23,270,641 5,580,905 19,687,588 49,742,958 175,634,670	188,749,576 8,398,080 283,531 8,586,353 8,312,681 1,697,012 570,461 7,435,291 29,429,163
Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable Interest receivable on securities lending Investment adviser fees waived receivable Other assets	3(b) 3(b) 3(b) 3(5) 5 6	111,936 4,211 885,007 — — 4,312	247,535 216,018 392,722 55,692 23,648 43 — 1,080 78	260,908 50,479 — 825 — — — 124	107,892 51,586 — 746 — — — —	618,433 366,927 2,601,850 19,213 — 6	57,479 1,446,876 42,901 2,057 17,856	21,141 59,229 354 1,104,994 116,271 18,959 63 683	214,857 81,387 2,475,288 298,671 — 5,605	7,952,382 474,346 234 1,087	1,208 3,997 124,670 222,796 ————————————————————————————————————
Total Assets	-	687,224,022	216,556,314	259,487,530	162,749,701	439,265,038	139,147,415	303,046,001	621,242,975	1,632,135,627	253,848,019
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 on swap contracts Interest bayable excluding swap contracts	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	509,576 38,370 76,375 248,045 166,359 27,664,790 443,604,424 13,732 13,749	2,020,000 298,741 159,688 3,391 — — 205,781	550,000 127,796 3,749 ————————————————————————————————————	60,442 203,239 — — 197,825 717,981 —	3,420,000 1,970,951 1,085,690 — 757,003 2,479,714 2,420,032 —	1,026 720,000 4,041,612 10,297 785,827 366,202 739,923 1,992,973 43,946	6,680,000 3,029,329 518,104 900,085 26,937 231,535 419,000 385,889 86,079	1,636 4,220,000 12,636,953 313,301 8,454,608 6,052,567 5,459,969 2,760,181 151,655,217 38,021 96,241	380 30,177,035 37,116,026 203,273 12,315,192 12,212,354 9,247,626 101,679,091 238,677,561 1,223,483 141,392	5,278 2,760,000 7,501,334 95,512 7,476,489 4,072,535 4,178,648 41,714,608 29,240 110,395
Securities (ending fee payable ' Distributions payable Investment adviser fees payable Performance fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Distribution and servicing fees payable Transfer agent fees payable Taxe d'abonnement payable Capital qains tax payable	08666666655	46,705 23,829 14,068 589 26,440 5,253	136,823 14,604 4,654 26,941 26,921 8,159	147,550 15,212 7,346 6,460 26,294 2,006	107,367 11,027 7,455 531 22,416 1,990	2,314,658 450,864 — 26,342 18,263 15,131 62,127 78,426	10,192 661 13,653 68,851 45 18,221 2,013	35,000 14,522 47,453 39 24,799 13,213 6,148	9,0 - 4 149,556 31,650 92,877 7,400 77,685 13,609	134,550 21,480 135,621 845 46,880 39,168 13,857	40,229 2,226 90,326 3,485 48,136 4,991
Audit feës payable ' Management company fees payable Directors fees payable Legal fees payable Insurance fees payable Printing fees payable Publishing fees payable Publishing fees payable Payable for withholding tax on dividend and interest income	6 6 5	30,696 2,238 666 16,056 3,380 6,255 276	21,611 4,095 284 14,081 2,083 5,048 25,431	14,887 3,781 1,115 18,190 3,038 7,446	14,887 2,086 4468 15,251 1,869 4,921	22,973 14,637 1,050 110,420 2,706 10,442 977 45,270	21,611 1,136 371 14,075 790 2,151 47	30,696 2,563 543 16,202 1,356 4,693 622 7,399	30,696 5,927 3,347 26,414 11,305 21,524 1,487	30,440 10,879 4,714 36,989 10,837 25,367 1,563	30,696 2,403 793 19,009 4,839 7,636 1,065
Tax reporting fees payable Paying Agency fees payable Regulatory reporting fees payable Other liabilities Total Liabilities Shareholders' Equity	-	34,569 7,582 27,416 9,705 472,591,142 214,632,880	29,236 8,892 22,784 — 3,014,948 213,541,366	30,570 8,459 25,752 13,574 1,376,363 258,111,167	29,236 8,371 22,749 10,067 1,440,178 161,309,523	42,393 8,525 28,613 — 15,387,207 423,877,831	33,235 7,278 27,895 24,175 8,948,206 130,199,209	40,653 7,611 28,369 1,921 12,560,287 290,485,714	48,770 7,358 40,841 53,834 192,302,028 428,940,947	42,417 8,086 32,582 55,923 443,645,611 1,188,490,016	46,162 7,210 46,197 26,752 68,326,194 185,521,825
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	214,632,880	213.541.366	258.111.167	161.309.523	423.877.831	130.199.209	290.485.714	428.940.947	1.188.490.016	185,521,825
onaronolacio Equity (alter owing r noing)	-	217,002,000	210,071,000	230,111,107	101,000,020	-20,011,031	100, 100, 200	230,403,714	720,370,347	1,100,430,010	133,321,023

	Notes	Strategic Absolute Return Bond II Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2023 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 Unfont payments paid on swap transactions Market value of purchased options Cash Due from brokers Receivable for investments sold Receivable for shares sold	3(d) 3(d) 3(d) 3(d) 3(d) 3(e) 3(f),13	74,673,198 2,593,515 99,686 1,081,443 3,009,972 629,202 155,723 3,273,260 26,676,164 2,282	419,518,072 626,328 — — — — — — ————————————————————————	818,014,849 4,161,787 4,355,194 1,905,034 667,674 160,478 95,249,353 26,169,999 2,796,768 361,206 328,507	312,502,276 9,297,916 5,397,278 159,002 574,333 37,921,295 11,865,739 4,894,966	45,046,951,045 226,934,239 32,641,363 76,565,637 105,553,568 33,190,300 775,880,489 466,124,648 939,885,372 71,065,344
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable interest tax reclaim receivable interest tax reclaim receivable interest tax reclaim receivable of Interest receivable on securities lending Investment adviser fees waived receivable Other assets	3(b) 3(b) 3(b) 3(b) 5 5 6	23,877 372,883 66,816 — 32,108	497,943 — 432,008 — 21,343	328,507 2,095,139 356,540 17,823 — 4,701	122,979 623,816 210,867 — — — 26	71,065,344 71,351,723 354 174,696,804 7,050,801 13,781,632 966,396 160,814 403,279 325,763
Total Assets Liabilities Bank overdraft Due to brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable oxuluding swap contracts Interest payable excluding swap contracts Securities lending fee payable Distributions payable Investment adviser fees payable Performance fees payable Administration fees payable Depositary fees payable Depositary fees payable Distribution and servicing fees payable Transfer agent fees payable Transfer agent fees payable Transfer agent fees payable Capital gains tax payable Audit fees payable Management company fees payable Directors fees payable Directors fees payable Directors fees payable Polinstring fees payable Printing fees payable Printing fees payable Payable for withholding tax on dividend and interest income Tax reporting fees payable Payable for withholding tax on dividend and interest income Regulatory reporting fees payable	3(f),13 3(d)(3(d)(3(d)(3)(d)(3	112,690,129 151,815 300,000 2,748,516 83,480 1,338,038 1,707,134 1,094,201 3,869,510 28,632,602 9,456	1,459,601 287,500 1,459,601 287,500 1,490,127 1,236 65,226 21,385 30,930 14,888 9,189 1,491 20,338 5,071 12,107 74,542 27,529 7,276 26,409	956,645,052	383,692,675	48,043,529,571 32,471,026 293,140,337 10,558,144 60,782,263 56,897,872 39,768,168 220,412,804 1,198,677,959 174,656,628 49,313 234,688 6,359,820 25,615,034 66,359,820 25,615,034 66,359,820 1245,635 1,584,018 12,894,675 11,405,911 666,408 154,848 2,468,560 12,245,639 12,456,399 43,732 9,241,710 548,558
Other liabilities Total Liabilities Shareholders' Equity Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	33,937 40,247,231 72,442,898 — 72,442,898	3,870,734 428,920,010 — 428,920,010	26,399 20,156,262 936,488,790 — 936,488,790	9,768 14,213,170 369,479,505 — 369,479,505	2,280,329 2,270,810,176 45,772,719,395 (4,247,915) 45,768,471,480
Shareholders' Equity (after Swing Pricing)		12,442,698	420,920,010	930,400,790	309,479,505	45,700,471,480

	Notes	Asia Equity Portfolio USD	All China Equity Portfolio USD	China Future Technology Leaders 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
Income Dividend Income excluding swap contracts and contracts for difference Interest income excluding swap contracts	3(b)	988,575 8,640	145,518	14,632 437	10,816,326 98,790	32,563,390 150,164	58,957 282	9,297,021 42,234	979,765 364	13,549,288 35,121	777,892 16,304
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b) 3(b) 3(b)	-	=	=	50,750	=	=	72,207	=	-	-
Interest Income on securities lending Other income	6	=	=	=	(172)	59,547 (2,735)	(5)	1,017	7,282 4	83,885 157	=
F		997,215	145,518	15,069	10,914,944	32,770,366	59,234	9,340,272	987,415	13,668,451	794,196
Expenses Bank overdraft interest expense	3(b) 3(b)	414	42	_	_	11,915	_	152	42	44	_
Dividend Expense on swap contracts Interest Expense excluding swap contracts	3(b) 3(b) 3(b)	=	=	=	=	=	=	=	=	24,666	=
Interest Expense on swap contracts Fees charged on securities lending	3(b) 6	639.808	174.079	22,036	4,576,210	5,952 15,307,505	 17,496	2,587,319	802 257,929	8,115 5,452,027	1,037,835
Investment Adviser fees Depositary fees Administration fees	6	37,307 34,051	20,363 18,948	7,035 37,961	248,108 112,408	15,307,505 994,887 224,134	17,496 14,603 25,496	2,567,519 72,777 111,693	10,831 19,955	5,452,027 88,555 158,178	17,773 41,464
Distribution and servicing fees	6	40.197	_	283	1.260	264.911	25,496 25 14,248 263	277 898	19,933 5,594 15,292 9,945	31.484	14,647 19,394 35,769
Transfer Agent fees Taxe d'abonnement Audit fees	5	22,989 20,568 7.118	13,639 7,923	19,533 503	30,018 64,763	160,287 345,979	14,246 263 4,763	39,832 101,543	9,945 9,763	59,174 203,503	35,769 35,769
Management Company fees	6	15,099	7,118 4,116 144	7,073 366	4,763 60,439	10,804 298,720	4,763 255 255	4,763 80,305	4,763 6,344 187	4,763 162,629	5,266 24,512
Directors fees Legal fees	0	523 4,858 3,200	4,558	3,738 734	2,905 7,558 1,233	12,045 47,732 32,498	6,498	3,438 8,728 5,658	4,211 826	5,468 11,400 8,549	784 20,857 3,518
Insurance fees Printing fees Publishing fees		3,200 7,032 1,820	4,558 1,351 4,114 1,285 8,033 7,405	1,989 3,111	8,155 1,701	32,496 63,687 3,320	4,763 255 12 6,498 733 2,055 2,054	17,330 2,281	3,612 1,403	23,841 4,613	3,516 8,622 1,686
Tax Reporting fees		1,820 10,339 7,564	8,033 8,033	5,687 7,426	9,846 10,481	13,025 24,155	4,561 7,612	11,985 9,509	8,744 7,257	13,719 10,236	9,131 7,612
Paying 'Agenčy fees Regulatory reporting fees Other expenses		15,967 22,659	14,183 11,536	17,861 9,468	23,442 46,049	39,619 186,551	15,680 10,468	17,264 27,514	14,694 10,870	22,913 32,480	14,900 12,042
Other expenses	-	891,513	298,837	144,813	5,209,339	18,047,726	126,822	3,379,989	383,301	6,326,357	1,275,812
Less: Investment Adviser fee waived	6		43,492	112,496			98,284	· · · —	26,842		
Total expenses Withholding tax on dividends and other investment income	5	891,513 141,078	255,345 7,678	32,317 1,326	5,209,339 1,197,132	18,047,726 4,322,526	28,538 7,906	3,379,989 1,293,749	356,459 163,594	6,326,357 2,025,464	1,275,812 153,634
Net investment income/(expense) for the Period		(35,376)	(117,505)	(18,574)	4,508,473	10,400,114	22,790	4,666,534	467,362	5,316,630	(635,250)
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		1,440,235	(2,593,627)	(146,303)	(36,381,049)	(95,458,445)	(103,252)	(18,155,987)	(239,320)	(10,930,656)	(8,385,616)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		(24,824)	997	(0.045)	(2.500.000)	(20,005,570)	(00 504)	(0.404.750)	(400.644)		(044.005)
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		(786,851)	(342,027)	(2,815)	(3,599,898)	(33,995,578)	(33,531)	(9,401,750)	(182,941)	20,522	(314,925)
Net realised gain/(loss)		628,560	(2,934,657)	(149,118)	(39,980,947)	(129,454,023)	(136,783)	(27,557,737)	(422,261)	(10,910,134)	(8,700,541)
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		(3,021,025)	(1,320,117)	(250,893)	19,337,882	97,607,378	267,347	23,782,882	1,893,473	106,352,659	8,113,957
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		_	_	_	_	_	_	_	_	_	_
class specific forward currency confracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(1,027)	(1,334)	(4,351)	(13,683)	(234,663)	(504)	(24,126)	(3,853)	(3,192,260)	(982)
share classes Net change in unrealised gain/(loss) on options contracts		=	=	=	=	=	=	=	=	=	
Net change in unrealised gain/(loss)	-	(3,022,052)	(1,321,451)	(255,244)	19,324,199	97,372,715	266,843	23,758,756	1,889,620	103,160,399	8,112,975
Net income gain/(loss) for the Period		(2,428,868)	(4,373,613)	(422,936)	(16,148,275)	(21,681,194)	152,850	867,553	1,934,721	97,566,895	(1,222,816)

	Notes	Global Future Technology Leaders Equity Portfolio USD	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 Focused Growth Equity Portfolio USD	US Small Cap Equity Portfolio USD	US Technology Opportunities Equity Portfolio USD	Global Clean Energy Infrastructure Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference Interest Income excluding swap contracts Interest Income on swap contracts	3(b) 3(b)	6,230,555 214,192	7,979,425 4,133	6,093,303 42,817	1,829,167 76	1,591,239	5,352,390 53,098	52,182 334	427,804 361	1,233,741 29,917	238,633 1,124
Net (amortisation) Net accretion Interest Income on securities lending Other income	3(b) 3(b) 6		72,245 890	=	12,291	17,570					<u></u>
		6,444,747	8,056,693	6,136,120	1,841,534	1,608,809	5,405,488	52,516	428,165	1,263,658	239,769
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts	3(b) 3(b) 3(b) 3(b)	134 	=	=	7,005 	4,241 	68,9 <u>14</u>	=	=	=	=
Fees charged on securities lending Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees	66666	1,568,451 200,904 181,571 6,536	7,224 7,528,496 128,061 143,934 572,333	10,953,552 622,663 35,403 655,302	1,229 980,980 27,607 22,765	1,688 586,098 17,861 18,176 30,496	5,014,876 39,081 96,317 35,135	137,127 5,919 20,942 9,768	331,797 11,674 24,454 1.557	177,076 20,740 52,876 96	60,718 19,768 28,647 911
Transfer Agent fees Taxe d'abonnement Audit fees Management Company fees Directors fees	6 6	24,635 154,145 5,266 140,572 9,447	85,515 211,509 5,266 170,643 5 475	98,191 292,411 7,118 246,177 7,555	9,639 24,213 658 19,100	10,668 12,735 658 11,159	41,574 170,687 4,763 135,873 2,374	16,524 5,293 4,763 3,574	15,492 15,418 4,763 12,293	13,635 18,965 4,763 17,524 1,333	19,334 2,050 4,763 1,594 41
Legal fees Insurance fees Printing fees Publishing fees	Ü	36,414 10,944 29,748 1,968	5,475 38,269 15,426 34,513 2,607	7,555 15,172 13,579 30,572 2,340	1,953 1,953 1,690 4,317 1	548 1,395 1,141 2,443	2,374 7,596 4,226 10,110 2,548	4,134 1,329 3,919 1,508	304 4,411 934 3,898 1,508	1,333 5,794 734 4,833 1,508	4,044 733 2,144 2,005
Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		10,374 7,949 15,080 50,956 2,455,094	12,332 11,710 18,497 76,517 9,068,327	12,991 19,267 23,291 96,730 13,132,314	1,765 1,916 3,455 7,199 1,116,424	1,813 1,525 2,892 7,196 712,733	12,506 7,939 18,260 20,146 5,692,925	9,143 7,576 14,017 9,495 255,113	9,143 7,417 13,637 9,214 467,914	9,143 7,327 14,759 13,118 364,224	12,135 7,281 16,263 8,370 190,801
Less: Investment Adviser fee waived	6			-	- 1,110,424	- 12,700	- 0,002,020	65,702	-	2	101,082
Total expenses Withholding tax on dividends and other investment income	5	2,455,094 1,249,236	9,068,327 1,089,528	13,132,314 1,239,791	1,116,424 280,137	712,733 243,698	5,692,925 1,499,407	189,411 11,442	467,914 109,581	364,222 329,397	89,719 30,298
Net investment income/(expense) for the Period		2,740,417	(2,101,162)	(8,235,985)	444,973	652,378	(1,786,844)	(148,337)	(149,330)	570,039	119,752
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(140,253,778)	(36,642,507)	(30,992,613)	5,882,262	3,764,878	(9,597,888)	298,746	(2,261,643)	(14,250,050)	(79,344)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	_	(309,876)	(22,570)	14,516	_	_	_	_	_
fonward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		(7,187,505) 	(5,627,038)	(32,342,804)	(1,606,520)	383,679	12,077,611	Ξ	58,094 	Ξ	27,920 —
Net realised gain/(loss)		(147.441.283)	(42,269,545)	(63.645.293)	4.253.172	4.163.073	2,479,723	298.746	(2,203,549)	(14.250.050)	(51,424)
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		478,808,681	199,168,648	17,536,281	20,692,244	7,610,555	44,725,704	3,258,383	377,253	95,216,703	(826,109)
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		— (108,651)	— (9,234)	(1,353,673) (706)	— 3,311,768	— 652,468	— (10,192,388)	— 145	— (47,329)	_	— (111)
Net change in unrealised gaini/(loss) on swap contracts and swap contracts on duration hedging share classes Net change in unrealised gain/(loss) on options contracts			=		=	=	=	=	=	=	=
Net change in unrealised gain/(loss)		478,700,030	199,159,414	16,181,902	24,004,012	8,263,023	34,533,316	3,258,528	329,924	95,216,703	(826,220)
Net income gain/(loss) for the Period		333,999,164	154,788,707	(55,699,376)	28,702,157	13,078,474	35,226,195	3,408,937	(2,022,955)	81,536,692	(757,892)

⁽a) Expressed in '000

⁽b) Refer to Note 3(i).

	Notes	Global Infrastructure Equity Portfolio USD	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	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 Interest Income excluding swap contracts Interest Income on swap contracts Interest Income on swap contracts Net (amortisation) / Net accretion	3(b) 3(b) 3(b) 3(b)	696,955 49 —	483,655 377 —	771,342 123	2,022,238 3,188	47,892,611 232,450 —	35,101,739 33,418	110,883 114 —	47,100,366 131,849 —	8,031,535 54,191 —	12,658,690 137,628 —
Interest income on securities lending Other income	6	=	<u></u>	<u></u>	Ξ	165,142 1,425	98,253 4,634	7	178,623 3,312	61,699 546	<u>=</u>
		697,004	484,038	771,732	2,025,426	48,291,628	35,238,044	111,004	47,414,150	8,147,971	12,796,318
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts	3(b) 3(b) 3(b) 3(b)	589 	=	=	=	1,425	7,581 37,398	=	3,656	462 	12,2 <u>45</u>
Fees charged on securities lending Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees	999999	264,005 12,238 26,927 52,051 21,661	115,596 13,130 24,931 661 16,875	756 24,284 23,279 26 12,299	643,598 23,118 24,917 119,946 29,517	16,094 8,276,265 663,687 191,030 4,461 101,164	9,088 4,366,241 143,384 138,982 263,958 67,928	9,2 6 9 11,198 15,873 25 9,075	18,548 6,923,944 211,405 244,930 536,974 81,865	6,172 2,201,090 92,874 84,489 118,498 34,562	5,018,853 78,513 140,962 512,845 57,627
Tais et Agent lees Taxe d'abonnement Audit fees Management Company fees Directors fees Leaf fees	5 6 6	8,210 4,763 5,964 177 4,202	2,851 4,763 2,013	2,591 4,695 2,316 12 3,833	19,631 4,763 15,218 414 4,524	223,725 11,076 194,420 8,346 40,833	157,529 157,549 4,910 132,130 4,882 34,587	217 4,439 211 13	271,822 5,266 245,047 12,413 47,940	81,302 81,175 7,118 66,580 1,799 6,891	188,290 7,621 155,517 5,276 37,606
Insurance fees Printing fees Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		7,777 3,609 2,221 12,679 7,394 16,924 13,425	4,140 688 2,802 2,043 12,679 7,343 16,783 10,367	3,055 56 2,020 1,641 4,092 7,556 14,841 8,848	1,596 4,958 1,404 8,744 7,849 14,544 25,471	10,134 24,754 2,830 12,765 24,941 24,283 133,967	30,300 22,405 3,253 12,282 12,277 35,368 66,754	3,762 ,705 1,919 959 7,387 7,200 12,832 14,096	14,049 33,887 4,682 14,240 9,711 32,852 82,024	4,167 9,748 2,424 12,506 8,651 22,127 29,251	7,795 18,524 2,340 12,332 8,007 24,046 52,295
		457,816	237,750	113,145	950,212	9,966,200	5,531,862	99,180	8,795,255	2,790,584	6,340,694
Less: Investment Adviser fee waived	6	59,513	78,528	29,543	8,456	_	_	85,612	_	_	_
Total expenses Withholding tax on dividends and other investment income	5	398,303 114,723	159,222 87,769	83,602 142,802	941,756 462,931	9,966,200 5,735,141	5,531,862 2,828,220	13,568 9,254	8,795,255 6,925,633	2,790,584 1,211,097	6,340,694 3,264,647
Net investment income/(expense) for the Period		183,978	237,047	545,328	620,739	32,590,287	26,877,962	88,182	31,693,262	4,146,290	3,190,977 501,353
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(275,092)	(1,989,935)	814,324	7,043,234	(101,804,532)	57,763,318	147,938	71,495,120	15,745,347	•
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		(788,060)	(1,023,737)	235,508	(178,949)	265,659 (11,668,261)	5,810,125 (12,109,667)	9,941	332,282 17,590,021	(1,378,506) (1,254,898)	(3,970,028) 2,905,720
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)		(1,063,152)	(3,013,672)	1,049,832	6,864,285	(113,207,134)	51,463,776	157,890	89,417,423	13,111,943	(562,955)
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		(2,548,296)	2,672,788	(2,580,752)	(21,933,355)	60,635,694	(693,533)	122,227	92,990,390 —	(11,590,720)	65,606,723
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		(369)	(1,321)	— (101)	303	(1,807,596) 26,976	(1,391,987) (1,391,304)	(5,117)	(91,720) (1,617,353)	365 (140,496)	3,485 (2,357,189)
Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net change in unrealised gain/(loss) on options contracts		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	=	=	=	=	=	=	=	=	=
Net change in unrealised gain/(loss)		(2,548,665)	2.671.467	(2.580.853)	(21,933,052)	58.855.074	(3,476,824)	117.108	91.281.317	(11,730,851)	63.253.019
Net income gain/(loss) for the Period		(3,427,839)	(105,158)	(985,693)	(14,448,028)	(21,761,773)	74,864,914	363,180	212,392,002	5,527,382	65,881,041

⁽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 Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 3(b) 3(b) 3(b) 6	1,289,049 9,330 — — — 6	449,640 15,311,622 12,438,732 2,492	6,260,292 78,267,165 125,497 7,519,768 14,109 4,375	98,214 1,732,204 45,904 450,133 180 1,589	1,923,430 21,777,074 581,201 6,443,365 — 442	5,278,695 81,961,697 2,128,057 16,546,827 55,282 2,869	22,592 642,174 69,104 213	2,788,356 156,545 (197,108) 109	2,512,744 10,100 472,676 4	22,839 714,870 55,041 (19,947) 28
		1,298,385	28,202,486	92,191,206	2,328,224	30,725,512	105,973,427	734,083	2,747,902	2,995,524	772,831
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Audit fees	(b) (b) (b) (b) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	212,949 25,339 30,279 17,300 22,564 13,758 4,763	60 — 1,675,794 40,503 84,984 3,113 39,787 45,673 7,621	1,417 11,380,101 163,897 220,369 43,586 76,624 278,001 9,349	138 ————————————————————————————————————	604 ————————————————————————————————————	302 	74,873 8,873 88,922 902 19,803 4,591 7,118	24 2,090 492,195 40,051 51,044 4,788 12,413 46,024 6,643	301.030 17.976 30.520 17.88 18.487 9.853 6.643	71,217 13,038 28,921 1,095 21,079 2,301 7,118
Management Company fees Directors fees Legal fees Insurance fees Printing fees Publishing fees Publishing fees Paying Agency fees Regulatory reporting fees Other expenses	66	10,004 479 4,732 2,578 6,165 1,612 9,541 7,662 16,097 11,679	38,210 1,591 21,308 986 6,800 3,008 12,696 8,032 30,691 21,019	246,836 10,375 45,283 15,306 39,652 4,196 13,892 8,633 37,127 77,634	3,234 1,915 5,584 2,273 6,465 1,607 9,922 7,709 21,695 27,333	48,802 3,450 9,167 5,719 12,122 3,172 13,025 8,152 27,226 46,755	268,993 10,127 46,098 22,411 37,849 16,841 11,121 64,733 98,704	3,367 8,00 4,173 1,037 3,224 2,340 12,332 7,338 23,055 8,377	35,882 1,218 5,525 1,863 5,707 1,170 7,475 7,165 20,210 12,138	7,909 3,83 4,181 1,093 4,495 1,887 9,991 7,172 22,233 7,702 453,343	7,111 79 4,162 293 2,547 2,340 12,332 7,347 24,178 8,245 208,203
Less: Investment Adviser fee waived	6	397,501 25,310	2,041,876	12,672,278	505,806 229,388	3,325,469	11,851,067	210,460 111,481	753,625 47.856	27,321	106.639
Total expenses Withholding tax on dividends and other investment income	5	372,191 277,797	2,041,845 1,773	12,672,278	276,418	3,325,469 343,338	11,851,067 6,348	98,979 165	705,769	426,022 642	101,564 1,926
Net investment income/(expense) for the Period		648,397	26,158,868	79,518,928	2,051,806	27,056,705	94,116,012	634,939	2,042,133	2,568,860	669,341
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(480,253)	(23,890,506)	(47,741,541)	(19,334,229)	(13,970,231)	(116,899,275)	(392,992)	(898,370)	(1,069,849)	(1,300,711)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific 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		(13,233) 131 	(415,185) 8,983,001	(6,953,960) 74,308,599 1,838,897 164,903	(82,161) (4,533,971) (1,121,155) 553,659	(996,246) (20,038,471) (5,208,678) 8,550,998	(4,312,715) 36,403,455 7,701,098 15,540,523	40,997 780,008	(3,863,000) 2,918,285 (86,141)	40,057 (447,847) (194,249)	(25,380) 18,332 59,382
Net realised gain/(loss)		(493,355)	(15,322,690)	21,616,898	(24,517,857)	(31,662,628)	(61,566,914)	428,013	(1,929,226)	(1,671,888)	(1,248,377)
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		(467,320)	3,468,140	69,604,730 —	20,115,068	31,829,144	61,429,458	624,849 —	3,190,208	1,235,703	1,699,838
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(1,362)	(206,378)	1,450,743	95,035	353,634	2,465,535	(109,007)	2,524,366	(61,032)	(23,702)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging share classes		_	(8,718,874)	(59,863,706) (2,300,172)	2,329,947 1,222,671	(8,347,501) 7,881,986	(49,175,581) (5,090,865) 3,257,816	(653,734)	(2,953,895) 3,709	312,793 122,569	8,641 (6,286)
Net change in unrealised gain/(loss) on options contracts				` (111,027)	178,967	1,878,543					
Net change in unrealised gain/(loss)		(468,682)	(5,457,112)	8,780,568	23,941,688	33,595,806	12,886,363	(137,892)	2,764,388	1,610,033	1,678,491
Net income gain/(loss) for the Period		(313,640)	5,379,066	109,916,394	1,475,637	28,989,883	45,435,461	925,060	2,877,295	2,507,005	1,099,455

⁽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 ^(c) USD	Global Sovereign 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
Income Dividend Income excluding swap contracts and contracts for difference Interest Income excluding swap contracts Interest Income on swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion Interest Income on securities lending Other income	3(b) 3(b) 3(b) 3(b) 6	1,392,023 21,476,283 3,046,657 (1,114,825) 436	24,977 873,358 79,599 (55,584) 	3,932 9,879,999 1,016,165 (479,550) 256	813,993 48,373,714 1,085,271 3,471,014 434,368 208	468,772 3,454,011 68,860 910,527 1,350	100,829 3,366,499 368,205 97	3,519,180 26,749 120,814 —	333,345 20,793 (53,617) 5	178,780 5,155,872 60,817 387,483	146,525 3,377,242 140,656 521,005
		24,800,574	922,390	10,420,802	54,178,568	4,903,520	3,835,630	3,666,799	300,620	5,782,952	4,185,428
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Transfer Agent fees Transfer Agent fees Management Company fees Directors fees Legal fees Insurance fees Printing fees Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees Paying Agency fees Regulatory reporting fees Regulatory reporting fees	(b) <u>(b)</u> (b) (3)(3)(6)(6)(6)(6)(6)(6)(6)(6)(6)(6)(6)(6)(6)	768 — 1,591,043 149,182 134,308 32,043 47,387 97,729 12,028 78,584 3,923 10,548 8,270 16,855 3,442 13,372 8,425 26,614		633 ———————————————————————————————————	427 191,075 43,448 3,934,532 93,280 188,084 128,048 113,450 10,804 13,492 6,545 39,891 19,045 32,182 6,945 14,157 48,875	961 	555 ——————————————————————————————————	540.969 15.473 42.442 8.732 28.007 21.616 11.403 484 4.740 2.505 6.012 2.979 12.939 7.273 24.549	1,217 34,799 39,303 11,464 7,530 1,985 8,343 1,744 2,373 7,35 5,468 6,075 16,851	450.364 38.103 54,533 13.888 48,548 7,118 32,785 1,550 6,151 2,404 7,088 ,884 7,097 7,372 20,599	416.573 52.296 41.098 2.7745 19.048 21.721 10.301 14,145 5.034 2.014 5.547 1,716 9.940 7,336 23,444
Other expenses		34,560	10,939	38,459	55,015	13,535	12,806	10,778	15,208	13,197	10,377
Land by a decorate Addition for a section d	0	2,269,081	277,375	1,555,280	5,225,838	877,913	1,199,973	748,019	157,009	711,681	643,933 589
Less: Investment Adviser fee waived Total expenses Withholding tax on dividends and other investment income	5	272 2,268,809 1,481	122,478 154,897	1,555,280	395 5,225,443 250,769	30,631 847,282 69,261	51,225 1,148,748 129,839	56,390 691,629	102,574 54,435	31,961 679,720	643,344
Net investment income/(expense) for the Period		22,530,284	767,493	8,865,522	48,702,356	3,986,977	2,557,043	2,975,170	246,185	5,103,232	3,542,084
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(26,739,657)	(514,273)	(8,572,589)	(55,516,677)	11,972,629	(1,132,246)	(2,539,631)	(628,642)	, , , , ,	(842,072)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific 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		(3,504,783) 8,307,702 (936,682) 1,622,184	(51,713) 622,931 (131,857) 299	(2,858,555) 8,984,484 (2,322,509) 1,068,459	2,174,796 58,389,451 613,602	(834,006) 1,147,877 (524,728)	(275,894) 10,407,366 (885,350) 1,286,972	(89,949) 1,726,059 (52,633)	(132,382) 44,788 (43,574) 782	(729,995) 10,387 (182,353) (4)	(588,353) (49,789) 277,290 18,817
Net realised gain/(loss)		(21,251,236)	(74,613)	(3,700,710)	5,661,172	11,761,772	9,400,848	(956,154)	(759,028)	(2,822,374)	(1,184,107)
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		49,772,402	367,553 35,561	(3,219,018) (1,071,578)	68,522,790 —	(7,110,365)	3,888,906	2,305,716	316,477	5,777,162	1,823,525 562,065
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		1,500,976	77,416	1,352,135	(1,246,835)	18,533	138,894	(184,435)	19,521	(122,281)	204,841
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(14,862,550)	(134,456)	(17,188,568)	(66,406,959)	(257,891)	(1,561,255)	(1,336,446)	(32,506)	(12,814)	19,966
share classes Net change in unrealised gain/(loss) on options contracts		2,441,680 120,574	233,985 (3,032)	3,465,951 113,160	475,964 272,498	(243,492)	232,615 54,663	(425)	(105,244) (198)	(148,718)	(338,140) (6,033)
Net change in unrealised gain/(loss)		38,973,082	577,027	(16,547,918)	1,617,458	(7,593,215)	2,753,823	784,410	198,050	5,493,349	2,266,224
Net income gain/(loss) for the Period		40,252,130	1,269,907	(11,383,106)	55,980,986	8,155,534	14,711,714	2,803,426	(314,793)	7,774,207	4,624,201

⁽c) Refer to Report of the Management Company II.

	Notes	US Mortgage Backed Securities Portfolio USD	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 Portfolio ^(c) USD	Global Dynamic Bond Plus Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR
Income Dividend Income excluding swap contracts and contracts for difference Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation) / Net accretion Interest Income on securities lending Other income	3(b) 3(b) 3(b) 3(b) 6	68,650 4,448,932 376,215 —	1,398,675 708,418 118,955 67,438 — 46	6,462,342 48,370 825 — (232)	1,939,949 30,894 746 — (89)	4,065,097 5,532,292 267,134	280,627 3,008,043 137,521 265,717 111	1,119,262 2,711,938 1,496,598 230	821,914 4,924 ————————————————————————————————————	714,851 8,133,136 1,341,991 1,531,640	8,639 20,569,125 1,356,035 236,814 — 536
		4,894,169	2,293,532	6,511,305	1,971,500	9,864,523	3,692,019	5,328,028	827,082	11,721,618	22,171,149
Expenses Bank overdraft interest expense Dividend Expense on swap contracts 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) 3(b) 6	=	=	=	=	417 — 19	59 — —	143 1,114 83,365	46,208	3	2,103
Investment Adviser fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Audit fees	666665	266,684 31,192 46,235 3,576 21,217 18,883 10,301	723,891 45,806 36,021 16,884 20,083 24,456 7,118	926,660 19,927 45,208 38,528 18,690 6,149 4,763	636,290 16,216 32,323 2,859 17,638 6,369 4 763	2,715,329 45,256 78,864 83,181 40,753 107,496 7621	59,386 112,882 31,422 219 14,111 6,632 7,118	233,424 107,570 54,171 234 19,443 14,913	24 36,486 6,029 138 485 1,409 16,201	891,333 194,728 94,735 43,513 57,616 41,141 10,301	1,004,058 267,914 136,153 4,995 34,650 72,117
Management Company fees Directors fees Legal fees Insurance fees Printing fees Publishing fees	6	10,301 14,523 729 5,272 2,026 5,038 1,929	7,118 22,966 394 4,577 1,249 4,408 1,456	4,763 23,008 1,125 5,812 1,821 5,639 1,455	4,763 12,370 605 4,888 1,120 4,316 1,403 8,744	7,621 87,879 1,693 31,260 1,622 7,126 2,934	7,118 6,549 450 4,666 473 2,911 1,716	10,301 14,979 1,113 5,442 4,190 2,162	791 10,547 158	10,301 35,225 1,917 7,368 6,776 13,254 4,756	9,621 75,547 5,479 11,931 6,341 14,293 2,965
Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		10,339 7,233 23,170 12,214 480,541	8,744 9,821 22,932 15,352 966,158	9,143 9,022 22,418 15,758 1,155,126	9,018 22,897 14,001 795,820	12,679 8,192 26,251 31,272 3,289,844	9,940 7,332 21,763 19,398 307,027 112,160	12,158 7,827 23,601 41,720 638,683	12,153 573 3,391 1,499 136,292 65,565	14,586 7,317 29,279 34,961 1,488,809	11,878 7,476 23,888 38,696 1,730,105
Less: Investment Adviser fee waived Total expenses	٠.	7,128 473,413	15,914 950.244	1.155.126	795,820	3,289,838	194.867	628.660	70,727	77,991 1.410.818	1,087 1,729,018
Withholding tax on dividends and other investment income	5	473,413	150,357	1,133,120	793,620	576,554	893	229,306	70,727	1,410,010	1,729,010
Net investment income/(expense) for the Period		4,420,756	1,192,931	5,356,179	1,175,680	5,998,131	3,496,259	4,470,062	756,355	10,310,800	20,442,131
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		1,572,124	773,365	(377,765)	2,115,169	(6,368,121)	(2,226,847)	(1,227,800)	(934)	(4,363,336)	(22,195,834)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		(49,208)	(453,663)	(23,491)	810,093	(874,200)	(153,821)	(15,122)	89,960	2,692,510	(4,253,385)
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		761,527 (170,241) 19,802	151,087 12,077 (258,627)	2,564,747 (1,248,097)	192,450 (581,637)	(3,639,039) 645,896	6,017,625 (51,943) 1,497,972	8,551,612 931,060 2,050,249	25,860,196 (118,752)	10,916,840 (2,027,380) 7,555,741	47,734,111 (4,070,385) 12,520,584
Net realised gain/(loss)		2,134,004	224,239	915,394	2,536,075	(10,235,464)	5,082,986	10,289,999	25,830,470	14,774,375	29,735,091
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		(1,178,594) 598,495	4,419,3 <u>51</u>	2,798,377	2,610,331	12,336,929	1,343,314	3,316,272	3,243	15,245 291,994	434,102 (1,858,367)
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		(23,446) (604,549)	91,779 3,480,989	38,961 (1,867,717)	(412,149) 161,538	4,197,876 1,517,679	94,804 (5,175,865)	607,713 (4,098,572)	(24,165,266)	(90,293) (6,392,090)	2,857,102 (47,232,318)
Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net change in unrealised gain/(loss) on options contracts		109,271 (7,000)	34,668 107,551	1,154 1,051,001	1,043 474,973	25 (272,716)	92,083 345,086	(1,010,686) (134,442)	265.941	(874,318) 1,042,616	4,827,489 2,111,885
Net change in unrealised gain/(loss)	-	(1,105,823)	8.134.338	2.021.776	2,835,736	17,779,793	(3,300,578)	(1,319,715)	(23,896,082)	(6.006.846)	(38,860,107)
Net income gain/(loss) for the Period		5,448,937	9,551,508	8,293,349	6,547,491	13,542,460	5,278,667	13,440,346	2,690,743	19,078,329	11,317,115

⁽c) Refer to Report of the Management Company II.

	Notes	Global Strategic Macro Bond Portfolio USD	Strategic Absolute Return Bond II Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2023 USD
Income Dividend Income excluding swap contracts and contracts for difference 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)	35,556 1,767,035 448,111 1,254,256 —	139,773 866,052 119,503 330,730	3,824,787 41,370 — — 43	2,275,812 7,665,130 6,553,192 (69)	246,619 2,400,316 483,052 5,349,615 —	321,807,571 367,569,593 12,854,074 65,519,028 1,461,319 24,886
F	-	3,504,958	1,456,058	3,866,200	16,494,065	8,479,602	769,236,471
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fees	3(b) 3(b) 3(b) 6 6	140 — — — 261,551 186,883	35 — — — 342,731 149,371	71 15,993 — 1,475,345 54,737	2,314 	481,414 59,330	120,558 1,114 403,104 2,039,914 144,951 145,323,156 7,570,057
Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Audit fees Management Company fees Directors fees	66665 66	186,883 61,610 21,704 37,410 16,345 10,301 15,589 1,022	149,371 24,912 1,066 15,589 4,557 10,301 4,266 209	54,737 61,289 18,113 91,819 4,763 75,506 1,570	194,552 107,097 3,785 42,894 76,638 7,118 73,763 3,749	59,330 56,924 17,884 19,734 10,301 19,471 1,851	7,570,057 5,041,910 4,776,377 2,389,626 4,640,324 476,965 3,960,853 1,67,304
Legal fees Insurance fees Printing fees Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees	Ü	5,650 2,901 5,707 3,929 13,806 7,644 36,304	4,405 766 2,810 1,716 9,922 7,237 22,604 18,814	6,457 3,039 8,003 1,300 8,233 7,333 26,188	9,026 6,241 18,062 2,132 11,535 15,647 24,686	6,558 1,033 5,022 1,338 8,033 7,434 21,071	831,409 317,655 765,531 148,471 710,863 586,870 1,496,900
Other expenses	-	33,553 722.049	621.311	17,764 1.877.523	35,218 5,505,971	16,782 734,180	2,096,779
Less: Investment Adviser fee waived	6 -	210,491	221,991	- 1,077,020	43,506	-	2,455,497
Total expenses Withholding tax on dividends and other investment income	5	511,558	399,320	1,877,523 708,434	5,462,465 397,940	734,180	181,555,194 42,934,236
Net investment income/(expense) for the Period	_	2,993,400	1,056,738	1,280,243	10,633,660	7,745,422	544,747,041
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		(1,444,721)	(3,629,712)	4,786,733	2,615,581	44,599	(623,742,649)
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		765,616	603,067	_	6,580,569	(13,187,937)	(30,686,533)
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		7,071,090 (525,382) 6,725,384	4,728,809 (479,342) 1,554,986	545,133 	14,848,920 3,700,214 (244,492)	1,852,692 83,078 —	222,689,404 (4,318,583) 59,967,069
Net realised gain/(loss)	-	12,591,987	2,777,808	5,331,866	27,500,792	(11,207,568)	(376,091,292)
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	_	(3,051,796)	2,697,106 52,208	31,734,726 —	766,415 —	(53,706)	1,858,765,956 (1,613,920)
hedging share classes Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		63,119	20,147	_	(4,329,638)	5,104,812	12,229,403
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(3,506,147)	(3,061,865)	(1,555,927)	(6,082,862)	(585,464)	(322,938,591)
share classes Net change in unrealised gain/(loss) on options contracts	_	(1,582,759) 826,736	(296,880) 251,315		(1,674,511) 13,059	(195,337)	7,899,839 12,002,227
Net change in unrealised gain/(loss)	_	(7,250,847)	(337,969)	30,178,799	(11,307,537)	4,270,305	1,566,344,914
Net income gain/(loss) for the Period	_	8,334,540	3,496,577	36,790,908	26,826,915	808,159	1,735,000,663

	Notes _	Asia Equity Portfolio USD	All China Equity Portfolio USD	China Future Technology Leaders 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
Shareholders' Equity at the start of the Period		151,227,768	37,759,948	5,069,566	986,241,053	3,238,817,015	4,788,023	940,727,951	49,387,268	1,493,302,059	229,681,803
Reversal of the swing net asset calculation method	3(k)	_	_	_	_	_	_	_	_	_	_
Proceeds from shares issued	7	8,998,544	5,639,014	527,973	149,453,349	430,624,810	15	27,573,719	4,069,678	72,447,010	11,450,603
Payment for shares redeemed	7	(29,460,529)	(2,669,875)	(411,134)	(58,711,043)	(496,667,293)	_	(81,278,338)	(9,919,912)	(171,223,593)	(29,816,052)
Net income gain/(loss) for the Period		(2,428,868)	(4,373,613)	(422,936)	(16,148,275)	(21,681,194)	152,850	867,553	1,934,721	97,566,895	(1,222,816)
Distributions	8	(56,626)		, , ,	(1,569,504)	(3,843,771)	(16)	(4,919,110)	(216,119)	(1,291,228)	
Currency adjustment	16		_	_							_
Shareholders' Equity at 31 May 2023		128,280,289	36,355,474	4,763,469	1,059,265,580	3,147,249,567	4,940,872	882,971,775	45,255,636	1,490,801,143	210,093,538
Swing Pricing	3(k)	_	(90,889)	_	_	_	_	_	_	_	_
Shareholders' Equity (after Swing Pricing)		128,280,289	36,264,585	4,763,469	1,059,265,580	3,147,249,567	4,940,872	882,971,775	45,255,636	1,490,801,143	210,093,538

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 2023 Swing Pricing Shareholders' Equity (after Swing Pricing)

									US	Global Clean
	Global Future	Global							Technology	Energy
	Technology	Millennials		Japan Equity			US Focused	US Small Cap	Opportunities	Infrastructure
	Leaders Equity	Equity	India Equity	Partners	Japan Equity	US Equity ESG	Growth Equity	Equity	Equity	Equity
	Portfolio	Portfolio	Portfolio	Portfolio ^{(a)(b)}	Portfolio ^{(a)(b)}	Portfolio	Portfolio	Portfolio	Portfolio	Portfolio
Notes	USD	USD	USD	JPY	JPY	USD	USD	USD	USD	USD
	2,592,871,533	1,557,419,154	2,103,375,432	285,107,185	165,302,011	697,593,710	21,034,445	82,428,166	323,645,488	14,188,111
3(k)	_	_	_	_	_	_	_	_	_	_
7	47,757,588	101,599,440	157,073,829	48,429,210	26,573,541	26,870,124	617,889	5,278,437	10,628,316	2,110,808
7	(320,418,342)	(239,820,569)	(292,930,452)	(49,488,392)	(27,048,524)	(43,610,803)	(1,229,110)	(2,943,222)	(27,256,570)	(936,756)
	333,999,164	154,788,707	(55,699,376)	28,702,157	13,078,474	35,226,195	3,408,937	(2,022,955)	81,536,692	(757,892)
8	_	(247,475)	(158,920)	(33,876)	(90,318)	(79,951)	_	(6)	_	(1,364)
16		_	_	_	_	_	_	_	_	
	2,654,209,943	1,573,739,257	1,911,660,513	312,716,284	177,815,184	715,999,275	23,832,161	82,740,420	388,553,926	14,602,907
3(k)	_	_	_	_	284,539	_	_	_	_	_
	2,654,209,943	1,573,739,257	1,911,660,513	312,716,284	178,099,723	715,999,275	23,832,161	82,740,420	388,553,926	14,602,907

⁽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 2023
Swing Pricing
Shareholders' Equity (after Swing Pricing)

⁽b) Refer to Note 3(i).

Notes	Global Infrastructure Equity Portfolio USD	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	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
	47,643,483	24,810,384	32,689,900	124,342,740	2,464,666,217	1,576,345,075	3,833,232	3,531,130,918	507,469,708	1,452,015,001
3(k)	_	_	(55,479)	_	_	_	_	_	_	_
7	898,210	201,355	23,150,096	13,987,163	608,020,708	154,159,079	22,030	282,341,719	195,146,166	481,533,626
7	(7,173,416)	(5,304,190)	_	(43,566,180)	(466,585,755)	(424,658,897)	_	(625,815,085)	(91,269,509)	(534,507,429)
	(3,427,839)	(105,158)	(985,693)	(14,448,028)	(21,761,773)	74,864,914	363,180	212,392,002	5,527,382	65,881,041
8	(75,988)	(229,954)	(95)	(121,938)	(8,713,366)	(4,132,494)	(22,029)	(6,196,579)	(2,140,768)	(1,690,922)
16	· · ·	· · ·	`	`			, , , , , , , , , , , , , , , , , , ,			
_	37,864,450	19,372,437	54,798,729	80,193,757	2,575,626,031	1,376,577,677	4,196,413	3,393,852,975	614,732,979	1,463,231,317
3(k)	_	_	_	_	(6,187,055)	_	_	_	_	
_	37,864,450	19,372,437	54,798,729	80,193,757	2,569,438,976	1,376,577,677	4,196,413	3,393,852,975	614,732,979	1,463,231,317

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 2023
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
	131,853,785	363,193,097	2,946,842,937	187,820,114	861,750,741	3,051,189,624	26,627,257	358,847,676	110,997,958	27,511,292
3(k)	_	_	_	_	_	_	_	_	_	_
7	3,517,736	211,853,952	343,901,112	1,144,629	306,139,133	536,041,714	2,658,954	50,981,215	9,946,053	376,758
7	(16,798,701)	(71,713,082)	(459,232,699)	(142,743,250)	(239,480,904)	(518,594,174)	(4,882,479)	(87,426,801)	(8,807,329)	(5,572,799)
	(313,640)	5,379,066	109,916,394	1,475,637	28,989,883	45,435,461	925,060	2,877,295	2,507,005	1,099,455
8	(16,496)	(19,932,510)	(20,963,696)	(40,281)	(19,325,546)	(29,546,010)	(212,154)	(454,839)	(108,953)	(20,406)
16	· · ·		· · · · ·	· · ·	· · · · · ·		`	· · ·	· -	· · ·
	118,242,684	488,780,523	2,920,464,048	47,656,849	938,073,307	3,084,526,615	25,116,638	324,824,546	114,534,734	23,394,300
3(k)	_	_	_	_	_	_	_	_	_	_
	118,242,684	488,780,523	2,920,464,048	47,656,849	938,073,307	3,084,526,615	25,116,638	324,824,546	114,534,734	23,394,300

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 2023 Swing Pricing Shareholders' Equity (after Swing Pricing)

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 ^(c) USD	Global Sovereign 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
	1,063,963,313	53,405,849	686,216,347	1,720,186,706	165,472,755	268,527,002	123,949,971	16,639,285	410,712,619	201,452,702
3(k)	_	_	_	_	_	_	_	_	_	_
7	314,797,484	3,100,089	160,702,664	178,957,648	70,746,366	27,025,152	9,274,603	409,771	84,132,110	62,896,183
7	(196,866,564)	(5,105,490)	(159,251,807)	(324,267,275)	(102,020,974)	(68,550,895)	(19,140,867)	(1,346,015)	(153,953,189)	(40,234,862)
	40,252,130	1,269,907	(11,383,106)	55,980,986	8,155,534	14,711,714	2,803,426	(314,793)	7,774,207	4,624,201
8	(6,305,024)	(260,445)	(3,997,617)	(25,203,800)	(1,618,305)	(224, 184)	(680,376)	(434,394)	(515,677)	(174,239)
16										
	1,215,841,339	52,409,910	672,286,481	1,605,654,265	140,735,376	241,488,789	116,206,757	14,953,854	348,150,070	228,563,985
3(k)	_	_	_	_	_	_	_	_	_	_
_	1,215,841,339	52,409,910	672,286,481	1,605,654,265	140,735,376	241,488,789	116,206,757	14,953,854	348,150,070	228,563,985

⁽c) Refer to Report of the Management Company II.

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 2023
Swing Pricing
Shareholders' Equity (after Swing Pricing)

⁽c) Refer to Report of the Management Company II.

Notes	US Mortgage Backed Securities Portfolio USD	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 Portfolio ^(c) USD	Global Dynamic Bond Plus Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR
	250,080,064	111,229,988	309,757,948	163,690,477	451,916,858	125,500,675	290,518,778	278,186,548	435,508,263	1,573,723,277
3(k)	_	_	_	_	_	_	_	_	_	_
7	20,546,523	110,802,772	10,877,296	5,857,681	62,266,792	66,869	11,435,630	235,814	11,323,011	56,666,887
7	(59,016,726)	(17,573,545)	(70,423,401)	(14,741,619)	(89,992,732)	(642,344)	(24,895,121)	(280,872,457)	(30,902,903)	(440,014,629)
	5,448,937	9,551,508	8,293,349	6,547,491	13,542,460	5,278,667	13,440,346	2,690,743	19,078,329	11,317,115
8	(2,425,918)	(469,357)	(394,025)	(44,507)	(13,855,547)	(4,658)	(13,919)	(240,648)	(6,065,753)	(13,202,634)
16		· · ·		· · ·			· · ·	· · ·		
	214,632,880	213,541,366	258,111,167	161,309,523	423,877,831	130,199,209	290,485,714	_	428,940,947	1,188,490,016
3(k)	_	_	_	_	_	_	_	_	_	
_	214 632 880	213 541 366	258 111 167	161 309 523	423 877 831	130 199 209	290 485 714	_	428 940 947	1 188 490 016

	Notes _	Strategic Macro Bond Portfolio USD	Strategic Absolute Return Bond II Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Total Period Ended 31 May 2023 USD
Shareholders' Equity at the start of the Period		234,220,197	68,684,756	457,222,538	928,703,142	416,358,270	46,564,705,320
Reversal of the swing net asset calculation method	3(k)	_	_	_	_	_	(55,479)
Proceeds from shares issued	7	4,729,716	445,174	19,990,697	313,142,146	109,535,594	6,532,480,689
Payment for shares redeemed	7	(60,453,142)	(96,555)	(84,466,708)	(331,725,010)	(157,023,873)	(8,955,110,729)
Net income gain/(loss) for the Period		8,334,540	3,496,577	36,790,908	26,826,915	808,159	1,735,000,663
Distributions	8	(1,309,486)	(87,054)	(617,425)	(458,403)	(198,645)	(207,835,369)
Currency adjustment	16						103,534,300
Shareholders' Equity at 31 May 2023		185,521,825	72,442,898	428,920,010	936,488,790	369,479,505	45,772,719,395
Swing Pricing	3(k)	_	_	_	_	_	(4,247,915)
Shareholders' Equity (after Swing Pricing)		185,521,825	72,442,898	428,920,010	936,488,790	369,479,505	45,768,471,480

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Not Appeter de)
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	Net Assets as at ^{(a} 30-Nov-22	30-Nov-2
Asia Equity Portfolio			-					
Base Accumulation Share Class	USD	218,397	20.58	21.33	27.94	4,494,083	4,655,790	23,531,35
Base Currency Share Class	USD	170,713	26.64	27.62	36.18	4,548,631	5,279,788	6,935,21
A" Accumulation Share Class	USD	11,295	13.20	13.72	18.06	149,121	153,502	166,86
A" Share Class	USD	38,971	31.25	32.48	42.76	1,217,928	1,260,688	3,408,76
E" Accumulation Share Class	EUR	309,531	27.10	29.00	34.92	8,388,395	8,977,408	10,774,34
" Accumulation Share Class	USD	4,243,244	11.59	11.96	15.54	49,165,525	50,969,099	52,411,14
I" Share Class	GBP	7,787	15.66	16.74	19.55	121.943	130.328	152,1
I" Share Class	USD	229.717	39.62	41.07	53.39	9,102,343	9,369,716	12,383,1
IO" Accumulation Share Class	JPY	570,093	1,879.32	1,923.85	2,003.68		2,514,498,053	6,212,096,2
						1,071,387,702		
P" Accumulation Share Class	USD	1,288,836	17.17	17.78	23.23	22,132,937	24,298,871	35,203,0
P" Share Class	USD	110,577	16.81	17.41	22.73	1,858,852	210,071	899,4
R" Accumulation Share Class	EUR	2,384	18.56	19.71	23.39	44,253	47,005	55,7
R" Accumulation Share Class	USD	865,531	15.20	15.70	20.41	13,158,216	21,733,735	28,907,5
R" Share Class	GBP	32,267	15.65	16.72	19.53	504,826	484,249	610,7
R" Share Class	USD	342,091	14.70	15.23	19.80	5,029,054	5,159,722	6,269,0
All China Equity Portfolio								
Base Accumulation Share Class	USD	58,342	13.81	15.42	23.81	805,562	1,345,833	2,497,7
Base Currency Share Class	USD	19,633	13.51	15.08	23.30	265,186	308,206	327,2
	SGD		5.82		20.00		8,945	321,2
Other Currency Accumulation Share Class		1,364		6.56	26.27	7,935		40.005.0
" Accumulation Share Class	USD	695,754	15.47	17.21	26.37	10,764,359	10,838,125	18,885,0
" Share Class	USD	709	14.17	15.76	24.14	10,038	11,166	17,1
O" Accumulation Share Class	USD	1,445,878	13.89	15.46	23.71	20,076,269	20,176,269	28,564,5
P" Share Class	USD	68,332	13.02	14.49	22.24	889,849	990,372	1,258,1
R" Accumulation Share Class	USD	82,958	13.59	15.12	23.18	1,127,711	1,262,536	3,034,8
R" Share Class	GBP	27,830	15.92	18.27	25.16	443,114	516,696	543,5
R" Share Class	USD	139,332	12.71	14.14	21.67	1,771,219	2,200,783	6,646,5
China Future Technology Leaders Equity	1	,	.=			,,=.0	,,	-, 5,0
Portfolio								
Base Accumulation Share Class	USD	1,000	7.98	8.70	_	7,975	8,701	
Base Currency Share Class	USD	1,000	7.98	8.70	_	7,975	8,701	
Other Currency Accumulation Share Class	EUR	8,207	7.50	8.42	_	61,575	8,418	
Other Currency Accumulation Share Class	HKD	770	79.57	86.42	_	61,268	66,542	
Other Currency Accumulation Share Class	SGD	1,400	7.68	8.46	_	10,750	11,839	
Other Currency Share Class	EUR	1,000	7.50	8.42	_	7,503	8,418	
A" Accumulation Share Class	USD	5,446	7.95	8.69	_	43,288	8,688	
A" Share Class	USD	1,000	7.95	8.69	_	7,949	8,688	
E" Accumulation Share Class	EUR	1,000	7.47	8.40	_	7,470	8,402	
E" Share Class	EUR	1,000	7.47	8.40	_	7,470	8,402	
SD" Accumulation Share Class	EUR	1,000	7.59	8.46	_	7,589	8,460	
I SD" Accumulation Share Class	GBP	1,000	7.74	8.65	_	7,737	8,651	
I SD" Accumulation Share Class	USD	250,000	8.07	8.74	_	2,016,754	2,186,071	
I SD" Share Class	EUR	1,000	7.59	8.46	_	7,589	8,460	
SD" Share Class	GBP	1,000	7.74	8.65		7,737	8,651	
I SD" Share Class	USD	1,000	8.07	8.74		8,067	8,744	
I" Accumulation Share Class	EUR	1,000	7.56	8.45	_	7,565	8,448	
I" Accumulation Share Class	GBP	1,000	7.71	8.64	_	7,713	8,639	
I" Accumulation Share Class	USD	218,071	8.04	8.73	_	1,753,738	1,904,295	
I" Share Class	EUR	1,000	7.56	8.45	_	7,565	8,448	
I" Share Class	GBP	1,000	7.71	8.64	_	7,713	8,639	
I" Share Class	USD	1,000	8.04	8.73	_	8,041	8,731	
P" Accumulation Share Class	EUR	1,000	7.54	8.43	_	7,536	8,434	
P" Accumulation Share Class	USD	82,202	8.01	8.71	_	658,174	716,245	
P" Share Class	EUR	1,000	7.54	8.43	_	7,536	8,434	
P" Share Class	USD	1,000	8.01	8.72	_	8,010	8,717	
R" Accumulation Share Class	EUR	1,000	7.56	8.45	_	7,563	8,448	
	GBP	1,000	7.71	8.64	_	7,711	8,638	
R" Accumulation Share Class					_			
R" Accumulation Share Class	USD	1,000	8.04	8.73	_	8,040	8,732	
R" Share Class	EUR	1,000	7.56	8.45	_	7,563	8,448	
R" Share Class	GBP	1,000	7.71	8.64	_	7,711	8,638	
R" Share Class	USD	1,000	8.04	8.73	_	8,040	8,732	
Emerging Markets Equity ESG Portfolio								
Base Accumulation Share Class	USD	4,435,789	10.16	10.35	14.55	45,046,431	34,616,775	72,074,6
Base Currency Share Class	USD	19,617	10.16	10.34	14.55	199,216	205,342	247,4
E" Accumulation Share Class	EUR	47,147	9.97	10.47	13.50	469,874	460,172	439,0
" (Dis) (Quarterly) Share Class	USD	2,415,213	10.43	10.59	14.85	25,197,718	25,583,428	34,832,1
l' Accumulation Share Class			10.43	10.59			318,734,086	243,964,9
	EUR	31,620,944			13.44	320,707,824		
I" Accumulation Share Class	GBP	2,674,785	8.52	8.91	11.15	22,788,885	21,229,302	26,248,7
I" Accumulation Share Class	USD	35,155,886	10.63	10.78	15.01	373,716,687	364,612,552	261,617,6
I" Share Class	USD	20,714,769	10.43	10.66	14.89	216,121,167	180,010,047	10,335,8
IO" Accumulation Share Class	EUR	513,474	13.04	13.54	17.06	6,695,445	7,718,049	9,726,1
IO" Share Class	USD	1,163,885	6.24	6.42	8.93	7,266,122	2,747,668	5,967,7
P" Accumulation Share Class	USD	178,761	9.29	9.44	13.21	1,660,840	1,687,485	2,361,0
R" Accumulation Share Class	USD	283,641	10.59	10.74	14.97	3,004,665	2,520,385	2,002,3
R" Share Class	GBP	662,973	10.24	10.74	13.53	6,786,920	7,588,844	28,716,1
R" Share Class	USD	34,135	10.38	10.61	14.81	354,378	254,504	181,1
Emerging Markets Equity Portfolio								
Base Accumulation Share Class	USD	11,054,591	19.44	19.68	27.98	214,956,160	237,063,616	400,448,6
Base Currency Share Class	USD	701,958	36.65	37.08	52.73	25,723,589	29,163,831	43,013,7
Other Currency Accumulation Share Class	CHF	51,751	11.07	11.67	15.99	573,117	636,014	872,5

Currency S1-May-23 S1-Ma			Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^{(a})
Emergina Markets Equity Portfolic (Continued) Other Currency Accumulation Share Class EUR 10,745,084 15.68 16.32 21.17 168.481,600 169.0		Currency		31-May-23		30-Nov-21		30-Nov-22	30-Nov-21
Other Currency Accumulation Share Class EUR 10,745,084 15.88 61.82 21.17 168.481,600 16.00 1									
Other Currency Accumulation Share Class	inued)								
Other Currency Accumulation Share Class GBP 81,736 16.08 16.79 21.44 19.184						21.17		186,849,048	280,660,828
Other Currency Snap Share Class						_		87,051	_
*** Accumulation Share Class						<u> </u>		22,093	
P. Share Class USD 193,241 37.09 37.60 53.66 7,166,493 1107 729,95 30.52 43.99 53.167 FF. Accumulation Share Class USD 11,107 129,95 30.52 43.99 53.167 FF. Accumulation Share Class USD 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 10,26 11,107 12,726 11,107 12,726 11,107 12,726 11,107 13,								1,485,458	1,841,324
FS Share Class								4,610,727	9,078,720
E' Accumulation Share Class EUR 2,490,206 34,00 36,47 46,25 84,657,045 193,320 T' Accumulation Share Class EUR 11,871,433 15,97 16,54 21,26 193,320 189,123,388 T' Accumulation Share Class EUR 13,645,214 118,24 118,37 138,21,238 138,333 27,21 1,522,728,224 131,93 13,33 27,21 1,522,728,224 131,93 13,33 27,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,13 12,21 1,522,728,224 13,14 14,14								7,793,044	13,848,891
G* Share Class USD Z,7,188 7,12 7,26 10,26 193,320 T* Accumulation Share Class EUR 11,871,433 15,97 16,54 21,26 189,612,398 T* Accumulation Share Class USD 69,927,544 115,27 138,22 1,813,719,281 T* Share Class USD 69,927,544 115,27 10,41 13,42 13,620,228 T* Share Class GBP 7,982,123 44,15 46,86 20,12 13,22,228,824 T* Share Class GBP 7,982,123 44,15 46,86 20,12 20,083,14 G* Committed Class GBP 7,982,123 44,15 46,86 20,12 13,088,314 G* Committed Class GBP 7,982,123 44,15 46,16 80,21 40,00 40,00 40,00 40,00 40,00 40,00 41,00 40,00 41,00 40,00 41,00 40,00 41,00 40,00 41,00 41,00 41,00 40,00 41,00 41,00 41,00 41,								33,783 95,376,660	48,696 133,952,787
T'Accumulation Share Class T'Accumulation Share Class SEK 13,645,214 118,24 118,27 138,27 1613,371,928 T'Accumulation Share Class USD 68,927,544 19,19 19,33 27,21 1,322,728,824 T'Share Class USD 68,927,544 19,19 19,33 27,21 1,322,728,824 T'Share Class USD 22,53,73 44,5 46,13 65,14 20,000,000,000,000,000,000,000,000,000,								193,915	270,862
T'Accumulation Share Class SEK 13,645,214 115.27 138.82 1,613,371,928 T' Faccumulation Share Class USD 68,927,544 119.9 19.3 27.21 132,222,28,828 T' Share Class EUR 5,375,682 9.97 10.41 13.42 53,620,528 T' Share Class GBP 7,968,212 15.15 15.86 20.12 20,069,314 T' Share Class GBP 7,968,212 15.15 15.86 20.12 20,069,314 T' Share Class GBP 85,2425 27.78 23.44 36.05 16,180,753 T' Accumulation Share Class SEK 880 8.463 8.22 99.26 7,4475 O' Accumulation Share Class USD 19,587,578 41.15 14.19 18.22 277,224,967 T' Share Class USD 19,587,578 41.55 41.99 18.22 77,475 70,733 T' Share Class USD 10,001 11.16 12.33 16.6 12.47 17,475 16,148,105								209,767,391	277,547,876
Transcrulation Share Class								1,448,298,323	101.971
T'Share Class								1,273,851,561	2,067,527,835
T'Share Class	. Gridi's Gides							55,969,612	72,059,459
T'Share Class								165,708,713	180,351,261
"I"O" Accumulation Share Class								115,860,682	208,081,481
"I"O'Accumulation Share Class USD USD 1,9587,571 14.15 14.19 19.82 277,224,967 15" (Dis) (Stable Semi-Annual) Share Class USD 1,9587,571 14.15 14.19 19.82 277,224,967 15" (Dis) (Stable Semi-Annual) Share Class USD 369,569 6.22 6.45 9,60 2,300,094 17" (Cipul (Cap Monthly) Share Class USD 369,569 6.22 6.45 9,60 2,300,094 17" (Cipul (Cap Monthly) Share Class USD 1,979,963 15.71 15.85 22.42 31,097,837 17" (Accumulation Share Class USD 404,447 15.19 15.38 21.75 6,144,805 17" (Accumulation Share Class USD 404,447 15.19 15.38 21.76 16.76,665 17" (Accumulation Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 17" (Accumulation Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 17" (Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 17" (Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 17" (Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 18" (Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 18" (Share Class USD 10,261,063 13.74 13.24 19.50 140,968,835 18" (Share Class USD 1,000 18.31 10.14 10.15,968,835 18" (Share Class USD 1,000 18.31 10.14 10.15,968,835 18" (Share Class USD 1,000 18.31 10.14 10.15,968,835 18" (Share Class USD 1,000 18.31 10.14 10.14 10.15,968,835 18" (Share Class USD 1,000 18.31 10.14 10.14 10.15,969 18" (Share Class USD 1,000 18.31 10.14 10.14 10.15,969 18" (Share Class USD 1,000 18.35 19" (Share Class USD 1,000 18.35 18" (Share Class USD 1,000 18.35 18" (Share Class USD 1,000 18" (Share Class USD 1,0	on Share Class							11,094,159	16,395,380
"IS" (DIs) (Stable Semi-Annual) Share Class EUR 83 9.20 9.51 12.47 759 "X" (DIs) (Capa Monthly) Share Class USD 1.979,963 15.71 15.85 22.42 31,097,837 "P" Accumulation Share Class USD 1.979,963 15.71 15.85 22.42 31,097,837 "R" Accumulation Share Class CHF 89,961 11.76 12.33 16.76 1057,665 "R" Accumulation Share Class USD 10,281,063 31.74 13.84 19.50 140,968,835 "R" Share Class USD 10,281,063 31.74 13.84 19.50 140,968,835 "R" Share Class USD 10,00 9.69 9.44 — 9,689,836,866 "R" Share Class USD 1,000 9.69 9.44 — 9,689 Base Accumulation Share Class USD 1,000 9.69 9.4 — 9,689 Base Accumulation Share Class USD 1,000 9.69 9.70 — 9,689 Base Ac	on Share Class	SEK						72,349	1,737,327,121
"IS" (DIs) (Stable Semi-Annual) Share Class EUR 83 9.20 9.51 12.47 759 "X" (DIs) (Caputulation Share Class USD 1.979,963 15.71 15.85 22.42 31,097,837 "P" Accumulation Share Class USD 1.979,963 15.71 15.85 22.42 31,097,837 "R" Accumulation Share Class CHF 89,961 11.76 12.33 16.76 1,057,665 "R" Accumulation Share Class USD 10,261,063 13.74 13.84 19.50 140,968,835 "R" Share Class USD 10,261,063 13.74 13.84 19.50 140,968,835 "R" Share Class USD 10,000 9.69 9.44 — 9,689 Base Accumulation Share Class USD 1,000 9.69 9.44 — 9,689 Base Currency Share Class USD 1,000 9.69 9.44 — 9,689 Base Currency Accumulation Share Class EUR 1,000 9.69 9.70 — 9,689	on Share Class	USD	19,587,571	14.15	14.19	19.82	277,224,967	288,714,183	384,799,442
"IX" (Dis) (Cap Monthly) Share Class USD 369,569 6,22 6,45 9,60 2,300,084 P" Paccumulation Share Class USD 404,447 15,19 15,38 21,75 6,144,805 P" Share Class USD 404,447 15,19 15,38 21,75 6,144,805 R" Accumulation Share Class EUR 1,436,104 13,27 13,74 17,67 19,051,133 R" Share Class EUR 1,436,104 13,27 13,74 17,67 19,051,133 R" Share Class GBP 6,159,083 16,83 17,61 22,34 103,636,806 R" Share Class GBP 6,159,083 16,83 17,61 22,34 103,368,806 Emerging Markets Ex-China Equity Vol. Vol. 1,000 9,69 9,44 — 9,69 Base Accumulation Share Class USD 1,000 9,67 9,58 — 9,69 Chric Currony Accumulation Share Class USD 1,000 9,67 9,58 — 9,69								10,517,673	112,807,305
PP Accumulation Share Class								2,513,997	3,228,427
PS hare Class	n Share Class	USD	1,979,963	15.71	15.85	22.42	31,097,837	33,827,094	75,336,80
"R" Accumulation Share Class				15.19		21.75	6,144,805	3,955,941	5,983,61
R' Accumulation Share Class				11.76	12.33		1,057,665	960,465	716,308
RF Share Class								19,427,869	27,297,896
## Share Class	n Share Class	USD	10,261,063	13.74	13.84	19.50	140,968,835	153,300,103	254,060,415
Emerging Markets Ex-China Equity Portfolio Base Accumulation Share Class USD			6,159,083		17.61	22.34	103,636,896	101,176,557	137,403,142
Portfolio		USD	984,426	12.99	13.18	18.61	12,789,924	13,288,334	20,768,837
Base Accumulation Share Class	tets Ex-China Equity								
Base Currency Share Class									
Other Currency Accumulation Share Class EUR 1,000 9.57 9.58 — 9,569						_		9,438	_
Cher Currency Accumulation Share Class						_		10,040	_
E' Accumulation Share Class						_		9,584	_
SD* Accumulation Share Class EUR 1,000 9,70 9,65 — 9,700 9,71 9,772 9,782 15.0° Accumulation Share Class USD 1,000 9,78 9,77 — 9,782 15.0° Accumulation Share Class USD 1,001 10,40 10,08 — 10,419 17.40 10,08 — 10,419 17.40 17.40 10,08 — 10,419 17.40 17.40 10,08 — 10,419 17.40 17						_		9,695	_
SD' Accumulation Share Class						_		9,557	_
SD						_		9,654	_
"I SD" Share Class "I SD" Share Class						_		9,766	_
T'' Accumulation Share Class EUR 1,000 9.66 9.63 — 9.664 T'' Accumulation Share Class GBP 1,000 9.75 9.75 — 9.746 T'' Accumulation Share Class USD 304,250 9.79 9.49 — 2,977,223 T'' Share Class USD 1,000 10.39 10.07 — 10,389 T'' Accumulation Share Class USD 1,000 9.74 9.47 — 9.741 T'' Accumulation Share Class EUR 1,000 9.66 9.63 — 9.660 T'' Accumulation Share Class GBP 1,000 9.74 9.74 — 9.741 T'' Accumulation Share Class GBP 1,000 9.78 9.49 — 9.782 T'' Share Class USD 1,000 9.78 9.49 — 9.782 T'' Share Class GBP 990 10.17 10.17 — 10.064 T'' Accumulation Share Class USD 1,000 10.39 10.07 — 10,386 T'' Accumulation Share Class USD 675,112 12.45 12.52 16.97 8,403,074 T'' Base Accumulation Share Class USD 18,279 12.45 12.52 16.96 227,484 T'' Accumulation Share Class USD 18,279 12.45 12.52 16.96 227,484 T'' Accumulation Share Class EUR 2,989 9.02 9.33 11.54 26,964 T''' Accumulation Share Class EUR 5,415,355 12.32 12.79 15.93 66,701,594 T''' Accumulation Share Class EUR 5,415,355 17.57 18.11 22.21 29,396,411 T'' Accumulation Share Class USD 13,718,934 12.78 12.80 17.20 175,286,689 T''' Share Class USD 799,871 12.71 12.79 17.20 1,168,763 T''' Share Class USD 799,871 12.71 12.79 17.20 1,168,763 T''' Share Class USD 46,077,880 8.07 8.15 10.95 371,673,320 T''' Share Class USD 6427,859 12.55 12.61 17.04 80,699,130 T''' Share Class USD 64,27859 12.55 12.61 17.04 80,699,130 T''' Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 T''' Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 T''' Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 T'''' Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 T'''' Share Class USD 4,492,874 12.75 12.77 17.18 57,2						_		1,723,828	_
Till Accumulation Share Class						_		10,084	_
Ti' Schare Class								9,635	_
"I" Share Class USD 1,000 10,38 10,07 — 10,389 "E" Accumulation Share Class USD 1,000 9,74 9,47 — 10,389 "R" Accumulation Share Class EUR 1,000 9,74 9,74 — 9,741 R" Accumulation Share Class GBP 1,000 9,74 9,74 — 9,741 R" Share Class USD 1,000 9,78 9,49 — 9,782 "R" Share Class USD 1,000 10,39 10,07 — 10,064 "R" Share Class USD 1,000 10,39 10,07 — 10,386 Global Environmental Impact Equity Portfolio VSD 1,000 10,39 10,07 — 10,386 Base Accumulation Share Class USD 675,112 12,45 12,52 16,97 8,403,074 Base Currency Accumulation Share Class USD 18,279 12,45 12,52 16,97 8,403,074 Ciff Accumulation Share Class						_		9,746	-
Pr Accumulation Share Class USD 1,000 9.74 9.47 — 9,741	i Share Class					_		2,886,809	_
Fig. Accumulation Share Class EUR 1,000 9.66 9.63 — 9,660 9.74 9.74 9.74 9.741 9.742	n Sharo Class					_		10,072 9,465	_
Ref Accumulation Share Class GBP 1,000 9.74 9.74 9.74 9.74 9.78 9.						_		9,633	_
Company Comp						_		9,744	_
RF Share Class GBP 990 10.17 10.17 — 10.064								9,486	
USD								10,067	
Comparison Com								10,007	
Portfolio		COD	1,000	10.00	10.01		10,000	10,071	
USD 675,112 12.45 12.52 16.97 8,403,074	yuu Equity								
Sase Currency Share Class	tion Share Class	USD	675.112	12.45	12.52	16.97	8,403.074	6,740,873	18,089,45
Dither Currency Accumulation Share Class EUR 2,989 9.02 9.33 11.54 26,964								242,234	345,08
State Currency Accumulation Share Class SGD 3,169 7.37 7.48 — 23,355								26,740	30,57
E" Accumulation Share Class EUR 5,415,355 12.32 12.79 15.93 66,701,594 I" Accumulation Share Class EUR 1,673,051 17.57 18.11 22.21 29,396,411 I" Accumulation Share Class GBP 600,899 13.44 13.89 16.77 8,077,042 I" Accumulation Share Class USD 13,718,934 12.78 12.80 17.20 175,286,689 I" Share Class AUD 2,607,954 9.65 9.38 11.83 25,177,196 I" Share Class GBP 11,576 13.37 13.88 16.77 154,791 I" Share Class USD 799,871 12.71 12.79 17.20 10,168,763 IO" Share Class USD 46,077,880 8.07 8.15 10.95 371,673,320 P" Accumulation Share Class USD 6,427,859 13.20 13.68 16.61 6,331,767 P" Share Class USD 100 13.22 13.70 16.62 13,217 P" Share Class						-		23,333	
" Accumulation Share Class						15.93		71,247,484	73,555,36
I" Accumulation Share Class GBP 600,899 13.44 13.89 16.77 8,077,042 I" Accumulation Share Class USD 13,718,934 12.78 12.80 17.20 175,286,689 I" Share Class AUD 2,607,954 9.65 9.38 11.83 25,177,196 I" Share Class GBP 11,576 13.37 13.88 16.77 154,791 I" Share Class USD 799,871 12.71 12.79 17.20 10,168,763 IO" Share Class USD 46,077,880 8.07 8.15 10.95 371,673,320 P" Accumulation Share Class GBP 479,540 13.20 13.68 16.61 6,331,767 P" Accumulation Share Class USD 6,427,859 12.55 12.61 17.04 80,699,130 P" Share Class USD 100 13.22 13.70 16.62 13,217 P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class								30,391,732	42,192,74
"Accumulation Share Class								13,412,105	9,909,54
"Share Class								188,327,089	416,897,40
"Share Class								24,705,149	24,308,08
I/O" Share Class USD 46,077,880 8.07 8.15 10.95 371,673,320 P" Accumulation Share Class GBP 479,540 13.20 13.68 16.61 6,331,767 P" Accumulation Share Class USD 6,427,859 12.55 12.61 17.04 80,699,130 P" Share Class GBP 1,000 13.22 13.70 16.62 13,217 P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R" Scarcumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261		GBP	11,576	13.37	13.88	16.77		160,584	171,80
P'' Accumulation Share Class USD 46,077,880 8.07 8.15 10.95 371,673,320 P'' Accumulation Share Class GBP 479,540 13.20 13.68 16.61 6,331,767 P'' Share Class USD 6,427,859 12.55 12.61 17.04 80,699,130 P'' Share Class GBP 1,000 13.22 13.70 16.62 13,217 P'' Share Class USD 100 12.58 12.63 17.06 1,258 R'' Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R'' Accumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R''' Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R'' Share Class USD 138,929 12.68 12.76 17.16 1,762,261								10,541,807	41,352,34
P" Accumulation Share Class GBP 479,540 13.20 13.68 16.61 6,331,767 P" Accumulation Share Class USD 6,427,859 12.55 12.61 17.04 80,699,130 P" Share Class GBP 1,000 13.22 13.70 16.62 13.217 P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R" Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261		USD	46,077,880	8.07	8.15	10.95	371,673,320	388,148,031	413,320,58
P" Accumulation Share Class USD 6,427,859 12.55 12.61 17.04 80,699,130 P" Share Class GBP 1,000 13.22 13.70 16.62 13,217 P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R" Accumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261		GBP	479,540	13.20	13.68			7,015,085	8,721,57
P" Share Class GBP 1,000 13.22 13.70 16.62 13,217 P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R" Accumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261	n Share Class			12.55	12.61	17.04	80,699,130	87,571,563	134,223,98
P" Share Class USD 100 12.58 12.63 17.06 1,258 R" Accumulation Share Class GBP 472,899 13.40 13.85 16.74 6,336,119 R" Accumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261					13.70	16.62	13,217	13,695	16,62
'R" Accumulation Share Class USD 4,492,874 12.75 12.77 17.18 57,261,984 'R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 'R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261							1,258	1,263	1,70
/R" Share Class GBP 1,978,935 13.32 13.82 16.70 26,361,368 'R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261								5,722,779	6,726,90
R" Share Class USD 138,929 12.68 12.76 17.16 1,762,261								69,860,874	91,316,86
								28,144,583	47,685,38
Global Equity Income Portfolio		USD	138,929	12.68	12.76	17.16	1,762,261	1,778,215	2,602,00
Base Accumulation Share Class USD 1,421 21.35 20.56 21.72 30,340								29,218	30,86
Base Currency Share Class USD 228,934 46.61 45.32 48.18 10,671,113								9,317,579	9,539,57
'A" Share Class USD 24,147 19.86 19.26 20.48 479,537								318,528	312,68
"E" Accumulation Share Class EUR 65,218 17.33 17.23 16.73 1,130,473								1,067,426	479,85
"I" Accumulation Share Class USD 443,506 17.69 16.97 17.77 7,847,831								7,469,704	2,744,44
"P" Accumulation Share Class USD 882,948 20.86 20.07 21.15 18,420,557 USD 688 19.66 19.13 20.34 13,532								17,468,577 930,878	10,468,39 13,71

		Outstanding Shares	Net As	set Value per	Share		Nat Assats see als)
	Currency	as at 31-May-23	31-May-23	as at ^{(a)*} 30-Nov-22	30-Nov-21	31-May-23	Net Assets as at ^{(a} 30-Nov-22	30-Nov-
Global Equity Income Portfolio (Continued)		-						
'R" (Dis) (Gross Quarterly) Share Class	USD	1,121	13.21	12.90	13.90	14,811	14,336	14,9
R" Accumulation Share Class	USD	254,979	20.98	20.12	21.08	5,350,360	6,382,633	1,667,5
R" Share Class	GBP	14,833	24.76	24.96	23.83	367,252	903,409	1,261,1
R" Share Class	USD	40,234	19.04	18.59	19.76	765,871	5,263,331	99,9
lobal Equity Partners ESG Portfolio								
ase Accumulation Share Class	USD	251,868	24.15	22.71	28.99	6,083,332	5,879,126	8,000,3
ase Accumulation Share Class (USD								
ledged Class)	USD	10,182	16.94	15.99	19.46	172,484	162,639	138,8
Base Currency (Dis) (Stable Monthly) Share								
Class	USD	1,036	9.15	8.76	_	9,477	8,910	
Base Currency Share Class	USD	494,750	19.78	18.60	23.75	9,788,181	9,404,897	12,676,3
ase Currency Share Class (USD Hedged								
lass)	USD	1,000	16.94	15.99	19.46	16,943	15,993	19,4
other Currency (Dis) (Stable Monthly) Share		•				•	·	•
lass	SGD	1,438	8.92	8.62	_	12,830	12,177	
Other Currency Accumulation Share Class	EUR	776,760	26.85	25.96	30.24	20,853,218	22,907,435	27,771,6
Other Currency Accumulation Share Class	GBP	520,773	34.62	33.58	38.50	18,026,553	20,623,044	17,902,7
other Currency Accumulation Share Class	OBI	020,770	04.02	00.00	00.00	10,020,000	20,020,044	11,002,1
EUR Hedged Class)	EUR	15,077	14.70	14.09	17.58	221,569	212,437	217,0
Other Currency Share Class	GBP	422,456	34.51	33.47	38.38	14,579,682	14,327,761	17,232,7
Other Currency Share Class Other Currency Share Class (EUR Hedged	GDF	422,400	J4.U I	33.41	30.30	17,513,002	17,021,101	11,232,1
	EUR	10,661	14.70	14.09	17.58	156,718	150.259	187,4
Class)								
A" Accumulation Share Class	USD	74,250	30.05	28.33	36.34	2,230,980	1,891,207	2,150,9
A" Share Class	USD	56,741	30.05	28.33	36.34	1,705,070	1,841,641	2,034,0
E" Accumulation Share Class	EUR	210,536	35.56	34.48	40.37	7,486,852	7,423,347	5,305,6
E" Share Class	EUR	86,552	8.92	8.65	_	772,187	791,679	
Accumulation Share Class	EUR	1,676,736	36.85	35.50	41.00	61,791,698	83,284,294	53,773,2
" Accumulation Share Class	SEK	16,824,204	106.07	96.25	104.06	1,784,536,099	1,752,846,236	2,031,778,4
" Accumulation Share Class	USD	16,265,840	19.47	18.24	23.09	316,761,806	339,686,315	347,716,7
" Accumulation Share Class (EUR Hedged	000	10,200,040	10.41	10.24	20.00	010,701,000	000,000,010	041,110,1
lass)	EUR	4,004,538	14.07	13.43	16.62	56,339,403	52,234,011	77,881,3
" Accumulation Share Class (USD Hedged	Lon	4,004,000	14.07	10.40	10.02	00,000,400	02,204,011	77,001,0
class)	USD	1,066	18.58	17.47	21.09	19,806	18,620	22,4
" Share Class	GBP	8,068	24.41	23.67	26.93	196,925	219,387	
								198,5
" Share Class (USD Hedged Class)	USD	881,629	18.24	17.22	20.79	16,081,642	15,322,313	18,495,7
O" Accumulation Share Class	GBP	2,336,964	29.19	28.10	31.71	68,224,278	65,424,522	59,696,5
O" Accumulation Share Class	USD	2,718,870	26.37	24.61	30.92	71,703,226	70,078,772	104,918,2
IO" Accumulation Share Class (USD Hedged								
class)	USD	899,004	19.47	18.24	21.85	17,502,457	17,269,412	44,398,7
O" Share Class	USD	1,340,206	17.73	16.74	21.19	23,755,842	25,397,205	38,004,2
P" Accumulation Share Class	EUR	571,777	9.01	8.71	_	5,154,032	4,720,328	
P" Accumulation Share Class	USD	1,929,176	33.86	31.80	40.48	65,328,378	60,519,464	72,532,9
P" Accumulation Share Class (USD Hedged		,					, , .	
Class)	USD	221,654	17.96	16.93	20.55	3,980,106	4,197,267	4,862,8
P" Share Class	EUR	76,642	9.02	8.71	_	691,447	26,334	
" Share Class	USD	856,382	33.65	31.60	40.23	28,821,243	33,013,769	35,721,5
P" Share Class (USD Hedged Class)	USD	1,066	17.96	16.93	20.55	19,142	18,045	21,8
R" Accumulation Share Class	EUR		19.16	18.46	21.34			
		2,971,130				56,941,461	58,084,777	80,506,7
R" Accumulation Share Class	GBP	665,828	22.48	21.72	24.72	14,966,188	14,873,888	13,894,
R" Accumulation Share Class	USD	1,974,912	24.63	23.07	29.23	48,641,726	42,807,738	48,708,2
R" Accumulation Share Class (EUR Hedged								
lass)	EUR	1,992,055	16.68	15.94	19.73	33,234,885	29,386,752	25,747,0
R" Accumulation Share Class (USD Hedged								
lass)	USD	67,855	19.23	18.09	21.85	1,304,843	1,238,809	866,3
R" Share Class	GBP	2,136,697	31.33	30.37	34.56	66,932,298	65,737,429	76,244,8
R" Share Class	USD	9,250,806	24.02	22.57	28.60	222,206,128	207,860,728	222,831,9
R" Share Class (EUR Hedged Class)	EUR	10,347	16.40	15.72	19.46	169,706	162,257	222,3
R" Share Class (USD Hedged Class)	USD	196,071	18.90	17.83	21.54	3,705,919	3,444,372	5,122,9
Global Future Health Care Equity Portfolio	000	100,011	10.00	17.00	21.04	0,700,010	0,444,012	0,122,0
	USD	1,349,432	9.98	10.07	11 70	13,470,108	13,679,256	13,060,9
lase Accumulation Share Class					11.78			
Base Currency Share Class	USD	8,731	9.98	10.06	11.78	87,120	118,689	59,0
other Currency Accumulation Share Class	SGD	24,085	8.38	8.53		201,845	180,848	
E" Accumulation Share Class	EUR	467,536	10.31	10.72	11.51	4,819,363	5,865,887	1,306,
" Accumulation Share Class	EUR	321,819	11.08	11.44	12.13	3,565,541	3,888,818	15,556,0
" Accumulation Share Class	USD	7,694,905	10.19	10.24	11.89	78,447,012	83,920,539	142,730,
" Share Class	USD	432,546	10.20	10.24	11.89	4,410,634	4,472,044	4,681,
O" Accumulation Share Class	USD	900	9.71	9.71		8,736	8,740	.,001,
P" Accumulation Share Class	USD	4,573,255	10.05	10.12	11.81	45,951,146	50,724,188	72,214,
D" Share Class	USD	1,043,116	10.05	10.12	11.81	10,479,818	11,559,863	14,311,
R" Accumulation Share Class	GBP	76,315	10.57	10.96	11.43	806,694	747,794	910,
R" Accumulation Share Class	USD	3,686,540	10.18	10.23	11.88	37,519,144	44,039,554	52,526,9
R" Share Class	GBP	197,838	10.56	10.95	11.42	2,089,726	2,165,714	3,017,0
R" Share Class	USD	690,500	10.18	10.23	11.89	7,032,269	7,402,132	8,155,
Blobal Future Technology Leaders Equity		, 0				,	,	-,0,
Portfolio								
Base Accumulation Share Class	USD	179,427	11.73	10.40	19.20	2,103,857	2,041,590	3,286,8
Base Currency Share Class	USD	61,121	11.73	10.40	19.21	716,928	529,813	327,
Other Currency Accumulation Share Class	EUR	237,401	11.90	10.86	18.28	2,825,982	2,594,052	4,899,
Other Currency Accumulation Share Class	HKD	4,782	62.55	55.23	_	299,126	276,718	
Other Currency Accumulation Share Class	SGD	1,364	6.24	5.59	_	8,518	7,626	

		Outstanding Shares as at	Net As	set Value per as at ^(a)	Share		Net Assets as at	(a)
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Global Future Technology Leaders Equity	,							
Portfolio (Continued)								
I" Accumulation Share Class	USD	20,075,066	12.05	10.65	19.49	241,976,546	221,876,379	393,475,59
I" Share Class	GBP	800	7.73	7.05	11.59	6,188	5,637	9,26
I" Share Class	USD	661,484	12.05	10.64	19.48	7,967,616	7,102,122	14,321,06
IO" Accumulation Share Class	USD	184,179,307	12.34	10.86	19.74	2,273,517,903	2,242,968,108	4,953,193,75
P" Accumulation Share Class	USD	4,696,204	16.28	14.42	26.55	76,467,363	72,151,041	160,150,92
P" Share Class	USD	523,349	16.28	14.42	26.55	8,521,752	7,521,610	14,347,77
R" Accumulation Share Class	GBP	327,320	12.57	11.46	18.86	4,115,286	3,970,026	6,164,22
'R" Accumulation Share Class	USD	512,718	7.27	6.43	11.77	3,729,757	2,244,310	14,797,75
'R" Share Class	EUR	639,375	10.62	9.65	16.14	6,791,528	8,281,282 11.489	17,795,82
'R" Share Class 'R" Share Class	GBP USD	1,000 2,163,359	12.61	11.49	18.90	12,606	,	18,90
Global Millennials Equity Portfolio	020	2,163,359	10.12	8.94	16.38	21,883,384	18,743,626	28,423,03
Base Accumulation Share Class	USD	8,077,502	22.24	20.22	32.07	179,674,252	187,602,761	391,480,27
Base Currency (Dis) (Stable Monthly) Share	030	0,011,302	22.24	20.22	32.07	179,074,232	107,002,701	391,400,27
Class	USD	1,009	7.91	7.26	_	7,983	7,254	
Base Currency Share Class	USD	631,562	18.77	17.06	27.06	11,853,969	11,348,763	18,577,15
Other Currency (Dis) (Stable Monthly) Share	000	001,002	10.77	17.00	27.00	11,000,000	11,040,100	10,077,10
Class	SGD	1,387	7.78	7.21	_	10,791	9,899	
Other Currency Accumulation Share Class	EUR	1,556,131	11.72	10.96	15.86	18,239,345	19,540,482	24,433,04
Other Currency Accumulation Share Class	HKD	842,719	79.04	71.52	113.40	66,610,712	60,741,126	141,582,6
Other Currency Accumulation Share Class	SGD	7,281,687	7.89	7.24	11.47	57,480,181	58,025,028	77,492,5
Other Currency Share Class	EUR	42,797	13.50	12.62	18.26	577,610	522,512	978,2
E" Accumulation Share Class	EUR	3,843,653	14.78	13.87	20.23	56,824,724	54,446,201	85,595,9
E" Share Class	EUR	4,726,056	18.69	17.54	25.58	88,353,016	88,016,094	159,356,9
I" Accumulation Share Class	EUR	19,283,822	16.07	14.96	21.48	309,925,822	302,109,839	388,390,8
I" Accumulation Share Class	GBP	181,795	23.98	22.39	31.66	4,360,127	6,473,049	16,870,1
I" Accumulation Share Class	USD	16,848,971	24.20	21.91	34.46	407,748,209	383,263,924	743,515,8
T Share Class	GBP	138,719	24.03	22.44	31.76	3,334,000	3,774,509	7,020,1
I" Share Class	USD	5,361,156	19.95	18.06	28.41	106,954,006	126,104,633	199,979,4
IO" Share Class	USD	4,868,677	9.66	8.77	13.73	47,055,012	39,684,509	80,818,0
P" Accumulation Share Class	USD	3,813,244	19.14	17.37	27.48	72,966,614	72.975.498	151,867,1
P" Share Class	USD	1,174,661	19.13	17.37	27.47	22,475,882	20,912,689	35.606.2
R" Accumulation Share Class	EUR	819	10.35	9.64	21.71	8,480	7,895	33,000,2
R" Accumulation Share Class	GBP	401,684	23.90	22.33	31.58	9,601,647	11,389,740	15,708,7
'R" Accumulation Share Class	USD	2,713,762	24.18	21.89	34.46	65,605,321	71,137,333	171,802,5
'R" Share Class	GBP	981,421	23.59	22.03	31.17	23,152,288	26,774,952	51,462,0
'R" Share Class	USD	2,197,438	23.81	21.56	33.94	52,320,586	53,611,649	144,419,1
	030	2, 197,430	23.01	21.30	33.94	32,320,360	33,011,049	144,419,1
ndia Equity Portfolio Base Accumulation Share Class	USD	14,059,721	28.92	29.70	32.42	406,633,447	424,944,010	531,610,2
Base Currency Share Class	USD	2,124,612	28.87	29.70	32.42	61,338,638	61,327,199	72,159,3
Other Currency Accumulation Share Class	SEK	1,001,303	211.91	210.84	197.08	212,190,860	215,455,516	210,782,1
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	SGD	91,735	14.92	15.47	16.87	1,368,817	1,092,776	811,5
Other Currency Share Class	GBP	58,560	30.07	35.08	34.41	1,761,090	1,178,491	3,565,8
'A" Accumulation Share Class	USD	191,071	17.83	18.35	20.14	3,406,641	2,839,055	2,041,8
A" Share Class	USD	795,499	26.61	27.39	30.05	21,165,393	19,937,534	20,971,8
E" Accumulation Share Class	EUR	5,802,119	39.58	41.90	41.96		247,226,746	136,962,4
I' Accumulation Share Class	EUR	1,723,514	20.76	21.82	21.54	229,628,162 35,785,274	30,085,999	18,586,1
I' Accumulation Share Class	USD		33.49	34.22	37.00	559,132,780		737,021,6
		16,696,014					608,339,839	
l" Share Class I" Share Class	GBP USD	4,985,182	22.04 32.82	23.23	22.57 36.34	109,881,799 17,228,505	127,659,579	142,202,9 43,740,7
i" Snare Class IO" Accumulation Share Class	USD	524,871		33.61	20.62	95,317,174	22,619,965	205,995,2
P" Accumulation Share Class		5,043,085	18.90 20.03	19.23			167,572,026	
P" Accumulation Share Class P" Accumulation Share Class	EUR	1,024		21.09 38.89	20.90	20,507 37,845,065	21,598	22,5
	USD	996,617	37.97		42.24		37,484,652	49,318,2 5,401,3
P" Share Class	USD	112,631	37.47	38.38	41.68	4,220,387	3,888,615 36,474,987	
R" Accumulation Share Class	EUR	1,684,436	19.46 27.97	20.46	20.20	32,779,485		35,048,6
R" Accumulation Share Class	USD	3,178,447		28.59	30.93	88,891,343	99,351,490	123,052,6
R″ Share Class R″ Share Class	GBP USD	2,421,128	35.83	37.78	36.72 30.75	86,741,676 31,950,974	100,717,801 32,499,437	89,055,8
apan Equity Partners Portfolio	030	1,149,365	27.80	28.42	30.75	31,930,974	32,433,437	35,195,9
Base Accumulation Share Class	JPY	202 204	10 626 05	17 005 40	10 227 00	7 705 422 067	6 9/6 070 705	6 975 630
Date Accumulation Share Class Other Currency Accumulation Share Class	EUR	392,381 30,221	19,636.85 10.73	17,895.40 10.11	19,227.89 12.28	7,705,122,967 324,283	6,846,979,785 328,749	6,875,632,4 457,3
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	USD	391,010	8.13	7.44	9.91	3,177,437	2,592,500	457,3 9,8
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	030	391,010	0.13	1.44	9.91	3,177,437	۷,582,500	9,0
CHF Hedged Class)	CHF	17,988	17.99	16.37	17.79	323,533	583,166	1,028,0
Other Currency Accumulation Share Class	"	17,500	17.53	10.57	17.75	020,000	505,100	1,020,0
EUR Hedged Class)	EUR	72,252	18.49	16.70	18.10	1,335,664	1,422,317	1,437,6
Other Currency Accumulation Share Class		,	. 5 0	. 3 0		.,,	.,,	.,,
HKD Hedged Class)	HKD	7,850	123.93	111.02	_	972,814	871,473	
Other Currency Accumulation Share Class				- -		. ,	. ,	
SGD Hedged Class)	SGD	23,929	12.03	10.76	_	287,820	201,312	
Other Currency Accumulation Share Class	1							
USD Hedged Class)	USD	92,767	10.22	9.10	9.67	948,076	1,152,199	9,6
I" Accumulation Close Share Class	JPY	555,140	23,511.60	21,231.56	22,715.81	13,052,237,726	8,593,807,913	17,596,172,5
I" Accumulation Share Class	EUR	7,150,669	13.93	13.07	15.74	99,591,935	101,968,246	140,540,5
I" Accumulation Share Class	GBP	5,114,842	22.88	21.54	25.56	117,050,323	71,894,614	25,920,8
I" Accumulation Share Class	JPY	6,181,556	20,965.35	19,027.34			124,574,626,153	
				-	-			
I" Accumulation Share Class (EUR Hedged								
	EUR	1,812,681	19.82	17.83	19.18	35,934,323	35,104,825	27,018,6

Japan Equity Partners			Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at	a)
Paper Pape		Currency		31-May-23		30-Nov-21			30-Nov-
T. Accumulation Share Class (USD Hedged Class)	apan Equity Partners						-		
Class USD 7,522.858 25.78 22.85 22.90 14,189,749 191,500,835 17.77 191,500,835 17.75 191,500,835 17.75 191,500,835 17.75 191,500,835 17.75 191,500,835 17.75 191,500,835 1	ortfolio (Continued)								
Pishare Class **Commutation Share Class** **Class** **Commutation Share Class** **Line Share Class* **Line Share Class** **Line Share Class* **Line Sha		1100	7 500 050	05.70	00.05	04.00	101 100 710	101 500 000	040 740 0
107 Accumulation Share Class									246,748,88
Inchest Inch									27,603,30
Produculation Share Class (USD Hedged Class)									20,530,439,54
Procumulation Share Class (USD Hedged Class)									132,755,11 10,257,336,49
Clase USD C.276,945 24.81 22.06 23.38 56.487,613 57.583.396 79.5		JFT	710,134	22,045.25	20,000.71	22,004.10	10,001,394,433	13,431,133,000	10,237,330,48
PF Share Class (CIBP Hedged Class) FF Share Class (CIBP Hedged Class) FF Share Class (CIBP Hedged Class) FF Accumulation Share Class (EUR Hedged Class) FF Accumulation Share Class (USD Hedged Class) FF Accumulation Share Class (USD Hedged Class) FF Accumulation Share Class (USD Hedged Class) FF Accumulation Share Class (USD Hedged Class) FF Accumulati		USD	2.276.945	24.81	22.06	23.38	56.497.613	57.353.396	59,608,00
PF Share Class (USD Hedged Class)									3.778.70
F. Accumulation Share Class (CBR Hedged Class)									43,518,5
R'R' Accumulation Share Class (GBP Hedged Class) Fix Accumulation Share Class (USD Hedged Class) Fix Share Class (USD Hedged Class) Fix Share Class (GBP Hed									14,146,115,5
R' Accumulation Share Class (USD Hedged Class) R' Share Class (USD Hedged R' Share Class (USD Hedged R' Share Class (USD Hedged Class) R' Share Class (GBP Hedged Class) JPY 23,776 11,899.55 10,836,71 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,828,728 229,528,5413 78,728 11,114 67.20 262,729 11,114 67.20 262,729 11,114 67.20 262,729 11,114 67.20 262,729 11,114 67.20 262,729 11,114 67.20 27,29	R" Accumulation Share Class (EUR Hedged								
Care		EUR	1,014,342	19.74	17.77	19.12	20,027,428	13,697,919	33,268,2
R: Accumulation Share Class (USD Hedged Class) Class) Class (Class Class		000	050.000	00.70	10.10	40.00	10.050.551	0.400.440	0.000.7
Class USD 977,259 17,60 15,61 16,47 17,202,591 20,458,877 17,758 17,759 20,458,877 17,750 17,7		GBP	659,980	20.70	18.49	19.63	13,658,551	3,403,419	2,969,79
R: Share Class F: Sha		LICD	077.050	17.00	15.01	10.47	47 202 E04	20 545 077	20,002,20
R: Share Class (GBP Hedged Class) Appan Equity Portfolio asse Accumulation Share Class Bear Accumulation Share Class JPY 162,750 19,761.48 18,450.05 18,916.22 3,216,179,655 2,998,761,165 JPY 720,930 2,272.57 2,121.75 2,175.39 1,638,360,05 1,525,265,322 Differ Currency Accumulation Share Class JPY 720,930 2,272.57 2,121.75 2,175.39 1,638,360,05 1,525,265,322 Differ Currency Accumulation Share Class SEK 28,450 2,166.11 20.018 207.29 6,162,519 5,769,450 Differ Currency Accumulation Share Class SEK 28,450 2,166.11 20.018 207.29 6,162,519 5,769,450 Differ Currency Accumulation Share Class USD 112,443 23.35 21.29 21.47 2,625,060 2,987,517 Differ Currency Aphare Class USD 112,443 23.35 21.29 21.47 2,625,060 2,987,517 Differ Currency Aphare Class USD 28,642 21.72 5,745 2,745 2,741 41 70,085 B: Share Class USD 11,646 14.32 15.33 17.45 16,631 44,076,428 B: Share Class USD 11,646 14.32 15.33 17.45 16,631 44,076,428 EVER 1,687,346 14.64 14.18 16.56 24,670,22 10,552 TAccumulation Share Class (EUR Hedged Class) Taccumulation Share Class (EUR Hedged Class) Taccumulation Share Class (EUR Hedged Class) Taccumulation Share Class (USD Hedged Class) Te Share Class (GBP Hedged Class) Te Accumulation Share Class USD 343,898 2,246,35 2,667.93 2,725.88 1,536,892.95 1,447,189,181 ST Accumulation Share Class USD 343,898 2,246,35 2,667.93 2,725.88 1,536,892.95 1,447,189,181 USD 343,898 2,246,35 2,667.93 2,725.88 1,536,892.95 1,447,189,181 USD 343,898 2,246,35 2,667.93 2,725.88 1,536,892.95 1,447,189,181 USD 343,898 2,246,35 2,267.93									28,062,32 11,99
R Share Class (GBP Hedged Class) Japan Equity Portfolio Jasea Accumulation Share Class Jasea Gurrency Share Class JPY 720,930 2,272.57 2,121.75 2,175.39 1,638,380,056 1,152,526,33.22 Dither Currency Accumulation Share Class LER Hedged Class) USD Classification Share Class LUSD Hedged Class) USD Hedged Class) USD Hedged Class) USD Hedged Class U									142,654,9
									43,718,6
Jase Accumulation Share Class JPY 162,750 19,761.48 18,450.05 18,916.22 3,216,179,655 2,998,761,165 3,856.00 1,652,265,325 1,525,265,325		ODI	1,705,000	20.70	10.01	13.73	55,455,101	32,340,470	43,7 10,0
Jase Currency Share Class JPY 72,039 2,272.57 2,121.75 2,175.39 1,838,360,056 1,525,265,322 JPM Currency Option Currency O		.IPV	162 750	19 761 49	18 450 05	18 916 22	3 216 170 655	2 998 761 165	3,885,648,6
Dither Currency Accumulation Share Class EUR 804,867 28,60 26,46 27,43 23,023,028 23,399,688 Dither Currency Accumulation Share Class SEK 28,450 216,61 200,18 207,29 6,162,519 5,788,450 Dither Currency Accumulation Share Class USD 112,443 23,35 21,29 21,47 24,77 72,414 70,085 Dither Currency Share Class USD 112,443 23,35 21,29 21,47 72,414 70,085 Dither Currency Share Class USD 51,818 24,56 23,05 29,28 1,518,410 1,402,499 24,77 72,414 70,085 24,710,095 24,710,095 24,77 72,414 70,085 24,710,095 24									1,588,928,0
EUR Hedged Class) Diber Currency Obare Class SEK Hedged Class) USD Learning Class US		01 1	, 20,330	2,212.01	2,121.73	2,170.00	1,000,000,000	1,020,200,022	1,000,020,0
SEK 28.450 216.61 200.18 207.29 6,162,519 5,789,450 201.00	EUR Hedged Class)	EUR	804.867	28.60	26.46	27.43	23.023.028	23.399.698	33,206,7
SEK Hedged Class) Diker Currency Share Class USD Hedged Class) USD Hedged Class USD G 112,443 USD 238,642 USD G 118,84 USD G 112,443 USD G 118,84 USD G 118,84 USD G 118,85 USD G 118,86 U			•						
USD Hedged Class) USD 112,443 23.35 21.29 21.47 2,625,060 2,987,517 ORD Currency Share Class USD 61,818 24.56 23.05 29.28 1,518,410 1,402,499 ORD AF Share Class USD 238,642 17.20 16.18 20.65 4,105,043 4,976,428 F Share Class USD 11,646 14.32 13.53 17.45 166,722 108,552 F Accumulation Share Class (EUR Hedged class) F Accumulation Share Class USD 11,646 14.18 16.65 24.270,915 22.042,498 F Accumulation Share Class (EUR Hedged class) F Accumulation Share Class (SEK Hedged Class)	SEK	28,450	216.61	200.18	207.29	6,162,519	5,789,450	6,573,6
Dither Currency Share Class GBP 3,227 22.44 21.72 24.77 72,414 70,085									
Dither Currency Share Class									4,427,8
A' Share Class B' Share Class B' Share Class B' Share Class E' Accumulation Share Class (EUR Hedged lass) Issay I' Accumulation Share Class I' Share									67,1
B' Share Class USD									9,697,4
E'Accumulation Share Class (EUR Hedged lass) F'Accumulation Share Class (USD Hedged lass) F'Accumulation Share									7,083,5
E'Accumulation Share Class (EUR Hedged Class) Accumulation Share Class (USD Hedged Class) Accumulation Share C									139,9
EUR		EUR	1,657,346	14.64	14.18	16.56	24,270,915	22,042,498	31,976,3
"Accumulation Close Share Class		ELID	1 957 117	17 30	16.07	16.79	32 137 005	32 246 052	34,629,3
"Accumulation Share Class JPY									13,062,921,4
Faccumulation Share Class (EUR Hedged class)									
EUR		JFT	4,727,112	20,027.02	19,170.22	19,474.03	97,300,224,993	75,000,959,096	104,099,936,9
"Accumulation Share Class (USD Hedged Class)		EUR	1.686.623	24.61	22.66	23.28	41.508.247	59.931.776	116,022,4
Class USD			.,,				,,	,,	, , .
"Share Class (GBP Hedged Class)	lass)	USD	711,846	26.43	23.98	23.97	18,810,736	10,254,817	16,039,3
Share Class (GBP Hedged Class) GBP 2,346,591 20.13 18.54 18.89 47,227,210 53,274,197 18.67 47,000 47,000	Accumulation Snap Share Class	EUR	10,416,693	10.83	10.41	_	112,842,685	103,471,189	
S" Accumulation Snap Share Class EUR 9,557,371 9.82 9.43 10.81 93,870,934 126,150,630 S" Accumulation Snap Share Class (EUR ledged Class) Feature Class (EUR ledged Class) EUR 5,725 11.95 11.00 11.28 68,422 75,740	' Share Class		539,985	2,846.35	2,667.93	2,725.88		1,487,169,181	1,666,648,7
Second compact Seco	' Share Class (GBP Hedged Class)	GBP	2,346,591	20.13	18.54	18.89	47,227,210	53,274,197	66,273,3
S" Accumulation Snap Share Class (EUR dedged Class)	S" Accumulation Snap Share Class	EUR	9,557,371	9.82	9.43	10.81	93,870,934	126,150,630	127,350,8
EUR 5,725 11.95 11.00 11.28 68,422 75,740		JPY	25,256	12,027.24	11,170.51	11,332.66	303,762,512	300,577,480	781,613,3
Pr Accumulation Share Class JPY 17,691 24,656.44 22,989.12 23,506.67 436,187,151 412,364,252 22,04 22.17 8,325,011 8,352,610 87 Accumulation Share Class LUSD 343,898 24.21 22.04 22.17 8,325,011 8,352,610 87 Accumulation Snap Share Class LUSD 343,898 24.21 22.04 22.17 8,325,011 8,352,610 87 Accumulation Snap Share Class LUSD 376,963 3,656.08 3,399.02 3,455.34 1,378,210,195 1,524,739,291 4,675,497									
P" Accumulation Share Class (USD Hedged Class) USD 343,898 24.21 22.04 22.17 8,352,610 8,352,610 R" Accumulation Snap Share Class EUR 275,395 10.21 9.81 — 2,810,739 101,382 R" Accumulation Snap Share Class JPY 376,963 3,656.08 3,399.02 3,455.34 1,378,210,195 1,524,739,291 R" Share Class (GBP Hedged Class) USD 494,276 9.89 9.24 — 4,888,745 4,675,497 R" Snap Share Class USD 494,276 9.89 9.24 — 4,888,745 4,675,497 R" Snap Share Class USD 494,276 9.89 9.24 — 4,888,745 4,675,497 R" Snap Share Class USD 23,723 26.12 25.37 28.86 231,047 170,114 R" Snap Share Class JPY 122,448 3,472.25 3,253.46 3,233.86 425,168,632 397,368,750 RS" Accumulation Snap Share Class USD 34,482 10.9 10.21 10.21									463,1
USD 343,898 24.21 22.04 22.17 8,325,011 8,352,610 8,365,341 1,378,210,195 1,524,739,291 1,524,739,29	" Accumulation Share Class	JPY	17,691	24,656.44	22,989.12	23,506.67	436,187,151	412,364,252	414,286,2
R" Accumulation Snap Share Class		HED	3/13 808	24.21	22.04	22 17	8 325 011	8 352 610	9,028,8
R" Accumulation Snap Share Class JPY 376,963 3,656.08 3,399.02 3,455.34 1,378,210,195 1,524,739,291 R" Accumulation Snap Share Class USD 494,276 9.89 9.24 — 4,888,745 4,675,497 170,114 R" Snap Share Class GBP 11,499 20.09 18.52 18.86 231,047 170,114 170,115 170,114 170,115 170,114 170,115 170,114 170,115 170,114 170,115						22.17			3,020,0
R" Accumulation Snap Share Class R" Accumulation Snap Share Class GBP Hedged Class) GBP 11,499 20.09 18.52 18.86 231,047 170,114 278 26.12 25.37 28.86 5.843,355 4,151,852 28.78 28.						3 455 34			2,145,219,2
R" Share Class (GBP Hedged Class) R" Snap Share Class GBP 223,723 26.12 25.37 28.86 5,843,355 4,151,852 R" Snap Share Class USD 34,482 10.93 10.29 13.03 376,840 241,297 REdged Class) IS Equity ESG Portfolio Sase Accumulation Share Class USD 14,619,883 33.53 32.00 38.14 490,263,367 478,107,505 Sase Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Accumulation Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 Sher Currency Share Class USD 31.85 30.86 37.94 132,517,614 129,164,574 Sher Currency Share Class USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E" Accumulation Share Class (EUR Hedged Class) USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E" Accumulation Share Class (EUR Hedged Class) USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 EUR 14,975 26.12 25.40 31.46 391,098 386,055 USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812						0,400.04			2,140,210,2
R" Snap Share Class						18.86			164,2
R° Snap Share Class R° Snap Share Class (BUR ledged Class) BEUR 286,189 11.31 10.41 10.69 3,236,549 2,620,315 BEUR 286,189 11.31 30.41 10.69 3,236,549 2,620,315 BEUR 286,189 11.31 30.80 38.00 38.14 490,263,367 478,107,505 BEUR 22,138 37.33 36.63 39.84 826,313 728,627 BEUR 22,138 37.33 36.63 39.84 826,313 728,627 BEUR 4,161,155 31.85 30.86 37.94 132,517,614 129,164,574 BEUR 4,161,155 31.85 30.86 37.94 35.29 4,571,354 4,311,156 BEUR 4,161,165 30.81 29.77 35.29 4,571,354 4,311,156 BEUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 BEUR 14,975 26.12 25.40 31.46 391,098 386,055 BEUR 14,975 26.12 25.40 31.40 391,098 386,055 BEUR 14,9									4,428,0
R" Snap Share Class RS" Accumulation Snap Share Class (EUR ledged Class) EUR 286,189 11.31 10.41 10.69 3,236,549 2,620,315 EUR 286,189 11.31 10.41 10.69 3,236,549 2,620,315 IS Equity ESG Portfolio Sase Accumulation Share Class Sase Currency Share Class USD 193,476 33.59 32.00 38.14 490,263,367 478,107,505 478,107,505 478,107,505 482,691 482,691 482,691 483,691 482,691 483,691 482,691 483,691 483,691 483,691 483,691 483,691 484,691									265,831,8
RS" Accumulation Snap Share Class (EUR ledged Class) EUR 286,189 11.31 10.41 10.69 3,236,549 2,620,315 IS Equity ESG Portfolio Base Accumulation Share Class USD 14,619,883 33.53 32.00 38.14 490,263,367 478,107,505 asse Currency Share Class USD 193,476 33.59 32.06 38.20 6,499,402 6,529,691 ISC Currency Accumulation Share Class EUR 22,138 37.33 36.63 39.84 826,313 728,627 ISC Currency Accumulation Share Class EUR 22,138 37.33 36.63 39.84 826,313 728,627 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 132,517,614 129,164,574 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 132,517,614 129,164,574 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class EUR 4,161,155 31.85 30.86 37.94 313,465 709,590 ISC Currency Share Class ISC								, ,	118,8
USD			,				,	,	,
Asse Accumulation Share Class USD	edged Class)	EUR	286,189	11.31	10.41	10.69	3,236,549	2,620,315	9,4
Asse Currency Share Class	S Equity ESG Portfolio								
EUR 22,138 37.33 36.63 39.84 826,313 728,627	ase Accumulation Share Class	USD	14,619,883	33.53	32.00	38.14	490,263,367	478,107,505	588,229,1
Other Currency Accumulation Share Class EUR 4,161,155 31.85 30.86 37.94 132,517,614 129,164,574 Wher Currency Share Class GBP 8,437 37.15 36.55 39.13 313,465 709,590 Other Currency Share Class SGD 28,119 30.85 29.72 35.35 867,516 835,725 A' Share Class USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E' Accumulation Share Class EUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 E'' Accumulation Share Class (EUR Hedged Class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 I'' Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 I'' Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812									7,965,1
EUR Hedged Class) EUR 4,161,155 31.85 30.86 37.94 132,517,614 129,164,574 Wher Currency Share Class GBP 8,437 37.15 36.55 39.13 313,465 709,590 Wher Currency Share Class SGD 28,119 30.85 29.72 35.35 867,516 835,725 A" Share Class USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E" Accumulation Share Class (EUR Hedged Class) EUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 Class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 "Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 "Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812	ther Currency Accumulation Share Class	EUR	22,138	37.33	36.63	39.84	826,313	728,627	715,6
Other Currency Share Class Other Currency Share Class Other Currency Share Class SGD 28,119 30.85 29.72 35.35 867,516 835,725 USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E" Accumulation Share Class E" Accumulation Share Class (EUR Hedged Class) E" Accumulation Share Class EUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 E" Accumulation Share Class EUR 14,975 26.12 25.40 31.46 391,098 386,055 EUR 8,669 19.54 19.09 20.58 169,362 123,983 I" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812	ther Currency Accumulation Share Class								
Other Currency Share Class SGD 28,119 30.85 29.72 35.35 867,516 835,725 A" Share Class USD 148,391 30.81 29.47 35.29 4,571,354 4,311,156 E" Accumulation Share Class EUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 E" Accumulation Share Class (EUR Hedged class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 I" Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 I" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812									157,458,1
A" Share Class									759,7
E" Accumulation Share Class EUR 166,016 33.08 32.59 35.71 5,492,216 6,071,840 E" Accumulation Share Class (EUR Hedged Class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 I" Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 I" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812									993,8
E" Accumulation Share Class (EUR Hedged class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 I" Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 I" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812									14,893,7
Class) EUR 14,975 26.12 25.40 31.46 391,098 386,055 "Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 "Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812		EUR	166,016	33.08	32.59	35.71	5,492,216	6,071,840	6,775,9
I" Accumulation Share Class EUR 8,669 19.54 19.09 20.58 169,362 123,983 I" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812		EUD	44.075	00.40	05.40	24.40	204.000	200.055	007.4
l" Accumulation Share Class USD 78,381 29.76 28.28 33.43 2,332,567 2,216,812									267,1 210,7
									2,840,6
	' Share Class	GBP	78,381 49,770	29.76 43.17	28.28 42.41	45.04	2,332,567	2,216,812	2,840,6
									6,186,1
									8,549,8 15,517,7
									15,517,7
P" Accumulation Share Class USD 285,654 30.43 29.00 34.48 8,693,660 8,366,338 P" Share Class USD 44,016 30.48 29.05 34.53 1,341,831 1,278,737									9,298,6 1,519,9

		Outstanding Shares as at	Net As	set Value per as at ^(a)	Share	N	et Assets as at ^(a)	
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
JS Equity ESG Portfolio (Continued)								
'R" Accumulation Share Class	EUR	298,091	34.20	33.44	36.09	10,194,648	9,417,451	9,299,40
'R" Accumulation Share Class	USD	84,655	28.07	26.69	31.57	2,376,439	2,654,367	4,200,08
'R" Accumulation Share Class (EUR Hedged	FUD	507.500	04.40	00.00	00.40	40.007.007	40 407 770	40 400 05
Class) R″ Share Class	EUR	537,508	24.16	23.33	28.46	12,987,937	12,187,773	13,122,85
R' Share Class	GBP USD	32,081 90,348	35.99 27.81	35.35 26.48	37.56 31.32	1,154,650 2,512,708	1,172,390 3,334,645	1,217,81 4,000,05
IS Focused Growth Equity Portfolio	090	90,346	27.01	20.40	31.32	2,512,706	3,334,043	4,000,00
Base Accumulation Share Class	USD	151,734	34.89	29.85	49.41	5,293,965	4,521,751	8,794,17
Base Currency Share Class	USD	147,460	28.03	23.99	39.70	4,133,620	4,017,648	7,940,62
A" Share Class	USD	32,052	26.67	22.88	38.04	854,787	737,884	13,170,93
B" Share Class	USD	5,124	21.35	18.40	30.92	109,386	94,299	158,44
E" Accumulation Share Class	EUR	54,154	38.10	33.66	51.22	2,063,508	1,733,503	2,541,4
" Accumulation Share Class	USD	21,202	31.55	26.89	44.16	669,002	502,897	601.98
" Share Class	USD	341	34.79	29.65	48.72	11,865	10,112	16,6
P" Accumulation Share Class	USD	205,637	32.87	28.09	46.38	6,759,503	5,776,721	9,537,4
P" Share Class	USD	1,000	32.85	28.07	46.35	32,848	28,072	46,3
R" Accumulation Share Class	USD	5,456	29.74	25.35	41.64	162,235	294,665	880,2
R" Share Class	GBP	25,086	38.95	34.25	50.55	977,187	1,009,422	1,493,4
R" Share Class	USD	80,394	29.75	25.36	41.67	2,391,980	2,039,129	3,834,09
S Small Cap Equity Portfolio								
ase Accumulation Share Class	USD	116	12.23	12.55	14.29	1,419	1,456	1,6
ase Currency Share Class	USD	116	12.24	12.56	14.29	1,420	1,457	1,6
" Accumulation Share Class	EUR	28,077	12.74	13.51	14.17	357,817	403,780	546,7
Accumulation Share Class	USD	2,007,394	12.69	12.98	14.69	25,478,375	23,909,880	10,974,6
Share Class	USD	122,694	12.67	12.96	14.67	1,554,816	1,590,581	1,246,2
" Accumulation Share Class	USD	455,911	12.35	12.67	14.41	5,629,342	4,646,753	3,543,3
2" Accumulation Share Class (EUR Hedged	- LIB	04.000	10.71	44.45	10.11	057.007	0.17.057	400.0
lass)	EUR	24,022	10.71	11.15	13.11	257,287	317,357	430,9
P" Share Class	USD	117	12.32	12.68	14.41	1,447	1,483	229,8
R" Accumulation Share Class	USD	2,546,794	12.65	12.94	14.65	32,208,710	34,383,581	43,394,8
R" Accumulation Share Class (EUR Hedged class)	EUR	33,030	11.24	11.68	13.66	371,347	385,791	451,3
R″ Share Class	GBP	765	14.07	14.85	15.10	10.758	11,354	11,5
R" Share Class	USD	1,328,490	12.64	12.94	14.65	16,798,292	16,730,079	19,456,0
S Technology Opportunities Equity	000	1,020,400	12.04	12.04	14.00	10,700,202	10,700,070	10,400,0
ortfolio								
ase Accumulation Share Class	USD	14,510	10.92	8.72	13.84	158,407	29,171	13,8
ase Currency Share Class	USD	14,820	10.90	8.71	13.84	161,495	129,125	40,6
ther Currency Accumulation Share Class	EUR	1,221	11.92	9.80	14.21	14,562	8,333	12,0
E" Accumulation Share Class	EUR	4,680	11.77	9.70	14.13	55,062	22,014	16,8
Accumulation Share Class	GBP	2,300	11.63	9.55	13.52	26,751	21,972	31,0
" Accumulation Share Class	USD	3,574,790	11.13	8.87	13.97	39,800,191	36,272,820	57,958,8
" Share Class	USD	373,511	11.14	8.87	13.97	4,160,755	3,403,243	476,4
O" Accumulation Share Class	USD	29,562,515	11.35	9.01	14.08	335,561,630	277,418,788	422,667,7
P" Accumulation Share Class	USD	512,297	10.98	8.76	13.88	5,622,638	4,252,412	6,239,8
R" Accumulation Share Class	GBP	20,050	11.60	9.53	13.50	232,593	191,109	276,8
R" Accumulation Share Class	USD	241,341	11.11	8.85	13.96	2,682,311	1,843,839	913,2
R" Share Class	USD	1,000	11.11	8.85	13.95	11,115	8,853	13,9
lobal Clean Energy Infrastructure Equity								
ortfolio								
ase Accumulation Share Class	USD	8,053	8.77	9.26	9.92	70,665	9,260	9,9
ase Currency (Dis) (Gross Monthly) Share								
lass	USD	1,032	8.45	9.05	9.91	8,720	9,247	9,9
ase Currency Share Class	USD	2,003	8.75	9.26	9.92	17,528	18,526	9,9
ther Currency (Dis) (Gross Monthly) Share	HKD	1,032	85.19	90.78	99.33	87,874	92,764	00.3
lass ther Currency Accumulation Share Class	EUR	1,032	9.58	10.40	10.16	107,669	116,870	99,3 10,1
ther Currency Accumulation Share Class	HKD		88.42	92.90	99.48		92,905	99,4
" Accumulation Share Class	EUR	1,000 22,413	9.46	10.31	10.15	88,424 212,118	198,961	10,1
SD" Accumulation Share Class (b)	GBP	1,052	9.34	10.51	10.13	9,828	190,901	10, 1
SD" Share Class	USD	1,014	8.80	9.37	9.93	8,927	9,371	9,9
Accumulation Share Class	EUR	410,064	9.70	10.49	10.17	3,977,012	2,879,621	10,1
Accumulation Share Class	USD	478,509	8.89	9.34	9.93	4,252,969	4,484,063	4,765,4
Share Class	GBP	1,011	9.81	10.76	10.27	9,922	10,760	10,2
' Share Class	USD	1,011	8.79	9.34	9.93	8,888	9,343	9,9
P" Accumulation Share Class	USD	137,958	8.81	9.29	9.92	1,215,153	1,280,971	9,9
P" Share Class	USD	1,005	8.76	9.29	9.92	8,810	9,287	9,9
R" Accumulation Share Class	EUR	1,000	9.69	10.48	10.17	9,690	10,479	10,1
R" Accumulation Share Class	USD	485,251	8.88	9.34	9.93	4,310,785	4,944,049	9,9
R" Share Class	EUR	1,010	9.59	10.48	10.17	9,692	10,482	10,1
R" Share Class	GBP	2,965	9.82	10.75	10.27	29,103	23,740	10,2
R" Share Class	USD	1,010	8.79	9.34	9.93	8,881	9,338	9,9
lobal Infrastructure Equity Portfolio		.,0.0	5 0	3.0 .	2.00	_,00.	-,000	0,0
ase Accumulation Share Class	USD	124,025	12.99	14.13	14.27	1,610,827	2,554,953	3,492,5
ase Currency Share Class	USD	6,222	12.40	13.60	13.80	77,146	84,589	41,7
Other Currency Accumulation Share Class	EUR	190,084	12.96	14.50	13.36	2,463,513	4,160,642	785,0
other Currency Share Class	EUR	84	12.38	13.97	12.94	1,036	1,157	1,0
E" (Dis) (Gross Quarterly) Share Class	EUR	18,002	9.97	11.38	10.83	179,461	283,843	152,5
E" Accumulation Share Class	EUR	914,998	11.78	13.22	12.28	10,776,532	14,009,238	11,180,9
L Accumulation online olass								

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Net Assets as at ⁽	n)
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Global Infrastructure Equity								
Portfolio (Continued)								
"I" Accumulation Share Class	GBP	81	13.17	14.70	13.21	1,071	1,195	1,07
"I" Accumulation Share Class	USD	420,165	13.67	14.81	14.85	5,744,985	6,960,296	8,236,56
"I" Share Class	GBP	89	11.95	13.58	12.37	1,069	1,193	1,07
"I" Share Class	USD	281,992	12.46	13.73	13.95	3,514,939	3,848,194	986,22
"P" (Dis) (Gross Quarterly) Share Class	USD	352,483	0.96	1.06	1.10	338,879	373,321	144,62
"P" Accumulation Share Class	USD	733,344	13.24	14.38	14.49	9,712,598	11,481,893	12,082,29
"P" Share Class	USD	29,372	12.42	13.64	13.84	364,781	396,147	2,012,13
"R" Accumulation Share Class	GBP	174	13.13	14.67	13.18	2,289	2,086	1,16
"R" Accumulation Share Class	USD	115,705	13.63	14.76	14.80	1.576.658	2,154,636	1,927,79
"R" Share Class	GBP	345	11.95	13.57	12.37	4,119	4,678	4,26
"R" Share Class	USD	82	12.45	13.71	13.91	1,022	1,106	22,79
Global Real Estate Equity Portfolio	002	02	.2		10.01	1,022	1,100	,.
Base Accumulation Share Class	USD	62,872	9.16	9.27	11.65	575,911	1,003,437	2,719,26
Base Currency (Dis) (Gross Quarterly) Share	000	02,012	0.10	0.21	11.00	070,011	1,000,401	2,7 10,20
Class	USD	8,979	6.61	6.80	8.89	59,324	58,667	54,35
Base Currency Share Class	USD	1,137	8.06	8.34	10.65	9,160	9,270	11,65
Other Currency Accumulation Share Class	EUR	249,084	9.12	9.50	10.89	2,272,769	2,648,284	5,544,0
	EUR		6.46					
"E" (Dis) (Gross Quarterly) Share Class		4,449		6.86	8.26	28,747	22,632	22,7
"E" Accumulation Share Class	EUR	12,768	8.38	8.75	10.11	106,972	111,740	132,1
'E" Share Class	EUR	3,451	7.70	8.16	9.51	26,586	28,046	86,8
'I" (Dis) (Gross Quarterly) Share Class	USD	485,832	7.46	7.65	9.93	3,622,590	4,109,910	6,556,0
'I" Accumulation Share Class	USD	458,113	9.64	9.72	12.12	4,417,073	8,122,174	15,726,6
'I" Share Class	USD	347,691	8.10	8.42	10.75	2,815,938	3,014,627	12,1
'P" (Dis) (Gross Quarterly) Share Class	USD	492,637	6.93	7.12	9.29	3,412,223	3,496,249	5,525,9
P" Accumulation Share Class	USD	164,120	8.93	9.03	11.31	1,466,280	1,674,180	5,338,4
P" Share Class	USD	45,175	7.76	8.05	10.27	350,608	363,299	369,6
R" (Dis) (Gross Quarterly) Share Class	GBP	2,291	7.76	7.68	8.95	16,632	17,469	15,5
'R" Accumulation Share Class	USD	1,359	9.62	9.69	12.09	13,070	9,694	12,0
'R" Share Class								
	USD	1,189	8.09	8.41	10.73	9,617	9,695	12,0
Global Future Real Estate And								
nfrastructure Equity Portfolio								
Base Accumulation Share Class	USD	1,068	10.70	10.92	_	11,427	11,660	
Base Currency Share Class	USD	1,069	10.69	10.92	_	11,428	11,661	
Other Currency Accumulation Share Class	EUR	1,000	9.63	10.10	_	9,626	10,101	
"E" Accumulation Share Class	EUR	1,000	9.59	10.09	_	9,594	10,093	
"I" Accumulation Share Class	GBP	936	9.28	9.73	_	8,691	9,112	
"I" Accumulation Share Class	USD	1,068	10.76	10.93	_	11,488	11,677	
'I' Share Class	GBP	938	9.27	9.73	_	8,691	9,112	
"I" Share Class								
	USD	1,070	10.74	10.93	_	11,488	11,677	
IO" Accumulation Share Class	USD	5,055,386	10.81	10.95	_	54,645,717	32,534,165	
"R" Accumulation Share Class	EUR	1,000	9.67	10.11	_	9,675	10,114	
"R" Accumulation Share Class	GBP	936	9.28	9.73	_	8,689	9,111	
'R" Accumulation Share Class	USD	1,068	10.75	10.93	_	11,485	11,676	
'R" Share Class	EUR	1,002	9.66	10.11	_	9,674	10,114	
'R" Share Class	GBP	938	9.27	9.73	_	8,689	9,111	
R" Share Class	USD	1,070	10.74	10.93	_	11,485	11,676	
North America Energy & Energy		.,				,	,	
nfrastructure Equity Portfolio								
Base Accumulation Share Class	USD	1,943,499	8.64	9.98	6.94	16,786,268	22,357,991	16,913,3
Base Currency Share Class	USD	166,955	7.60	8.90	6.28	1,269,441	1,759,318	1,606,3
A" Share Class	USD	55,300	12.12	14.16	9.99	670,384	1,941,073	479,9
E" Accumulation Share Class	EUR	1,799,890	10.43	12.44	7.95	18,767,957	46,959,161	7,844,0
I" Accumulation Share Class	USD	930,072	9.43	10.85	7.49	8,766,616	5,227,043	1,172,8
I" Share Class	USD	116,184	7.57	8.90	6.27	879,498	992,304	2,3
P" Accumulation Share Class	USD	2,769,771	8.43	9.73	6.75	23,355,021	32,236,704	19,509,9
P" Share Class	USD	520,357	7.18	8.41	5.93	3,733,909	4,249,662	3,692,0
R" Accumulation Share Class	EUR	142,758	13.62	16.13	10.16	1,943,869	2,353,711	107,8
R" Accumulation Share Class	USD	270,605	9.33	10.74	7.41	2,524,130	3,642,761	2,028,2
R" Share Class	USD	12,302	7.60	8.93	6.29	93,440	736,758	37,7
Emerging Markets CORE® Equity Portfolio	000	12,502	1.00	0.53	0.29	33, 44 0	130,130	31,1
	LICE	7 000 000	40.04	46.40	40.07	127 000 000	120 027 670	220 200 2
Base Accumulation Close Share Class	USD	7,839,993	16.31	16.48	19.97	127,900,086	130,927,672	220,389,6
Base Accumulation Snap Share Class	USD	152,945	9.39	9.52	11.57	1,436,364	496,181	1,903,8
Base Currency Snap Share Class	USD	34,631	10.08	10.51	12.98	349,153	119,834	147,2
Other Currency Accumulation Close Share								
Class	EUR	4,429,294	11.73	12.18	13.47	51,950,566	55,302,185	50,241,4
Other Currency Accumulation Close Share								
Class (Long Emerging Markets CCY vs. USD)	CHF	4,148	7.74	8.01	10.01	32,101	33,233	274,1
Other Currency Accumulation Close Share								
Class (Long Emerging Markets CCY vs. USD)	EUR	30,153	7.95	8.13	10.09	239,645	220,786	254,4
A" Accumulation Snap Share Class (Long								
Emerging Markets CCY vs. USD)	PLN	35,124	9.42	9.44	11.44	331,022	331,467	401,7
A" Snap Share Class	USD	1,037	7.19	7.48	9.21	7,454	7,574	9,2
E" Accumulation Close Share Class	EUR	113,137	10.29	10.72	11.95	1,164,059	939,873	637,3
I' Accumulation Close Share Class	EUR	26,727,883	10.29	10.72	11.38	267,922,472	235,042,035	224,584,3
I" Accumulation Close Share Class I" Accumulation Close Share Class								
	USD	75,210,470	18.59	18.70	22.49	1,397,809,020	1,362,055,084	1,428,652,0
'I" Accumulation Snap Share Class	GBP	7,131,922	10.67	11.11	12.04	76,080,117	77,420,502	75,383,1
I" Close Share Class	EUR	5,372,111	9.38	10.07	11.31	50,376,522	54,373,474	52,929,2
'IO" Accumulation Close Share Class	GBP	261,634	18.52	19.16	20.56	4,845,277	4,861,427	5,265,1
IO" Accumulation Close Share Class	JPY	3,916,337	1,332.86	1,329.96	1,283.04	5,219,921,550	5,221,024,267	5,460,770,7

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share	k i	let Assets as at ^(a)	
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Emerging Markets CORE® Equity								
Portfolio (Continued)								
"IO" Accumulation Close Share Class	USD	9,408,823	20.62	20.67	24.70	193,964,097	204,511,598	302,275,11
"IO" Accumulation Snap Share Class	JPY	1,096	997.52	998.80	965.93	1,093,594	1,094,995	1,058,96
"IO" Accumulation Snap Share Class	USD	2,361,905	10.12	10.19	12.21	23,903,381	20,108,311	34,178,66
"IO" Snap Share Class "P" Accumulation Close Share Class	USD	3,005,225 1,401,359	9.76 14.07	10.27 14.17	12.69 17.07	29,333,967 19,712,151	26,831,607 19,842,542	54,466,93 23,575,94
"P" Close Share Class	USD	11,397	11.56	12.06	14.85	131,773	132,707	23,373,94
"R" Accumulation Close Share Class	USD	3,116,962	13.70	13.79	16.59	42,706,181	42,524,106	60,250,10
"R" Accumulation Close Share Class (Long	000	3,110,302	13.70	13.73	10.55	42,700,101	42,524,100	00,230,10
Emerging Markets CCY vs. USD)	EUR	79,955	8.23	8.39	10.35	657,854	472,786	606,53
"R" Close Share Class	GBP	10,964,367	14.20	15.28	16.90	155,696,524	119,522,514	116,902,38
"R" Close Share Class	USD	598,625	11.17	11.65	14.35	6,687,666	12,978,682	15,910,53
Europe CORE® Equity Portfolio								
Base Accumulation Share Class	EUR	5,379,630	23.55	22.43	23.44	126,684,123	119,648,530	107,397,94
Base Currency Share Class	EUR	1,486,375	19.17	18.63	19.75	28,488,977	28,359,132	32,764,65
Other Currency Accumulation Share Class	USD	52,847	12.75	11.81	13.52	673,678	813,221	1,093,28
Other Currency Accumulation Share Class		40.000	40.07	10.15	40.70	100 150	440.500	075.00
(USD Hedged Class)	USD	10,286	13.27	12.45	12.76	136,450	142,588	275,93
Other Currency Share Class	GBP	26,132	12.00	11.69	12.20	313,639	618,082	489,12
Other Currency Share Class "A" Accumulation Share Class	USD EUR	51,995 156,147	12.22 12.44	11.55 11.87	13.42 12.47	635,418 1,942,102	588,530 1,940,228	927,25 2,123,24
"A" Accumulation Share Class "A" Accumulation Share Class	USD	362,498	11.39	10.57	12.47	1,942,102 4,127,539	1,940,228 4,189,515	6,802,37
"A" Accumulation Share Class "A" Accumulation Share Class (PLN Hedged	030	302,490	11.39	10.57	12.17	4, 121,338	4, 108,313	0,002,37
Class)	PLN	38,079	12.97	12.00	12.21	493,872	457,125	1,681,92
"A" Share Class	EUR	778,151	17.20	16.68	17.68	13,383,554	14,416,372	20,292,88
"A" Share Class	USD	119,123	11.55	10.89	12.65	1,375,395	1,306,323	9,266,85
"E" Accumulation Share Class	EUR	3,115,876	26.11	24.93	26.18	81,351,150	85,638,389	111,330,16
"I" Accumulation Share Class	CHF	61,921	10.68	10.26	11.23	661,476	253,691	12,40
"I" Accumulation Share Class	EUR	25,418,021	23.12	21.93	22.73	587,655,308	758,553,817	766,678,92
"I" Accumulation Share Class	USD	3,134,074	13.18	12.15	13.81	41,298,452	34,845,212	52,770,32
"I" Accumulation Share Class (CHF Hedged								
Class)	CHF	6,650	12.75	12.18	12.69	84,759	944,968	1,235,79
"I" Accumulation Share Class (EUR Hedged								
Class)	EUR	6,896,515	12.33	11.68	12.15	85,041,798	59,836,927	43,435,83
"I" Accumulation Share Class (USD Hedged Class)	USD	10,000	14.63	13.67	13.91	146,341	136,739	139,06
"I" Share Class	EUR	2,036,555	24.91	24.31	25.76	50,722,159	81,876,718	101,561,97
"IO" Accumulation Share Class (b)	EUR	2,030,333	24.51	20.62	21.27	30,722,139	24,337,065	26,863,11
"IO" Accumulation Share Class (Long	LOIN	_	_	20.02	21.21	_	24,337,003	20,003,11
European CCY vs. EUR)	SGD	17,800,475	13.81	12.96	13.12	245,824,577	234,000,955	388,094,89
"IS" Accumulation Share Class	EUR	749,583	12.56	11.90	12.33	9,412,071	9,817,301	21,397,98
"P" Accumulation Share Class	EUR	3,272,403	17.73	16.87	17.58	58,032,363	58,502,795	70,106,55
"P" Share Class	EUR	1,247,587	11.79	11.48	12.16	14,708,834	13,853,938	15,389,35
"P" Share Class	GBP	41,256	12.02	11.73	12.24	495,737	486,278	499,0
"P" Share Class	USD	292,879	11.42	10.81	12.55	3,344,271	3,362,219	3,458,33
"R" Accumulation Share Class	EUR	3,178,890	24.39	23.14	24.00	77,521,239	86,493,180	79,655,55
"R" Share Class	EUR	851,764	19.44	18.97	20.10	16,556,984	17,344,525	23,235,13
"R" Share Class	GBP	120,942	20.66	20.22	21.09	2,498,605	2,256,455	2,337,55
"R" Share Class	USD	171,456	11.54	10.95	12.71	1,978,374	1,980,589	2,949,08
Eurozone CORE® Equity Portfolio								
Base Accumulation Share Class	EUR	1,000	10.35	9.49	10.19	10,349	9,487	10,18
Base Currency Share Class	EUR	1,016	10.19	9.49	10.19	10,349	9,487	10,18
Other Currency Accumulation Share Class	USD	1,000	9.35	8.34	9.81	9,351	8,336	9,8
"E" Accumulation Share Class	EUR	1,000	10.25	9.42	10.17	10,252	9,422	10,16
"I" Accumulation Share Class	EUR	294,140	10.49	9.58	10.22	3,086,429	2,819,195	3,004,78
"I" Share Class	EUR	102,434	10.24	9.58	10.22	1,049,305	958,452	1,021,5
"R" Accumulation Share Class	EUR	1,000	10.49	9.58	10.21	10,485	9,579	10,21
"R" Share Class	EUR	1,024	10.24	9.57	10.21	10,486	9,579	10,21
Global CORE® Equity Portfolio		4 057 004	00.00	07.07	04.00	50 400 000	55.044.404	00 000 5
Base Accumulation Close Share Class	USD	1,857,861	28.22	27.27	31.32	52,433,223	55,841,421	69,982,52
Base Accumulation Snap Share Class	USD	1,359,073	28.62	27.10	32.25	38,901,408	48,238,978	65,349,66
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	953	11.82	11.55	13.50	11,267	10,941	12,53
Base Currency Close Share Class	USD	379,955	23.00	22.31	25.68	8,739,183	9,291,767	11,307,60
Base Currency Snap Share Class	USD	585,745	30.70	29.18	34.80	17,981,638	17,143,040	21,588,13
Other Currency Accumulation Close Share	000	000,140	00.70	20.10	04.00	17,001,000	17,140,040	21,000,10
Class	HKD	88,364	131.87	126.86	145.62	11,652,791	13,454,495	15,578,60
Other Currency Accumulation Close Share								
Class	SGD	220,444	13.10	12.78	14.65	2,888,523	3,086,756	3,452,67
Other Currency Accumulation Close Share								
Class (AUD Hedged Class)	AUD	106,702	12.72	12.43	14.08	1,357,067	1,844,895	1,680,64
Other Currency Accumulation Close Share	005	040 700	40.00	40.70	44.40	0.750.000	0.704.400	0.000.00
Class (SGD Hedged Class)	SGD	210,763	13.08	12.70	14.13	2,756,030	2,731,420	3,236,36
Other Currency Accumulation Snap Share	ELIB	2 426 422	11 66	14 20	15 50	35,569,554	27 740 244	43,779,58
Class Other Currency Accumulation Snap Share	EUR	2,426,123	14.66	14.28	15.50	JU,U09,DD4	37,718,344	43,779,50
Other Currency Accumulation Shap Share Class	SEK	231,931	109.83	100.77	_	25,472,217	2,928,456	
Other Currency Accumulation Snap Share		201,001	.00.00	.00.11		, . , _ , _ , , _ , ,	2,020,700	
Class (EUR Hedged Class)	EUR	216,885	12.26	11.77	13.89	2,660,083	2,672,169	1,981,34
	1							
Other Currency Accumulation Snap Share Class (SEK Hedged Class)	SEK	135,605	99.86	96.16	_	13,540,947	3,110,322	

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^{(a})
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Global CORE® Equity Portfolio (Continued)						-		
"E" Accumulation Close Share Class "E" Accumulation Snap Share Class	EUR EUR	2,907,753 3,429,843	26.46 31.75	26.37 31.00	27.76 33.82	76,946,953 108,913,629	79,117,338 109,722,177	81,063,55 122,854,70
"E" Accumulation Snap Share Class (EUR								
Hedged Class)	EUR	821,824	11.91	11.46	13.60	9,791,349	11,714,037	13,879,61
"I" Accumulation Close Share Class	EUR	14,862,110	30.68	30.37	31.58	456,039,782	460,274,415	488,509,65
"I" Accumulation Close Share Class	USD	24,196,437	29.39	28.29	32.22	711,165,625	781,310,737	833,884,46
"I" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,994	12.61	12.41	14.02	62,963	61,978	70,03
"I" Accumulation Close Share Class (EUR Hedged Class)	EUR	1,101,268	12.33	12.02	13.60	13,577,572	16,040,469	13,637,02
"I" Accumulation Snap Share Class	GBP	33,572	11.67	11.35	12.04	391,865	408,916	142,78
"I" Accumulation Snap Share Class	SEK	21,657,849	107.24	97.99	99.00	2,322,584,477	2,283,566,392	90,10
"I" Accumulation Snap Share Class	USD	5,381,194	13.50	12.73	15.02	72,636,219	62,469,355	101,301,53
"I" Accumulation Snap Share Class (EUR		-,,				, ,	,,	, ,
Hedged Class)	EUR	901,531	12.77	12.21	14.29	11,515,899	12,241,915	11,882,96
"I" Close Share Class	GBP	18,366	15.46	15.55	16.06	284,022	290,609	240,57
'I" Close Share Class	USD	2,124,240	23.28	22.69	26.10	49,460,498	47,882,153	53,106,36
'I" Snap Share Class	USD	722,995	31.65	30.22	36.02	22,880,658	32,570,820	83,436,71
'IO" Accumulation Close Share Class	EUR	1,045,250	46.16	45.58	47.13	48,253,299	105,011,094	97,706,88
IO" Accumulation Close Share Class	USD	1,977,884	25.86	24.82	28.14	51,138,858	64,066,906	117,762,13
IO" Accumulation Snap Share Class	SEK	896	112.94	102.92	103.43	101,174	92,197	2,034,110,82
IO" Accumulation Snap Share Class	USD	51,436,189	18.63	17.52	20.57	958,056,593	944,782,303	1,268,866,55
IO" Snap Share Class	USD	13,355,834	17.59	16.84	20.07	234,917,740	269,195,872	219,703,5
'IS" Accumulation Snap Share Class	EUR	858	12.43	12.04	12.95	10,667	10,338	11,1
IS" Accumulation Snap Share Class IS" Accumulation Snap Share Class (EUR	USD	1,004	10.02	9.44	11.12	10,055	9,476	11,16
Hedged Class)	EUR	1,750	10.90	10.42	12.18	19,078	26,561	10,45
P" Accumulation Snap Share Class	USD	2,495,756	22.08	20.88	24.77	55,104,989	53,931,142	80,467,85
'P" Snap Share Class	USD	271,361	36.18	34.45	41.07	9,818,925	9,301,290	10,225,32
"R" Accumulation Close Share Class (CHF								
Hedged Class)	CHF	4,670	11.53	11.35	12.83	53,827	53,004	84,49
'R" Accumulation Snap Share Class	EUR	324,238	15.31	14.85	16.00	4,963,198	5,048,808	1,928,8
'R" Accumulation Snap Share Class	USD	1,123,997	27.40	25.84	30.52	30,792,414	40,606,310	37,192,14
R" Close Share Class	GBP	217,057	15.41	15.49	16.01	3,344,896	3,226,412	2,601,33
'R" Snap Share Class	USD	816,423	24.81	23.68	28.22	20,252,374	20,216,958	28,906,07
Global Small Cap CORE® Equity Portfolio	LIOD	000 700	05.40	05.00	00.04	00 000 074	00 704 005	04 444 04
Base Currency Close Share Class Base Currency Snap Share Class	USD USD	936,769 6,441,566	25.42 25.49	25.60 25.15	28.01 28.39	23,809,874 164,182,706	23,764,325 164,715,275	24,411,81 198,666,47
Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share	EUR	149,050	13.94	14.07	14.48	2,078,098	2,014,911	3,150,30
Class	SEK	16,621	208.02	197.75	190.97	3,457,481	3,294,123	2,977,99
"A" Close Share Class	USD	19,960	20.60	20.70	22.74	411,208	546,332	735,32
"A" Snap Share Class	USD	35,798	19.67	19.35	21.94	704,105	746,970	1,001,6
'E" Accumulation Close Share Class	EUR	323,775	25.93	26.78	26.85	8,396,445	8,717,997	11,053,19
E" Accumulation Snap Share Class	EUR	1,362,982	24.89	25.17	26.04	33,918,509	34,129,317	14,298,8
I" Accumulation Close Share Class (b)	EUR	262	10.22	_	_	2,680	· · · · —	
I" Accumulation Close Share Class	GBP	564	14.44	14.87	14.49	8,147	10,763	10,4
I" Accumulation Snap Share Class	EUR	2,290,941	33.78	33.97	34.71	77,396,153	70,235,070	68,897,6
I" Accumulation Snap Share Class	SEK	6,298,848	112.73	106.78	102.18	710,042,854	721,461,734	1,332,933,7
I" Accumulation Snap Share Class	USD	4,290,670	16.60	16.23	18.18	71,230,734	31,652,455	17,607,4
I" Close Share Class	GBP	1,233,801	13.80	14.39	14.14	17,023,267	10,863,746	10,380,0
IO" Accumulation Close Share Class	GBP	8,457	53.41	54.82	53.13	451,735	355,264	382,4
"IO" Accumulation Close Share Class	USD	950,129	29.96	29.81	32.16	28,461,188	23,222,948	32,684,3
IO" Accumulation Snap Share Class	USD	856,014	17.12	16.69	18.58	14,655,693	8,233,239	13,881,4
IO" Snap Share Class	USD	4,183,279	15.99	15.88	17.93	66,880,117	47,745,319	96,518,2
P" Accumulation Snap Share Class	USD	111,662	22.78	22.32	25.11	2,543,870	2,648,679	4,128,8
R" Accumulation Snap Share Class	USD	857,641	25.19	24.63	27.61	21,603,413	2,479,238	3,518,1
R" Snap Share Class	GBP	55,520	19.61	20.03	20.31	1,088,913	1,004,471	1,529,0
R" Snap Share Class	USD	62,878	23.23	23.00	25.96	1,460,559	1,282,006	1,463,0
JS CORE® Equity Portfolio								
Base Accumulation Close Share Class	USD	1,008,242	33.59	33.33	37.07	33,864,206	35,816,059	41,382,8
Base Accumulation Snap Share Class	USD	2,105,934	34.17	32.81	38.28	71,949,741	78,050,080	99,282,1
Base Currency Close Share Class	USD	99,420	33.18	32.93	36.62	3,299,002	5,244,339	5,806,2
Base Currency Snap Share Class	USD	962,720	58.99	56.64	66.09	56,790,653	56,419,272	71,600,6
Other Currency Accumulation Close Share	l							
Class	HKD	889	139.65	137.95	153.32	124,117	122,600	136,2
Other Currency Accumulation Close Share Class	SGD	5,826	14.19	14.23	15.80	82,664	25,176,615	3,475,7
A" Snap Share Class	USD	1,178,709	33.65	32.39	37.99	39,665,722	37.514.382	37,586,1
A" Snap Snare Class E" Accumulation Snap Share Class	EUR	4,612,524	29.25	32.39 28.95	37.99	134,903,481	138,561,257	132,231,7
E" Accumulation Snap Share Class (EUR		.,012,027	20.20	20.00	00.00	, 500, 701	.00,001,201	.02,201,7
Hedged Class)	EUR	2,061,303	12.46	12.17	14.74	25,689,352	20,166,457	11,290,7
I" Accumulation Close Share Class	HKD	788	151.75	149.47	165.18	119,520	117,725	130,0
I' Accumulation Close Share Class	USD	9,524,459	22.29	22.05	24.38	212,258,178	318,593,471	415,351,0
T Accumulation Close Share Class	USD	15,241,691	21.20	20.29	23.54	323,071,859	170,829,892	487,096,9
I" Accumulation Snap Share Class (EUR		10,271,001	21.20	20.29	20.04	020,071,000	110,020,002	407,000,0
Hedged Class)	EUR	7,544,276	13.20	12.82	15.36	99,572,484	76,886,438	84,915,2
I" Snap Share Class	USD	6,566,275	41.65	40.07	46.68	273,515,838	333,258,195	375,912,5
P" Accumulation Snap Share Class	USD	1,552,706	29.66	28.45	33.12	46,049,336	45,468,870	56,576,3
		.,,	31.85	30.58	35.64	20,240,005	19,433,042	23,102,8

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		let Assets as at ^(a)	
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-21
US CORE® Equity Portfolio (Continued)		•						
"R" Accumulation Snap Share Class	USD	2,222,354	32.65	31.28	36.31	72,567,902	67,313,631	58,801,747
"R" Snap Share Class	GBP USD	52,108 761.679	40.13 30.98	39.81 29.79	41.69 34.71	2,091,241	2,041,256	2,584,884
"R" Snap Share Class "U" Close Share Class	USD	141,225	37.58	37.29	41.47	23,596,594 5,307,425	25,834,155 5,266,964	42,168,321 5,857,290
US Small Cap CORE® Equity Portfolio	005	141,220	07.00	07.20	71.77	0,007,420	0,200,004	0,007,200
Base Accumulation Close Share Class	USD	34,159	27.23	28.48	32.43	930,011	1,121,498	1,141,107
Base Accumulation Snap Share Class	USD	18,421	27.90	28.21	33.57	513,946	526,710	681,181
Base Currency Snap Share Class	USD	19,173	27.95	28.26	33.64	535,904	550,410	628,364
"A" Close Share Class	USD	158,840	24.95	26.17	29.95	3,963,624	4,178,932	5,215,187
"E" Accumulation Close Share Class "E" Accumulation Snap Share Class	EUR EUR	19,974 66,461	27.24 28.11	29.38 29.30	30.67 31.98	544,054 1,868,175	620,398 2,295,985	920,656 4,240,362
"I" Accumulation Snap Share Class	USD	403,754	28.34	28.56	33.75	11,441,951	11,855,178	3,652,920
"I" Snap Share Class	USD	78	26.13	26.43	31.29	2,038	2,062	8,764,027
"IO" Accumulation Snap Share Class	USD	4,731,364	14.82	14.89	17.50	70,141,495	77,442,040	121,102,105
"P" Accumulation Snap Share Class	USD	870,532	25.09	25.32	29.99	21,844,888	26,606,302	34,644,469
"R" Accumulation Snap Share Class	USD	97,892	24.78	24.98	29.53	2,425,781	2,584,088	4,599,331
"R" Snap Share Class	GBP	49,686	31.39	32.76	34.84	1,559,570	1,677,552	1,756,545
"R" Snap Share Class	USD	79,835	24.02	24.31	28.77	1,918,039	2,335,545	2,232,940
Asia High Yield Bond Portfolio Base Accumulation Share Class	USD	137,304	81.40	77.69	98.81	11,176,521	12,814,517	12,080,496
Base Currency (Dis) (Gross Monthly) Share								
Class	USD	184,279	64.08	64.85	90.96	11,808,948	3,336,058	4,991,556
Base Currency (Dis) (Stable Monthly) Share Class	USD	723,142	66.46	66.14	90.24	48,060,363	46,533,531	64,431,189
Other Currency (Dis) (Gross Monthly) Share Class	HKD	1,482,041	64.65	65.10	91.41	95,814,905	6,723,568	7,157,884
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	84,907	62.68	63.98	90.70	5,321,945	76,166	142,084
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	CNH	8,239	809.89	832.15	_	6,672,402	282,478	_
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share	AUD	21,357	65.18	65.35	90.07	1,392,010	693,678	98,067
Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Stable Monthly) Share	CNH	476	842.72	851.97	_	401,143	283,075	_
Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share	EUR	1,739	63.61	64.07	89.30	110,634	95,820	74,046
Class (GBP Hedged Class) Other Currency (Dis) (Stable Monthly) Share	GBP	1,216	65.67	65.68	90.09	79,833	76,711	98,082
Class (SGD Hedged Class) "E" Accumulation Share Class (EUR Hedged	SGD	38,513	65.99	65.94	90.20	2,541,279	2,233,710	2,699,485
Class)	EUR	816	75.45	73.07	95.37	61,552	16,371	9,646
"E" Share Class (EUR Hedged Class)	EUR	16,615	66.57	69.43	95.28	1,106,032	1,084,080	593,716
"I SD" Accumulation Share Class	USD	684,727	82.55	78.42	98.84	56,522,015	68,659,121	106,576,817
"I SD" Share Class	GBP	192,378	75.18	80.88	95.31	14,462,069	16,250,922	19,754,934
"I" (Dis) (Gross Monthly) Share Class "I" Accumulation Share Class	USD	10,920 853,281	63.93 83.03	64.49 78.96	89.81 99.71	698,120 70,846,902	706,380 50,973,761	982,728 77,217,074
"I" Share Class	GBP	8,132	74.29	79.84	96.17	604,071	647,531	133,835
"I" Share Class	USD	484,530	70.15	73.10	98.02	33,991,624	32,795,087	49,710,932
"I" Share Class (EUR Hedged Class)	EUR	2,904,102	65.80	69.52	91.69	191,082,099	107,219,837	36,189,637
"I" Share Class (GBP Hedged Class)	GBP	226	65.63	68.88	91.55	14,810	14,496	6,463
"IS" Share Class	USD	211	70.20	73.24	98.19	14,799	14,065	17,723
"P" (Dis) (Gross Monthly) Share Class	USD	29,668	63.50	64.16	89.72	1,883,809	1,880,074	2,009,558
"P" Accumulation Share Class	USD	111,331	82.23	78.34	99.27	9,154,540	8,552,022	10,833,246
"P" Share Class "R" Accumulation Share Class	USD	7,471 87	70.07 95.30	72.88 90.65	97.68	523,512 8,251	544,488 7,848	958,990
"R" Accumulation Share Class (EUR Hedged	030	01	95.50	90.03	_	0,231	7,040	_
Class)	EUR	96	80.96	77.95	_	7,760	7,471	_
"R" Share Class	GBP	5,140	74.29	79.80	96.15	381,832	268,578	86,465
Emerging Markets Corporate Bond								
Portfolio Base Accumulation Share Class	USD	1,884,080	148.56	144.37	168.26	279,893,273	314,932,571	418,463,104
Base Currency (Dis) (Gross Monthly) Share Class	USD	227,974	76.88	77.03	94.71	17,525,481	18,197,887	31,903,204
Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share	USD	371,378	84.10	83.69	101.42	31,232,046	27,058,550	34,420,771
Class	USD	1,016,523	78.70	78.55	96.26	80,002,102	89,857,220	166,885,393
Base Currency Share Class	USD	163,807	95.28	96.40	116.25	15,607,157	15,860,346	15,325,752
Other Currency (Dis) (Gross Monthly) Share								
Class Other Currency (Dis) (Gross Monthly) Share	HKD	258,586	82.21	82.00	100.76	21,257,920	18,622,218	31,803,061
Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class	AUD	46,785	79.38	80.22	99.31	3,714,029	4,210,020	5,937,763
(SGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share	SGD	166,847	81.71	81.66	99.22	13,633,794	26,428,948	40,419,867
Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	AUD EUR	22,579 6,659	75.35 74.56	75.83 75.40	93.57 94.36	1,701,275 496,499	2,359,451 498,001	3,791,607 584,388
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	26,676	73.11	73.36	94.36	1,950,389	1,986,772	3,858,746
Other Currency (Dis) (Stable Monthly) Share	ODF	20,070	73.11	10.00	30.31	1,550,503	1,000,112	5,556,740
Class (SGD Hedged Class)	SGD	313,623	76.48	76.66	94.17	23,985,427	25,333,745	38,118,234

		Outstanding Shares	Net As	set Value per as at ^(a)	Share		Nat Assats see the	a)
	Currency	as at 31-May-23	31-May-23	as at ^(a) 30-Nov-22	30-Nov-21	31-May-23	Net Assets as at (i 30-Nov-22	30-Nov-2
Emerging Markets Corporate Bond			,			,		
Portfolio (Continued)								
Other Currency Accumulation Share Class CHF Hedged Class)	CHF	356	84.51	83.96	100.21	30,098	29,902	35,68
Oth Tredged Class) Other Currency Accumulation Share Class	0111	330	04.51	03.50	100.21	30,030	20,002	33,00
EUR Hedged Class)	EUR	74,474	127.52	125.55	149.38	9,496,888	9,451,712	82,681,73
Other Currency Share Class (EUR Hedged Class)	EUR	44,131	80.99	83.08	102.55	3,573,955	4,113,467	5,846,00
Other Currency Share Class (GBP Hedged	Loix	44,101	00.55	03.00	102.55	3,57 3,333	4,110,407	3,040,00
Class)	GBP	13,135	88.77	90.36	109.87	1,166,022	1,626,194	2,205,5
A″ Share Class E″ (Dis) (Quarterly) Share Class (EUR	USD	88,951	95.17	96.16	115.96	8,465,255	7,710,154	10,730,5
ledged Class)	EUR	65,839	75.90	76.45	94.53	4,997,453	5,038,787	6,206,4
E" Accumulation Share Class (EUR Hedged		00.110	400.00	440.50	444.75		7.500.005	
lass) ″ (Dis) (Stable Monthly) Share Class	EUR USD	63,142 42,657	120.06 81.14	118.50 80.73	141.75 98.32	7,580,506 3,461,061	7,509,625 3,443,675	10,492,0 5,567,3
" Accumulation Share Class	USD	7,296,916	159.80	154.82	179.33	1,166,068,642	1,172,240,457	1,579,616,5
" Accumulation Share Class (BRL Hedged								
Class)	USD	3,816	109.03	98.09	97.63	416,098	400,587	1,607,7
" Accumulation Share Class (CHF Hedged Class)	CHF	7,011	86.26	85.43	101.35	604,744	268,497	1,689,1
" Accumulation Share Class (EUR Hedged								
class)	EUR	3,091,387	137.19	134.66	159.25	424,102,863	425,030,603	582,095,2
" Accumulation Share Class (GBP Hedged class)	GBP	1,005	118.43	115.34	134.54	119,028	126,266	4,949,4
" Share Class	USD	548,126	95.57	97.03	117.03	52,385,952	50,858,288	59,863,8
" Share Class (EUR Hedged Class)	EUR	1,750,483	81.16	83.54	103.15	142,066,304	150,690,028	189,979,8
" Share Class (GBP Hedged Class)	GBP	850,595	84.77	86.59	105.33	72,105,788	68,296,995	73,608,8
O" Accumulation Share Class O" Accumulation Share Class	JPY USD	310,025 480,000	16,446.55 130.99	15,798.73 126.46	14,674.04 145.46	5,098,845,080 62,876,986	3,765,065,498 60,703,177	7,211,776,5 93,533,1
O" Share Class	USD	205	90.35	92.10	111.05	18,561	17,917	1,073,0
S" Accumulation Share Class (EUR Hedged								
Class)	EUR	2,700,595	97.52	95.60	112.80	263,357,925	267,002,274	396,923,3
P" Accumulation Share Class P" Share Class	USD USD	143,772 65,801	129.45 86.23	125.63 87.38	146.03 105.38	18,611,844 5,674,344	18,076,910 5,741,392	21,174,8 7,131,6
R" Accumulation Share Class	USD	671,725	134.67	130.52	151.29	90,463,328	85,127,411	7,131,0
R" Accumulation Share Class (CHF Hedged		,				,,	,,	
class)	CHF	3,319	86.04	85.25	101.20	285,544	392,447	440,5
R″ Share Class R″ Share Class (GBP Hedged Class)	USD GBP	102,384 5,845	86.67 80.68	87.95 82.43	106.07 100.13	8,873,373 471,541	14,719,356 385,955	20,504,0 8,754,0
merging Markets Debt Blend Portfolio	GBF	3,043	00.00	02.43	100.13	471,541	303,933	0,734,0
ase Accumulation Share Class	USD	1,232	94.23	91.50	104.73	116,087	112,731	155,3
ase Currency Share Class	USD	5,275	62.66	63.46	75.27	330,503	380,368	665,4
Other Currency Accumulation Share Class EUR Partially Hedged Class)	EUR	2,602	95.93	95.47	105.61	249,556	248,375	1,190,3
Other Currency Share Class (EUR Partially						210,000	•	
ledged Class)	EUR	1,850	63.17	65.59	75.28	116,876	117,213	130,5
E" Accumulation Share Class (EUR Partially ledged Class)	EUR	4,738	91.44	91.24	101.44	433,261	405,056	494,9
" Accumulation Share Class	EUR	209,107	106.35	105.82	109.67	22,237,908	22,149,796	22,826,0
" Accumulation Share Class	USD	123,395	101.73	98.38	111.75	12,552,862	110,717,400	131,520,3
"Accumulation Share Class (EUR Partially	FUD	00.040	00.07	07.54	407.00	0.054.400	50.503.933	50.700.0
ledged Class) " Share Class	EUR USD	92,042 162	98.37 62.84	97.54 63.93	107.08 75.83	9,054,108 10,171	9,840	58,793,8 11,1
" Share Class (GBP Partially Hedged Class)	GBP	1,625	67.01	69.46	79.55	108,885	107,262	117,4
R" Accumulation Share Class	USD	100	101.13	97.85	111.17	10,113	9,785	11,1
R" Share Class	USD	1,211	62.83	63.87	75.78	76,081	76,842	90,6
R" Share Class (GBP Partially Hedged Class)	GBP	1,932	67.02	69.51	79.46	129,514	126,272	166,3
merging Markets Debt Local Portfolio Base Accumulation Share Class	USD	560,006	10.06	9.71	10.96	5,634,861	5,351,833	6,479,0
Base Currency (Dis) (Monthly) Share Class	USD	1,602	4.64	4.60	5.39	7,435	7,192	8,1
ase Currency Share Class	USD	132,110	4.81	4.84	5.65	635,889	632,551	817,5
Other Currency Share Class	GBP	22,941	6.22	6.45	6.77	142,775	147,995	155,2
A″ Accumulation Share Class A″ Share Class	USD USD	176,358 499,358	9.67 4.95	9.35 4.97	10.57 5.80	1,704,829 2,470,300	2,148,022 2,697,427	2,528,7 3,491,9
E" (Dis) (Quarterly) Share Class	EUR	250,574	6.31	6.42	6.87	1,581,555	1,811,269	4,154,8
E" Accumulation Share Class	EUR	233,810	12.14	12.07	12.45	2,838,861	2,909,653	3,773,8
E" Share Class	EUR	232,093	6.29	6.49	6.91	1,459,666	1,731,371	2,194,8
" (Dis) (Quarterly) Share Class " Accumulation Share Class	EUR EUR	5,063,101 5,766,308	6.64 13.09	6.74 12.93	7.22 13.18	33,597,021 75,482,704	33,196,742 209,624,977	33,832,0 267,090,2
"Accumulation Share Class	GBP	613,051	11.41	11.32	11.36	6,996,630	8,019,814	9,099,9
" Accumulation Share Class	USD	20,705,977	11.59	11.14	12.44	240,063,782	172,158,535	372,801,0
"Accumulation Share Class (Long Emerging							-	
farkets CCY vs. USD) ^(b) " Share Class	EUR USD	13,888,111 2,070,268	9.85 5.15	5.20	6.08	136,854,579 10,657,190	10,785,247	35,953,6
" Snare Class IO" (Dis) (Gross Monthly) Share Class	USD	2,070,268 6,492,905	7.65	5.20 7.58	8.90	49,647,915	47,576,707	52,794,9
O" Accumulation Share Class	JPY	7,889,964	1,413.83	1,346.94	1,206.19	11,155,049,367	11,931,756,649	12,874,963,1
O" Accumulation Share Class	USD	3,188,686	12.98	12.43	13.79	41,401,573	25,602,115	67,472,9
O" Share Class	USD	5,198,351	5.26	5.34	6.24	27,346,704	29,506,804	30,419,1
S" Share Class X" (Dis) (Cap Monthly) Share Class	EUR USD	587 123,870,061	9.43 1.17	10.14 1.22	10.81 1.58	5,530 144,824,279	5,459 153,502,343	177,864,1 226,793,9
IXO" (Dis) (Cap Monthly) Share Class	USD	23,077,157	1.17	1.64	2.12	37,405,275	39,383,593	58,105,5
P" Accumulation Share Class	USD	978,924	11.25	10.85	12.19	11,016,668	10,616,430	15,383,9

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Net Assets as at ⁽	ı)
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	Net Assets as at 30-Nov-22	30-Nov-2
Emerging Markets Debt Local						•		
Portfolio (Continued)								
"P" Share Class	USD	101,798	5.85	5.89	6.88	595,370	580,804	926,686
"R" Accumulation Share Class	EUR	27,792	9.68	9.57	9.76	269,138	298,010	318,74
"R" Accumulation Share Class "R" Share Class	USD EUR	730,547	7.94 5.63	7.63	8.54 6.24	5,802,350	5,599,693	15,691,56: 4,24:
"R" Share Class "R" Share Class	GBP	748 18,939	5.63 6.04	5.85 6.29	6.60	4,210 114,321	4,162 93,267	4,24. 64,68:
"R" Share Class	USD	242,726	4.62	4.67	5.45	1,121,840	1,004,951	1,225,02
Emerging Markets Debt Portfolio	000	242,720	7.02	4.07	3.43	1,121,040	1,004,551	1,220,02
Base Accumulation Share Class	USD	4,511,576	19.42	19.32	23.88	87,635,030	98,570,764	168,516,54
Base Accumulation Share Class (Duration Hedged Class)	USD	112,668	11.45	11.39	11.94	1,290,390	1,570,201	2,589,91
Base Accumulation Share Class (EUR Hedged Class)	EUR	2,920,678	13.41	13.52	17.13	39,167,435	43,500,795	80,648,61
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,500	6.32	6.49	8.49	9,475	9,428	11,66
Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share	USD	10,410,016	7.62	7.78	10.03	79,371,372	83,828,219	130,011,03
Class	USD	4,057,325	6.24	6.37	8.23	25,325,897	27,194,535	42,674,05
Base Currency Share Class	USD	3,345,994	10.12	10.52	13.45	33,848,184	39,748,995	66,815,99
Base Currency Share Class (Duration Hedged Class)	USD	177,419	6.88	7.14	7.74	1,220,095	1,418,259	1,706,46
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	194,139		5.93	7.74			
Other Currency (Dis) (Monthly) Share Class		194,139	5.74	ა.შპ		1,114,077	1,151,682	3,080,46
(HKD Hedged Class) Other Currency (Dis) (Stable Monthly) Share	HKD	164,987	64.83	66.46	86.21	10,696,311	12,415,154	38,158,46
Class (SGD Hedged Class) Other Currency Accumulation Share Class	SGD	4,911,563	6.02	6.17	8.01	29,580,086	34,908,111	57,411,02
(CHF Hedged Class)	CHF	370,508	8.51	8.66	10.98	3,154,813	3,280,907	4,345,74
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	20,306	9.75	9.81	10.54	197,895	199,272	401,46
Other Currency Share Class (EUR Hedged Class)	EUR	697,375	6.00	6.34	8.32	4,186,600	4,942,474	8,028,74
Other Currency Share Class (SGD Hedged Class)	SGD	116,830	7.43	7.76	9.97	868,222	1,094,130	2,313,40
"A" (Dis) (Monthly) Share Class	USD	1,928,284	7.53	7.68	9.90	14,514,026	15,757,826	27,403,05
"A" Accumulation Share Class	USD	268,089	8.86	8.82	10.93	2,375,631	2,570,799	5,171,37
"A" Accumulation Share Class (PLN Hedged						,	, , , , , ,	
Class) "A" Share Class	PLN USD	1,320,309 1,538,705	9.72 11.99	9.51 12.46	11.43 15.92	12,836,298 18,449,381	12,618,081 19,817,531	14,934,57 29,705,78
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	2,422,955	6.49	6.70	8.84	15,721,795	16,732,075	28,607,61
"E" (Dis) (Quarterly) Share Class (EUR								
Hedged Class) (Duration Hedged Class) "E" Accumulation Share Class	EUR EUR	640,123 1,656,147	5.77 23.18	5.95 23.77	6.65 26.95	3,692,987 38,388,414	4,141,572 113,452,159	5,821,59 156,063,60
"E" Accumulation Share Class (EUR Hedged	EUK	1,030,147	23.10	23.11	20.93	30,300,414	113,432,139	130,003,00
Class) "E" Accumulation Share Class (EUR Hedged	EUR	3,552,914	10.05	10.16	12.94	35,721,901	68,529,989	103,204,17
Class) (Duration Hedged Class) "I" (Dis) (Gross Quarterly) Share Class (EUR	EUR	376,584	9.18	9.27	10.01	3,458,209	3,749,723	4,885,00
Hedged Class)	EUR	7,120	5.48	5.69	7.60	39,024	57,621	92,54
"I" (Dis) (Quarterly) Share Class "I" (Dis) (Quarterly) Share Class (CHF Hedged	GBP	2,019	7.26	7.64	8.84	14,661	47,763	234,25
Class)	CHF	616,616	5.72	5.96	7.88	3,529,623	3,500,293	3,992,57
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged	USD	30,788,151	14.18	14.06	17.27	436,433,073	393,307,412	603,342,84
Class) "I" Accumulation Share Class (EUR Hedged	CHF	13,521,302	8.85	8.97	11.32	119,684,084	119,677,542	6,742,83
Class) "I" Accumulation Share Class (EUR Hedged	EUR	29,486,801	16.29	16.37	20.63	480,251,269	639,461,913	840,090,97
Class) (Duration Hedged Class) "I" Accumulation Share Class (JPY Hedged	EUR	5,120	9.19	9.22	9.85	47,030	47,222	50,43
Class)	JPY	20,622	802.94	817.79	1,029.10	16,558,059	16,864,406	33,571,3
"I" Share Class	USD	1,341,900	12.67	13.23	16.91	17,004,492	18,706,308	30,648,86
"I" Share Class (Duration Hedged Class) "I" Share Class (EUR Hedged Class)	USD EUR	195,628 6,810,074	7.57 6.13	7.88 6.49	8.54 8.53	1,481,004 41,761,875	1,541,300 49,833,231	1,671,40 101,943,00
"I" Share Class (EUR Hedged Class)								
(Duration Hedged Class)	EUR	2,080	5.96	6.29	7.00	12,397	25,656	28,5
"I" Share Class (GBP Hedged Class)	GBP USD	364,282 6 757 204	7.39	7.77 7.45	10.06	2,693,799	2,451,547	7,199,2
"IO" (Dis) (Gross Monthly) Share Class "IO" Accumulation Share Class	GBP	6,757,204 51,404,364	7.30 10.12	7.45 10.31	9.62 11.30	49,323,845 520,290,708	13,334,675 529,872,808	50,629,6 712,309,9
"IO" Accumulation Share Class	JPY	2,031,361	1,344.03	1,321.26	1,301.18	2,730,213,703	2,900,549,461	2,876,620,6
"IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (EUR Hedged	USD	2,755,965	20.42	20.17	24.60	56,277,224	25,195,572	121,760,2
Class) "IO" Accumulation Share Class (EBR Hedged "IO" Accumulation Share Class (GBP Hedged	EUR	2,409,034	8.96	8.97	11.22	21,592,042	28,283,087	49,684,00
Class)	GBP	1,640,206	18.03	17.91	22.08	29,578,927	6,791	25,403,36
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	6,886,644	851.38	863.91	1,078.78	5,863,162,956	8,231,334,548	8,281,393,17
"IO" Share Class "IS" (Dis) (Quarterly) Share Class (EUR	USD	2,918,975	8.89	9.32	11.92	25,946,459	7,354,571	47,199,51
Hedged Class)	EUR	1,074	5.84	6.03	7.97	6,275	6,295	7,90
"IS" Accumulation Share Class	USD	2,902,046	9.17	9.08	11.13	26,623,701	25,152,972	42,733,7

		Outstanding Shares	Net As	sset Value per as at ^(a)	· Share		(a).	
	Currency	as at 31-May-23	31-May-23	as at ^(a) 30-Nov-22	30-Nov-21	31-May-23	et Assets as at ^(a) 30-Nov-22	30-Nov-2
Emerging Markets Debt			,					
Portfolio (Continued)								
"IS" Accumulation Share Class (CHF Hedged	CUE	4 002 022	7.00	0.00	10.00	20 722 770	0.000	10.00
Class) "IS" Accumulation Share Class (EUR Hedged	CHF	4,883,023	7.93	8.03	10.09	38,723,770	8,022	10,083
Class)	EUR	1,124,708	8.08	8.11	10.19	9,084,936	7,417,509	10,176,11
"IS" Share Class	USD	22,542,320	7.42	7.76	9.92	167,235,487	117,787,780	140,395,489
"IS" Share Class (EUR Hedged Class)	EUR	4,054,247	6.91	7.32	9.62	28,000,002	998,406	1,671,65
"IS" Share Class (GBP Hedged Class)	GBP	19,828,284	6.54	6.88	8.91	129,629,787	78,999,304	93,557,38
"IX" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class	USD	907,425 24,378	2.53 9.10	2.72 9.04	3.86 11.14	2,293,710 221,788	2,376,215 220,270	3,261,13 561,14
"P" Share Class	USD	639,412	6.95	7.25	9.26	4,446,664	4,648,585	5,941,53
"R" Accumulation Share Class	EUR	141,655	13.44	13.71	15.39	1,903,587	2,192,855	3,351,57
"R" Accumulation Share Class	USD	2,912,092	11.06	10.97	13.49	32,211,187	33,911,223	55,512,96
"R" Accumulation Share Class (CHF Hedged	0115	207.004	0.00	0.04		F F00 000	1 005 151	0.700.00
Class)	CHF	627,221	8.92	9.04	11.41	5,592,029	4,885,154	6,793,88
"R" Accumulation Share Class (EUR Hedged Class)	EUR	2,033,315	9.32	9.37	11.81	18,943,884	20,722,584	40,862,50
"R" Share Class	USD	3,198,642	6.72	7.01	8.96	21,479,821	21,653,523	37,228,32
"R" Share Class (EUR Hedged Class)	EUR	3,689,855	5.60	5.93	7.79	20,666,941	23,323,062	41,589,75
"R" Share Class (GBP Hedged Class)	GBP	749,727	6.16	6.47	8.37	4,619,482	4,853,578	8,333,62
"R" Share Class (GBP Hedged Class)	CDD	0.400	0.00	0.50	7.04	40 400	44.000	45.00
(Duration Hedged Class) "R" Share Class (SGD Hedged Class)	GBP SGD	2,130 246,518	6.29 7.14	6.58 7.47	7.21 9.59	13,406 1,761,077	14,022 1,831,829	15,36 3,885,98
"RS" Accumulation Share Class	USD	1,071,569	7.14 8.61	7.47 8.53	9.59 10.46	1,761,077 9,222,150	9,572,716	3,885,98 13,777,64
"RS" Accumulation Share Class (CHF Hedged		1,071,009	0.01	0.00	10.40	0,222,100	0,012,110	10,777,04
Class)	CHF	1,002,690	7.88	7.99	10.05	7,905,154	8,392,268	14,607,08
"RS" Accumulation Share Class (EUR Hedged								
Class)	EUR	331,837	8.00	8.03	10.10	2,653,761	3,107,661	6,488,78
"RS" Share Class "RS" Share Class (EUR Hedged Class)	USD EUR	1,712,604 246.039	7.43 6.89	7.76 7.30	9.92 9.59	12,717,487 1,694,462	12,641,161 1,741,556	19,439,60 2,638,50
"RS" Share Class (GBP Hedged Class)	GBP	189,955	7.15	7.52	9.74	1,358,450	1,220,405	3,699,3
Emerging Markets Short Duration Bond	OD!	100,000	7.10	7.02	0.14	1,000,400	1,220,400	0,000,00
Portfolio								
Base Accumulation Share Class	USD	4,343	107.51	104.53	108.76	466,977	444,332	462,31
Base Currency Share Class	USD	3,025	94.17	94.74	101.85	284,827	286,178	1,987,78
Other Currency Accumulation Share Class		4.000	00.07	07.40	100.05	00.070	07.404	400.0
(EUR Hedged Class)	EUR	1,000	98.97	97.43	103.25	98,970	97,431	103,24
Other Currency Share Class (EUR Hedged Class)	EUR	1,143	86.56	88.22	96.80	98,972	97,433	103,24
"E" Accumulation Share Class (EUR Hedged		.,	00.00	00.22	00.00	00,012	01,100	.00,2
Class)	EUR	7,913	97.88	96.48	102.50	774,565	601,858	751,00
"I" Accumulation Share Class	USD	57,233	110.10	106.75	110.47	6,301,277	8,344,002	14,429,99
"I" Accumulation Share Class (EUR Hedged Class)	EUR	22,747	101.36	99.51	104.88	2,305,658	1,522,616	1,644,01
"I" Accumulation Share Class (GBP Hedged	LOK	22,141	101.50	99.51	104.00	2,303,030	1,522,010	1,044,0
Class)	GBP	1,000	105.70	102.98	106.99	105,702	102,979	106,99
"I" Share Class	USD	117	94.41	95.25	102.45	11,013	10,680	11,05
"I" Share Class (EUR Hedged Class)	EUR	2,768	86.77	88.70	97.36	240,184	99,504	104,87
"P" Accumulation Share Class	USD	1,082	100.47	97.52	101.17	108,711	394,256	408,98
"P" Share Class	USD	36,547	91.75	92.45	99.40	3,353,249	3,743,725	3,817,25
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	3,243 115	86.42 89.24	88.22 90.40	96.82 97.75	280,294 10,300	525,798 10,048	338,89 10,46
"R" Accumulation Share Class	USD	23,523	103.50	100.37	103.92	2,434,613	2,873,314	10,974,98
"R" Accumulation Share Class (EUR Hedged	000	20,020	103.50	100.57	103.32	2,404,010	2,070,014	10,57 4,50
Class)	EUR	63,785	101.16	99.34	104.74	6,452,404	6,078,886	11,523,55
"R" Accumulation Share Class (GBP Hedged								
Class)	GBP	1,000	105.52	102.82	106.87	105,516	102,818	106,86
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	7,594 1,166	91.85	92.64	99.61	697,513	676,462	2,582,87
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	GBP	1,166 1,165	86.76 90.63	88.66 91.90	97.32 99.37	101,170 105,551	99,348 102,853	104,79 106,90
Euro Short Duration Bond Plus Portfolio	GDF	1,100	30.03	31.30	33.31	100,001	102,000	100,90
Base Accumulation Share Class	EUR	1,964,963	9.82	9.75	10.26	19,299,690	18,676,114	27,958,5
Base Currency Share Class	EUR	31,367	9.68	9.63	10.15	303,691	302,180	163,1
"E" Accumulation Share Class	EUR	380,779	9.60	9.54	10.07	3,656,015	3,946,020	4,353,82
"I" Accumulation Share Class	EUR	12,351,507	10.13	10.04	10.54	125,150,516	141,686,345	170,268,9
"I" Share Class	EUR	5,896,797	9.70	9.67	10.18	57,197,273	64,828,189	65,936,1
"P" Accumulation Share Class	EUR	2,798,037	9.93	9.86	10.35	27,798,405	41,538,821	42,205,46
"P" Share Class "R" Accumulation Share Class	EUR EUR	376,262 6,274,136	9.62	9.58 10.01	10.09 10.51	3,618,994 63,360,318	3,589,871 65,037,108	5,192,55 77,626,5
"R" Accumulation Share Class "R" Share Class	EUR	2,519,556	10.10 9.70	9.67	10.51 10.18	24,439,645	19,243,029	13,244,20
Europe High Yield Bond Portfolio		2,010,000	5.70	5.07	10.10	2-1,-100,0-10	10,240,023	10,277,20
Base Accumulation Share Class	EUR	13,900	117.81	115.34	128.86	1,637,590	1,584,989	655,17
Base Accumulation Share Class (USD								
Hedged Class)	USD	1,805	137.12	132.56	144.97	247,474	272,493	293,73
Base Currency Share Class	EUR	5,826	90.24	91.36	104.68	525,707	573,555	1,008,26
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	4,850	1,038.13	1,014.90	1,129.77	5,034,568	2,492,857	3,566,95
"A" Accumulation Share Class (PLN Hedged	OLIN	4,000	1,000.10	1,014.30	1,123.11	3,034,300	۷,۳۵۷,۵۵۱	5,500,9
Class)	PLN	20,006	132.54	125.88	132.81	2,651,515	2,699,476	4,773,33
"E" Accumulation Share Class	EUR	2,990	111.61	109.61	123.19	333,779	339,481	622,98
"I" Accumulation Share Class	EUR	672,857	123.78	120.86	134.30	83,285,283	85,317,705	72,941,62

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Net Assets as at ⁽	a)
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	Net Assets as at 30-Nov-22	30-Nov-
Europe High Yield Bond								
Portfolio (Continued) 'I" Accumulation Share Class (USD Hedged								
Class)	USD	95,928	99.69	96.12	104.55	9,563,231	9,220,717	12,386,70
'I" Share Class	EUR	138	90.21	91.61	104.95	12,420	12,125	13,46
'P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	10,192	102.87	101.49	114.63	1,048,449	1,033,856	1,302,3
'P" Accumulation Share Class	EUR	40,950	121.06	118.35	131.82	4,957,434	5,068,007	6,136,8
'P" Accumulation Share Class (USD Hedged		•						
Class)	USD	12,682	140.76	135.88	148.15	1,785,138	1,723,264	3,707,6
'P" Share Class 'R" Accumulation Share Class	EUR EUR	8,897 73,958	90.16 123.14	91.44 120.27	104.77 133.69	802,143 9,107,548	803,510 3,642,350	912,1 5,861,5
'R" Share Class	EUR	7,166	90.49	91.87	105.27	648,410	661,284	832,2
'R" Share Class (GBP Hedged Class)	GBP	3,220	97.52	98.26	111.06	314,064	336,531	290,2
Global Income Bond Portfolio								
Base Accumulation Share Class	USD	337	94.18	91.62	104.01	31,780	31,815	66,9
Base Currency (Dis) (Gross Monthly) Share Class	USD	112	83.35	83.41	99.46	9,343	9.087	10,3
Base Currency (Dis) (Monthly) Share Class	USD	126	86.26	85.81	101.03	10,827	10,566	10,3
Base Currency (Dis) (Stable Monthly) Share	LICD	110	05.40	04.04	00.60	0.200	0.100	10.0
Class Other Currency (Dis) (Gross Monthly) Share	USD	110	85.42	84.81	99.69	9,360	9,109	10,3
Class	HKD	869	84.25	83.93	100.04	73,189	70,859	80,5
Other Currency (Dis) (Gross Monthly) Share	ALID	4.500	04.50	00.00	00.45	400 400	400.050	4.45
Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class	AUD	1,583	81.58	82.33	99.15	129,139	126,658	145,4
EUR Hedged Class)	EUR	1,087	82.51	83.26	100.08	89,728	88,552	102,7
Other Currency (Dis) (Stable Monthly) Share	000	4 400	0.4.00	04.50	00.70	100.007	100 107	445
Class (SGD Hedged Class) Other Currency Accumulation Share Class	SGD	1,489	84.83	84.58	99.70	126,267	123,407	145,3
EUR Hedged Class)	EUR	1,000	90.12	88.91	103.04	90,121	88,913	103,0
E" (Dis) (Gross Quarterly) Share Class (EUR								
Hedged Class)	EUR	3,709	79.07	80.53	98.05	293,230	288,821	8,8
E" Accumulation Share Class (EUR Hedged Class)	EUR	1,337	88.91	87.94	102.42	118,864	87,937	102,4
I" (Dis) (Monthly) Share Class	USD	110	86.25	85.80	101.04	9,517	9,231	10,4
I" Accumulation Share Class	USD	190,659	95.56	92.70	104.69	18,220,092	18,064,079	33,873,
I" Accumulation Share Class (EUR Hedged Class)	EUR	2,490	91.34	89.82	103.52	227,434	4,576,380	6,269,3
P" (Dis) (Monthly) Share Class	USD	110	86.24	85.79	101.02	9,455	9,183	10,4
P" Accumulation Share Class	USD	17,693	94.96	92.23	104.40	1,680,228	1,631,885	931,7
R" (Dis) (Monthly) Share Class	USD	110	86.24	85.79	101.02	9,505	9,222	10,4
R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	1,102	84.95	84.95	100.82	93,601	91,324	104,
R" Accumulation Share Class	USD	100	95.53	92.68	104.64	9,553	9,268	130,4
R" Accumulation Share Class (GBP Hedged								
Class)	GBP	19,048	94.05	91.73	104.42	1,791,423	1,747,317	104,4
Global Credit Portfolio (Hedged) Base Accumulation Share Class	USD	1,943,640	15.85	15.37	18.21	30,816,063	18,587,408	28,727,9
Base Currency (Dis) (Gross Monthly) Share		1,040,040	10.00	10.07	10.21	00,010,000	10,001,400	20,727,0
Class (b)	USD	1,222	10.11	_	_	12,355	_	
Base Currency (Dis) (Stable Monthly) Share Class ^(b)	USD	1,242	9.92	_	_	12,322	_	
Base Currency Share Class	USD	27,760	10.53	10.44	12.50	292,351	288,515	3,630,7
Other Currency (Dis) (Gross Monthly) Share								-,,
Class (EUR Hedged Class)(b)	EUR	1,133	10.01	_	_	11,340	_	
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) (b)	SGD	13,000	9.94	_	_	129,274	_	
Other Currency Accumulation Share Class								
Other Currency Accumulation Share Class EUR Hedged Class) (b)	EUR	1,126	10.11	_	_	11,387	_	
Other Currency Accumulation Share Class SEK Hedged Class)	SEK	56,437	102.90	101.01	121.74	5,807,395	2,004,231	1,564,
A" Share Class	USD	99,107	10.58	10.47	12.56	1,048,738	1,060,816	1,383,
E" Accumulation Share Class (EUR Hedged								
Class)	EUR	1,755,369	14.54	14.30	17.34	25,526,381	19,225,658	28,298,
l" (Dis) (Quarterly) Share Class (Duration ledged Class)	USD	6,444	9.99	9.77	10.17	64,382	134,958	140,
I" Accumulation Share Class	USD	14,011,583	14.21	13.73	16.15	199,078,315	98,125,988	225,645,0
I" Accumulation Share Class (CHF Hedged	0115	4 770 000	10.50	10.11	44.07	00 004 500	00 170 007	74.070
Class) // Accumulation Share Class (EUR Hedged	CHF	4,778,920	12.56	12.41	14.97	60,021,586	60,170,637	74,273,
Class)	EUR	20,351,683	14.66	14.36	17.24	298,416,988	255,211,630	252,114,3
I" Share Class (GBP Hedged Class)	GBP	44,803	9.40	9.41	11.38	421,145	432,730	964,4
IO" Accumulation Share Class	USD	13,020,880	13.97	13.48	15.79	181,942,064	199,622,779	300,767,6
IO" Accumulation Share Class (SEK Hedged Class)	SEK	12,876,234	85.30	83.29	99.27	1,098,315,386	1,096,923,244	1,443,636,5
IO" Share Class	USD	12,777,864	9.97	9.94	11.92	127,424,814	146,144,229	153,747,
IXO" (Dis) (Cap Monthly) Share Class	USD	1,765,197	6.03	6.16	8.02	10,643,337	12,498,388	20,945,
P" Accumulation Share Class	USD	1,583,863	16.96	16.41	19.32	26,867,238	11,449,192	40,540,4
P" Accumulation Share Class (Duration Hedged Class)	USD	2,657,058	12.85	12.34	12.57	34,147,933	35,587,952	37,744,7
P" Accumulation Share Class (EUR Hedged	000	2,007,000	12.03	12.04	12.57	57,147,555	00,001,002	51,144,1
Class)	EUR	682,871	16.52	16.19	19.47	11,282,509	12,561,281	18,458,8
P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	68,699	10.93	10.63	11.04	750,811	1,472,049	1,596,0

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a)	
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	Net Assets as at ^w 30-Nov-22	30-Nov-
Global Credit Portfolio	,							
Hedged) (Continued)								
P" Share Class	USD	539,303	11.44	11.36	13.63	6,167,677	6,119,194	4,877,1
P" Share Class (EUR Hedged Class)	EUR	134,534	8.50	8.56	10.49	1,143,384	467,517	8,303,0
P" Share Class (GBP Hedged Class)	GBP	174,844	8.34	8.34	10.11	1,457,928	1,467,161	1,745,0
R" Accumulation Share Class	USD	487,232	13.14	12.71	14.96	6,404,648	5,643,131	15,259,0
R" Accumulation Share Class (Duration		0.40.500	40.70	40.07	10.10	4 455 004	4 00 4 500	5 470 A
Hedged Class)	USD	348,506	12.78	12.27	12.49	4,455,021	4,664,526	5,179,4
R" Accumulation Share Class (EUR Hedged	FUD	640.000	11.00	11.05	40.07	7 047 064	E 720 002	7.675.0
Class)	EUR	640,032	11.28	11.05	13.27	7,217,064	5,730,093	7,675,8
R" Accumulation Share Class (EUR Hedged	EUR	1,367,114	11.13	10.82	11.23	15,220,072	20,529,434	25,390,1
Class) (Duration Hedged Class) R" Accumulation Share Class (GBP Hedged	EUK	1,307,114	11.13	10.02	11.23	13,220,072	20,529,454	25,390, 1
Class)	GBP	641,167	10.47	10.18	12.08	6,711,077	6,247,288	5,636,9
R" Share Class	USD	740,082	10.14	10.08	12.10	7.507.513	7.333.677	25,137,5
R" Share Class (EUR Hedged Class)	EUR	690,224	8.47	8.53	10.46	5,845,162	674,659	695,7
R" Share Class (GBP Hedged Class)	GBP	534,054	9.47	9.48	11.47	5,059,981	5,898,115	6,947,2
	GBF	334,034	9.47	9.40	11.47	3,039,961	3,090,113	0,947,2
R" Share Class (GBP Hedged Class) Duration Hedged Class)	GBP	379,124	9.45	9.37	9.78	3,582,923	3,518,045	3,687,0
	GDF	373,124	3.43	3.31	5.70	3,302,323	3,310,043	3,007,0
Global Fixed Income Portfolio Base Accumulation Share Class	USD	426,932	13.56	13.27	16.51	5,789,239	4,709,428	6,908,
	USD	125,929	13.81	13.27	17.24	1,738,958		1,451,
Base Currency Share Class A" Share Class							1,726,822	
	USD	120,791	10.76	10.68	13.42	1,300,015	1,313,268	17,186,
E" Accumulation Share Class	EUR	646,990	7.19	7.24	8.25	4,652,488	4,561,295	5,273,
" Accumulation Share Class	EUR	284,366	17.48	17.56	19.81	4,971,638	5,100,070	7,370,
" Accumulation Share Class	USD	176,975	8.17	7.98	9.87	1,446,644	1,020,671	1,262,
"Share Class	USD	530,147	11.57	11.56	14.53	6,133,116	6,137,728	27,521,
O" Accumulation Share Class	USD	1,324,414	14.25	13.89	17.11	18,871,143	18,602,400	35,610,
P" Accumulation Share Class	USD	254,823	12.50	12.22	15.12	3,186,411	5,922,750	9,639,
R" Accumulation Share Class	USD	68,633	9.81	9.58	11.85	673,211	743,140	1,837,
R" Share Class	USD	370,951	8.07	8.07	10.14	2,995,014	3,198,725	1,941,
Global Fixed Income Portfolio (Hedged)								
Base Accumulation Share Class	EUR	2,995,417	12.70	12.57	14.73	38,051,693	18,178,937	30,573,8
Base Currency Share Class	EUR	66,931	9.95	9.96	11.76	665,661	432,872	768,
Other Currency Accumulation Share Class		00,001	0.00	0.00		000,001	102,012	,
SEK Hedged Class)	SEK	256,259	103.66	102.44	_	26,563,015	4,684,606	
E" Accumulation Share Class	EUR	404,856	12.16	12.04	14.15	4,922,035	4,602,584	6,598,
I" Accumulation Share Class	EUR	12,312,230	13.69	13.51	15.73	168,501,944	153,804,636	199,489,
I" Accumulation Share Class (NOK Hedged		12,012,200	10.00			100,001,011	100,001,000	.00,.00,
Class)	NOK	12,876,749	104.44	102.58	117.80	1,344,792,638	1,123,854,245	931,019,
I" Accumulation Share Class (SEK Hedged		, ,					, .,,	, , , , , ,
Class)	SEK	115,019	87.34	86.13	_	10,046,150	16,640,963	
I" Accumulation Share Class (USD Hedged								
Class)	USD	5,720,712	10.83	10.56	12.04	61,975,912	60,847,812	87,090,
I" Share Class	EUR	13,072,951	4.64	4.68	5.52	60,723,404	76,896,758	83,234,
IO" Accumulation Share Class (GBP Hedged								
Class)	GBP	337,860	9.86	9.64	11.04	3,331,182	4,261,152	5,032,
IO" Accumulation Share Class (USD Hedged								
Class)	USD	3,745,275	12.99	12.63	14.37	48,634,822	105,050,679	478,644,
O" Share Class (USD Hedged Class)	USD	3,586,135	10.36	10.32	11.93	37,151,585	35,967,462	41,448,
XO" (Dis) (Cap Monthly) Share Class (USD								
ledged Class)	USD	2,526,688	5.31	5.44	6.84	13,423,331	15,589,245	27,825,
P" Accumulation Share Class	EUR	1,958,133	13.32	13.16	15.33	26,088,186	28,772,011	42,035,
P" Accumulation Share Class (CHF Hedged	1							
Class)	CHF	550,061	10.24	10.20	11.92	5,633,412	5,863,081	7,459,
P" Accumulation Share Class (USD Hedged	1							
Class)	USD	296,921	8.99	8.76	10.01	2,668,554	2,601,312	7,688,
P" Share Class	EUR	190,216	10.44	10.51	12.41	1,986,011	1,307,238	1,536,
P" Share Class (GBP Hedged Class)	GBP	81,657	10.68	10.68	12.45	871,796	867,589	2,260,
P" Share Class (USD Hedged Class)	USD	208,412	11.28	11.21	12.97	2,351,273	2,328,352	5,198,
R" Accumulation Share Class	EUR	3,267,159	10.71	10.58	12.32	35,001,945	10,713,375	25,226,
R" Accumulation Share Class (USD Hedged		.,,				, . = . , = . 9	., .=,=.2	-,0,
Class)	USD	445,191	11.74	11.45	13.06	5,228,628	5,073,310	20,406,
R" Share Class	EUR	575,850	9.06	9.12	10.77	5,214,545	5,162,165	7,942,
R" Share Class (CHF Hedged Class)	CHF	1,409,359	8.67	8.80	10.42	12,217,503	7,092,403	9,587,
R" Share Class (GBP Hedged Class)	GBP	2,079,618	9.94	9.93	11.58	20,681,516	25,004,912	87,996,
R' Share Class (USD Hedged Class)	USD	745,562	10.55	10.48	12.12	7,866,577	8,122,319	18,364,
Global High Yield Portfolio		1 70,002	10.55	10.40	12.12	1,500,511	0,122,019	10,004,
Base Accumulation Share Class	USD	2,584,035	24 45	20.70	22.46	55,430,157	5/1 755 ///	81,450,
	USD	∠,504,035	21.45	20.78	23.46	JJ,43U, IJ/	54,755,441	01,450,0
Base Accumulation Share Class (Duration ledged Class)	USD	1,344,737	14.04	13.62	13.89	18,883,952	24,027,881	31,052,8
	JOSE	1,344,737	14.04	13.02	13.09	10,003,932	24,UZ1,00 I	31,052,
Base Accumulation Share Class (SEK	SEK	648 633	138.20	135.46	155.42	89,641,854	59,307,076	55,290,
ledged Class)	SEK	648,633	130.20	130.40	100.42	09,041,004	010,106,86	JJ,290,
Base Currency (Dis) (Gross Monthly) Share	Hen	1.012	7.60	7.60	0.22	11 607	14 220	10
Class	USD	1,913	7.68	7.68	9.22	14,687	14,228	16,
Base Currency (Dis) (Monthly) Share Class	USD	601,141	7.98	7.94	9.42	4,799,721	4,752,814	6,759,
		540.0			0.00	0.050.105	4.047.000	F 0.40
				7.72	8.26	3,958,187	4,217,996	5,248,0
Duration Hedged Class)	USD	510,857	7.75					
Duration Hedged Class) Base Currency Share Class	USD USD	510,857 3,649,252	6.63	6.76	7.95	24,176,430	25,584,068	44,757,
Base Currency (Dis) (Monthly) Share Class Duration Hedged Class) Base Currency Share Class Base Currency Share Class (Duration Hedged	USD	3,649,252	6.63	6.76	7.95	24,176,430	25,584,068	
Duration Hedged Class) Base Currency Share Class								44,757, 10,175,

		Outstanding Shares as at	Net As	set Value per as at ^(a)	Share		Net Assets as at	(a)
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Global High Yield Portfolio (Continued)	Currency	or may 20	OT May 20	00 1107 22	00 1107 21	Or may 20	00 1101 22	00 1101 2
Other Currency (Dis) (Monthly) Share Class								
(AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class	AUD	408,835	7.83	7.85	9.40	3,201,670	3,369,891	4,035,174
(CHF Hedged Class) (Duration Hedged Class)	CHF	1,000	6.55	6.66	7.23	6,548	32,022	338,959
Other Currency (Dis) (Quarterly) Share Class	SGD	97,087	7.75	7.75	8.28	752.262	750 050	989,782
(SGD Hedged Class) (Duration Hedged Class) Other Currency Accumulation Share Class	SGD	97,007	7.75	7.75	0.20	752,262	752,252	969,762
(CHF Hedged Class) (Duration Hedged Class)	CHF	29,596	10.36	10.27	10.67	306,737	318,793	357,293
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,397,180	24.98	24.52	28.26	34,907,993	34,961,218	49,758,62
Other Currency Accumulation Share Class								
(EUR Hedged Class) (Duration Hedged Class) Other Currency Share Class (CHF Hedged	EUR	91,865	12.05	11.84	12.31	1,107,089	2,167,637	2,397,820
Class)	CHF	51,430	6.48	6.75	8.12	333,023	395,013	782,472
Other Currency Share Class (GBP Hedged	CDD	227 000	0.40	0.71	10.24	2 000 500	2 420 004	2.042.50
Class) "A" (Dis) (Monthly) Share Class	GBP USD	337,898 398,906	8.49 7.92	8.71 7.87	10.34 9.34	2,869,580 3,158,666	3,138,981 3,132,764	3,913,52 5,011,34
"A" Share Class	USD	1,697,080	8.02	8.17	9.61	13,615,663	14,743,659	23,730,12
"B" Share Class	USD	3,817	4.85	4.91	5.78	18,521	18,754	22,06
"E" (Dis) (Quarterly) Share Class (EUR								
Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR	EUR	932,346	6.91	6.96	8.41	6,441,015	6,774,901	8,530,42
Hedged Class) (Duration Hedged Class)	EUR	407,833	6.73	6.79	7.40	2,744,178	3,227,924	4,787,52
"E" Accumulation Share Class	EUR	421,963	32.09	32.05	33.18	13,540,813	13,825,774	17,475,59
"E" Accumulation Share Class (EUR Hedged		000.450	40.04	10.00	45.40	10.011.050	44.077.050	10.005.04
Class) "E" Accumulation Share Class (EUR Hedged	EUR	980,153	13.31	13.09	15.16	13,041,252	14,277,656	18,665,918
Class) (Duration Hedged Class)	EUR	135,631	11.38	11.21	11.71	1,543,571	2,499,299	3,254,300
"E" Share Class (EUR Hedged Class)	EUR	5,143,404	4.81	4.97	5.99	24,736,103	25,819,695	39,433,04
"I" (Dis) (Monthly) Share Class	USD	24,938,106	7.67	7.63	9.05	191,371,302	194,788,872	298,321,019
"I" (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,340	7.31	7.37	8.92	9,797	9,592	10,99
"I" Accumulation Share Class	USD	12,464,179	20.90	20.19	22.66	260,478,024	215,728,572	313,267,55
"I" Accumulation Share Class (Duration								
Hedged Class)	USD	34,548	16.21	15.68	15.89	559,914	627,181	646,82
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7,572,242	17.37	17.00	19.48	131,529,696	130,816,507	302,214,95
"I" Accumulation Share Class (GBP Hedged								
Class)	GBP	477	22.29	21.64	24.46	10,631	10,321	11,66
"I" Share Class "I" Share Class	EUR USD	15,450 1,480,152	10.00 8.46	10.60 8.65	11.38 10.18	154,423 12,520,895	163,733 14,615,311	130,343,76 217,597,34
"I" Share Class (EUR Hedged Class)	EUR	14,044,923	8.50	8.82	10.16	119,336,733	123,685,115	5,013,80
"I" Share Class (GBP Hedged Class)	GBP	138,682	7.28	7.49	8.89	1,009,117	1,167,269	1,732,12
"I" Share Class (GBP Hedged Class)								
(Duration Hedged Class) "IO" (Dis) (Quarterly) Share Class (AUD	GBP	54	7.28	7.49	8.02	390	401	42
Hedged Class)	AUD	18,173	8.13	8.15	9.75	147,664	143,328	161,46
"IO" Accumulation Share Class	USD	1,359,383	22.51	21.68	24.19	30,599,874	41,196,346	119,915,34
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	1,130,604	19.37	18.90	21.52	21,898,264	27,961,860	84,408,97
"IO" Accumulation Share Class (GBP Hedged	EUK	1,130,004	19.37	16.90	21.32	21,090,204	27,901,000	04,400,97
Class)	GBP	172,431	20.74	20.07	22.56	3,575,951	3,421,384	43,401,09
"IO" Accumulation Share Class (JPY Hedged	JPY	EC 40C 000	1 002 50	1.080.60	1 222 06	64 707 702 442	62 264 654 240	74 004 007 00
Class) "IO" Share Class	USD	56,426,928 1,868,570	1,093.59 6.98	7.16	1,228.96 8.43	61,707,793,412 13,037,138	63,364,651,310 11,993,046	71,904,887,23 35,048,70
"IS" Accumulation Share Class	USD	54,000	12.66	12.22	13.70	683,824	54,001,222	107,264,14
"IS" Accumulation Share Class (CHF Hedged						•		
Class)	CHF	980	10.37	10.23	11.72	10,159	1,525,615	2,067,27
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	432	10.91	10.62	12.16	4,713	9,213,963	20,371,11
"IS" Accumulation Share Class (GBP Hedged								.,.,
Class)	GBP	583	11.77	11.42	12.89	6,868	6,662	7,51
"IS" Share Class "IS" Share Class (GBP Hedged Class)	USD GBP	1,428 4,233	7.86 7.32	8.05 7.54	9.47 8.95	11,226 30,980	37,529,489 16,495,621	52,381,66 38,928,09
"P" Accumulation Share Class	USD	1,820,564	11.10	10.74	12.09	20,212,091	4,765,691	11,569,94
"P" Share Class	USD	320,763	8.36	8.54	10.05	2,682,103	2,610,156	2,944,52
"R" (Dis) (Monthly) Share Class (AUD Hedged								
Class) "R" Accumulation Share Class	AUD	44,310 1,875,500	8.21	8.23	9.86	363,708	333,262	405,98
"R" Accumulation Share Class (CHF Hedged	USD	1,675,500	14.09	13.62	15.29	26,429,723	29,974,704	40,129,37
Class)	CHF	15,196	10.66	10.53	12.08	161,997	508,511	715,07
"R" Accumulation Share Class (CHF Hedged	OUE	00.007	40.00	40 77	44.40	040.055	001015	
Class) (Duration Hedged Class) "R" Accumulation Share Class (Duration	CHF	22,864	10.89	10.77	11.13	249,052	604,018	838,47
Hedged Class)	USD	18,611	12.73	12.32	12.49	236,831	229,216	309,18
"R" Accumulation Share Class (EUR Hedged								
Class) "R" Accumulation Share Class (EUR Hedged	EUR	1,783,558	12.02	11.77	13.49	21,442,377	24,664,640	37,905,96
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	203,319	11.62	11.39	11.78	2,362,942	2,316,342	2,827,61
"R" Accumulation Share Class (SEK Hedged								
Class)	SEK	11,592	109.70	107.25	122.45	1,271,610	1,243,244	1,419,45
"R" Share Class (CHE Hodgod Class)	USD	1,872,550	8.16	8.35	9.82	15,284,632	15,902,576	21,659,93
"R" Share Class (CHF Hedged Class) "R" Share Class (Duration Hedged Class)	CHF USD	252,659 426,786	6.68 7.87	6.98 8.04	8.40 8.55	1,688,008 3,357,792	3,803,408 4,580,379	5,526,54 5,547,41

		Outstanding Shares	Net As	sset Value per as at ^(a)	Share		lat Annat	
	Currency	as at		30-Nov-22	30-Nov-21	31-May-23	let Assets as at ^(a) 30-Nov-22	30-Nov-2
Global High Yield Portfolio (Continued)	Currency	31-May-23	31-May-23	30-NOV-22	30-NOV-21	31-Way-23	30-NOV-22	30-1104-2
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Securitised Income Bond	EUR GBP	569,640 897,450	6.90 7.54	7.16 7.76	8.63 9.21	3,932,846 6,763,610	4,406,706 8,334,941	6,319,096 13,373,912
Portfolio ^(b) Base Accumulation Share Class Base Currency (Dic) (Can Monthly MBS)	USD	99,788	178.16	169.85	194.89	17,778,744	21,280,970	36,206,749
Base Currency (Dis) (Cap Monthly MBS) Share Class (b) Base Currency (Dis) (Gross Monthly) Share	USD	_	_	137.96	161.18	_	16,056,999	20,996,562
Class (D) Base Currency (Dis) (Monthly) Share Class	USD USD	174 111,435	106.77 134.13	105.02 130.93	124.82 152.83	18,592 14,946,253	22,305 278,795	21,280 19,24
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)(b)	SGD	1,827	103.17	101.88	121.62	188,456	181,132	208,86
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) ^(b) "E" Accumulation Share Class (EUR Hedged	SGD	9,827	138.18	135.45	158.88	1,357,938	1,438,531	3,124,02
Class) "I" (Dis) (Cap Monthly MBS) Share Class (b)	EUR USD	6,497	143.89	139.37 135.72	164.38 158.57	934,857	955,950 19,321,351	1,339,06 22,026,89
"I" (Dis) (Monthly) Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	USD USD	24,673 49,207	134.17 197.19	130.97 187.35	152.88 213.11	3,310,404 9,703,079	1,179,954 10,343,855	1,317,17 16,637,68
Class) "P" (Dis) (Cap Monthly MBS) Share Class (b)	EUR USD	103,573	154.75	149.01 137.75	173.36 160.94	16,028,241 —	15,870,995 25,937,976	19,535,01 32,437,63
"P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD	171,764 147,972	134.04 189.81	130.85 180.62	152.74 206.17	23,023,945 28,086,419	16,775 31,524,716	19,17 39,584,62
"P" Accumulation Share Class (EUR Hedged Class) (b)	EUR	91	100.64	_	_	9,160	_	
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (b) "R" (Dis) (Monthly) Share Class (GBP Hedged	GBP USD	122 5,545	122.86 107.83	123.71 105.26	129.74 122.98	14,961 597,883	14,716 573,368	15,07 658,02
Class) "R" Accumulation Share Class	GBP USD	2,327 92,720	107.38 188.74	105.39 179.37	124.29 204.17	249,914 17,499,706	373,354 13,827,449	450,95 24,355,71
"R" Share Class Global Sovereign Bond Portfolio	USD	42,497	145.38	141.81	164.79	6,178,073	5,986,831	6,913,40
Base Accumulation Share Class Base Currency Share Class 'I' Accumulation Share Class ^(b)	USD USD USD	1,695 807 —	98.65 90.49 —	94.34 87.41 99.00	110.34 103.16 115.09	167,203 73,060 —	231,231 70,524 531,910	297,53 83,18 2,230,23
"I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (GBP Partially	EUR	2,134,146	99.63	97.13	107.70	212,619,960	244,748,472	157,043,66
" " Accumulation Share Class (GBP Partially Hedged Class) ^(b) " " Share Class "I" Share Class (GBP Partially Hedged Class) Short Duration Opportunistic Corporate	GBP USD GBP	346 107,145	90.78 107.00	117.16 87.98 105.85	126.35 103.89 116.05	31,418 11,464,735	3,824 29,956 11,289,127	263,894,35 34,82 10,712,20
Bond Portfolio Base Accumulation Share Class	USD	8,782	131.64	129.64	137.80	1,156,063	1,321,222	1,455,2
Base Currency (Dis) (Quarterly) Share Class Base Currency Share Class	USD	138 11,647	93.86 94.05	94.53 96.32	104.14 105.27	12,986 1,095,351	12,787 1,167,053	13,59 1,353,7
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class) Other Currency Accumulation Share Class	EUR	1,020	79.61	81.16	91.29	81,218	51,805	68,8
(EUR Hedged Class) "A" (Dis) (Quarterly) Share Class	EUR USD	1,580 13,008	112.97 92.64	112.68 93.30	122.18 102.79	178,530 1,205,076	177,971 900,443	192,8 933,4
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class	EUR EUR	2,686 5,354	77.89 104.22	79.40 105.90	89.30 103.22	209,229 558,031	223,011 1,456,190	377,03 1,404,69
'E" Accumulation Share Class (EUR Hedged Class)	EUR	11,783	106.87	106.85	116.45	1,259,200	1,151,741	1,866,5
'I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	84	87.40	88.36	98.09	7,377	7,266	7,7
"I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	EUR USD	100 177,239	110.87 144.78	111.81 141.99	107.51 149.66	11,087 25,660,942	11,181 26,952,508	10,79 73,596,2
Class) ″I″ Share Class	EUR USD	86,611 25,334	124.28 94.43	123.44 97.13	132.73 106.17	10,763,839 2,392,178	11,670,733 3,550,933	10,120,9 2,689,4
"P" (Dis) (Quarterly) Share Class	USD	61,612	91.56	92.21	101.61	5,640,862	4,089,340	5,497,3
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class)	USD	354,691 6,114	139.27 119.55	136.82 118.94	144.70 128.33	49,398,497 730.927	55,254,677 970,513	68,019,2 1.047.1
"P" Share Class	USD	6,921	94.26	96.79	105.79	652,398	639,221	1,872,1
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	31 49,896	80.37 88.02	83.69 90.85	93.47 100.03	2,482 4,391,910	2,469 4,333,700	2,6 4,610,9
"R" (Dis) (Quarterly) Share Class "R" Accumulation Share Class	USD USD	9,549 42,481	89.49 135.28	90.13 132.69	99.32 139.92	854,538 5,746,754	840,816 6,518,916	891,3 14,499,7
"R" Accumulation Share Class (EUR Hedged Class)	EUR	24	117.89	117.05	125.77	2,801	2,781	2,9
"R" Share Class "R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	USD EUR GBP	23,103 790 433	90.96 78.26 85.45	93.54 81.56 88.34	102.25 91.12 97.27	2,101,379 61,806 36,961	1,058,301 96,054 12,156	2,108,6 331,7 13,5
Sterling Credit Portfolio Base Currency Share Class	GBP	7,650	122.28	127.90	161.26	935,345	1,051,639	1,761,1
"I" Share Class "P" Share Class	GBP GBP	79,597 1,665	118.32 122.19	124.09 128.04	156.46 161.44	9,418,204 203,405	9,996,598 211,896	16,337,02 275,29

		Outstanding Shares as at	Net As	sset Value per as at ^(a)	Share		Net Assets as at ^(a))
	Currency	31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Sterling Credit Portfolio (Continued)								
"R" Accumulation Share Class	GBP	1,774	122.11	124.59	154.01	216,627	522,762	1,145,80
"R" Share Class US Dollar Short Duration Bond Portfolio	GBP	45,197	92.49	96.98	122.27	4,180,270	4,856,387	8,879,34
Base Accumulation Share Class (b)	USD	100	99.94	_	_	9,994	_	-
Base Currency (Dis) (Gross Monthly) Share								
Class (b) Base Currency (Dis) (Monthly) Share Class (b)	USD USD	100 100	99.51 99.59	_	_	9,951 9,959	_	_
Base Currency (Dis) (Stable Monthly) Share	035	100	33.33	_	_	9,959	_	
Class (b)	USD	100	99.60	_	_	9,960	_	_
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)(b)	SGD	1,300	99.40			129,220		
"I" Accumulation Share Class	USD	2,020,807	107.59	105.41	110.68	217,417,845	228,432,550	277,962,11
"I" Share Class	USD	60,232	96.94	96.43	102.71	5,838,785	11,184,770	23,824,91
"P" Accumulation Share Class	USD	610,039	106.55	104.46	109.84	64,997,145	112,410,560	70,336,31
"P" Share Class	USD	109,009	96.84	96.26	102.53	10,556,534	10,443,011	16,012,79
"R" Accumulation Share Class "R" Share Class	USD USD	332,892 142,958	106.21 96.86	104.08 96.34	109.33 102.61	35,357,008 13,847,429	34,616,372 13,625,346	30,697,28 15,126,60
US Fixed Income Portfolio	035	142,930	30.00	90.54	102.01	13,047,429	13,023,340	13,120,00
Base Accumulation Share Class	USD	70,964	14.77	14.46	17.04	1,047,892	1,754,699	2,291,56
Base Currency (Dis) (Monthly) Share Class	USD	1,181	9.62	9.55	11.41	11,367	11,134	13,13
Base Currency Share Class	USD	150,555	10.03	9.96	11.82	1,509,346	1,525,731	2,805,28
"A" (Dis) (Monthly) Share Class "A" Share Class	USD USD	53,946	9.62 11.60	9.55 11.51	11.41 13.66	519,221	512,337	808,15 603,86
"B" Share Class	USD	43,151 1,023	10.12	9.98	11.91	500,652 10,355	518,543 10,200	12,10
"E" Accumulation Share Class	EUR	92,354	11.29	11.38	12.27	1,042,641	1,053,573	2,115,54
"I" Accumulation Share Class	USD	10,791,938	15.60	15.22	17.82	168,383,896	149,296,914	156,884,76
"I" Share Class	USD	354,174	10.07	10.04	11.92	3,565,442	3,471,716	3,499,63
"P" (Dis) (Monthly) Share Class	USD	355,086	9.62	9.55	11.42	3,417,205	3,545,577	13,83
"P" Accumulation Share Class "P" Share Class	USD USD	3,032,351 766	15.39 11.51	15.03 11.47	17.62 13.62	46,678,277 8,825	37,748,656 8,616	41,499,67 10,09
"R" Accumulation Share Class	USD	112.731	11.27	11.00	12.88	1,270,755	1,252,252	2,049,74
"R" Share Class	USD	57,858	9.12	9.09	10.79	527,472	702,454	783,24
US Mortgage Backed Securities Portfolio								
Base Accumulation Share Class	USD	49,186	15.17	14.91	17.21	746,014	597,992	1,564,39
Base Currency Share Class "A" Accumulation Share Class (PLN Hedged	USD	363,895	1.92	1.92	2.26	697,271	633,571	796,85
Class)	PLN	232,516	9.96	9.62	10.72	2,314,855	2,519,289	3,037,00
"A" Share Class	USD	180,434	6.33	6.34	7.46	1,142,795	1,373,582	2,226,60
"E" Accumulation Share Class (EUR Hedged	FUD	444.000	0.74	0.00	40.00	000 740	000 400	0.407.00
Class) ″I″ Accumulation Share Class	EUR USD	111,386 12,228,337	8.71 10.31	8.68 10.10	10.28 11.59	969,716 126,013,068	988,499 113,078,116	2,167,30 88,518,00
"I" Accumulation Share Class (EUR Hedged	035	12,220,337	10.51	10.10	11.59	120,013,000	113,070,110	00,510,00
Class)	EUR	88,542	13.02	12.94	15.19	1,152,819	1,967,270	12,152,15
"I" Accumulation Share Class (GBP Hedged	CDD	E 040	12.00	12.00	14.04	60.070	67 220	77.00
Class) "I" Share Class	GBP USD	5,218 400	13.08 8.64	12.90 8.68	14.94 10.21	68,272 3,455	67,329 3,473	77,98 12,508,98
"IO" (Dis) (Cap Monthly) Share Class	USD	4,237,742	6.73	6.79	8.21	28,532,794	72,640,471	119,914,90
"IO" Accumulation Share Class (JPY Hedged					0.2.			, ,
Class)	JPY	239,895	913.21	920.79		219,075,127	1,053,251,696	
"IO" Share Class "P" Accumulation Share Class	USD USD	2,539,694 2,046,259	8.80 13.53	8.87 13.27	10.43 15.26	22,356,353 27,678,545	20,738,816 27,106,685	29,672,22 17,048,49
"P" Share Class	USD	56,363	9.65	9.69	11.40	543,679	191,910	319,74
"R" Accumulation Share Class	USD	184,098	10.98	10.76	12.36	2,020,688	2,010,961	2,884,2
"R" Share Class	USD	52,609	8.35	8.40	9.89	439,509	441,794	334,9
ESG-Enhanced Global Multi-Asset								
Balanced Portfolio Base Accumulation Share Class	USD	88,139	128.59	124.60	145.75	11,333,952	12,197,038	15,557,0
Base Currency Share Class	USD	10,119	123.55	119.72	140.03	1,250,119	1,211,321	787,9
Other Currency Accumulation Share Class		•	120.00	110.72	140.00	1,200,110	1,211,021	707,00
(EUR Partially Hedged Class)	EUR	43,921	110.79	109.17	127.00	4,865,889	5,858,567	12,447,08
Other Currency Share Class (EUR Partially Hedged Class)	EUR	19,482	120.40	118.64	138.02	2,345,570	2,416,440	3,455,23
Other Currency Share Class (GBP Partially	EUR	19,402	120.40	110.04	130.02	2,345,570	2,410,440	3,433,2
Hedged Class)	GBP	28,921	130.39	127.85	146.90	3,770,915	4,348,576	5,866,64
"E" Accumulation Share Class (EUR Partially	F.1.5							
Hedged Class)	EUR	47,683	119.49	118.04	138.01	5,697,831	6,762,306 17,436,136	8,248,2
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially	USD	127,699	137.37	132.62	153.97	17,541,675	17,430,130	9,983,69
Hedged Class)	EUR	4,002	112.68	110.63	127.75	450,990	541,973	483,3
"I" Accumulation Share Class (GBP Partially Hedged Class) (b)	055						•	
	GBP	845,170	102.27	424.20	141 22	86,439,346	1.040.000	4 040 7
"I" Share Class "R" Accumulation Share Class (EUR Partially	USD	2,141	124.71	121.38	141.23	267,055	1,042,390	1,212,78
Hedged Class)	EUR	1,821	112.45	110.42	127.56	204,771	382,298	212,1
"R" Share Class (GBP Partially Hedged Class)	GBP	348,848	131.98	129.95	148.53	46,040,282	47,954,030	53,204,1
Global Multi-Asset Conservative Portfolio	1.05	00	446	110	100	40 440 === :	40 110	AF (** *
Base Accumulation Share Class	USD	86,765	116.98	113.92	132.20	10,149,781	10,119,570	15,461,80
Base Currency Share Class Other Currency Accumulation Share Class	USD	3,633	108.34	106.19	123.69	393,568	405,403	651,63
(EUR Partially Hedged Class)	EUR	55,519	101.68	100.56	117.12	5,645,342	6,712,577	14,601,42
Other Currency Share Class (EUR Partially								
Hedged Class)	EUR	417	100.63	100.13	116.98	41,920	53,742	100,0

		Outstanding Shares	Net As	sset Value per	Share		1-4 044/6	1)
	Currency	as at 31-May-23	31-May-23	as at ^(a) ' 30-Nov-22	30-Nov-21	31-May-23	let Assets as at ^{(a} 30-Nov-22	30-Nov-21
Global Multi-Asset Conservative	Currency	O'I May 20	or may 20	00 1101 22	00 1107 21	or may 20	00 1101 22	00 1107 21
Portfolio (Continued)								
Other Currency Share Class (GBP Partially Hedged Class)	GBP	7,802	109.54	108.35	125.22	854,603	1,060,463	1,351,108
"E" Accumulation Share Class (EUR Partially	- FUE	•						
Hedged Class) "I" Accumulation Share Class	EUR USD	133,626 1,588,888	103.87 124.45	102.98 120.78	120.54 139.20	13,879,411 197,738,607	14,488,453 201,082,926	14,875,150 321,852,185
"I" Accumulation Share Class (EUR Partially								
Hedged Class) "I" Accumulation Share Class (GBP Partially	EUR	2,015	103.28	101.81	117.76	208,095	249,909	422,223
Hedged Class) (b)	GBP	95	101.46	_	_	9,662	_	_
"I" Accumulation Share Class (GBP Partially Hedged Class) (closed) ^(b)	GBP	_	_	103.52	118.38	_	37,922,238	47,073,261
"I" Share Class	USD	115	108.71	106.97	124.58	12,469	12,099	13,939
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,068	103.14	101.67	117.64	110,192	137,903	159,561
"R" Share Class (GBP Partially Hedged Class)	GBP	202,378	109.83	109.01	126.01	22,226,930	24,065,681	30,193,006
Global Multi-Asset Growth Portfolio								
Base Accumulation Share Class Base Currency Share Class	USD	21,330 1,967	138.33 135.41	133.78 130.96	154.32 151.07	2,950,546 266,346	3,369,506 265,226	5,273,316 319,486
Other Currency Accumulation Share Class								
(EUR Partially Hedged Class) Other Currency Share Class (EUR Partially	EUR	2,297	117.64	115.83	131.56	270,204	656,956	1,786,48
Hedged Class)	EUR	1,715	136.85	134.75	153.05	234,732	242,266	238,019
Other Currency Share Class (GBP Partially	GBP	6 557	147.94	145.10	163.10	970.030	1 024 040	1 240 220
Hedged Class) "E" Accumulation Share Class (EUR Partially	GBF	6,557	147.94	145.10	103.10	970,030	1,024,940	1,340,220
Hedged Class)	EUR	8,619	134.00	132.27	150.99	1,154,978	1,041,212	1,140,566
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially	USD	901,914	148.73	143.27	163.95	134,142,479	134,929,558	184,384,688
Hedged Class)	EUR	1,006	120.33	118.00	132.96	120,991	118,657	13,296
"I" Share Class "R" Accumulation Share Class (EUR Partially	USD	108	137.86	133.16	152.70	14,873	14,325	16,390
Hedged Class)	EUR	100	120.04	117.74	132.72	12,004	11,774	13,272
"R" Share Class (GBP Partially Hedged Class)	GBP	111,244	151.19	148.03	165.37	16,818,894	18,107,485	16,381,173
Global Multi-Asset Income Portfolio Base Accumulation Share Class	USD	26,933	136.61	132.38	145.49	3,679,443	3,652,129	1,542,992
Base Currency (Dis) (Cap Monthly) Share								
Class Base Currency (Dis) (Gross Monthly) Share	USD	988,507	89.61	89.78	104.79	88,578,498	90,109,853	77,019,077
Class	USD	1,618,528	86.48	86.59	101.02	139,977,608	161,228,625	201,902,898
Base Currency (Dis) (Stable Monthly) Share Class	USD	66,117	86.55	86.29	_	5,722,678	5,737,782	_
Base Currency Share Class	USD	35,982	104.36	107.30	121.68	3,755,225	3,465,776	6,470,752
Other Currency (Dis) (Gross Monthly) Share Class	HKD	9 425 940	88.54	88.25	102.96	746 026 675	022 102 005	1 265 451 12
Other Currency (Dis) (Gross Monthly) Share	HKD	8,435,849	00.34	00.20	102.96	746,926,675	833,182,885	1,365,451,12
Class (AUD Hedged Class)	AUD	451,230	83.92	84.76	100.54	37,865,890	46,263,762	67,723,22
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) ^(b)	EUR	100	98.99	_	_	9,899	_	_
Other Currency (Dis) (Gross Monthly) Share				000.00			00 000 770	
Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share	CNH	53,365	898.24	909.92	_	47,934,554	23,690,772	_
Class (SGD Hedged Class)(D)	SGD	135	99.03	_	_	13,369	_	_
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	2,019	81.65	82.42	97.33	164,870	164,800	65,964
Other Currency (Dis) (Stable Monthly) Share								
Class (SGD Hedged Class) Other Currency Accumulation Share Class	SGD	113,741	88.46	88.50	102.65	10,062,026	10,389,155	238,98
(EUR Hedged Class)	EUR	351	110.02	107.95	121.24	38,569	37,841	42,50
Other Currency Share Class (EUR Hedged Class)	EUR	13,490	98.87	101.78	118.29	1,333,723	1,465,432	1,471,764
"A" (Dis) (Monthly) Share Class	USD	21,902	96.93	96.31	110.69	2,122,964	1,857,671	2,235,98
"E" (Dis) (Gross Quarterly) Share Class (EUR								
Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR	EUR	97,750	77.05	78.44	94.03	7,531,989	6,998,240	5,909,310
Hedged Class)	EUR	118,350	92.86	93.30	109.43	10,989,884	7,953,323	8,485,94
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	43,699	78.23	79.20	94.09	3,418,380	3,408,611	3,553,84
"E" Accumulation Share Class (EUR Hedged								
Class) "I" Accumulation Share Class	EUR USD	32,274 13,822	121.82 145.67	119.88 140.65	135.46 153.47	3,931,586 2,013,341	4,171,465 1,943,956	4,557,78 2,121,14
"I" Accumulation Share Class (EUR Hedged								
Class)	EUR	9,370	130.06	127.15	141.79	1,218,678	1,160,983	1,350,64
"I" Share Class "P" Accumulation Share Class	USD	557 100	105.86 139.92	107.53 135.39	122.16 148.36	58,912 13,992	58,493 13,539	53,379 14,839
"P" Share Class	USD	133	104.83	106.67	121.17	13,992	13,539	14,83
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	70,518	94.82	95.26	111.60	6,686,588	6,921,435	8,409,52
"R" Accumulation Share Class (EUR Hedged								
Class) "R" Share Class (EUR Hedged Class)	EUR EUR	79 48 820	136.83 91.33	133.79	149.25 109.73	10,874	10,632	11,86
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	GBP	48,829 1,996	109.02	94.25 111.56	109.73	4,459,387 217,652	145,699 176,983	11,869 117,183

		Outstanding Shares	Net As	Net Asset Value per Share as at ^(a)			(a)		
	Currency	as at 31-May-23	31-May-23	as at ^(a) 30-Nov-22	30-Nov-21	31-May-23	Net Assets as at ^{(a} 30-Nov-22	30-Nov-2	
Emerging Markets Total Return Bond	Currency	3 1-Way-23	31-Way-23	30-NOV-22	30-NOV-21	31-Way-23	30-1100-22	3U-NUV-2	
Portfolio									
Base Accumulation Share Class	USD USD	4,805	102.32	100.95	111.81	491,662	478,671	1,540,23	
Base Currency Share Class Other Currency Accumulation Share Class	050	120	85.47	87.29	99.79	10,237	10,098	11,18	
(EUR Hedged Class)	EUR	200	91.04	90.91	102.79	18,208	18,183	20,55	
Other Currency Share Class (EUR Hedged	EUR	244	75.52	70.40	04.25	40.000	10 102	20.50	
Class) "E" Accumulation Share Class (EUR Hedged	EUR	241	75.52	78.12	91.35	18,208	18,183	20,5	
Class)	EUR	1,179	88.83	88.92	101.05	104,699	61,352	20,2	
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	USD	175,200	105.55	103.80	114.24	18,492,735	18,186,380	6,937,0	
Class)	EUR	106	95.95	95.51	107.32	10,192	10,146	11,4	
'I" Share Class	USD	111	85.65	87.78	100.26	9,495	9,337	10,2	
'IO" Accumulation Share Class (AUD Hedged Class)	AUD	1 250	105.79	104.48	115.20	142 910	141,044	155.5	
"IO" Accumulation Share Class (GBP Hedged	AUD	1,350	105.79	104.46	115.20	142,810	141,044	155,5	
Class)	GBP	877,779	101.95	100.47	110.52	89,489,041	88,700,053	116,050,1	
'R" Accumulation Share Class (EUR Hedged	EUR	200	02.75	02.24	104.00	10.750	10.000	20.0	
Class) "R" Accumulation Share Class (GBP Hedged	EUK	200	93.75	93.34	104.90	18,750	18,668	20,9	
Class)	GBP	500	98.98	97.85	108.35	49,490	48,926	54,1	
R" Share Class (EUR Hedged Class)	EUR	248	75.67	78.54	91.80	18,751	18,669	20,9	
'R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio	GBP	619	79.96	82.39	94.78	49,477	48,913	54,1	
Base Accumulation Share Class	USD	63	99.62	97.20	107.85	6,243	6,091	60,1	
Base Currency Share Class	USD	101	97.30	95.37	105.84	9,840	9,603	10,6	
Other Currency Accumulation Share Class		4 000	05.00	0.4.0.4	05.04	05.000	04.040	440.0	
EUR Hedged Class) Other Currency Accumulation Share Class	EUR	1,000	85.29	84.34	95.64	85,292	84,343	113,3	
SEK Hedged Class)	SEK	8,174	85.64	84.68	95.69	700,038	692,065	809,4	
E" Accumulation Share Class (EUR Hedged									
Class) I'' Accumulation Share Class	EUR	1,008	82.21	81.50	92.88	82,905	104,203	50,1	
I' Accumulation Share Class I' Accumulation Share Class (EUR Hedged	USD	79,144	105.25	102.39	112.89	8,330,164	8,908,698	13,327,1	
Class)	EUR	166,268	90.23	88.92	100.14	15,002,222	32,429,377	40,148,2	
I" Accumulation Share Class (GBP Hedged	000	205	07.00	05.00	105.05	05.500	005.000	440.0	
Class) Il" Accumulation Share Class (JPY Hedged	GBP	365	97.36	95.20	105.65	35,538	365,083	448,0	
Class)	JPY	582,344	9,265.15	9,239.22	10,361.51	5,395,505,181	5,776,703,782	6,478,403,6	
'I" Share Class	USD	102	100.46	98.83	109.40	10,236	9,956	10,9	
I" Share Class (EUR Hedged Class)	EUR	78	86.50	86.21	97.50	6,718	6,618	7,4	
II" Share Class (GBP Hedged Class) IO" Accumulation Share Class	GBP USD	500 48,216	90.43 110.65	89.45 107.31	99.69 117.61	45,214 5,334,825	44,726 6,069,636	49,8 11,947,6	
'IO" Accumulation Share Class (GBP Hedged	000	40,210	110.05	107.51	117.01	3,334,023	0,000,000	11,547,0	
Class)	GBP	1,965,062	90.75	88.49	97.62	178,329,710	165,377,025	152,762,7	
'IO" Share Class	USD	25	79.87	78.90	110.38	1,980	1,919	2,1	
R" Accumulation Share Class (EUR Hedged Class)	EUR	71	90.22	88.88	100.06	6,407	6,312	7,1	
R" Share Class (EUR Hedged Class)	EUR	74	86.35	86.05	97.29	6,406	6,310	7,1	
'R" Share Class (GBP Hedged Class)	GBP	10,054	93.27	92.23	102.80	937,693	976,588	977,0	
Global Dynamic Bond Portfolio(b)				100.00	100.01		700 005	004-	
Base Accumulation Share Class ^(b) Base Accumula <u>tion</u> Share Class (EUR	USD	_	_	120.28	122.31	_	780,205	834,7	
Hedged Class) (b)	EUR	_	_	104.14	107.82	_	169,459	210,7	
Base Currency Share Class (b)	USD	_	_	86.13	88.79	_	66,466	66,1	
Base Currency Share Class (EUR Hedged	EUD			70.00	00.04		E4 000	E0 -	
Class) ^(b) (A" Share Class ^(b)	EUR USD	_	_	78.38 94.76	82.31 97.68	_	51,880 372,007	53,7 447,8	
E" Accumulation Share Class (EUR Hedged				37.10	31.00	_	312,001	777,0	
Class) (b)	EUR	_	_	96.93	100.59	_	562,886	870,7	
I" Accumulation Share Class ^(b) I" Accumulation Share Class (AUD Hedged	USD	_	_	120.97	122.48	_	12,097	12,2	
I" Accumulation Share Class (AUD Hedged Class) (b)	AUD	_	_	97.33	98.98	_	12,736	12,9	
I" Accumulation Share Class (EUR Hedged									
Class) (D)	EUR	_	_	106.03	109.31	_	412,214	657,4	
'I" Share Class (EUR Hedged Class) ^(b) 'IO" Accumulation Share Class (GBP Hedged	EUR	_	_	63.90	67.15	_	52,867	54,5	
Class) (b)	GBP	_	_	124.54	126.33	_	215,619,722	421,511,4	
IO" Share Class (AUD Hedged Class) (b)	AUD	_	_	99.59	103.27	_	24,305,854	24,748,8	
R" Accumulation Share Class (b)	USD	_	_	112.54	114.05	_	13,385	11,4	
R" Accumulation Share Class (EUR Hedged Class) (b)	EUR	_	_	98.05	101.16	_	283,752	292,7	
R" Share Class (b)	USD	_	_	96.74	99.74	_	30,713	70,6	
R" Share Class (EUR Hedged Class) (b)	EUR	_	_	83.79	88.05	_	98,086	101,1	
R" Share Class (GBP Hedged Class) (b)	GBP	_	_	91.28	94.57	_	106,602	108,4	
Global Dynamic Bond Plus Portfolio Base Accumulation Share Class	USD	125,962	120.47	116.75	123.05	15,174,945	15,719,052	22,067,7	
Base Currency (Dis) (Monthly) Share Class	USD	5,999	90.40	89.36	96.80	542,326	696,450	754,4	
Base Currency Share Class	USD	99,353	92.09	91.79	99.89	9,149,230	10,067,347	16,102,3	
Other Currency Accumulation Share Class									
(CHF Hedged Class) Other Currency Accumulation Share Class	CHF	18,664	88.21	87.34	94.04	1,646,433	1,634,022	1,467,5	
(EUR Hedged Class)	EUR	38,226	103.50	101.61	109.21	3,956,271	4,529,514	8,594,4	

		Outstanding Shares	Net As	set Value per as at ^(a)	Share	1	Net Assets as at ^{(a}	a)
	Currency	as at 31-May-23	31-May-23	30-Nov-22	30-Nov-21	31-May-23	30-Nov-22	30-Nov-2
Global Dynamic Bond Plus		. ,	- · · · · · · · · · · · · · · · · · · ·					
Portfolio (Continued)								
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	50,307	92.57	90.73	96.94	4,657,197	4,554,596	4,866,40
Other Currency Share Class (CHF Hedged	SER	30,307	92.57	90.73	90.94	4,037,197	4,334,390	4,000,40
Class)	CHF	1,321	71.70	72.99	81.20	94,687	93,748	101,00
Other Currency Share Class (EUR Hedged	FUD	400 400	70.00	74.00	00.00	0.005.000	44 000 044	40.044.0
Class) Other Currency Share Class (GBP Hedged	EUR	132,168	73.28	74.00	82.30	9,685,089	11,023,311	13,811,95
Class)	GBP	553	86.16	86.34	94.52	47,640	257,917	282,37
'A" (Dis) (Monthly) Share Class	USD	14,848	90.34	89.30	96.74	1,341,393	1,402,394	1,605,48
'A" Share Class	USD	35,663	92.00	91.58	99.65	3,280,875	5,137,568	6,718,7
'E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	74,672	78.33	78.49	86.52	5,848,948	5,795,042	7,578,26
'E" Accumulation Share Class (EUR Hedged		,0.2				0,010,010	0,700,012	7,070,2
Class)	EUR	81,959	97.57	96.02	103.73	7,996,300	8,199,850	10,343,2
'I" (Dis) (Semi-Annual) Share Class (JPY	JPY	48,063	7,217.64	7,308.34	8,054.25	346,902,118	351 261 409	387,112,39
Hedged Class) ′I″ Accumulation Share Class	JPY	599,740	12,257.15	11,781.64	9,959.18	7,351,102,835	351,261,408 7,066,907,715	5,975,007,9
'I" Accumulation Share Class	USD	189,399	130.99	126.54	132.49	24,809,592	26,397,887	54,018,2
I" Accumulation Share Class (CHF Hedged						,,	.,,	
Class)	CHF	27,270	94.28	93.05	99.52	2,571,074	2,611,887	2,890,0
'I" Accumulation Share Class (EUR Hedged Class)	EUR	76,641	112.84	110.43	117.89	8,648,150	9,854,709	174,036,5
'I" Accumulation Share Class (GBP Hedged	LUK	70,041	112.04	110.43	117.09	0,040,100	5,004,709	174,030,5
Class)	GBP	14,250	104.35	101.31	106.42	1,486,997	1,443,557	92,248,5
'I" Accumulation Share Class (JPY Hedged	IDV			0.407.50	40.000.00			
Class) 'I" Accumulation Share Class (SEK Hedged	JPY	460,730	9,555.15	9,467.59	10,099.09	4,402,349,133	4,362,006,366	4,652,957,3
Class)	SEK	2,503	95.72	93.51	99.23	239,558	234,009	248,3
'I" Share Class	EUR	4,446	107.24	110.34	109.62	476,759	490,523	575,2
'I" Share Class	USD	13,500	92.29	92.33	100.51	1,245,952	1,246,514	4,467,3
I" Share Class (AUD Hedged Class)	AUD	1,635	83.18	83.91	92.16	136,013	132,360	139,4
I'' Share Class (EUR Hedged Class)	EUR	2,925	78.95	80.04	89.08	230,938	354,177	543,6
'I' Share Class (GBP Hedged Class) 'IO" Accumulation Share Class (GBP Hedged	GBP	2,292	86.27	86.76	95.04	197,726	470,407	515,3
Class)	GBP	1,074,508	110.18	106.65	111.53	118,390,604	119,996,506	207,592,6
'IS" Share Class	USD	184	91.80	91.90	100.03	16,923	16,338	17,0
IS" Share Class (GBP Hedged Class)	GBP	137	86.32	86.89	95.20	11,811	11,460	12,0
IXO" (Dis) (Cap Monthly) Share Class	USD	1,797,358	32.16	33.50	40.48	57,809,701	60,074,204	85,709,4
'P" (Dis) (Monthly) Share Class	USD	7,712	90.34	89.29	96.74	696,670	676,417	714,8
'P" Accumulation Share Class 'P" Accumulation Share Class (EUR Hedged	USD	41,790	127.09	122.92	129.01	5,311,043	5,062,747	13,304,1
Class)	EUR	36,993	109.50	107.28	114.84	4,050,545	3,986,536	4,573,9
P" Share Class	USD	14,474	92.24	92.16	100.32	1,335,091	1,310,728	1,713,9
'P" Share Class (EUR Hedged Class)	EUR	107	76.50	77.48	86.15	8,190	8,023	8,5
P" Share Class (GBP Hedged Class)	GBP	29,370	86.38	86.75	95.03	2,536,975	2,466,065	2,600,8
R" (Dis) (Monthly) Share Class	USD	6,254	85.50	84.51	91.56	534,675	528,493	444,2
R" Accumulation Share Class R" Accumulation Share Class (CHF Hedged	USD	71,426	118.36	114.37	119.80	8,454,182	11,146,517	23,521,8
Class)	CHF	781	92.64	91.45	97.87	72,348	71,416	76,4
'R" Accumulation Share Class (EUR Hedged						-,	,	,
Class)	EUR	34,527	102.63	100.46	107.33	3,543,420	3,623,481	4,045,1
R" Share Class	USD	34,573	88.12	88.12	95.92	3,046,542	3,042,277	4,186,0
'R" Share Class (EUR Hedged Class) 'R" Share Class (GBP Hedged Class)	EUR	30,151	75.91	76.92	85.59	2,288,730	2,355,292	4,565,4
R" Share Class (GBP Hedged Class) Global Fixed Income Plus Portfolio	GBP	26,911	82.99	83.43	91.39	2,233,463	1,329,384	1,462,0
Hedged)	1							
Base Accumulation Share Class	EUR	174,527	13.36	13.24	15.68	2,331,273	2,557,995	3,668,1
Base Accumulation Share Class (USD								
Hedged Class)	USD	330,468	15.58	15.24	17.68	5,147,646	4,949,017	15,192,6
Base Currency Share Class Base Currency Share Class (USD Hedged	EUR	133,590	9.72	9.76	11.69	1,297,938	800,969	1,331,1
Class)	USD	64,988	10.13	10.03	11.77	658,066	651,465	782,8
Other Currency Accumulation Share Class								, -
SEK Hedged Class)	SEK	1,050	98.01	97.02		102,915	101,872	
A" Share Class	EUR	142,724	10.06	10.09	12.09	1,436,348	1,610,074	2,940,0
A" Share Class (USD Hedged Class) E" Accumulation Share Class	USD EUR	72,044 140,173	11.79 12.51	11.67 12.42	13.68 14.74	849,162 1,753,088	840,519 1,696,252	7,661,6 2,380,8
l" Accumulation Share Class	EUR	17,748,848	13.94	13.78	16.23	247,443,062	339,103,499	367,385,6
I" Accumulation Share Class (AUD Hedged		,,					,,	
Class)	AUD	14,398	8.78	8.63	10.04	126,392	124,308	144,6
'I" Accumulation Share Class (SEK Hedged	0514	400.00=	22.25	05.00		0.005.005	44 700 000	
Class) I" Accumulation Share Class (USD Hedged	SEK	102,962	86.30	85.22	_	8,885,627	14,790,022	
Tr Accumulation Share Class (USD Hedged Class)	USD	638,313	16.03	15.62	18.01	10,233,066	80,669,706	179,191,3
'I" Share Class (GBP Hedged Class)	GBP	92,958	10.37	10.37	12.27	963,651	914,863	1,125,3
'IO" (Dis) (Semi-Annual) Share Class	EUR	88,303,589	8.03	8.03	9.61	709,467,460	896,205,993	1,049,773,8
'IO" Accumulation Share Class	EUR	1,000	15.14	14.93	17.48	15,136	14,926	17,4
'IO" Accumulation Share Class (GBP Hedged	CDD	0.500	40.70	40.07	40.04	450.050	454.000	4077
Class) 'IO" Accumulation Share Class (SEK Hedged	GBP	9,528	16.73	16.37	18.94	159,358	154,036	197,9
Class)	SEK	8,408,539	85.70	84.41	98.41	720,585,864	1,103,838,430	1,156,738,7

		Outstanding Shares	Net As	Net Asset Value per Share			N. (a)			
	Currency	as at 31-May-23	31-May-23	as at ^(a) 30-Nov-22	30-Nov-21	31-May-23	et Assets as at ^(a) 30-Nov-22	30-Nov-2		
Global Fixed Income Plus Portfolio	Currency	31-Way-23	31-Way-23	30-1404-22	30-1404-21	31-Way-23	30-1104-22	30-1404-2		
(Hedged) (Continued)										
"IO" Accumulation Share Class (USD Hedged										
Class) ″IO″ Share Class (USD Hedged Class)	USD	3,714,459	17.31 9.95	16.84 9.92	19.33	64,300,149	76,865,071	21,279,46		
"P" Accumulation Share Class	EUR	4,646,592 26,973	13.85	13.72	11.63 16.21	46,244,324 373,522	56,203,981 401,561	85,412,36 2,536,29		
"P" Accumulation Share Class (USD Hedged	LOIX	20,973	13.03	13.72	10.21	373,322	401,301	2,550,25		
Class)	USD	1,592,153	15.95	15.59	18.04	25,401,210	281,966	39,986,07		
"P" Share Class (GBP Hedged Class)	GBP	742	11.47	11.44	13.54	8,512	8,363	9,75		
"R" Accumulation Share Class	EUR	827,795	10.60	10.48	12.35	8,772,904	7,026,158	7,237,74		
"R" Accumulation Share Class (USD Hedged	USD	322,341	12.33	12.03	40.00	2 072 725	4 007 044	F 064 44		
Class) "R" Share Class	EUR	218,353	8.90	8.96	13.88 10.74	3,973,735 1,942,731	4,087,814 1,962,695	5,264,4° 2,814,95		
R" Share Class (GBP Hedged Class)	GBP	208.829	9.76	9.76	11.54	2.038.395	1,937,780	2,604.6		
"R" Share Class (USD Hedged Class)	USD	20,701	9.54	9.48	11.11	197,510	195,846	253,58		
Global Strategic Macro Bond Portfolio						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
Base Accumulation Share Class	USD	46,164	109.21	106.33	107.24	5,041,749	5,362,063	9,603,1		
Base Accumulation Share Class (CHF	0115	4.005	07.04	07.04	00.04	440.407	100.007	450.0		
Hedged Class)	CHF	1,665	87.81	87.34	89.94	146,167	169,397	450,2		
Base Currency Share Class Other Currency Accumulation Share Class	USD	6,944	91.70	90.14	94.08	636,757	625,905	653,3		
Ditner Currency Accumulation Share Class EUR Hedged Class)	EUR	26,973	94.21	92.88	95.44	2,541,112	2,742,368	8,315,58		
Other Currency Accumulation Share Class		•								
GBP Hedged Class)	GBP	954	99.87	97.69	98.87	95,326	190,924	193,2		
Other Currency Accumulation Share Class	OF!	050 040	05.50	04.05	05.00	04.405.000	04 670 074	EC 440 4		
SEK Hedged Class) Other Currency Share Class (EUR Hedged	SEK	256,242	95.56	94.05	95.99	24,485,628	24,673,271	56,416,4		
Other Currency Share Class (EUR Hedged Class)	EUR	608	77.53	77.19	82.29	47,172	46,507	47,7		
A" Accumulation Share Class (PLN Hedged						•	.0,00.			
Class)	PLN	18,335	108.33	103.60	100.51	1,986,226	1,901,294	2,127,0		
E" Accumulation Share Class (EUR Hedged	FUD	70.000	00.40	00.40	00.07	7 000 000	0.754.440	40.044.5		
Class) I″ Accumulation Share Class	EUR USD	79,999 24,990	90.48 114.11	89.42 110.80	92.37 111.14	7,238,293	8,754,413	10,844,5 9.670.7		
I Accumulation Share Class I' Accumulation Share Class (CHF Hedged	020	24,990	114.11	110.60	111.14	2,851,538	4,470,300	9,670,7		
Class)	CHF	2,455	93.73	92.97	95.24	230,106	228,253	233,8		
" Accumulation Share Class (EUR Hedged										
Class)	EUR	270,116	98.56	96.91	99.07	26,623,779	60,323,314	147,189,1		
I" Accumulation Share Class (Flat) (EUR	EUR	577	93.49	92.07	94.45	53,949	2,896,612	3,043,5		
Hedged Class) II″ Accumulation Share Class (GBP Hedged	EUK	377	93.49	92.07	94.43	55,949	2,090,012	3,043,3		
Class)	GBP	997	107.26	104.63	105.32	106,952	112,324	112,8		
I" Accumulation Share Class (SEK Hedged										
Class)	SEK	626	100.11	98.21	99.68	62,620	61,430	399,105,2		
I" Share Class	USD	106	99.37	97.93	98.65	10,544	10,237	10,2		
I" Share Class (EUR Hedged Class)	EUR	615	79.49	79.37	84.64	48,922	79,174	2,194,6		
IO" Accumulation Share Class IO" Share Class	USD	485,308 699,261	122.95 91.00	119.08 89.94	118.85	59,666,273	65,277,334 62,023,642	6,303,7 62,998,7		
P" Accumulation Share Class	USD	2,834	111.47	108.39	93.91 109.04	63,635,320 315,964	688,081	62,998,7 915,4		
P" Accumulation Share Class (CHF Hedged	030	2,034	111.47	100.55	109.04	313,304	000,001	313,4		
Class)	CHF	100	88.98	88.38	90.80	8,898	8,838	9,0		
P" Accumulation Share Class (EUR Hedged										
Class)	EUR	4,000	96.26	94.78	97.16	385,016	36,588	37,5		
P" Accumulation Share Class (GBP Hedged Class)	GBP	58	98.26	95.94	96.82	E 670	E E26	F 5		
Diass) P″ Share Class	USD	112	98.26	95.94 89.55	96.82 94.57	5,670 10,152	5,536 9.871	5,5 9,9		
R" Accumulation Share Class	USD	16,045	107.40	104.31	104.67	1,723,268	1,906,643	2,870,7		
R" Accumulation Share Class (CHF Hedged		10,040	.07.40	.04.01	. 54.07	.,. 20,200	.,550,040	_,0,0,1		
Class)	CHF	2,743	90.56	89.84	92.07	248,430	246,479	387,6		
R" Accumulation Share Class (EUR Hedged	F.1.5	00 00-	00.00	00.05	60.00	0.500.500	F 000 046	7.50-		
Class)	EUR	26,286	98.28	96.65	98.83	2,583,502	5,206,842	7,507,4		
R" Share Class	USD	25,225	89.15	87.86	91.73	2,248,892	2,216,058	5,303,1		
R" Share Class (EUR Hedged Class) R" Share Class (GBP Hedged Class)	EUR GBP	2,380 9,000	79.46 86.47	79.32 85.63	84.59 89.86	189,137 778,172	282,794 822,595	442,2 1,140,8		
R" Snare Class (GBP Hedged Class) RS" Accumulation Share Class	USD	9,000 7,993	106.39	85.63 103.25	103.45	850,381	822,595 825,263	2,989,9		
RS" Accumulation Share Class (CHF Hedged		7,555	100.09	100.20	100.40	550,501	020,200	2,000,0		
Class)	CHF	11,028	98.68	97.83	100.09	1,088,236	1,216,449	3,362,2		
RS" Áccumulation Share Class (EUR Hedged							050.005			
Class)	EUR	1,789	100.24	98.51	100.59	179,370	253,807	677,1		
RS" Share Class	USD	120	96.66	95.32	99.51	11,608	892,082	930,8		
RS" Share Class (EUR Hedged Class) Strategic Absolute Return Bond II Portfolio	EUR	960	90.99	90.90	96.96	87,331	105,265	314,6		
Base Accumulation Share Class	USD	1,011	127.53	124.60	127.50	128,989	124,898	124,7		
Base Accumulation Share Class Base Accumulation Share Class (EUR	030	1,011	121.03	124.00	127.30	120,505	124,090	124,7		
ledged Class)	EUR	6,502	109.49	108.30	112.99	711,906	530,260	777,1		
Base Currency Share Class	USD	2,857	93.13	92.66	97.09	266,070	260,322	266,9		
Base Currency Share Class (EUR Hedged										
Class)	EUR	1,292	80.37	80.96	86.61	103,845	102,785	107,2		
Base Currency Share Class (GBP Hedged Class)	GBP	45	89.51	89.53	94.32	4,000	4,001	4,2		
'A" Share Class	USD	3,567	96.89	96.28	100.87	345,577	346,077	411,7		
E" Accumulation Share Class (EUR Hedged		3,307	50.09	30.20	130.07	0-10,011	5-70,077	711,7		
Class)	EUR	2,408	98.26	97.44	102.17	236,628	238,068	333,2		
'I" Accumulation Share Class	USD	77	140.49	136.84	139.15	10,837	10,692	10,8		

Strategic Absolute Ratum Bond II Portfolio (Continued) TAccumulation Share Class (EUR Hedged Class) TAccumulation Share Class (Figh (SBP Hedged Class) TACcumulation Share Class (Figh Hedg	(4)			
Strategic Absolute Return Bond II Portfolio (Continued) T' Accumulation Share Class (EIR Hedged Class) T' Accumulation Share Class (EIR Hedged Class) T' Accumu	sets as at ^(a) 30-Nov-22	30-Nov-2		
Portfoil (Continued) Transcription (Continued) Trans	U-INOV-22	30-NOV-2		
EUR				
Fractional class GBP GBP 537,142 99.57 97.67 100.31 53,482,171 52,682 100 100 114,582 111,671 113,684 114,683 114,	919,219	953,279		
Hedged Class GBP Hedged Clas	919,219	955,278		
Class) Class Class	2,341,470	53,511,048		
Tr Accumulation Share Class USD 100 114,59 111,67 113,64 11,459 117,67 130,010,740 31,77 31,740	75,137	76,403		
Fr Share Class (GBP Hedged Class) Multi-Manager Dynamic World Equity Portfolio	11,167	88,643		
Multi-Manager Dynamic World Equity Portfolio	11,166	11,366		
Botholio Base Accumulation Share Class USD 1,104,096 27.18 25.01 31.15 30,010,740 31.88 38.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 31.40 28.89 35.98 61,888,391 55 50.01 37.1567 37.156	2,623,845	2,762,618		
Base Currency Share Class				
Chef Currency Accumulation Share Class EUR 574.817 32.59 30.84 35.04 18,731.567 18 17 17 17 17 18 18 1	1,403,595	44,836,433		
"F Share Class USD 1,527,829 24,47 22,48 27,93 37,382,016 44,671,209 55 Tio Accumulation Share Class USD 929,863 26,53 24,32 30,07 24,671,209 55 Fi. Accumulation Share Class EUR 377,986 30,88 29,13 32,88 11,671,438 11 Fi. Accumulation Share Class EUR 377,986 30,88 29,13 32,88 11,671,438 14 Fi. Accumulation Share Class (GBP Hedged Class) Class) USD 2,905,334 24,99 29,292 28,35 55,105,697 14 Class) Fi. Accumulation Share Class USD 6,995,754 23,56 21,69 26,92 164,820,230 156 Absolute Return Tracker Portfolio Base Accumulation Share Class USD 332,919 11,118 10,97 11,44 3,724,479 3 Other Currency Accumulation Share Class (CHF 296,901 9,81 9,83 10,48 2,914,048 3 GGD Hedged Class) USD	9,681,078	79,977,46		
"If O' Accumulation Share Class USD 929,863 26.53 24.32 30.07 24,671,209 54,671,209 57,671,200 57,671,209 57,671,200 57,671,209 57,671,209 57,671,200 57,671,209 57,671,200 57,671,20	9,948,450	25,506,53		
F. Accumulation Share Class EUR 377,986 30.88 29.13 32.88 11.671.438 12.671.438	5,895,181 4,242,359	62,853,62 51,863,12		
"F" Accumulation Share Class (EUR Hedged Class) FUR Accumulation Share Class (EUR Hedged Class) FUR Share Class (GBP Hedged Class) Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class O	1,571,112	15,796,70		
EUR 22,514 12,40 11,53 14,73 279,219 37 78 78 78 78 78 78 78	9,700,589	60,326,96		
"R" Accumulation Share Class (GBP Hedged Class) GBP 1,388,102 13.25 12.24 15.51 17,998,866 17,898,866 17,898,866 18,890,875 18,890,				
Class) ### Computation Share Class Class CHF Currency Accumulation Share Class CHF Class CHF Class CHF Class CHF Currency Accumulation Share Class CHF Class CHF Currency Accumulation Share Class CHF Class CHF Currency Accumulation Share Class CHF CHF Currency Accumulation Share Class CHF CHF	3,103,331	8,826,10		
Tr. Share Class	7,795,536	24,550,50		
Base Accumulation Share Class USD 332,919 11.18 10.97 11.44 3,720,479 3.00	8,995,194	251,779,82		
Other Currency Accumulation Share Class (CHF Hedged Class)				
CHF 296,901 9.81 9.83 10.48 2,914,048 3.0	3,294,844	4,458,94		
EUR 1,093,554 9.85 9.78 10.42 10,769,211 95	3,144,375	3,031,79		
SGD Hedged Class	5,041,004	84,604,65		
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (AUD Hedged Class) AUD 103 12.09 11.91 12.46 1.244 "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) EUR 27.202,737 11.80 11.69 12.36 320,982,640 185 "I" Accumulation Share Class (GBP Hedged Class) EUR 27.202,737 11.80 11.69 12.36 320,982,640 185 "I" Accumulation Share Class (JPY Hedged Class) EUR 27.202,737 12.38 12.18 12.71 8,418,308 7 "I" Accumulation Share Class (JPY Hedged Class) SEK 1,095,397 10.522 10.427 10.98 11.5260,877 166 Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 "R" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 "R" Share Class (GBP Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) Cler Currency Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	155,332 916,149	162,24 1,251,00		
Class EUR 26,358 9.96 9.93 10.63 262,633 205	910,149	1,231,00		
"I" Accumulation Share Class (AUD Hedged Class) AUD 103 12.09 11.91 12.46 1,244 "I" Accumulation Share Class (CHF Hedged Class) CHF 11,981,197 10.59 10.58 11.19 126,917,597 173 "I" Accumulation Share Class (EUR Hedged Class) EUR 27,202,737 11.80 11.69 12.36 320,982,640 185 "I" Accumulation Share Class (GBP Hedged Class) GBP 679,737 12.38 12.18 12.71 8,418,308 7 "I" Accumulation Share Class (SEK Hedged Class) GBP 679,737 12.38 12.18 12.71 8,418,308 7 P" Accumulation Share Class (SEK Hedged Class) JPY 6,691,372 1,028.63 1,032.14 1,086.38 6,882,908,767 5,810 SEK 1,095,397 105.22 104.27 109.98 115,260,877 160 Ye" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR S' Share Class (GBP Hedged Class) GBP 1,599,394 11.55	278,632	306,55		
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 (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2.420,175 3.74	1,710,729	243,319,67		
"I" Accumulation Share Class (EUR Hedged Class) EUR 27,202,737 11.80 11.69 12.36 320,982,640 185 187 Accumulation Share Class (GBP Hedged Class) GBP 679,737 12.38 12.18 12.71 8,418,308 7 197 Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 27,202,737 10.80 10.	1,225	1,28		
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 (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "P" Accumulation Share Class (SEK Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "EVR" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 6,026,233 10.16 10.06 10.64 61,201,103 667 72,226,821 75 75,838,3822 12.28 12.07 12.49 72,226,821 75 75,99,394 11.55 11.41 11.91 18,474,488 18 75,99,394 11.55 1	1,225	1,20		
Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "EWR Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 27,382 10.91 10.83 10.91 10.	3,657,268	235,503,10		
"I" Accumulation Share Class (GBP Hedged Class) GBP 679,737 12.38 12.18 12.71 8,418,308 7 "I" Accumulation Share Class (JPY Hedged Class) JPY 6,691,372 1,028.63 1,032.14 1,086.38 6,882,908,767 5,810 "I" Accumulation Share Class (SEK Hedged Class) SEK 1,095,397 105.22 104.27 109.98 115,260,877 160 USD 935,701 11.54 11.31 11.74 10,793,907 13 "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 USD 3,223,362 12.49 12.53 10.86 40,256,551 7 "I" Accumulation Share Class (GBP Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	5,761,926	238,864,99		
Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 "R" Share Class (BP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) SEK 1,095,397 105.22 104.27 109.98 115,260,877 160 "I" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 "EUR 227,382 10.91 10.83 11.49 2,480,282 2 "R" Share Class (GBP Hedged Class) GBP 1,599,394 11.55 11.41 11.91 18,474,488 164 Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	3,701,320	230,004,33		
Class) Tell Accumulation Share Class (SEK Hedged Class) SEK 1,095,397 105.22 104.27 109.98 115,260,877 160 115.4 11.31 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11.34 11.34 11.34 11.74 10,793,907 13 15.4 11.34 11	7,917,215	10,546,41		
Class) PF" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91 10.83 11.49 72,226,821 75 FR" Share Class (GBP Hedged Class) FR" Share Class (GBP Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (BBP Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 FU" Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 FU" Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 FU" Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 FU" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 FUR Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	0,578,692 6	6,118,004,67		
"P" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged C	0,558,752	181,305,24		
"F" Accumulation Share Class (EUR Hedged Class) EUR 227,382 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91 10.91 10.83 11.49 2,480,282 2 EUR 227,382 10.91	3,146,991	16,270,33		
"R" Accumulation Share Class (EUR Hedged Class) EUR 6,026,233 10.16 10.06 10.64 61,201,103 66 "R" Share Class (BP Hedged Class) Share Class (GBP Hedged Class) Alternative Trend Portfolio Other Currency Accumulation Share Class (BP Hedged Class) CEUR Hedged Class) EUR 6,026,233 10.16 10.06 10.04 61,201,103 66 GBP 1,599,394 11.55 11.41 11.91 18,474,488 18 EUR 1,699,394 11.55 11.41 11.91 18,474,488 18 EUR 235,679 10.27 10.45 9.23 2,420,175 37 "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43				
Class) EUR 6,026,233 10.16 10.06 10.64 61,201,103 66 "R" Share Class (GBP Hedged Class) GBP 1,599,394 11.55 11.41 11.91 18,474,488 16 Alternative Trend Portfolio Other Currency Accumulation Share Class (b) SEK 1,677 104.06 — — — 174,478 Other Currency Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	2,500,043	2,689,95		
"R" Share Class (GBP Hedged Class)	6,477,503	72,989,58		
Alternative Trend Portfolio	5,742,577	85,461,69		
Other Currency Accumulation Share Class (b) Other Currency Accumulation Share Class (EUR Hedged Class) SEK 1,677 104.06 — — 174,478 EUR Ledged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 "I" Accumulation Share Class (EUR Hedged Class) USD 3,223,362 12.49 12.53 10.86 40,256,551 7 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	8,174,131	26,656,30		
Other Currency Accumulation Share Class (EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 20.20 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.49 12.53 10.86 40,256,551 7 10.20 12.49 12.				
(EUR Hedged Class) EUR 235,679 10.27 10.45 9.23 2,420,175 3 "I" Accumulation Share Class (EUR Hedged Class) USD 3,223,362 12.49 12.53 10.86 40,256,551 7 "I" Accumulation Share Class (GBP Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	_	-		
"I" Accumulation Share Class USD 3,223,362 12.49 12.53 10.86 40,256,551 7 "I" Accumulation Share Class (EUR Hedged Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	3,250,577	2,192,86		
Class) EUR 2,218,469 11.30 11.46 10.04 25,070,740 34 "I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	7,614,016	577,45		
"I" Accumulation Share Class (GBP Hedged Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	4 204 050	40.077.0		
Class) GBP 97,890 12.01 12.08 10.41 1,175,256 43	4,384,050	42,677,27		
	3,778,136	46,058,14		
"I" Accumulation Share Class (JPY Hedged Class) (b) JPY 5,000,000 1,014.75 — 5,073,753,531	_	-		
"I" Accumulation Share Class (SEK Hedged	0.005.700			
	2,095,788	21,482,39		
	6,897,291 8,800,444	335,711,89		
"IO" Accumulation Share Class (JPY Hedged	2,200,477	000,711,00		
Class) JPY 677,061 1,184.94 1,212.48 1,054.00 802,274,325 352	2,039,141	734,178,75		
"IO" Share Class	6,889,731 186,432	34,291,76 140,88		

⁽a) Refer to Note 3(k).
(b) Refer to Report of the Management Company II.

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. The Fund appointed Goldman Sachs Asset Management Fund Services Limited ("GSAMFSL") (the "Management Company") as its Management Company. GSAMFSL is authorised and regulated by the Central Bank of Ireland, and is a wholly owned indirect 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 2023, the Fund is comprised of sixty-four different portfolios ("the Portfolios").

As at 31 May 2023, 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 and Share Classes 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 2023, 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
China Future Technology Leaders 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

2 Investment Objective Policies (Continued)

Fund Name	Strategy Name
Global Equity Income Portfolio	Global And Regional Equity Portfolios
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 Focused Growth Equity 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 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
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
Global Fixed Income Portfolio (Hedged)	Fixed Income Portfolios
Global High Yield Portfolio	Fixed Income Portfolios
Global Securitised Income Bond Portfolio	Fixed Income Portfolios
Global Sovereign 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 Govise Valve 1 or Holio	Flexible Portfolios
Global Multi-Asset Growth Portfolio	Flexible Portfolios
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Emerging Markets Total Return Bond Portfolio	Specialist Portfolios

2 Investment Objective Policies (Continued)

Fund Name	Strategy Name
Global Dynamic Bond Plus Portfolio	Specialist Portfolios
Global Fixed Income Plus Portfolio (Hedged)	Specialist Portfolios
Global Strategic Macro Bond Portfolio	Specialist Portfolios
Strategic Absolute Return Bond II 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.

3 Significant Accounting Policies (Continued)

(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.

3 Significant Accounting Policies (Continued)

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

ii. Value Measurement Principles (Continued)

(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.

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 quotes 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

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)

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 2023, 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.

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.

3 Significant Accounting Policies (Continued)

(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.

(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 2023, 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 2023. 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:

3 Significant Accounting Policies (Continued)

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

		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	303,254,743	304,410,600	1,155,857	312,716,284	313,872,141	1,155,857	0.37%
Japan Equity Portfolio*	JPY	173,865,097	174,439,144	574,047	178,099,723	178,673,770	574,047	0.32%
Emerging Markets CORE® Equity Portfolio	USD	2,553,428,629	2,555,885,373	2,456,744	2,569,438,976	2,571,895,720	2,456,744	0.10%
Global CORE® Equity Portfolio	USD	3,407,810,625	3,400,676,381	(7,134,244)	3,393,852,975	3,386,718,731	(7,134,244)	(0.21%)
Global Small Cap CORE® Equity Portfolio	USD	602,916,761	602,077,912	(838,849)	614,732,979	613,894,130	(838,849)	(0.14%)
US CORE® Equity Portfolio	USD	1,455,771,258	1,452,417,396	(3,353,862)	1,463,231,317	1,459,877,455	(3,353,862)	(0.23%)
US Small Cap CORE® Equity Portfolio	USD	118,242,314	117,838,110	(404,204)	118,242,684	117,838,480	(404,204)	(0.34%)

^{*} Expressed in '000

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

The reversal of the swing net asset calculation method presented in the Statement of Changes in Shareholders' Equity represents the reversal of the amount applied as at 30 November 2022.

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 2023.

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 2023 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 2023:

As at 31 May 2023									
Portfolios	Currency	Number of Assets valued	Value	% of Shareholders' Equity					
Emerging Markets Equity ESG Portfolio	USD	4	0	0.00%					
Emerging Markets Equity Portfolio	USD	6	177,466	0.00%					
Emerging Markets Ex-China Equity Portfolio	USD	1	278	0.00%					
Global Future Technology Leaders Equity Portfolio	USD	1	0	0.00%					
Global Millennials Equity Portfolio	USD	1	506,544	0.03%					
India Equity Portfolio	USD	2	5,901,481	0.31%					
Emerging Markets CORE® Equity Portfolio	USD	8	0	0.00%					
Emerging Markets Corporate Bond Portfolio	USD	3	0	0.00%					
Emerging Markets Debt Blend Portfolio	USD	2	0	0.00%					
Global Income Bond Portfolio	USD	1	0	0.00%					
Global High Yield Portfolio	USD	4	1,616,478	0.10%					
Global Multi-Asset Income Portfolio	USD	1	0	0.00%					
Emerging Markets Total Return Bond Portfolio	USD	2	0	0.00%					
Global Absolute Return Portfolio	USD	3	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.

5 Taxation (Continued)

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 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 2023, 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 GSAMFSL, a wholly-owned indirect 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, L.P.
- · 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
- GS Investment Strategies, LLC

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 2023 are detailed in Report of the Management Company I.

Directors' Remuneration

Ms. Grainne Alexander, Mr. Frank Ennis 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.

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

Mr. Dirk Buggenhout was appointed as a member of the Board of Directors as of 27 April 2023.

Mr. Frank Ennis resigned from the Board of Directors as of 12 April 2023.

Mr. Jan Jaap Hazenberg was appointed as a member of the Board of Directors as of 27 April 2023.

Ms. Hilary Lopez was appointed as a member of the Board of Directors as of 14 March 2023.

Ms. Sophie Mosnier was appointed as a member of the Board of Directors as of 27 April 2023.

Mr. Glenn Thorpe resigned from the Board of Directors as of 13 December 2022.

Ms. Katherine Uniacke resigned from the Board of Directors as of 27 April 2023.

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.

6 Significant Agreements and Related Parties (Continued)

Performance Fees (Continued)

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 2023.

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 2023, 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 2023, 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 Transactions		Brokerage C		
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Asia Equity Portfolio	USD	3,370,594	9.70%	8,463	13.43%	700
All China Equity Portfolio	USD	_	_	_	_	251
Global Millennials Equity Portfolio	USD	6,694,857	1.92%	1,172	0.45%	_
India Equity Portfolio	USD	_	_	_	_	35,325
Japan Equity Partners Portfolio***	JPY	2,936,135	2.54%	514	0.80%	185
Japan Equity Portfolio***	JPY	12,541,870	10.08%	13,588	13.12%	569
US Equity ESG Portfolio	USD	15,039,083	8.30%	12,538	38.42%	_
US Technology Opportunities Equity Portfolio	USD	8,344,483	4.39%	3,042	7.62%	_
Emerging Markets CORE® Equity Portfolio	USD	_	_	_	_	12,328
Europe CORE® Equity Portfolio	EUR	_	_	_	_	8,879
Global CORE® Equity Portfolio	USD	_	_	_	_	694
US Small Cap CORE® Equity Portfolio	USD	_	_	_	_	15
Asia High Yield Bond Portfolio	USD	1,702,800	0.45%	_	_	_

6 Significant Agreements and Related Parties (Continued)

Commissions (Continued)

		Security Transactions		Brokerage Co		
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Emerging Markets Corporate Bond Portfolio	USD	5,758,089	0.26%	_	_	58,004
Emerging Markets Debt Blend Portfolio	USD	174,550	0.02%	_	_	_
Emerging Markets Debt Local Portfolio	USD	233,240	0.00%	_	_	15,106
Emerging Markets Debt Portfolio	USD	1,694,728	0.01%	_	_	108,002
Euro Short Duration Bond Plus Portfolio	EUR	199,720	0.01%	_	_	17,624
Europe High Yield Bond Portfolio	EUR	_	_	_	_	210
Global Credit Portfolio (Hedged)	USD	5,395,984	0.04%	_	_	46,206
Global Fixed Income Portfolio	USD	105,951	0.01%	_	_	3,373
Global Fixed Income Portfolio (Hedged)	EUR	791,774	0.01%	_	_	38,141
Global High Yield Portfolio	USD	_	_	_	_	31,374
Global Securitised Income Bond Portfolio	USD	_	_	_	_	4,701
Short Duration Opportunistic Corporate Bond Portfolio	USD	_	_	_	_	3,682
Sterling Credit Portfolio	GBP	_	_	_	_	505
US Fixed Income Portfolio	USD	_	_	_	_	8,669
US Mortgage Backed Securities Portfolio	USD	_	_	_	_	7,880
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	332,868	0.05%	_	_	_
Global Dynamic Bond Plus Portfolio	USD	_	_	_	_	63,477
Global Fixed Income Plus Portfolio (Hedged)	EUR	3,000,452	0.01%	_	_	108,658
Global Strategic Macro Bond Portfolio	USD	7,590,000	0.03%	_	_	_
Strategic Absolute Return Bond II Portfolio	USD	_	_	_	_	13,752
Multi-Manager Dynamic World Equity Portfolio	USD	8,013,670	5.62%	1,756	3.08%	_
Total (in USD) ****		184,431,592		132,370		606,588

^{*} 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 2023.

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.

^{**} All portfolio futures transactions disclosed in this table were affected 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)

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.

The following summarises the securities lent as at 31 May 2023 and the income earned by each Portfolio and the fees earned by Securities Lending Agent that is part of the Securities Lending program:

Portfolios	Currency	Market Value of Securities Lent as at 31-May-2023	% of Shareholders' Equity	% of Total Lendable Assets*	Market Value of Collateral Received as at 31-May-2023	Collateral as a Percentage of the Market Value of Securities Lent as at 31-May-2023	Gross Income Earned for the Period Ended 31-May-2023	Fees Charged for the Period Ended 31-May-2023	Net Income Earned for the Period Ended 31-May-2023
Emerging Markets Equity Portfolio	USD	566,461	0.02%	0.02%	624,524	110%	59,547	5,952	53,595
Global Equity Income Portfolio	USD	_	_	-	_	_	7,282	802	6,480
Global Equity Partners ESG Portfolio	USD	_	_	_	_	_	83,885	8,115	75,770
Global Millennials Equity Portfolio	USD	4,217,176	0.27%	0.28%	4,649,569	110%	72,245	7,224	65,021
Japan Equity Partners Portfolio**	JPY	_	_	-	_	_	12,291	1,229	11,062
Japan Equity Portfolio**	JPY	2,519,591	1.41%	1.45%	2,777,849	110%	17,570	1,688	15,882
Emerging Markets CORE® Equity Portfolio	USD	_	_	_	_	_	165,142	16,094	149,048
Europe CORE® Equity Portfolio	EUR	16,591,264	1.21%	1.23%	18,291,871	110%	98,253	9,088	89,165
Global CORE® Equity Portfolio	USD	11,669,316	0.34%	0.36%	12,865,617	110%	178,623	18,548	160,075
Global Small Cap CORE® Equity Portfolio	USD	452,835	0.07%	0.08%	499,253	110%	61,699	6,172	55,527
Emerging Markets Corporate Bond Portfolio	USD	47,774,825	1.64%	1.70%	50,163,569	105%	14,109	1,417	12,692
Emerging Markets Debt Blend Portfolio	USD	688,728	1.45%	1.51%	723,164	105%	180	18	162
Emerging Markets Debt Portfolio	USD	99,087,113	3.21%	3.39%	105,496,581	106%	55,282	5,576	49,706
Global High Yield Portfolio	USD	38,670,951	2.41%	2.48%	42,555,559	110%	434,368	43,448	390,920
Total (in USD) ***						•	1,461,319	144,951	1,316,368

^{*} 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 India Equity Portfolio, State Street Bank International GmbH, Luxembourg Branch receives a flat fee of USD 25,000 for Administrator services. State Street Bank International GmbH, Luxembourg Branch may also receive Custodian fees in respect of any residual assets held by the India Equity 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.

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.

^{**} Expressed in '000

^{***} The amount used is calculated using the average exchange rate disclosed in Note 10.

6 Significant Agreements and Related Parties (Continued)

Distributor

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

		Retained Sales
Portfolios	Currency	Charges
Emerging Markets Equity Portfolio	USD	1,779
Global Future Technology Leaders Equity Portfolio	USD	1,219
Global Millennials Equity Portfolio	USD	63,096
Global CORE® Equity Portfolio	USD	24,309
Asia High Yield Bond Portfolio	USD	312,162
Emerging Markets Corporate Bond Portfolio	USD	4,958
Emerging Markets Debt Portfolio	USD	359
Global Multi-Asset Income Portfolio	USD	604,373
Total (in USD)		1,012,255

For the period ended 31 May 2023, there were no retained sales charges for all other remaining Portfolios and there were no retained sales charges received by GSAMFSL.

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 RBC Investor Services Bank S.A. (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 as its delegate to act as the Valuer and the valuation function was performed by Controllers during the period ended 31 May 2023. Please also refer to Note 4.

7 Share Capital

The following summarises the activity in the Portfolios' shares for the period ended 31 May 2023.

		Balance at			Balance at
	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Asia Equity Portfolio					
Base Accumulation Share Class	USD	218,244	2,729	2,576	218,397
Base Currency Share Class	USD	191,138	377	20,802	170,713
"A" Accumulation Share Class	USD	11,188	1,188	1,081	11,29
"A" Share Class "E" Accumulation Share Class	USD	38,814	2,676	2,519	38,971
"I" Accumulation Share Class	EUR USD	309,549 4,260,453	25,234 430,418	25,252 447,627	309,531 4,243,244
"I" Share Class	GBP	7,784	430,410	447,027	7,787
"I" Share Class	USD	228,130	1,672	85	229,717
"IO" Accumulation Share Class	JPY	1,307,012	7,036	743,955	570,093
"P" Accumulation Share Class	USD	1,366,704	9,975	87,843	1,288,836
"P" Share Class	USD	12,067	98,510	_	110,577
"R" Accumulation Share Class	EUR	2,384	_	_	2,384
"R" Accumulation Share Class	USD	1,384,231	1,720	520,420	865,531
"R" Share Class	GBP	28,960	10,758	7,451	32,267
"R" Share Class	USD	338,740	8,052	4,701	342,091
Asia Equity Portfolio Total		9,705,398	600,348	1,864,312	8,441,434
All China Equity Portfolio		07.000		00.004	50.04
Base Accumulation Share Class	USD	87,282	1,154	30,094	58,342
Base Currency Share Class	USD	20,432	2,000	2,799	19,633
Other Currency Accumulation Share Class "I" Accumulation Share Class	SGD USD	1,364 629,769	80,489	14,504	1,364 695,754
"I" Share Class	USD	709	60,469	14,504	709
"P" Accumulation Share Class	USD	1,305,378	170,897	30,397	1,445,878
"P" Share Class	USD	68,332	65,407	65,407	68,332
"R" Accumulation Share Class	USD	83,478		520	82,958
"R" Share Class	GBP	28,278	1,453	1,901	27,830
"R" Share Class	USD	155,602	711	16,981	139,332
All China Equity Portfolio Total		2,380,624	322,111	162,603	2,540,132
China Future Technology Leaders Equity Portfolio					
Base Accumulation Share Class	USD	1,000	_	_	1,000
Base Currency Share Class	USD	1,000	_	_	1,000
Other Currency Accumulation Share Class	EUR	1,000	28,837	21,630	8,207
Other Currency Accumulation Share Class	HKD	770	_	_	770
Other Currency Accumulation Share Class	SGD	1,400	_	_	1,400
Other Currency Share Class	EUR	1,000			1,000
"A" Accumulation Share Class	USD	1,000	29,119	24,673	5,446
"A" Share Class "E" Accumulation Share Class	USD EUR	1,000	_	_	1,000 1,000
"E" Share Class	EUR	1,000 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	250,000	_	_	250,000
"I SD" Share Class	EUR	1,000	_	_	1,000
"I SD" Share Class	GBP	1,000	_	_	1,000
"I SD" Share Class	USD	1,000	_	_	1,000
"I" Accumulation Share Class	EUR	1,000	_	_	1,000
"I" Accumulation Share Class	GBP	1,000	_	_	1,000
"I" Accumulation Share Class	USD	218,071	_	_	218,071
"I" Share Class	EUR	1,000	_	_	1,000
"I" Share Class	GBP	1,000	_	_	1,000
"I" Share Class "P" Accumulation Share Class	USD	1,000	_	_	1,000
"P" Accumulation Share Class "P" Accumulation Share Class	EUR USD	1,000 82,202	_	_	1,000 82,202
"P" Share Class	EUR	1,000	_	_	1,000
"P" 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	EUR	1,000	_	_	1,000
"R" Share Class	GBP	1,000	_	_	1,000
"R" Share Class	USD	1,000			1,000
				46 202	591,096
China Future Technology Leaders Equity Portfolio Total		579,443	57,956	46,303	
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio			-		4 405 700
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class	USD	3,346,170	57,956 1,131,767	42,148	
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class	USD USD	3,346,170 19,850	1,131,767	42,148 233	19,617
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class	USD USD EUR	3,346,170 19,850 43,966	-	42,148	19,617 47,147
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" (Dis) (Quarterly) Share Class	USD USD EUR USD	3,346,170 19,850 43,966 2,415,213	1,131,767 — 4,235 —	42,148 233 1,054	19,617 47,147 2,415,213
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" (Dis) (Quarterly) Share Class "I" Accumulation Share Class	USD USD EUR USD EUR	3,346,170 19,850 43,966 2,415,213 30,141,522	1,131,767 — 4,235 — 3,461,837	42,148 233 1,054 — 1,982,415	19,617 47,147 2,415,213 31,620,944
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" (Dis) (Quarterly) Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD USD EUR USD EUR GBP	3,346,170 19,850 43,966 2,415,213 30,141,522 2,382,837	1,131,767 — 4,235 — 3,461,837 450,694	42,148 233 1,054 — 1,982,415 158,746	19,617 47,147 2,415,213 31,620,944 2,674,785
China Future Technology Leaders Equity Portfolio Total Emerging Markets Equity ESG Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" (Dis) (Quarterly) Share Class "I" Accumulation Share Class	USD USD EUR USD EUR	3,346,170 19,850 43,966 2,415,213 30,141,522	1,131,767 — 4,235 — 3,461,837	42,148 233 1,054 — 1,982,415	4,435,789 19,617 47,147 2,415,213 31,620,944 2,674,785 35,155,886 20,714,769

7 Share Capital (Continued)

Emerging Markets Equity ESQ Portfolio (Continuous)			Balance at			Balance at
100 Sime Class		Currency		Subscriptions	Redemptions	31-May-2023
100 Sime Class	Emerging Markets Equity ESG Portfolio (Continued)					
R° R° Sharu Class USD 234,612 76,790 236,761		USD	428,189	735,696	_	1,163,885
R' Share Class GBP (S) 2,34,93 108,315 228,781 692,783 408,283 108,315 228,781 092,181 43,138<			178,761	_	_	178,761
Property Property						283,641
Emerging Markets Equily Portfolio Page					236,781	
Emerging Markets Equity Portfolios	"R" Snare Class	050	23,997	10,138		34,135
Basis Accumulation Sharic Class	Emerging Markets Equity ESG Portfolio Total		91,206,517	13,968,863	5,254,361	99,921,019
Base Currency Chare Class	Emerging Markets Equity Portfolio					
Other Currency Accumulation Share Class						11,054,591
Other Currency Accumulation Share Class						701,958
Other Currency Accumulation Share Class						
Other Currency Accumulation Share Class				312,373	1,017,010	
Other Currency Snap Share Class				29.253	1.343	30,411
A' Share Class						81,736
Br Share Class	"A" Accumulation Share Class	USD	355,249		36,033	327,408
EF Accumulation Share Class				193,367	207,391	193,241
Gr Paccumulation Share Class						1,107
TA Cocumulation Share Class					260,317	
T Accumulation Share Class					1 659 275	
T Share Class						
T. Share Class						
T Share Class						5,375,682
"O'Accumulation Share Class	"I" Share Class	GBP	10,449,006	1,196,074	3,676,868	7,968,212
101 Accumulation Share Class			2,511,842	116,233	392,702	2,235,373
100 200 341 540				196,401	_	582,425
"IS" (Die) (Slabile Semi-Annual) Share Class EUR 1.105,653 — 1,105,767 38,586 IS" (Die) (Cap Monthly) Share Class USD 2,133,822 64,922 218,791 1,979,986 IP" Accumulation Share Class USD 25,133,822 64,922 218,791 1,979,986 IP" Accumulation Share Class USD 1,176,789 11,200 1,471 89,866 IR" Accumulation Share Class EUR 1,413,533 119,211 96,640 1,438,10 IR" Accumulation Share Class USD 1,1076,349 1,309,919 2,124,305 10,218,08 IR" Share Class USD 1,008,211 22,473 52,258 994,42 Emerging Markets Equity Portfolio Image:						
I'X' (Dis) (Clap Monthly) Share Class USD 398,549 25,767 45,747 399,589 I'P' Accumulation Share Class USD 257,291 147,207 51 404,447 I'R' Accumulation Share Class CHF 77,832 13,500 1,417 699,868 I'R' Accumulation Share Class USD 11,076,349 1,309,019 2,124,305 10,261,618 I'R' Accumulation Share Class USD 1,008,211 28,473 52,258 984,421 I'R' Share Class USD 1,008,211 28,473 52,258 984,421 Emerging Markets Equity Portfolio Total ISB,129,199 2,580,250 26,124,799 17,584,658 Emerging Markets Equity Portfolio Total USD 1,000 — — 1,000 Clorery Share Class USD 1,000 — — 1,000 Emerging Markets Equity Portfolio Total USD 1,000 — — 1,000 Clorery Share Class USD 1,000 — — 1,000 Urber Currency Share Class				607,377		
P Accumulation Share Class				25 767		
PP Share Class						
FK Accumulation Share Class						404,447
FYR Coumulation Share Class USD 11,076,349 1,309,019 2,124,305 10,261,065 FYR Share Class GBP 15,74548 123,211 309,705 6,159,085 Emerging Markets Equity Portfolio Total 181,129,199 22,580,250 26,124,790 177,584,651 Emerging Markets Ex-China Equity Portfolio USD 1,000 — — 1,000 Base Accumulation Share Class USD 1,000 — — 1,000 Other Currency Accumulation Share Class EUR 1,000 — — 1,000 CFF Accumulation Share Class EUR 1,000 — — 1,000 TSP Accumulation Share Class EUR 1,000 — — 1,000 TSP Accumulation Share Class EUR 1,000 — — 1,000 TSP Accumulation Share Class USD 181,326 — 1,000 TSP Accumulation Share Class USD 181,326 — 1,000 TSP Accumulation Share Class USD 304,250 — <th< td=""><td>"R" Accumulation Share Class</td><td>CHF</td><td></td><td></td><td>1,417</td><td>89,961</td></th<>	"R" Accumulation Share Class	CHF			1,417	89,961
Fire Share Class GBP (S) (T,45,648) (T,201,100) 1,201,100 (T,201,100)	"R" Accumulation Share Class	EUR	1,413,533	119,211	96,640	1,436,104
Final Part Fin						10,261,063
Emerging Markets Equity Portfolio Total 181,129,199 22,580,250 26,124,790 177,584,655 177,584,655 181,129,199 18						6,159,083
Emerging Markets Ex-China Equity Portfolio	"R" Share Class	USD	1,008,211	28,473	52,258	984,426
Base Accumulation Share Class USD 1,000 — — 1,000 Base Currency Share Class USD 1,000 — — 1,000 Other Currency Accumulation Share Class EUR 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 EUR 1,000 — — 1,000 "I SD" Accumulation Share Class USD 181,326 — — 1,000 "I SD" Share Class USD 181,326 — — 1,000 "SD" Accumulation Share Class USD 1,000 — — 1,000 "E Accumulation Share Class USD 1,000 — — 1,000 "E Accumulation Share Class USD 1,000 — — 1,000 "E Accumulation Share Class USD 1,000 — — 1,000	Emerging Markets Equity Portfolio Total		181,129,199	22,580,250	26,124,790	177,584,659
Base Currency Share Class	Emerging Markets Ex-China Equity Portfolio					
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 GBP 1,000 — — 1,000 "I SD" Share Class USD 181,326 — — 1,000 "I SD" Share Class USD 1,000 1 — 1,000 "I SD" Share Class USD 1,000 1 — 1,000 "I" Accumulation Share Class USD 1,000 — — 1,000 "I" Accumulation Share Class USD 1,000 — — 1,000 "E" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 <tr< td=""><td>Base Accumulation Share Class</td><td></td><td>1,000</td><td>_</td><td>_</td><td>1,000</td></tr<>	Base Accumulation Share Class		1,000	_	_	1,000
Other Currency Accumulation Share Class GBP (I) 000 — — 1,000 "E" Accumulation Share Class EUR (I) 000 — — 1,000 "I SD" Accumulation Share Class EUR (I) 000 — — 1,000 "I SD" Accumulation Share Class USD (BBP (I) 000 — — 18,000 "I SD" Share Class USD (I) 18,000 — — 18,000 "I SD" Share Class USD (I) 000 — — 11,000 "I Accumulation Share Class EUR (I) 000 — — 1,000 "I" Accumulation Share Class EUR (I) 000 — — 1,000 "I" Accumulation Share Class USD (I) 000 — — 1,000 "I" Accumulation Share Class USD (I) 000 — — 1,000 "P" Accumulation Share Class USD (I) 000 — — 1,000 "R" Accumulation Share Class USD (I) 000 — — 1,000 "R" Accumulation Share Class USD (I) 000 — — 1,000 "				_	_	1,000
FET Accumulation Share Class				_		
TISD Accumulation Share Class				_	_	
"I SD" Accumulation Share Class GBP 1,000 — — 1,000 "I SD" Accumulation Share Class USD 1,81,326 — — 181,328 "I SD" Share Class USD 1,000 1 — 1,000 "I" Accumulation Share Class EUR 1,000 — — 1,000 "I" Accumulation Share Class USD 304,250 — — 1,000 "I" Share Class USD 1,000 — — 1,000 "I" Share Class USD 1,000 — — 1,000 "F" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class GBP 1,000 — — 1,000 "R" Accumulation Share Class GBP 1,000 — — 1,000 "R" Share Class GBP 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class				_	_	
"I SD" Accumulation Share Class USD 181,326 — — 181,326 "I SD" Share Class USD 1,000 1 — 1,000 "I" Accumulation Share Class EUR 1,000 — — 1,000 "I" Accumulation Share Class USD 304,250 — — 1,000 "I" Share Class USD 1,000 — — 1,000 "P" Accumulation Share Class USD 1,000 — — 1,000 "P" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class EUR 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "Emerging Markets Ex-China Equity P				_		1,000
"I" Accumulation Share Class EUR 1,000 — — 1,000 "I" Accumulation Share Class GBP 1,000 — — 304,255 "I" Share Class USD 304,255 — — 304,255 "I" Share Class USD 1,000 — — 1,000 "P" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class EUR 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 990 "R" Share Class USD 1,000 — — 1,000 Emerging Markets Ex-China Equity Portfolio Total USD 538,302 176,495 39,685 675,112 Base Curr	"I SD" Accumulation Share Class			_	_	181,326
"I" Accumulation Share Class GBP Accumulation Share Class 1,000 — 1,000 "I" Accumulation Share Class USD 304,250 — 304,251 — 1,000 "I" Share Class USD 1,000 — 6 — 1,000 "P" Accumulation Share Class USD 1,000 — 6 — 1,000 "R" Accumulation Share Class EUR 1,000 — 6 — 1,000 "R" Accumulation Share Class USD 1,000 — 7 — 1,000 "R" Accumulation Share Class USD 1,000 — 7 — 1,000 "R" Share Class USD 1,000 — 7 — 990 "R" Share Class USD 1,000 — 7 — 990 "R" Share Class USD 1,000 — 7 — 990 "R" Share Class USD 1,000 — 7 — 990 "R" Share Class USD 1,000 — 7 — 990 "R" Share Class USD 1,000 — 7 — 990 "Emerging Markets Ex-China Equity Portfolio — 8 — 990 — 990 — 990 — 990 — 990 — 990 — 990 — 990 — 990 — 990	"I SD" Share Class	USD	1,000	1	_	1,001
"I" Accumulation Share Class USD 304,250 — — 304,250 "I" Share Class USD 1,000 — — 1,000 "P" Accumulation Share Class USD 1,000 — — 1,000 "R" Accumulation Share Class EUR 1,000 — — 1,000 "R" Accumulation Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1,000 "R" Share Class USD 1,000 — — 1990 "R" Share Class USD 1,000 — — 10,000 Emerging Markets Ex-China Equity Portfolio Total TUSD 1,000 — — 10,000 Emerging Markets Ex-China Equity Portfolio Total USD 538,302 176,495 39,685 675,112 Base Accumulation Share Class USD 19,347 — 1,068 18,279				_	_	1,000
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"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 — — 990 "R" Share Class USD 1,000 — — 1,000 Emerging Markets Ex-China Equity Portfolio Total 502,566 1 — 502,566 Global Environmental Impact Equity Portfolio — — 502,566 1 — 502,566 Global Environmental Impact Equity Portfolio — — — 502,566 1 — 502,566 Global Environmental Impact Equity Portfolio — — — — 502,566 1 — 502,566 675,112 — — 1,068 18,275 Other Currency Accumulation Share Class USD 19,347				_		
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"R" Accumulation Share Class USD (GBP P) 1,000 (GBP P) — — — — — — 990 (GBP P) "R" Share Class GBP (GBP P) 990 (GBP P) — — — — — — — — — — — — — — — — — — —	"R" Accumulation Share Class	FUR	1 000	_	_	
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Solution Solution	"R" Accumulation Share Class	GBP	1,000	_	Ξ	1,000 1,000 1,000
Base Accumulation Share Class USD 538,302 176,495 39,685 675,112 Base Currency Share Class USD 19,347 — 1,068 18,275 Other Currency Accumulation Share Class EUR 2,865 124 — 2,985 Other Currency Accumulation Share Class EUR 2,865 124 — 2,985 Other Currency Accumulation Share Class EUR 5,569,895 218,600 373,140 5,415,355 "F" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,055 "F" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,055 "F" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "F" Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "F" Share Class USD 4,762,427 1,556,566 "F" Share Class USD 4,762,7427 1,55,956 2,706,503 4,077,864 "F" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 114,427 115,427 1	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	GBP USD	1,000 1,000	_ _ _		1,000
Base Accumulation Share Class USD 538,302 176,495 39,685 675,112 Base Currency Share Class USD 19,347 — 1,068 18,275 Other Currency Accumulation Share Class EUR 2,865 124 — 2,985 Other Currency Accumulation Share Class EUR 2,865 124 — 2,985 Other Currency Accumulation Share Class EUR 5,569,895 218,600 373,140 5,415,355 "F" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,055 "F" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,055 "F" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "F" Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "F" Share Class USD 4,762,427 1,556,566 "F" Share Class USD 4,762,7427 1,55,956 2,706,503 4,077,864 "F" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856 114,427 115,427 1	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	GBP USD GBP	1,000 1,000 990		=	1,000 1,000
Base Accumulation Share Class USD 538,302 176,495 39,685 675,112 Base Currency Share Class USD 19,347 — 1,068 18,275 Other Currency Accumulation Share Class EUR 2,865 124 — 2,988 Other Currency Accumulation Share Class SGD 3,117 158 106 3,169 "E" Accumulation Share Class EUR 5,569,895 218,600 373,140 5,415,365 "I" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,05* "I" Accumulation Share Class GBP 965,515 118,363 482,979 600,89* "I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,93* "I" Share Class GBP 11,572 4 — 11,574 "I" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,86* "P" Accumulation Share	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	GBP USD GBP	1,000 1,000 990 1,000	- - - - - 1	_ _ _ 	1,000 1,000 990
Base Currency Share Class USD 19,347 — 1,068 18,275 Other Currency Accumulation Share Class EUR 2,865 124 — 2,986 Other Currency Accumulation Share Class SGD 3,117 158 106 3,163 "E" Accumulation Share Class EUR 5,569,895 218,600 373,140 5,415,355 "I" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,055 "I" Accumulation Share Class GBP 965,515 118,633 482,979 600,899 "I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "I" Share Class GBP 11,572 4 — — 11,574 "I" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total	GBP USD GBP	1,000 1,000 990 1,000	- - - - - 1	_ _ _ _ _	1,000 1,000 990 1,000
Other Currency Accumulation Share Class EUR Other Currency Accumulation Share Class EUR SGD SGD 3,117 158 106 3,166 1,3166 3,166 3,166 3,166 3,166 3,166 3,166 3,166 3,166 3,166 3,167 3,05 3,160 3,	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio	GBP USD GBP USD	1,000 1,000 990 1,000 502,566			1,000 1,000 990 1,000
"E" Accumulation Share Class EUR 5,569,895 218,600 373,140 5,415,356 "I" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,057 "I" Accumulation Share Class GBP 965,515 118,363 482,979 600,899 "I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "I" Share Class GBP 91,572 4 — — 11,574 "I" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class	GBP USD GBP USD	1,000 1,000 990 1,000 502,566 538,302 19,347	176,495 —	39,685	1,000 1,000 990 1,000 502,567 675,112 18,279
"I" Accumulation Share Class EUR 1,678,600 146,340 151,889 1,673,05 "I" Accumulation Share Class GBP 965,515 118,363 482,979 600,899 "I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,948 "I" Share Class AUD 2,633,656 88,751 114,453 2,607,95 "I" Share Class GBP 11,572 4 — 11,576 "I" Share Class USD 824,170 1,025 25,324 799,87 "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class	GBP USD GBP USD USD USD EUR	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865	176,495 — 124	39,685 1,068	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989
"I" Accumulation Share Class GBP 965,515 118,363 482,979 600,898 "I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,934 "I" Share Class AUD 2,633,656 88,751 114,453 2,607,954 "I" Share Class GBP 11,572 4 — 11,574 "I" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class	GBP USD GBP USD USD USD EUR SGD	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117	176,495 — 124 158	39,685 1,068 — 106	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169
"I" Accumulation Share Class USD 14,710,844 152,507 1,144,417 13,718,93 "I" Share Class AUD 2,633,656 88,751 114,453 2,607,95* "I" Share Class GBP 11,572 4 — — 11,572 "IO" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class	GBP USD GBP USD USD USD EUR SGD EUR	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895	176,495 — 124 158 218,600	39,685 1,068 — 106 373,140	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355
"I" Share Class AUD 2,633,656 88,751 114,453 2,607,956 "I" Share Class GBP 11,572 4 — 11,574 "I" Share Class USD 824,170 1,025 25,324 799,874 "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,880 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,859	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	GBP USD GBP USD USD USD EUR SGD EUR EUR	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600	176,495 — 124 158 218,600 146,340	39,685 1,068 — 106 373,140 151,889	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051
"I" Share Class GBP 11,572 4 — 11,576 "I" Share Class USD 824,170 1,025 25,324 799,87 "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,880 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,859	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD USD USD USD USD EUR SGD EUR EUR GBP	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515	176,495 — 124 158 218,600 146,340 118,363	39,685 1,068 — 106 373,140 151,889 482,979	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899
"I" Share Class USD 824,170 1,025 25,324 799,87* "IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,886 "P" Accumulation Share Class GBP 512,675 — 33,135 479,544 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,856	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class	USD USD USD USD USD EUR SGD EUR GBP USD	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844	176,495 — 124 158 218,600 146,340 118,363 152,507	39,685 1,068 — 106 373,140 151,889 482,979 1,144,417	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899 13,718,934
"IO" Share Class USD 47,627,427 1,156,956 2,706,503 46,077,880 "P" Accumulation Share Class GBP 512,675 — 33,135 479,540 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,850	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "Beare Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Share Class	USD USD EUR EUR GBP USD AUD	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844 2,633,656	176,495 — 124 158 218,600 146,340 118,363 152,507 88,751	39,685 1,068 — 106 373,140 151,889 482,979 1,144,417	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899 13,718,934 2,607,954
"P" Accumulation Share Class GBP 512,675 — 33,135 479,540 "P" Accumulation Share Class USD 6,942,641 119,578 634,360 6,427,850	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class	USD USD EUR SGD EUR GBP USD AUD GBP	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844 2,633,656 11,572	176,495 — 124 158 218,600 146,340 118,363 152,507 88,751	39,685 1,068 — 106 373,140 151,889 482,979 1,144,417	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899 13,718,934
	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Share Class	USD USD USD EUR SGD EUR GBP USD GBP USD USD EUR SGD EUR GBP USD USD GBP USD	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844 2,633,656 11,572 824,170	176,495 — 124 158 218,600 146,340 118,363 152,507 88,751 4	39,685 1,068 106 373,140 151,889 482,979 1,144,417 114,453 25,324	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899 13,718,934 2,607,954
	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Share Class	USD USD USD EUR SGD EUR GBP USD AUD GBP USD GBP	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844 2,633,656 11,572 824,170 47,627,427 512,675	176,495 ————————————————————————————————————	39,685 1,068 — 106 373,140 151,889 482,979 1,144,417 114,453 — 25,324 2,706,503 33,135	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 600,899 13,718,934 2,607,954 11,576 799,871 46,077,880
"P" Share Class GBP 1,000 — — 1,000	"R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Emerging Markets Ex-China Equity Portfolio Total Global Environmental Impact Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class Other Currency Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class	GBP USD GBP USD USD EUR SGD EUR GBP USD AUD GBP USD USD GBP USD	1,000 1,000 990 1,000 502,566 538,302 19,347 2,865 3,117 5,569,895 1,678,600 965,515 14,710,844 2,633,656 11,572 824,170 47,627,427 512,675 6,942,641	176,495 ————————————————————————————————————	39,685 1,068 — 106 373,140 151,889 482,979 1,144,417 114,453 — 25,324 2,706,503 33,135 634,360	1,000 1,000 990 1,000 502,567 675,112 18,279 2,989 3,169 5,415,355 1,673,051 600,899 13,718,934 2,607,954 11,576 799,871 46,077,880 479,540 6,427,859

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	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global Environmental Impact Equity Portfolio (Continued)					
"P" Share Class	USD	100	_	_	100
"R" Accumulation Share Class	GBP	413,124	116,517	56,742	472,899
"R" Accumulation Share Class	USD	5,468,899	131,414	1,107,439	4,492,874
"R" Share Class	GBP	2,036,591	19,401	77,057	1,978,935
"R" Share Class	USD	139,389		460	138,929
Global Environmental Impact Equity Portfolio Total		90,099,729	2,446,233	6,948,757	85,597,205
Global Equity Income Portfolio					
Base Accumulation Share Class	USD	1,421	_	_	1,421
Base Currency Share Class	USD	205,600	27,836	4,502	228,934
"A" Share Class	USD	16,539	11,460	3,852	24,147
"E" Accumulation Share Class	EUR	61,941	4,143	866 24	65,218
"I" Accumulation Share Class "P" Accumulation Share Class	USD USD	440,252 870,480	3,278 48,349	35.881	443,506 882,948
"P" Share Class	USD	48,658	8	47,978	688
"R" (Dis) (Gross Quarterly) Share Class	USD	1,112	9	-17,070	1,121
"R" Accumulation Share Class	USD	317,173	64,284	126,478	254,979
"R" Share Class	GBP	36,200	409	21,776	14,833
"R" Share Class	USD	283,150	4,048	246,964	40,234
Global Equity Income Portfolio Total		2,282,526	163,824	488,321	1,958,029
Global Equity Partners ESG Portfolio		, , , , ,			,,,,,,
Base Accumulation Share Class	USD	258,852	3,020	10,004	251,868
Base Accumulation Share Class (USD Hedged Class)	USD	10,170	12		10,182
Base Currency (Dis) (Stable Monthly) Share Class	USD	1,018	18	_	1,036
Base Currency Share Class	USD	505,528	553	11,331	494,750
Base Currency Share Class (USD Hedged Class)	USD	1,000	_	_	1,000
Other Currency (Dis) (Stable Monthly) Share Class	SGD	1,413	25		1,438
Other Currency Accumulation Share Class	EUR	882,330	7,025	112,595	776,760
Other Currency Accumulation Share Class	GBP	614,233	2,690	96,150	520,773
Other Currency Share Class (EUR Hedged Class)	EUR GBP	15,077	_	E 570	15,077
Other Currency Share Class Other Currency Share Class (EUR Hedged Class)	EUR	428,026 10,661	_	5,570	422,456 10,661
"A" Accumulation Share Class	USD	66,767	12,926	5,443	74,250
"A" Share Class	USD	65,012	150	8,421	56,741
"E" Accumulation Share Class	EUR	215,319	4,819	9,602	210,536
"E" Share Class	EUR	91,530	_	4,978	86,552
"I" Accumulation Share Class	EUR	2,346,343	36,377	705,984	1,676,736
"I" Accumulation Share Class	SEK	18,210,650	_	1,386,446	16,824,204
"I" Accumulation Share Class	USD	18,625,194	319,560	2,678,914	16,265,840
"I" Accumulation Share Class (EUR Hedged Class)	EUR	3,888,199	694,446	578,107	4,004,538
"I" Accumulation Share Class (USD Hedged Class)	USD	1,066			1,066
"I" Share Class	GBP	9,269	1,360	2,561	8,068
"I" Share Class (USD Hedged Class) "IO" Accumulation Share Class	USD GBP	889,953 2,328,602	3,462 75,499	11,786 67,137	881,629 2,336,964
"IO" Accumulation Share Class	USD	2,847,918	278,918	407,966	2,330,904
"IO" Accumulation Share Class (USD Hedged Class)	USD	946,959	88,256	136,211	899,004
"IO" Share Class	USD	1,517,232	87,749	264,775	1,340,206
"P" Accumulation Share Class	EUR	542,160	90,243	60,626	571,777
"P" Accumulation Share Class	USD	1,903,072	75,189	49,085	1,929,176
"P" Accumulation Share Class (USD Hedged Class)	USD	247,935	_	26,281	221,654
"P" Share Class	EUR	3,024	73,618	_	76,642
"P" Share Class	USD	1,044,587	14,633	202,838	856,382
"P" Share Class (USD Hedged Class)	USD	1,066	-	440.070	1,066
"R" Accumulation Share Class "R" Accumulation Share Class	EUR GBP	3,145,706	244,794 15,506	419,370 34,463	2,971,130
"R" Accumulation Share Class	USD	684,785 1,855,177	15,506 199,484	79,749	665,828 1,974,912
"R" Accumulation Share Class (EUR Hedged Class)	EUR	1,844,008	273.854	125,807	1,974,912
"R" Accumulation Share Class (USD Hedged Class)	USD	68,494		639	67,855
"R" Share Class	GBP	2,164,775	134,867	162,945	2,136,697
"R" Share Class	USD	9,207,784	673,116	630,094	9,250,806
"R" Share Class (EUR Hedged Class)	EUR	10,324	23	_	10,347
"R" Share Class (USD Hedged Class)	USD	193,142	2,929	_	196,071
Global Equity Partners ESG Portfolio Total		77,694,360	3,415,121	8,295,878	72,813,603
Global Future Health Care Equity Portfolio					
Base Accumulation Share Class	USD	1,358,822	36,695	46,085	1,349,432
Base Currency Share Class	USD	11,796	_	3,065	8,731
Other Currency Accumulation Share Class	SGD	21,193	4,263	1,371	24,085
"E" Accumulation Share Class	EUR	547,305	54,190	133,959	467,536
"I" Accumulation Share Class	EUR	339,803	7,200	25,184	321,819
"I" Accumulation Share Class	USD	8,195,646	650,481	1,151,222	7,694,905
"I" Share Class	USD	436,644	_	4,098	432,546
"IO" Accumulation Share Class	USD	900			900
"P" Accumulation Share Class	USD	5,012,352	253,725	692,822	4,573,255
"P" Share Class	USD	1,142,406	24,066	123,356	1,043,116
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	68,259	22,629	14,573	76,315 3,686,540
	HSD	4,306,727	43,355	663,542	3 n86 54(

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	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Global Future Health Care Equity Portfolio (Continued)					
"R" Share Class	GBP	197,838	_	_	197,838
"R" Share Class	USD	723,379		32,879	690,500
Global Future Health Care Equity Portfolio Total		22,363,070	1,096,604	2,892,156	20,567,518
Global Future Technology Leaders Equity Portfolio					
Base Accumulation Share Class	USD	196,287	11,116	27,976	179,427
Base Currency Share Class	USD	50,920	10,324	123	61,121
Other Currency Accumulation Share Class	EUR HKD	238,877	9,272	10,748	237,401
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	SGD	5,011 1,364	1,689	1,918	4,782 1,364
"E" Accumulation Share Class	EUR	142,786	21,346	11,310	152,822
"I" Accumulation Share Class	USD	20,836,359	1,124,007		20,075,066
"I" Share Class	GBP	800	_	_	800
"I" Share Class	USD	667,432		5,948	661,484
"IO" Accumulation Share Class "P" Accumulation Share Class	USD USD	206,449,721	2,590,294		184,179,307
"P" Share Class	USD	5,002,090 521,452	99,167 59,277	405,053 57,380	4,696,204 523,349
"R" Accumulation Share Class	GBP	346,413	16,695	35,788	327,320
"R" Accumulation Share Class	USD	349,056	171,071	7,409	512,718
"R" Share Class	EUR	857,861	23,535	242,021	639,375
"R" Share Class	GBP	1,000			1,000
"R" Share Class	USD	2,096,697	214,212	147,550	2,163,359
Global Future Technology Leaders Equity Portfolio Total		237,764,126	4,352,005	27,699,232	214,416,899
Global Millennials Equity Portfolio					
Base Accumulation Share Class	USD	9,279,715	389,486	1,591,699	8,077,502
Base Currency (Dis) (Stable Monthly) Share Class	USD	999	10	_	1,009
Base Currency Share Class	USD	665,276	6,133	39,847	631,562
Other Currency (Dis) (Stable Monthly) Share Class Other Currency Accumulation Share Class	SGD EUR	1,373	14 89,028	316,506	1,387 1,556,131
Other Currency Accumulation Share Class	HKD	1,783,609 849,346	115,283	121,910	842,719
Other Currency Accumulation Share Class	SGD	8,011,068	153,095	882,476	7,281,687
Other Currency Share Class	EUR	41,420	2,080	703	42,797
"E" Accumulation Share Class	EUR	3,925,414	163,339	245,100	3,843,653
"E" Share Class	EUR	5,018,215	147,098	439,257	4,726,056
"I" Accumulation Share Class	EUR	20,192,490	1,387,306	2,295,974	19,283,822
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	289,055 17,496,363	6,653 1,770,768	113,913 2,418,160	181,795 16,848,971
"I" Share Class	GBP	168,195	1,770,700	29,476	138,719
"I" Share Class	USD	6,983,460	25,014	1,647,318	5,361,156
"IO" Share Class	USD	4,524,449	1,018,719	674,491	4,868,677
"P" Accumulation Share Class	USD	4,201,760	85,127	473,643	3,813,244
"P" Share Class	USD	1,204,166	73,326	102,831	1,174,661
"R" Accumulation Share Class "R" Accumulation Share Class	EUR GBP	819 510 156	23,621	132,093	819 401,684
"R" Accumulation Share Class	USD	510,156 3,249,828	271,178	807,244	2,713,762
"R" Share Class	GBP	1,215,158	8,668	242,405	981,421
"R" Share Class	USD	2,486,677	46,519	335,758	2,197,438
Global Millennials Equity Portfolio Total		92,099,011	5,782,465	12,910,804	84,970,672
India Equity Portfolio		. ,,.	., . ,	,, ,,,,,	
Base Accumulation Share Class	USD	14,308,746	1,364,089	1,613,114	14,059,721
Base Currency Share Class	USD	2,068,680	227,537	171,605	2,124,612
Other Currency Accumulation Share Class	SEK	1,021,883	75,998	96,578	1,001,303
Other Currency Accumulation Share Class	SGD	70,642	25,501	4,408	91,735
Other Currency Share Class	GBP	33,597	36,428	11,465	58,560
"A" Accumulation Share Class "A" Share Class	USD USD	154,690 727,939	63,215 124,445	26,834 56,885	191,071 795,499
"E" Accumulation Share Class	EUR	5,900,671	295,694	394,246	5,802,119
"I" Accumulation Share Class	EUR	1,378,586	739,897	394,969	1,723,514
"I" Accumulation Share Class	USD	17,776,114	929,926	2,010,026	16,696,014
"I" Share Class	GBP	5,494,458	570,742	1,080,018	4,985,182
"I" Share Class	USD	673,038	35,456	183,623	524,871
"IO" Accumulation Share Class "P" Accumulation Share Class	USD EUR	8,714,363	_	3,671,278	5,043,085
"P" Accumulation Share Class "P" Accumulation Share Class	USD	1,024 963,812	116,255	83,450	1,024 996,617
"P" Share Class	USD	101,326	27,389	16,084	112,631
"R" Accumulation Share Class	EUR	1,782,838	313,048	411,450	1,684,436
"R" Accumulation Share Class	USD	3,475,168	264,896	561,617	3,178,447
"R" Share Class	GBP	2,666,024	228,584	473,480	2,421,128
"R" Share Class	USD	1,143,652	60,576	54,863	1,149,365
India Equity Portfolio Total		68,457,251	5,499,676	11,315,993	62,640,934
Japan Equity Partners Portfolio					
Base Accumulation Share Class	JPY	382,611	54,033	44,263	392,381
Other Currency Accumulation Share Class	EUR	32,527	2,270	4,576	30,221
Other Currency Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class)	USD CHF	348,322	88,117	45,429	391,010
Other Currency Accumulation Share Class (CRF Reaged Class)	CHF	35,618	2,500	20,130	17,988

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	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Japan Equity Partners Portfolio (Continued)					
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	85,184	15,355	28,287	72,252
Other Currency Accumulation Share Class (HKD Hedged Class)	HKD	7,850	_	_	7,850
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD	18,716	5,898	685	23,929
Other Currency Accumulation Share Class (USD Hedged Class)	USD JPY	126,666	150 606	33,899	92,767
"I" Accumulation Close Share Class "I" Accumulation Share Class	EUR	404,766 7,804,104	158,606 807,877	8,232 1,461,312	555,140 7,150,669
"I" Accumulation Share Class	GBP	3,337,286	2,066,338	288,782	5,114,842
"I" Accumulation Share Class	JPY	6,547,137	1,444,237	1,809,818	6,181,556
"I" Accumulation Share Class (EUR Hedged Class)	EUR	1,968,581	153,929	309,829	1,812,681
"I" Accumulation Share Class (GBP Hedged Class)	GBP	37,054	8,837	7,303	38,588
"I" Accumulation Share Class (USD Hedged Class)	USD	8,379,256	293,369	1,139,767	7,532,858
"I" Share Class	GBP	2,208,075	201,738	267,574	2,142,239
"IO" Accumulation Share Class	JPY USD	1,515,515	_	_	1,515,515 10,798,442
"IO" Accumulation Share Class "P" Accumulation Share Class	JPY	10,798,442 749,738	22,564	62,148	710,796,442
"P" Accumulation Share Class (USD Hedged Class)	USD	2,600,102	86,638	409,795	2,276,945
"P" Share Class (GBP Hedged Class)	GBP	167,739	_	_	167,739
"P" Share Class (USD Hedged Class)	USD	119,568	_	74,638	44,930
"R" Accumulation Share Class	JPY	615,140	65,829	96,921	584,048
"R" Accumulation Share Class (EUR Hedged Class)	EUR	770,982	407,280	163,920	1,014,342
"R" Accumulation Share Class (GBP Hedged Class)	GBP	184,089	505,614	29,723	659,980
"R" Accumulation Share Class (USD Hedged Class)	USD	1,316,146	49,300	388,187	977,259
"R" Share Class	GBP	7,072	1,135	1,437	6,770
"R" Share Class "B" Share Class (CRR Hadged Class)	JPY GBP	23,950	27	201	23,776 1,705,666
"R" Share Class (GBP Hedged Class)	GBP	1,737,914	95,678	127,926	
Japan Equity Partners Portfolio Total		52,330,150	6,537,169	6,824,782	52,042,537
Japan Equity Portfolio	IDV	400 504	44.004	44.740	400.750
Base Accumulation Share Class Base Currency Share Class	JPY JPY	162,534 718,870	11,934 20,759	11,718 18,699	162,750 720,930
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	884,400	90,293	169,826	804,867
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	28,921	1,262	1,733	28,450
Other Currency Accumulation Share Class (USD Hedged Class)	USD	140,353	21,642	49,552	112,443
Other Currency Share Class	GBP	3,227	_	_	3,227
Other Currency Share Class	USD	60,852	1,757	791	61,818
"A" Share Class	USD	307,544	99	69,001	238,642
"B" Share Class	USD	8,021	3,625	_	11,646
"E" Accumulation Share Class	EUR	1,553,938	227,126	123,718	1,657,346
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,007,137	49,506	199,526	1,857,117
"I" Accumulation Close Share Class "I" Accumulation Share Class	JPY JPY	7,665,308	299,102	4,494,322	3,470,088
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	3,912,367 2,644,847	1,001,557 319,124	186,812 1,277,348	4,727,112 1,686,623
"I" Accumulation Share Class (USD Hedged Class)	USD	427,593	338,748	54,495	711,846
"I" Accumulation Snap Share Class	EUR	9,943,489	998,445	525,241	10,416,693
"I" Share Class	JPY	557,424	36,712	54,151	539,985
"I" Share Class (GBP Hedged Class)	GBP	2,872,793	116,042	642,244	2,346,591
"IS" Accumulation Snap Share Class	EUR	13,379,487	416,262	4,238,378	9,557,371
"IS" Accumulation Snap Share Class	JPY	26,908	_	1,652	25,256
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	6,888		1,163	5,725
"P" Accumulation Share Class	JPY	17,937	2,860	3,106	17,691
"P" Accumulation Share Class (USD Hedged Class)	USD	378,945	200 270	35,047	343,898
"R" Accumulation Snap Share Class	EUR JPY	10,335	269,278	4,218 101.160	275,395
"R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD	448,582 505,887	29,541 79,294	90,905	376,963 494,276
"R" Share Class (GBP Hedged Class)	GBP	9,186	4,258	1,945	11,499
"R" Snap Share Class	GBP	163,648	88,750	28,675	223,723
"R" Snap Share Class	JPY	122,137	311	-	122,448
"R" Snap Share Class	USD	23,442	11,040	_	34,482
"RS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	251,727	115,206	80,744	286,189
Japan Equity Portfolio Total		49,244,727	4,554,533	12,466,170	41,333,090
US Equity ESG Portfolio					
Base Accumulation Share Class	USD	14,940,796	576,102	897,015	14,619,883
Base Currency Share Class	USD	203,695	127	10,346	193,476
Other Currency Accumulation Share Class Other Currency Accumulation Share Class (FUR Hodged Class)	EUR	19,891	2,247	162 020	22,138
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class	EUR GBP	4,185,628 19,415	139,466	163,939 10,978	4,161,155 8,437
Other Currency Share Class	SGD	28,119	_	10,376	28,119
"A" Share Class	USD	146,289	2,998	896	148,391
"E" Accumulation Share Class	EUR	186,321	3,283	23,588	166,016
"E" Accumulation Share Class (EUR Hedged Class)	EUR	15,200	3,618	3,843	14,975
"I" Accumulation Share Class	EUR	6,496	3,461	1,288	8,669
"I" Accumulation Share Class	USD	78,381	_	_	78,381
"I" Share Class	GBP	53,279	2,682	6,191	49,770
"I" Share Class	USD	109,302	212	40,000	69,514
"IO" Accumulation Share Class	USD	190,084	12,651	29,300	173,435
"IS" Share Class	GBP	596,115	5	74,670	521,450
"P" Accumulation Share Class	USD	288,463		2,809	285,654

		Balanco at			Ralanco at
	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
US Equity ESG Portfolio (Continued)					
"P" Share Class	USD	44,016			44,016
"R" Accumulation Share Class "R" Accumulation Share Class	EUR USD	281,641	25,742 160	9,292 14,964	298,091
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	EUR	99,459 522,476	54,240	39.208	84,655 537,508
"R" Share Class	GBP	33,168	2,893	3,980	32,081
"R" Share Class	USD	125,932	1,343	36,927	90,348
US Equity ESG Portfolio Total		22,174,166	831,230	1,369,234	21,636,162
US Focused Growth Equity Portfolio		, ,		,,,,,	,,
Base Accumulation Share Class	USD	151,462	4,803	4,531	151,734
Base Currency Share Class	USD	167,498	1,888	21,926	147,460
"A" Share Class	USD	32,255	474	677	32,052
"B" Share Class	USD	5,124			5,124
"E" Accumulation Share Class	EUR	51,507 18.699	4,523 6,220	1,876	54,154
"I" Accumulation Share Class "I" Share Class	USD USD	341	6,220	3,717	21,202 341
"P" Accumulation Share Class	USD	205,637	_	_	205,637
"P" Share Class	USD	1,000	_	_	1,000
"R" Accumulation Share Class	USD	11,624	_	6,168	5,456
"R" Share Class	GBP	29,472	1,392	5,778	25,086
"R" Share Class	USD	80,394			80,394
US Focused Growth Equity Portfolio Total		755,013	19,300	44,673	729,640
US Small Cap Equity Portfolio					
Base Accumulation Share Class	USD	116	_	_	116
Base Currency Share Class "E" Accumulation Share Class	USD EUR	116 29,883	1,080	2,886	116 28,077
"I" Accumulation Share Class	USD	1,841,451	165,943	2,000	2,007,394
"I" Share Class	USD	122,694	100,545	_	122,694
"P" Accumulation Share Class	USD	366,854	132,156	43,099	455,911
"P" Accumulation Share Class (EUR Hedged Class)	EUR	28,454		4,432	24,022
"P" Share Class	USD	117	_	_	117
"R" Accumulation Share Class	USD	2,656,728	65,436	175,370	2,546,794
"R" Accumulation Share Class (EUR Hedged Class)	EUR	33,030	_	_	33,030
"R" Share Class "R" Share Class	GBP USD	765 1,292,899	37,504	1,913	765 1,328,490
US Small Cap Equity Portfolio Total	005	6,373,107	402.119	227,700	6,547,526
US Technology Opportunities Equity Portfolio		0,373,107	402,113	221,100	0,347,320
Base Accumulation Share Class	USD	3,345	21,605	10,440	14,510
Base Currency Share Class	USD	14,820			14,820
Other Currency Accumulation Share Class	EUR	850	607	236	1,221
"E" Accumulation Share Class	EUR	2,270	2,410	_	4,680
"I" Accumulation Share Class	GBP	2,300			2,300
"I" Accumulation Share Class	USD	4,091,399	618,440	1,135,049	3,574,790
"I" Share Class "IO" Accumulation Share Class	USD USD	383,658 30,806,391	248,877	10,147 1,492,753	373,511 29,562,515
"P" Accumulation Share Class	USD	485,207	95,950	68,860	512,297
"R" Accumulation Share Class	GBP	20,050	-	-	20,050
"R" Accumulation Share Class	USD	208,228	106,875	73,762	241,341
"R" Share Class	USD	1,000	_	_	1,000
US Technology Opportunities Equity Portfolio Total		36,019,518	1,094,764	2,791,247	34,323,035
Global Clean Energy Infrastructure Equity Portfolio					
Base Accumulation Share Class	USD	1,000	7,063	10	8,053
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,022	10	_	1,032
Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share Class	USD HKD	2,000 1,022	3 10	_	2,003 1,032
Other Currency Accumulation Share Class	EUR	11,242	- 10 -	_	11.242
Other Currency Accumulation Share Class	HKD	1,000	_	_	1,000
"E" Accumulation Share Class	EUR	19,296	9,579	6,462	22,413
"I SD" Accumulation Share Class *	GBP	_	1,052	_	1,052
"I SD" Share Class	USD	1,001	13		1,014
"I" Accumulation Share Class	EUR	274,611	175,012	39,559	410,064
"I" Accumulation Share Class	USD	479,876	11	1,367	478,509
"I" Share Class "I" Share Class	GBP USD	1,000 1,000	11	_	1,011 1,011
"P" Accumulation Share Class	USD	137,958		_	137,958
"P" Share Class	USD	1,000	5	_	1,005
"R" Accumulation Share Class	EUR	1,000	_	_	1,000
"R" Accumulation Share Class	USD	529,263		44,012	485,251
"R" Share Class	EUR	1,000	10		1,010
"R" Share Class "R" Share Class	GBP USD	2,208 1,000	2,865 10	2,108	2,965 1,010
I Charo Class	03D	1,000			
Global Clean Energy Infractructure Equity Boutfalls Total		1 467 400	105 65 4	02 540	4 500 000
		1,467,499	195,654	93,518	1,569,635
Global Clean Energy Infrastructure Equity Portfolio Total Global Infrastructure Equity Portfolio Base Accumulation Share Class	USD	1,467,499 180,873	195,654 5,986	93,518 62,834	1,569,635 124,025

6,222 287,010 83 24,947 1,059,527 45,115 81 469,914 88 280,333 352,471 798,290 29,042 145,942 3455 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111 185,452	12,410 1 5 40,528 2,197 — 1 3,470 3,470 — 1 64,973 17 352 25 12,124 1,148 — 15 — 37	6,950 185,057 780 — 49,749 — 1,811 — 64,946 — 30,237 — — 511,700 45,394 — 41,928	6,222 190,084 84 18,002 914,998 46,532 81 420,165 89 281,992 352,483 733,344 29,372 174 115,705 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451 145,832
287,010 83 24,947 1,059,527 45,115 81 469,914 88 280,333 352,471 798,290 29,042 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	1 1 40,528 2,197 — 1 3,470 12	6,950 185,057 780 — 49,749 — 1,811 — 64,946 — 30,237 — 511,700 45,394 — 41,928 — —	190,084 84 18,002 914,998 46,532 420,165 89 281,992 352,483 733,344 29,372 174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
287,010 83 24,947 1,059,527 45,115 81 469,914 88 280,333 352,471 798,290 29,042 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	1 1 40,528 2,197 — 1 3,470 12	6,950 185,057 780 — 49,749 — 1,811 — 64,946 — 30,237 — 511,700 45,394 — 41,928 — —	190,084 84 18,002 914,998 46,532 420,165 89 281,992 352,483 733,344 29,372 174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
24,947 1,059,527 45,115 81 469,914 88 280,333 352,471 798,290 29,042 142 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	5 40,528 2,197 — 1 3,470 12 — 330 32 — 1 1 64,973 17 352 25 12,124 1,148 — 15 —	185,057 780 49,749 — 1,811 — 64,946 — 30,237 — 511,700 45,394 — 41,928	18,002 914,998 46,532 81 420,165 89 281,992 352,483 733,344 29,372 174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
1,059,527 45,115 81 469,914 88 280,333 352,471 798,290 29,042 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	40,528 2,197 ————————————————————————————————————	185,057 780 49,749 — 1,811 — 64,946 — 30,237 — 511,700 45,394 — 41,928	914,998 46,532 81 420,165 89 281,992 352,483 733,344 29,372 174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
45,115 81 469,914 88 280,333 352,471 798,290 29,042 142 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	2,197 — — 1 3,470 12 — 3300 32 — 1 64,973 17 352 25 12,124 1,148 — 15 — — — — — — — — — — — — — — — — —	780 49,749 1,811 64,946 30,237 — 511,700 45,394 41,928	46,532 81 420,165 89 281,992 352,483 733,344 29,372 174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
81 469,914 88 280,333 352,471 798,290 29,042 145,942 345,81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	13,470 12 330 32 - 1 64,973 17 352 25 12,124 1,148 - 15	49,749	81 420,165 89 281,992 352,483 733,344 29,372 174 115,705 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
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142 145,942 345 81 3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	32 — 1 64,973 17 352 25 12,124 1,148 — 15	30,237 ————————————————————————————————————	174 115,705 345 82 3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
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3,680,506 108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	64,973 17 352 25 12,124 1,148 — 15	45,394 — 41,928 —	3,233,779 62,872 8,979 1,137 249,084 4,449 12,768 3,451
108,249 8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	17 352 25 12,124 1,148 — 15	45,394 — 41,928 —	62,872 8,979 1,137 249,084 4,449 12,768 3,451
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8,627 1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	352 25 12,124 1,148 — 15 —	41,928 — —	8,979 1,137 249,084 4,449 12,768 3,451
1,112 278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	25 12,124 1,148 — 15 —	41,928 — — —	1,137 249,084 4,449 12,768 3,451
278,888 3,301 12,768 3,436 537,578 835,723 357,858 491,111	12,124 1,148 — 15 —	41,928 — — —	249,084 4,449 12,768 3,451
3,301 12,768 3,436 537,578 835,723 357,858 491,111	1,148 — 15 —		4,449 12,768 3,451
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537,578 835,723 357,858 491,111	_		
835,723 357,858 491,111			
491,111	27	377,610	458,113
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			1,070
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			166,955 55,300
			1,799,890
481,773			930,072
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			142,758
			270,605 12,302
			8,727,693
11,320,010	1,217,001	0,010,120	5,121,033
7,946,483	305.884	412.374	7,839,993
			152,945
11,400	23,231	-,	34,631
4,539,579	506,717	617,002	4,429,294
4,148		_	4,148
	1,153 2,873,676 1,068 1,068 1,000 1,000 936 1,068 2,972,343 1,000 936 1,068 2,972,343 1,000 936 1,068 2,986,495 2,240,006 197,649 137,066 3,774,899 481,773 111,492 3,313,069 339,183 82,504 11,328,818	1,153 36 2,873,676 21,360 1,068 — 1,068 1 1,000 — 1,000 — 1,000 — 1,068 — 2,936 — 2,972,343 2,083,043 1,000 — 936 — 1,068 — 1,068 — 1,068 — 1,068 — 2,972,343 2,083,043 1,000 2 936 — 1,068 — 1,068 — 1,068 — 2,986,495 2,083,054 2,240,006 63,467 197,649 8,715 137,066 28,533 3,774,899 391,336 481,773 476,415 111,492 4,692 3,313,069 166,494 505,228 18,029 145,949 96,563 339,183 11,959 82,504 7,798 11,328,818 1,274,001 7,946,483 305,884 52,123 102,343 11,400 23,231	1,153 36 — 2,873,676 21,360 553,889 1,068 — — 1,068 1 — 1,000 — — 1,068 — — 936 — — 1,068 — — 936 2 — 1,068 2 — 2,972,343 2,083,043 — 1,068 — — 936 — — 936 2 — 1,068 2 — 936 2 — 936 2 — 936 2 — 936 2 — 1,068 2 — 2,986,495 2,083,054 — 2,240,006 63,467 39,974 197,649 8,715 39,409 137,066 28,533 110,299 3,774,899 391,336 2,366,345 481,773 476,415 28,116 11,492 4,692 — 3,313,069 166,494 709,792 2,900 145,949 96,563 99,754 339,183 11,959 80,537 82,504 7,798 7,800 11,328,818 1,274,001 3,875,126 7,946,483 305,884 412,374 52,123 102,343 1,521 1,400 23,231 —

		D			
	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Emerging Markets CORE® Equity Portfolio (Continued)	y				
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs.					
USD)	EUR	27,156	2,997	_	30,153
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD)	PLN	35,124	_	_	35,124
"A" Snap Share Class "E" Accumulation Close Share Class	USD EUR	1,013 87,677	24 30,485	5,025	1,037
"I" Accumulation Close Share Class	EUR	22,663,626	7,798,117		113,137 26,727,883
"I" Accumulation Close Share Class	USD	72,827,665	21,185,421		75,210,470
"I" Accumulation Snap Share Class	GBP	6,968,421	930,128	766,627	7,131,922
"I" Close Share Class	EUR	5,401,116	27,422	56,427	5,372,111
"IO" Accumulation Close Share Class	GBP	253,781	8,432	579	261,634
"IO" Accumulation Close Share Class	JPY	3,925,697		9,360	3,916,337
"IO" Accumulation Close Share Class	USD JPY	9,892,492	515,759	999,428	9,408,823
"IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	USD	1,096 1,974,239	417,011	29.345	1,096 2,361,905
"IO" Snap Share Class	USD	2,612,668	442,808	50,251	3,005,225
"P" Accumulation Close Share Class	USD	1,400,695	31,551	30,887	1,401,359
"P" Close Share Class	USD	11,007	390	_	11,397
"R" Accumulation Close Share Class	USD	3,083,899	370,956	337,893	3,116,962
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	56,370	26,180	2,595	79,955
"R" Close Share Class	GBP	7,820,547	3,818,173	674,353	10,964,367
"R" Close Share Class	USD	1,113,801	33,380	548,556	598,625
Emerging Markets CORE® Equity Portfolio Total		152,711,823	36,577,409	27,078,699	162,210,533
Europe CORE® Equity Portfolio					
Base Accumulation Share Class	EUR	5,334,831	1,845,359	1,800,560	5,379,630
Base Currency Share Class	EUR	1,522,145	46,241	82,011	1,486,375
Other Currency Accumulation Share Class	USD	68,885	6,047	22,085	52,847
Other Currency Accumulation Share Class (USD Hedged Class)	USD	11,457	149	1,320	10,286
Other Currency Share Class Other Currency Share Class	GBP USD	52,887 50,949	5,121 1,046	31,876	26,132
"A" Accumulation Share Class	EUR	163,391	8.844	16,088	51,995 156,147
"A" Accumulation Share Class	USD	396,329	458	34,289	362,498
"A" Accumulation Share Class (PLN Hedged Class)	PLN	38,079	_		38,079
"A" Share Class	EUR	864,550	17,586	103,985	778,151
"A" Share Class	USD	119,949	4,428	5,254	119,123
"E" Accumulation Share Class	EUR	3,435,591	80,666	400,381	3,115,876
"I" Accumulation Share Class	CHF	24,737	42,656	5,472	61,921
"I" Accumulation Share Class	EUR	34,591,640	2,652,011	11,825,630	25,418,021
"I" Accumulation Share Class	USD CHF	2,866,951	1,120,900	853,777	3,134,074
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	EUR	77,595 5,123,427	22,455 1,775,387	93,400 2,299	6,650 6,896,515
"I" Accumulation Share Class (USD Hedged Class)	USD	10,000	1,775,567	2,255	10,000
"I" Share Class	EUR	3,367,766	48,828	1,380,039	2,036,555
"IO" Accumulation Share Class *	EUR	1,180,065	_	1,180,065	_,,,,,,,,,
"IO" Accumulation Share Class (Long European CCY vs. EUR)	SGD	18,062,144	_	261,669	17,800,475
"IS" Accumulation Share Class	EUR	824,714	17,204	92,335	749,583
"P" Accumulation Share Class	EUR	3,468,594	76,371	272,562	3,272,403
"P" Share Class	EUR	1,207,156	40,431	4 4 4 4 0	1,247,587
"P" Share Class "P" Share Class	GBP USD	41,451	945 6,233	1,140 24,438	41,256
"R" Accumulation Share Class	EUR	311,084 3,738,118	355,896	915,124	292,879 3,178,890
"R" Share Class	EUR	914,338	37,120	99,694	851,764
"R" Share Class	GBP	111,593	13,455	4,106	120,942
"R" Share Class	USD	180,888	3,788	13,220	171,456
Europe CORE® Equity Portfolio Total		88,161,304	8,229,625	19,522,819	76,868,110
Eurozone CORE® Equity Portfolio			., ., .	.,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,
Base Accumulation Share Class	EUR	1,000	_	_	1,000
Base Currency Share Class	EUR	1,000	16	_	1,016
Other Currency Accumulation Share Class	USD	1,000	_	_	1,000
"E" Accumulation Share Class	EUR	1,000	_	_	1,000
"I" Accumulation Share Class	EUR	294,140	<u> </u>	_	294,140
"I" Share Class	EUR	100,094	2,340	_	102,434
"R" Accumulation Share Class "R" Share Class	EUR EUR	1,000 1,001	23	_	1,000 1,024
	LUIN				
Eurozone CORE® Equity Portfolio Total		400,235	2,379	_	402,614
GIODALI''I IDE® Equity Borttolio			175,721	365 224	1,857,861
	licu		1/3./21	365,221	
Base Accumulation Close Share Class	USD	2,047,361		506 206	1 350 073
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	1,779,932	85,347	506,206	
Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class	USD USD	1,779,932 947	85,347 6	_	953
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	1,779,932	85,347	506,206 — 40,662 31,875	953 379,955
Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class Base Currency Close Share Class	USD USD USD	1,779,932 947 416,403	85,347 6 4,214	40,662	953 379,955 585,745
Base Accumulation Close 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 Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	USD USD USD USD	1,779,932 947 416,403 587,486	85,347 6 4,214 30,134	40,662 31,875	953 379,955 585,745 88,364
Base Accumulation Close Share Class Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Gother Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	USD USD USD USD HKD SGD AUD	1,779,932 947 416,403 587,486 106,057 241,470 148,472	85,347 6 4,214 30,134 44,592 936 68,206	40,662 31,875 62,285 21,962 109,976	953 379,955 585,745 88,364 220,444 106,702
Base Accumulation Snap Share Class Base Currency (Dis) (Gross Quarterly) Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	USD USD USD USD HKD SGD	1,779,932 947 416,403 587,486 106,057 241,470	85,347 6 4,214 30,134 44,592 936	40,662 31,875 62,285 21,962	1,359,073 953 379,955 585,745 88,364 220,444 106,702 210,763 2,426,123

		Balance at			Dolonos et
	Currency	30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global CORE® Equity Portfolio (Continued)					,
Other Currency Accumulation Snap Share Class	SEK	29,061	206,863	3,993	231,931
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	227,000	55,448	65,563	216,885
Other Currency Accumulation Snap Share Class (SEK Hedged Class)	SEK	32,344	108,512	5,251	135,605
"A" Snap Share Class	USD	323,771	4,208	18,872	309,107
"E" Accumulation Close Share Class	EUR	3,000,743	178,632	271,622	2,907,753
"E" Accumulation Snap Share Class "E" Accumulation Snap Share Class (EUR Hedged Class)	EUR EUR	3,539,642 1,021,973	139,638 90,392	249,437 290,541	3,429,843 821,824
"I" Accumulation Close Share Class	EUR	15,154,920	2,943,548	3,236,358	14,862,110
"I" Accumulation Close Share Class	USD	27,617,617	2,476,626	5,897,806	24,196,437
"I" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,994	_	_	4,994
"I" Accumulation Close Share Class (EUR Hedged Class)	EUR	1,334,367	201,899	434,998	1,101,268
"I" Accumulation Snap Share Class	GBP	36,018	422	2,868	33,572
"I" Accumulation Snap Share Class	SEK	23,305,123	129,961	1,777,235	
"I" Accumulation Snap Share Class	USD	4,907,763	1,656,530	1,183,099	5,381,194
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Close Share Class	EUR GBP	1,002,673 18,694	64,064 33	165,206 361	901,531 18,366
"I" Close Share Class	USD	2,110,147	26,512	12,419	2,124,240
"I" Snap Share Class	USD	1,077,804	8,198	363,007	722,995
"IO" Accumulation Close Share Class	EUR	2,303,796	132,861	1,391,407	1,045,250
"IO" Accumulation Close Share Class	USD	2,580,782	218,374	821,272	1,977,884
"IO" Accumulation Snap Share Class	SEK	896	_	_	896
"IO" Accumulation Snap Share Class	USD	53,924,358	1,233,857	3,722,026	51,436,189
"IO" Snap Share Class	USD	15,982,864	950,318	3,577,348	13,355,834
"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) "P" Accumulation Snap Share Class	EUR USD	2,550	27,581	800 115,011	1,750 2,495,756
"P" Snap Share Class	USD	2,583,186 270,025	1,336	115,011	2,495,756
"R" Accumulation Close Share Class (CHF Hedged Class)	CHF	4,670	1,330	_	4,670
"R" Accumulation Snap Share Class	EUR	340,087	106,664	122,513	324,238
"R" Accumulation Snap Share Class	USD	1,571,420	336,428	783,851	1,123,997
"R" Close Share Class	GBP	208,356	38,419	29,718	217,057
"R" Snap Share Class	USD	853,815	4	37,396	816,423
Global CORE® Equity Portfolio Total		173,558,394	12,069,215	26.260.955	159,366,654
Global Small Cap CORE® Equity Portfolio		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,000,0	20,200,000	.00,000,00
Base Currency Close Share Class	USD	928,256	119,361	110,848	936,769
Base Currency Snap Share Class	USD	6,550,342	194,552	303,328	6,441,566
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class	USD EUR SEK USD	6,550,342 143,230	194,552 45,177	303,328 39,357 654 6,527	6,441,566 149,050
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class	USD EUR SEK USD USD	6,550,342 143,230 16,658 26,397 38,598	194,552 45,177 617 90 1,497	303,328 39,357 654 6,527 4,297	6,441,566 149,050 16,621
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class	USD EUR SEK USD USD EUR	6,550,342 143,230 16,658 26,397 38,598 325,516	194,552 45,177 617 90 1,497 36,029	303,328 39,357 654 6,527 4,297 37,770	6,441,566 149,050 16,621 19,960 35,798 323,775
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR	6,550,342 143,230 16,658 26,397 38,598	194,552 45,177 617 90 1,497 36,029 38,962	303,328 39,357 654 6,527 4,297	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class	USD EUR SEK USD USD EUR EUR EUR	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825	194,552 45,177 617 90 1,497 36,029 38,962 262	303,328 39,357 654 6,527 4,297 37,770 31,805	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class	USD EUR SEK USD USD EUR EUR EUR GBP	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 — 724	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP EUR	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 — 724 2,067,806	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP EUR SEK	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 ————————————————————————————————————	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP EUR	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 — 724 2,067,806	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 — 724 2,067,806 6,756,660 1,950,316	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "I" Close Class "I" Close Class "I" Close Class "I" Close Share Class "I" Close Share Class "I" Close Share Class	USD EUR SEK USD USD EUR EUR GBP EUR SEK USD GBP USD	6,550,342 143,230 16,658 26,397 38,598 325,516 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391	303,328 39,357 654 6,527 4,297 37,770 1,330 1,299,120 713,403 833,978 16,481 724 74,275	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 1,235,801
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Cocumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class	USD EUR USD USD EUR EUR EUR GBP GBP GBP GBP USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 ————————————————————————————————————	194,552 45,177 90 1,497 36,029 38,962 262 255,591 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP EUR GBP GBP USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Scumulation Snap Share Class "IO" Snap Share Class	USD EUR SEK USD USD EUR EUR GBP EUR GBP GBP USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 21,730	303,328 39,357 654 6,527 4,297 37,770 11,805 	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 4,457 950,129 856,014 4,183,279 111,662
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "A" Snap Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD EUR USD USD EUR EUR EUR EUR GBP USD GBP GBP USD USD USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 ————————————————————————————————————	194,552 45,177 90 1,497 36,029 38,962 262 255,591 1,70 495,258 2,701 245,391 392,897 1,470,630 21,730 793,750	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737	6,441,566 149,050 16,621 19,960 35,798 262 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "P" Accumulation Snap Share Class "P" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP USD GBP USD USD USD USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 ————————————————————————————————————	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 793,750 76,666	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "I" Accumulation Snap Share Class "I" Snap Share Class "R" Snap Share Class "R" Snap Share Class	USD EUR USD USD EUR EUR EUR EUR GBP USD GBP GBP USD USD USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 793,750 7,606 7,756	303,328 39,357 654 6,527 4,297 37,770 31,805 ————————————————————————————————————	6,441,566 149,050 149,050 35,798 323,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP USD GBP USD USD USD USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 ————————————————————————————————————	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 793,750 76,666	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Snap Share Class "P" Accumulation Snap Share Class "R" Snap Share Class "Button Total US CORE® Equity Portfolio	USD EUR SEK USD USD EUR EUR EUR GBP USD GBP USD USD USD USD USD USD USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 21,730 793,750 7,606 7,756	303,328 39,357 654 6,527 4,297 37,770 31,805 1,330 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786	6,441,566 149,050 16,621 19,960 35,798 233,775 1,362,982 262 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IS" Snap Share Class "R" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 6,79,013 493,395 3,005,914 118,669 100,640 55,746 25,525,359	194,552 45,177 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 7,756 8,827,614	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786	6,441,566 149,050 16,621 19,960 35,798 262 262 262 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Couse Share Class "I" Couse Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "I" Snap Share Class "R" Snap Share Class "Bushare Class "R" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614	303,328 39,357 654 6,527 4,297 37,770 31,805 ————————————————————————————————————	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Close Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "I" Snap Share Class "R" Accumulation Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class	USD EUR SEK USD USD EUR EUR EUR GBP USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 7,24 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 21,730 793,750 7,606 7,756 8,827,614	303,328 39,357 654 6,527 4,297 37,770 31,805 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786	6,441,566 149,050 16,621 19,960 35,798 233,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Snap Share Class "P" Accumulation Snap Share Class "R" Snap Share Class Solal Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Snap Share Class	USD EUR SEK USD USD EUR EUR EUR EUR GBP USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 6,79,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614	303,328 39,357 654 6,527 4,297 37,770 31,805 ————————————————————————————————————	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 951,12,62 857,641 55,520 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Coucumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Snap Share Class "I" Snap Share Class "R" Snap Share Class "Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890	303,328 39,357 654 6,527 4,297 37,770 31,805 ————————————————————————————————————	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "I" Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Snap Share Class Base Currency Close Share Class Cher Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	USD EUR SEK USD USD EUR EUR EUR GBP GBP USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 6,79,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 1,170 1,522,255 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 21,730 793,750 7,606 7,756 8,827,614 48,307 59,259 10,256 21,890 38,034	303,328 39,357 654 6,527 4,297 37,770 31,805	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 4,183,279 30,487,187 1,008,242 2,105,934 99,420 962,720 889 98,5826
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Coucumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Snap Share Class "I" Snap Share Class "R" Snap Share Class "Base Accumulation Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Snap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 25,525,359 1,074,546 2,379,203 159,259 996,072 996,072	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890	303,328 39,357 654 6,527 4,297 37,770 31,805 ————————————————————————————————————	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Snap Share Class "P" Accumulation Snap Share Class "R" Snap Share Class Sobal Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Snap Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class	USD EUR SEK USD USD EUR EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 6,79,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 90 1,497 36,029 38,962 262 262 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 7,756 8,827,614 48,307 59,259 10,256 21,890 — 38,034 87,419	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786 114,611 332,528 70,095 55,242 — 1,801,564 66,816	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 951,126 857,641 55,520 62,878 30,487,187
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Accumulation Snap Share Class "I" Coloumulation Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "F" Accumulation Snap Share Class "R" Snap Share Class Sase Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890 — 38,034 87,419 444,463	303,328 39,357 4,297 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 2,236 624 3,865,786 114,611 332,528 70,095 55,242 1,801,564 66,816 66,816 66,816 66,816	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 9,420 962,720 889 5,826 1,178,709 4,612,524 2,061,303 788
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "I" Snap Share Class "F" Snap Share Class "F" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "Be Currency Snap Share Class Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "E" Accumulation Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Shap Share Class "I" Accumulation Close Share Class "I" Accumulation Shap Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359 1,074,546 2,379,203 159,259 996,072 889 1,769,356 1,158,106 4,785,692 1,656,820 788 14,446,792	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 347,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890 38,034 87,419 444,463 682,840 3,421,472	303,328 39,357 4,297 4,297 37,770 31,805 —— 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 2,236 624 3,865,786 114,611 332,528 70,095 55,242 —— 1,801,564 66,816 617,631 278,357 —— 8,343,805	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 262 2,90,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 99,420 962,720 962,720 962,720 1,178,769 1,178,769 1,178,769 1,178,769
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "I" Snap Share Class "I" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359 1,074,546 2,379,203 159,259 996,072 889 1,769,356 1,158,106 4,785,692 1,656,820 788 1,446,792 8,417,643	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 793,750 7,606 7,756 8,827,614 48,307 59,259 10,256 21,890 38,034 87,419 444,463 682,840 3,421,472 12,722,673	303,328 39,357 654 6,527 4,297 37,770 31,805 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786 114,611 332,528 70,095 55,242 1,801,564 66,816 617,631 278,357 8,343,805 5,898,625	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 99,420 962,720 962,720 1,78,709 4,612,524 2,061,303 788 9,524,459 15,241,691
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "I" Sp" Accumulation Snap Share Class "R" Snap Share Class Sase Accumulation Snap Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "F" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class	USD EUR SEK USD USD EUR EUR EUR GBP GBP USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 724 2,067,806 6,756,660 1,950,316 755,024 6,480 6,79,013 493,395 3,005,914 118,669 100,640 50,150 55,746 25,525,359 1,074,546 2,379,203 159,259 996,072 889 1,769,356 1,158,106 4,785,692 1,656,820 788 14,446,792 8,417,643 5,996,457	194,552 45,177 90 1,497 36,029 38,962 262 262 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 7,756 8,827,614 48,307 59,259 10,256 21,890 — 38,034 87,419 444,463 682,840 — 3,421,472 21,722,673 7,090,535	303,328 39,357 4,297 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786 114,611 332,528 70,095 55,242 — 1,801,564 66,816 617,631 278,357 — 8,343,805 5,898,625 5,542,716	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 9111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 9,420 962,720 889 5,826 1,178,709 4,612,524 2,061,303 788 9,524,459 15,241,691 7,544,276
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Close Share Class "I" Close Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "IO" Snap Share Class "I" Sane Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Snap Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Cl	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890 48,307 48,307 59,259 10,256 21,890 48,307 59,259 10,256 21,890 38,034 44,463 682,840 34,21,472 12,722,673 7,090,535 253,453	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 2,236 624 3,865,786 114,611 332,528 70,095 55,242 1801,564 66,816 617,631 278,357 — 8,343,805 5,898,625 5,542,716 8,343,805 5,898,625 5,542,716	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 99,420 962,720 889 5,826 1,778,709 4,612,524 2,061,303 788 9,524,459 15,224,691 7,544,276 6,566,275
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Snap Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "IO" Accumulation Close Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class "IO" Snap Share Class "I" Snap Share Class "R" Snap Share Class Global Small Cap CORE® Equity Portfolio Total US CORE® Equity Portfolio Base Accumulation Close Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "A" Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "E" Accumulation Snap Share Class "I" Accumul	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825 2,067,806 6,756,660 1,950,316 755,024 6,480 779,013 3,005,914 118,669 100,640 50,150 55,746 25,525,359 1,074,546 2,379,203 159,259 996,072 889 1,769,356 1,158,106 4,785,692 1,656,820 788 14,446,792 8,417,643 5,996,457 8,316,852 1,598,435	194,552 45,177 90 1,497 36,029 38,962 262 262 255,591 3,174,332 495,258 2,701 245,391 392,897 1,470,630 7,756 8,827,614 48,307 59,259 10,256 21,890 — 38,034 87,419 444,463 682,840 — 3,421,472 21,722,673 7,090,535	303,328 39,357 4,297 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 36,749 2,236 624 3,865,786 114,611 332,528 70,095 55,242 — 1,801,564 66,816 617,631 278,357 — 8,343,805 5,898,625 5,542,716	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 564 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 99,420 962,720 962,720 4,612,524 2,061,303 788 9,524,459 15,241,691 7,544,276 6,566,275 1,552,706
Base Currency Snap Share Class Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class "A" Close Share Class "A" Snap Share Class "E" Accumulation Close Share Class "E" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Close Share Class "I" Accumulation Snap Share Class "I" Close Share Class "I" Accumulation Snap Share Class "IO" Snap Share Class "I" Accumulation Snap Share Class "F" Accumulation Snap Share Class "F" Snap Share Class "F" Snap Share Class "F" Snap Share Class "Base Currency Snap Share Class Base Accumulation Close Share Class Base Currency Close Share Class Base Currency Close Share Class Base Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class "F" Accumulation Snap Share Class "I" Accumulati	USD EUR SEK USD USD EUR EUR EUR SEK USD	6,550,342 143,230 16,658 26,397 38,598 325,516 1,355,825	194,552 45,177 617 90 1,497 36,029 38,962 262 255,591 3,174,332 495,258 2,701 245,391 1,470,630 21,730 7,756 8,827,614 48,307 59,259 10,256 21,890 48,307 48,307 59,259 10,256 21,890 48,307 59,259 10,256 21,890 38,034 44,463 682,840 34,21,472 12,722,673 7,090,535 253,453	303,328 39,357 654 6,527 4,297 37,770 31,805 — 1,330 1,299,120 713,403 833,978 16,481 724 74,275 30,278 293,265 28,737 2,236 624 3,865,786 114,611 332,528 70,095 55,242 1801,564 66,816 617,631 278,357 — 8,343,805 5,898,625 5,542,716 8,343,805 5,898,625 5,542,716	6,441,566 149,050 16,621 19,960 35,798 323,775 1,362,982 262 264 2,290,941 6,298,848 4,290,670 1,233,801 8,457 950,129 856,014 4,183,279 111,662 857,641 55,520 62,878 30,487,187 1,008,242 2,105,934 99,420 962,720 889 5,826 1,778,709 4,612,524 2,061,303 788 9,524,459 15,224,691 7,544,276 6,566,275

	Currency	Balance at 30-Nov-2022	Subscriptions	Padamptions	Balance at 31-May-2023
US CORE® Equity Portfolio (Continued)	Currency	30-1404-2022	Subscriptions	Redelliptions	31-Way-2023
"R" Snap Share Class	GBP	51,277	2,302	1,471	52,108
"R" Snap Share Class "U" Close Share Class	USD USD	867,167 141,225	24,411	129,899	761,679 141,225
US CORE® Equity Portfolio Total	OOD	56,604,244	25,102,557	25,428,250	56,278,551
US Small Cap CORE® Equity Portfolio		00,001,211	20,102,001	20,120,200	00,2.0,00.
Base Accumulation Close Share Class	USD	39,376	1,916	7,133	34,159
Base Accumulation Snap Share Class	USD	18,671	_	250	18,421
Base Currency Snap Share Class	USD	19,475	507	809	19,173
"A" Close Share Class "E" Accumulation Close Share Class	USD EUR	159,687 21,118	9,660 526	10,507 1,670	158,840 19,974
"E" Accumulation Snap Share Class	EUR	78,358	9,451	21,348	66,461
"I" Accumulation Snap Share Class	USD	415,161	2,188	13,595	403,754
"I" Snap Share Class "IO" Accumulation Snap Share Class	USD	78	- 02 524	EC1 000	78
"P" Accumulation Snap Share Class	USD USD	5,199,719 1,050,983	93,534 13,895	561,889 194,346	4,731,364 870,532
"R" Accumulation Snap Share Class	USD	103,463	33,744	39,315	97,892
"R" Snap Share Class	GBP	51,208	3,489	5,011	49,686
"R" Snap Share Class	USD	96,080	5,109	21,354	79,835
US Small Cap CORE® Equity Portfolio Total		7,253,377	174,019	877,227	6,550,169
Asia High Yield Bond Portfolio	HCD	164.040	7.040	25.054	127 204
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD USD	164,946 51,445	7,612 173,644	35,254 40,810	137,304 184,279
Base Currency (Dis) (Stable Monthly) Share Class	USD	703,581	32,711	13,150	723,142
Other Currency (Dis) (Gross Monthly) Share Class	HKD	103,284	1,466,236	87,479	1,482,041
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	1,190	130,090	46,373	84,907
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	CNH AUD	339 10,614	7,900 10,783	40	8,239 21,357
Other Currency (Dis) (Stable Monthly) Share Class (AGD Hedged Class)	CNH	332	144	_	476
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	1,495	394	150	1,739
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	1,168	48		1,216
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	SGD EUR	33,875 224	128,181 778	123,543 186	38,513 816
"E" Share Class (EUR Hedged Class)	EUR	15,615	2,750	1,750	16,615
"I SD" Accumulation Share Class	USD	875,491	34,790	225,554	684,727
"I SD" Share Class	GBP	200,931	16,356	24,909	192,378
"I" (Dis) (Gross Monthly) Share Class "I" Accumulation Share Class	USD USD	10,953 645,550	5 325,780	38 118,049	10,920 853,281
"I" Share Class	GBP	8,111	303	282	8,132
"I" Share Class	USD	448,640	76,376	40,486	484,530
"I" Share Class (EUR Hedged Class)	EUR	1,542,182	1,615,098	253,178	2,904,102
"I" Share Class (GBP Hedged Class) "IS" Share Class	GBP USD	210 192	16 19	_	226 211
"P" (Dis) (Gross Monthly) Share Class	USD	29,301	405	38	29,668
"P" Accumulation Share Class	USD	109,171	2,160	_	111,331
"P" Share Class	USD	7,471	_	_	7,471
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	87 96	_	_	87 96
"R" Share Class	GBP	3,366	2,178	404	5,140
Asia High Yield Bond Portfolio Total		4,969,860	4,034,757	1,011,673	7,992,944
Emerging Markets Corporate Bond Portfolio					
Base Accumulation Share Class	USD	2,181,484	152,948	450,352	1,884,080
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD USD	236,235 323,334	10 55,486	8,271 7,442	227,974 371,378
Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	1,143,896	6,280	133,653	1,016,523
Base Currency Share Class	USD	164,534	17,679	18,406	163,807
Other Currency (Dis) (Gross Monthly) Share Class	HKD	227,101	35,743	4,258	258,586
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD SGD	52,479 323,639	2,105 20,749	7,799 177,541	46,785
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	31,115	313	8,849	166,847 22,579
Other Currency (Dis) (Stable Monthly) Share Class (FUR Hedged Class)	EUR	6,605	54		6,659
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	27,084	40	448	26,676
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD CHF	330,464	9,295	26,136	313,623
Other Currency Accumulation Share Class (CHF Hedged Class)	EUR	356 75,280	9,731	10,537	356 74,474
Other Currency Accumulation Share Class (EUR Hedded Class)		49,515	453	5,837	44,131
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR			E 066	13,135
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class)	GBP	17,997	204	5,066	
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class	GBP USD	17,997 80,182	18,166	9,397	88,951
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	GBP USD EUR	17,997 80,182 65,913	18,166 2,314	9,397 2,388	88,951 65,839
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class	GBP USD	17,997 80,182	18,166	9,397	88,951
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class "I" Accumulation Share Class	GBP USD EUR EUR USD USD	17,997 80,182 65,913 63,372 42,654 7,571,738	18,166 2,314 6,396 3 1,361,849	9,397 2,388 6,626 — 1,636,671	88,951 65,839 63,142 42,657 7,296,916
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (BRL Hedged Class)	GBP USD EUR EUR USD USD USD	17,997 80,182 65,913 63,372 42,654 7,571,738 4,084	18,166 2,314 6,396 3 1,361,849 1,544	9,397 2,388 6,626	88,951 65,839 63,142 42,657 7,296,916 3,816
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class) "A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class "I" Accumulation Share Class	GBP USD EUR EUR USD USD	17,997 80,182 65,913 63,372 42,654 7,571,738	18,166 2,314 6,396 3 1,361,849	9,397 2,388 6,626 — 1,636,671	88,951 65,839 63,142 42,657 7,296,916

		Balance at			Balance at
Farancia Markete Comparete David Davifelia (Continued)	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Emerging Markets Corporate Bond Portfolio (Continued) "I" Share Class	USD	524.175	67,853	43.902	548,126
"I" Share Class (EUR Hedged Class)	EUR	1,803,781	98,086	151,384	1,750,483
"I" Share Class (GBP Hedged Class)	GBP	788,731	82,024	20,160	850,595
"IO" Accumulation Share Class	JPY	238,314	71,711	_	310,025
"IO" Accumulation Share Class	USD	480,000	_	_	480,000
"IO" Share Class	USD	195	10	_	205
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	2,792,927	227,667	319,999	2,700,595
"P" Accumulation Share Class	USD	143,886	19,871	19,985	143,772
"P" Share Class	USD	65,707	5,104	5,010	65,801
"R" Accumulation Share Class	USD	652,230	78,768	59,273	671,725
"R" Accumulation Share Class (CHF Hedged Class)	CHF	4,604	55	1,340	3,319
"R" Share Class	USD	167,357	5,115	70,088	102,384
"R" Share Class (GBP Hedged Class)	GBP	4,682	1,596	433	5,845
Emerging Markets Corporate Bond Portfolio Total		23,846,281	2,491,567	3,406,636	22,931,212
Emerging Markets Debt Blend Portfolio Base Accumulation Share Class	USD	1,232			1,232
Base Currency Share Class	USD	5,994	21	740	5,275
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	2,602	21	740	2,602
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,787	63		1,850
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	4,440	348	50	4,738
"I" Accumulation Share Class	EUR	209,324	204	421	209,107
"I" Accumulation Share Class	USD	1,125,351	240	1,002,196	123,395
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	517,793	8,964	434,715	92,042
"I" Share Class	USD	154	8	.0.,,0	162
"I" Share Class (GBP Partially Hedged Class)	GBP	1,544	81	_	1,625
"R" Accumulation Share Class	USD	100	_	_	100
"R" Share Class	USD	1,203	8	_	1,211
"R" Share Class (GBP Partially Hedged Class)	GBP	1,817	1,234	1,119	1,932
Emerging Markets Debt Blend Portfolio Total		1,873,341	11,171	1,439,241	445,271
Emerging Markets Debt Local Portfolio					
Base Accumulation Share Class	USD	550,914	30,236	21,144	560,006
Base Currency (Dis) (Monthly) Share Class	USD	1,565	37	_	1,602
Base Currency Share Class	USD	130,746	1,767	403	132,110
Other Currency Share Class	GBP	22,937	4	_	22,941
"A" Accumulation Share Class	USD	229,856	8,894	62,392	176,358
"A" Share Class	USD	543,243	3,690	47,575	499,358
"E" (Dis) (Quarterly) Share Class	EUR	282,334	7,567	39,327	250,574
"E" Accumulation Share Class	EUR	241,062	7,299	14,551	233,810
"E" Share Class	EUR	266,694	428	35,029	232,093
"I" (Dis) (Quarterly) Share Class	EUR	4,922,396	140,705	_	5,063,101
"I" Accumulation Share Class	EUR	16,210,830	521,406	10,965,928	5,766,308
"I" Accumulation Share Class	GBP	708,716	541,781	637,446	613,051
"I" Accumulation Share Class	USD	15,454,159	7,227,427		20,705,977
"I" Accumulation Share Class (Long Emerging Markets CCY vs. USD)*	EUR		13,888,111		13,888,111
"I" Share Class	USD	2,073,225		2,957	2,070,268
"IO" (Dis) (Gross Monthly) Share Class	USD	6,277,541	476,342	260,978	6,492,905
"IO" Accumulation Share Class	JPY	8,858,430	83,945	1,052,411	7,889,964
"IO" Accumulation Share Class	USD	2,059,357	2,009,377	880,048	3,188,686
"IO" Share Class	USD	5,528,726	329,049	659,424	5,198,351
"IS" Share Class	EUR	538	49		587
"IX" (Dis) (Cap Monthly) Share Class	USD	125,925,566	13,464,419		123,870,061
"IXO" (Dis) (Cap Monthly) Share Class	USD	24,035,817	1,831,058		23,077,157
"P" Accumulation Share Class	USD	978,924		_	978,924
"P" Share Class	USD	98,593	3,205	2.250	101,798
"R" Accumulation Share Class	EUR	31,134	14	3,356	27,792
"R" Accumulation Share Class	USD	733,547		3,000	730,547
"R" Share Class	EUR	711	37 11.444	7.000	748 18.939
"R" Share Class "R" Share Class	GBP USD	14,828 215,240	30,203	7,333 2,717	242,726
Emerging Markets Debt Local Portfolio Total	305	216,397,629	40,618,494	34,981,270	222,034,853
		2.0,001,020	.5,510,-34	0.,001,270	,,,,,,,,,,,
Emerging Markets Debt Portfolio Base Accumulation Share Class	USD	5,102,666	167,496	758,586	4,511,576
Base Accumulation Share Class (Duration Hedged Class)	USD	137,878	107,490	25,210	112,668
Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (EUR Hedged Class)	EUR	3,218,556	163,529	461,407	2,920,678
Base Currency (Dis) (Gross Monthly) Share Class	USD		103,529	401,407	
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD	1,453 10,777,920	92,724	460,628	1,500 10,410,016
Base Currency (Dis) (Northly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	4,272,305	390	215,370	4,057,325
Base Currency Share Class Base Currency Share Class				527,430	
Base Currency Snare Class Base Currency Share Class (Duration Hedged Class)	USD	3,776,998	96,426		3,345,994
	USD	198,741	_	21,322	177,419
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	194,139	_		194,139
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class)	HKD	186,809		21,822	164,987
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	5,657,987	6,240	752,664	4,911,563
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	379,008	8,035	16,535	370,508
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	20,306	_	_	20,306
0.000/	2011	20,000	_	_	20,000

		Palanas at			Palanas at
	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Emerging Markets Debt Portfolio (Continued)				•	
Other Currency Share Class (EUR Hedged Class)	EUR	780,144	35,176	117.945	697,375
Other Currency Share Class (SGD Hedged Class)	SGD	140,962	_	24,132	116,830
"A" (Dis) (Monthly) Share Class	USD	2,052,289	17,815	141,820	1,928,284
"A" Accumulation Share Class	USD	291,355		23,266	268,089
"A" Accumulation Share Class (PLN Hedged Class) "A" Share Class	PLN	1,327,125	24,189	31,005	1,320,309
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	1,591,034 2,498,044	8,969 143,016	61,298 218,105	1,538,705 2,422,955
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	695,887	39	55,803	640,123
"E" Accumulation Share Class	EUR	4,771,976	59,292	3,175,121	1,656,147
"E" Accumulation Share Class (EUR Hedged Class)	EUR	6,747,061	113,280	3,307,427	3,552,914
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	404,497	_	27,913	376,584
"I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	10,120	_	3,000	7,120
"I" (Dis) (Quarterly) Share Class	GBP	6,252		4,233	2,019
"I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	CHF	587,292	119,324	90,000	616,616
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	27,979,120	6,059,084	3,250,053	30,788,151
"I" Accumulation Share Class (CHF Hedged Class)	EUR	13,337,049 39,066,904	743,687 1,739,210	559,434 11,319,313	13,521,302 29,486,801
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	5,120	1,755,210	- 11,515,515	5,120
"I" Accumulation Share Class (JPY Hedged Class)	JPY	20,622	_	_	20,622
"I" Share Class	USD	1,414,327	89,822	162,249	1,341,900
"I" Share Class (Duration Hedged Class)	USD	195,622	6	_	195,628
"I" Share Class (EUR Hedged Class)	EUR	7,674,265	83,208	947,399	6,810,074
"I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4,080		2,000	2,080
"I" Share Class (GBP Hedged Class)	GBP	315,471	80,635	31,824	364,282
"IO" (Dis) (Gross Monthly) Share Class	USD	1,790,398	5,031,583	64,777	6,757,204
"IO" Accumulation Share Class "IO" Accumulation Share Class	GBP JPY	51,372,102 2,195,282	196,141	163,879 163,921	51,404,364 2,031,361
"IO" Accumulation Share Class	USD	1,249,046	2,408,296	901,377	2,755,965
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	3,151,961		742,927	2,409,034
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	379	1,639,827	_	1,640,206
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	9,528,040	621,631	3,263,027	6,886,644
"IO" Share Class	USD	789,374	2,444,569	314,968	2,918,975
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	1,044	30		1,074
"IS" Accumulation Share Class	USD	2,768,707	2,039,001	1,905,662	2,902,046
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	999	4,882,024	400 507	4,883,023
"IS" Accumulation Share Class (EUR Hedged Class) "IS" Share Class	EUR USD	914,965 15,183,859	392,340 7,590,777	182,597 232,316	1,124,708 22,542,320
"IS" Share Class (EUR Hedged Class)	EUR	136,336	4,050,327	132,416	4,054,247
"IS" Share Class (GBP Hedged Class)	GBP	11,479,015	8,936,208	586,939	19,828,284
"IX" (Dis) (Cap Monthly) Share Class	USD	873,313	109,463	75,351	907,425
"P" Accumulation Share Class	USD	24,378	_	_	24,378
"P" Share Class	USD	641,547	31,514	33,649	639,412
"R" Accumulation Share Class	EUR	159,949	432	18,726	141,655
"R" Accumulation Share Class	USD	3,090,482	209,972	388,362	2,912,092
"R" Accumulation Share Class (CHF Hedged Class)	CHF EUR	540,287	178,204 31,937	91,270	627,221
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	USD	2,212,369 3,090,304	418,517	210,991 310,179	2,033,315 3,198,642
"R" Share Class (EUR Hedged Class)	EUR	3,933,982	189,525	433,652	3,689,855
"R" Share Class (GBP Hedged Class)	GBP	749,891	62,832	62,996	749,727
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	2,130		_	2,130
"R" Share Class (SGD Hedged Class)	SGD	245,266	1,252	_	246,518
"RS" Accumulation Share Class	USD	1,122,542	10,780	61,753	1,071,569
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1,050,872	50,623	98,805	1,002,690
"RS" Accumulation Share Class (EUR Hedged Class)	EUR	386,975	8,218	63,356	331,837
"RS" Share Class "RS" Share Class (EUR Hedged Class)	USD EUR	1,629,418	143,596 14,408	60,410 6,940	1,712,604 246,039
"RS" Share Class (GBP Hedged Class)	GBP	238,571 162,216	27,739	0,940	189,955
, , ,	ODI				
Emerging Markets Debt Portfolio Total		266,557,383	51,573,405	37,385,560	280,745,228
Emerging Markets Short Duration Bond Portfolio	Hen	4 254	00		4 2 4 2
Base Accumulation Share Class Base Currency Share Class	USD USD	4,251 3,021	92 4	_	4,343 3,025
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
Other Currency Share Class (EUR Hedged Class)	EUR	1,104	39	_	1,143
"E" Accumulation Share Class (EUR Hedged Class)	EUR	6,238	3,861	2,186	7,913
"I" Accumulation Share Class	USD	78,161	79	21,007	57,233
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15,301	15,057	7,611	22,747
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1,000	_	_	1,000
"I" Share Class	USD	112	1 646	_	117
"I" Share Class (EUR Hedged Class) "P" Accumulation Share Class	EUR USD	1,122 4,043	1,646	2,961	2,768 1,082
"P" Share Class	USD	40,496	936	4,885	36,547
"P" Share Class (EUR Hedged Class)	EUR	5,960	4	2,721	3,243
"P" Share Class (GBP Hedged Class)	GBP	111	4		115
"R" Accumulation Share Class	USD	28,626	369	5,472	23,523
"R" Accumulation Share Class (EUR Hedged Class)	EUR	61,194	2,591	_	63,785
	CDD	1,000	_	_	1,000
"R" Accumulation Share Class (GBP Hedged Class) "R" Share Class	GBP USD	7,302	292	_	7,594

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	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Emerging Markets Short Duration Bond Portfolio (Continued)					,
"R" Share Class (EUR Hedged Class)	EUR	1,121	45	_	1,166
"R" Share Class (GBP Hedged Class)	GBP	1,119	46	_	1,165
Emerging Markets Short Duration Bond Portfolio Total		262,282	25,070	46,843	240,509
Euro Short Duration Bond Plus Portfolio		•			-
Base Accumulation Share Class	EUR	1,915,460	390,581	341,078	1,964,963
Base Currency Share Class	EUR	31,365	1,083	1,081	31,367
"E" Accumulation Share Class	EUR	413,503	35,013	67,737	380,779
"I" Accumulation Share Class	EUR	14,108,328	1,445,756	3,202,577	12,351,507
"I" Share Class	EUR	6,706,090	30,955	840,248	5,896,797
"P" Accumulation Share Class "P" Share Class	EUR EUR	4,214,963 374,768	438,071 1,494	1,854,997	2,798,037 376,262
"R" Accumulation Share Class	EUR	6,496,327	2,045,821	2,268,012	6,274,136
"R" Share Class	EUR	1,990,930	728,905	200,279	2,519,556
Euro Short Duration Bond Plus Portfolio Total		36,251,734	5,117,679	8,776,009	32,593,404
		30,231,734	3,111,013	0,770,003	32,333,404
Europe High Yield Bond Portfolio Base Accumulation Share Class	EUR	13,741	595	436	12 000
Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class)	USD	2,056	10	261	13,900 1,805
Base Currency Share Class	EUR	6,278	23	475	5,826
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	2,456	3,396	1,002	4,850
"A" Accumulation Share Class (PLN Hedged Class)	PLN	21,444	1,642	3,080	20,006
"E" Accumulation Share Class	EUR	3,097	275	382	2,990
"I" Accumulation Share Class	EUR	705,911	25,479	58,533	672,857
"I" Accumulation Share Class (USD Hedged Class)	USD	95,928	_	_	95,928
"I" Share Class	EUR	132	6	_	138
"P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	10,187	5		10,192
"P" Accumulation Share Class	EUR	42,823	247	2,120	40,950
"P" Accumulation Share Class (USD Hedged Class) "P" Share Class	USD EUR	12,682 8,787	110	_	12,682 8,897
"R" Accumulation Share Class	EUR	30,285	50,925	7,252	73,958
"R" Share Class	EUR	7,198	23	55	7,166
"R" Share Class (GBP Hedged Class)	GBP	3,425	796	1,001	3,220
Europe High Yield Bond Portfolio Total		966,430	83,532	74,597	975,365
Global Income Bond Portfolio		000,100	33,332	,	0.0,000
Base Accumulation Share Class	USD	347	_	10	337
Base Currency (Dis) (Gross Monthly) Share Class	USD	109	3	_	112
Base Currency (Dis) (Monthly) Share Class	USD	123	3	_	126
Base Currency (Dis) (Stable Monthly) Share Class	USD	107	3	_	110
Other Currency (Dis) (Gross Monthly) Share Class	HKD	844	25	_	869
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	1,538	45	_	1,583
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,064	23	_	1,087
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	SGD EUR	1,459 1,000	30	_	1,489 1,000
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	3,587	126	4	3,709
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,000	337		1,337
"I" (Dis) (Monthly) Share Class	USD	108	2	_	110
"I" Accumulation Share Class	USD	194,859	_	4,200	190,659
"I" Accumulation Share Class (EUR Hedged Class)	EUR	50,951	3,267	51,728	2,490
"P" (Dis) (Monthly) Share Class	USD	107	3	_	110
"P" Accumulation Share Class	USD	17,693	_	_	17,693
"R" (Dis) (Monthly) Share Class	USD	107	3	_	110
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	1,075	27	_	1,102
"R" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class)	USD GBP	100 19,048	_	_	100 19,048
· ·	GDF				
Global Income Bond Portfolio Total		295,226	3,897	55,942	243,181
Global Credit Portfolio (Hedged)	HCD	1 200 005	900.004	04.540	1.042.640
Base Accumulation Share Class Base Currency (Dis) (Grees Monthly) Share Class *	USD	1,209,065	829,094	94,519	1,943,640
Base Currency (Dis) (Gross Monthly) Share Class * Base Currency (Dis) (Stable Monthly) Share Class *	USD USD	_	1,222	_	1,222 1,242
Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class	USD	27,639	1,242 121	_	27,760
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)*	EUR		1,133	_	1,133
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)*	SGD	_	13,000	_	13,000
Other Currency Accumulation Share Class (EUR Hedged Class) *	EUR	_	1,126	_	1,126
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	19,841	36,648	52	56,437
"A" Share Class	USD	101,328	3,493	5,714	99,107
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,344,056	649,548	238,235	1,755,369
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	13,820	24	7,400	6,444
"I" Accumulation Share Class	USD	7,146,479	9,917,438	3,052,334 140,822	14,011,583
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF EUR	4,848,892 17,775,406	70,850 6,010,197	3,433,920	4,778,920 20,351,683
"I" Share Class (GBP Hedged Class)	GBP	45,998	6,010,197	1,217	44,803
"IO" Accumulation Share Class	USD	14,813,009	885,673		13,020,880
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	13,170,699	487,518	781,983	12,876,234
"IO" Share Class	USD	14,705,421	1,066,342	2,993,899	12,777,864
"IXO" (Dis) (Cap Monthly) Share Class	USD	2,030,607	205,589	470,999	1,765,197

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	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global Credit Portfolio (Hedged) (Continued)					,
"P" Accumulation Share Class	USD	697,898	966,041	80,076	1,583,863
"P" Accumulation Share Class (Duration Hedged Class)	USD	2,883,286	_	226,228	2,657,058
"P" Accumulation Share Class (EUR Hedged Class)	EUR	775,915	14,985	108,029	682,871
"P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	138,517		69,818	68,699
"P" Share Class	USD	538,511	792	_	539,303
"P" Share Class (EUR Hedged Class)	EUR	54,621	79,913	_	134,534
"P" Share Class (GBP Hedged Class)	GBP	175,962	4,763	5,881	174,844
"R" Accumulation Share Class	USD	444,085	61,303	18,156	487,232
"R" Accumulation Share Class (Duration Hedged Class)	USD	380,089	_	31,583	348,506
"R" Accumulation Share Class (EUR Hedged Class)	EUR	518,788	212,973	91,729	640,032
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	1,897,094		529,980	1,367,114
"R" Accumulation Share Class (GBP Hedged Class)	GBP	613,683	42,360	14,876	641,167
"R" Share Class	USD	727,189	16,559	3,666	740,082
"R" Share Class (EUR Hedged Class)	EUR	79,061	611,163	440.045	690,224
"R" Share Class (GBP Hedged Class)	GBP	622,277	52,622	140,845	534,054
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	375,568	3,556		379,124
Global Credit Portfolio (Hedged) Total		88,174,804	22,247,310	15,219,763	95,202,351
Global Fixed Income Portfolio					
Base Accumulation Share Class	USD	354,973	128,188	56,229	426,932
Base Currency Share Class	USD	125,789	6,406	6,266	125,929
"A" Share Class	USD	122,909	561	2,679	120,791
"E" Accumulation Share Class	EUR	629,637	29,023	11,670	646,990
"I" Accumulation Share Class	EUR	290,479	15,046	21,159	284,366
"I" Accumulation Share Class	USD	127,858	49,117		176,975
"I" Share Class	USD	530,868	6,264	6,985	530,147
"IO" Accumulation Share Class	USD	1,339,309	16,014	30,909	1,324,414
"P" Accumulation Share Class	USD	484,807	_	229,984	254,823
"R" Accumulation Share Class	USD	77,573	1,882	10,822	68,633
"R" Share Class	USD	396,510	3,221	28,780	370,951
Global Fixed Income Portfolio Total		4,480,712	255,722	405,483	4,330,951
Global Fixed Income Portfolio (Hedged)					
Base Accumulation Share Class	EUR	1,446,181	1,710,618	161,382	2,995,417
Base Currency Share Class	EUR	43,451	23,928	448	66,931
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	45,731	218,691	8,163	256,259
"E" Accumulation Share Class	EUR	382,141	36,212	13,497	404,856
"I" Accumulation Share Class	EUR	11,381,730	4,158,658	3,228,158	12,312,230
"I" Accumulation Share Class (NOK Hedged Class)	NOK	10,956,238	2,157,829	237,318	12,876,749
"I" Accumulation Share Class (SEK Hedged Class)	SEK	193,213	17,888	96,082	115,019
"I" Accumulation Share Class (USD Hedged Class)	USD	5,764,617	344,292	388,197	5,720,712
"I" Share Class "IO" Assumulation Share Class (CRR Hadged Class)	EUR GBP	16,435,862	566,803	3,929,714	13,072,951
"IO" Accumulation Share Class (GBP Hedged Class)	USD	441,919	6,894	110,953	337,860
"IO" Accumulation Share Class (USD Hedged Class)	USD	8,314,912	479,125	5,048,762	3,745,275
"IO" Share Class (USD Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class)	USD	3,486,220 2,863,964	828,672 302,290	728,757 639,566	3,586,135 2,526,688
"P" Accumulation Share Class	EUR	2,186,167	302,290	228,034	1,958,133
"P" Accumulation Share Class (CHF Hedged Class)	CHF	574,765	1,000	25,704	550,061
"P" Accumulation Share Class (USD Hedged Class)	USD	296,921	1,000	20,704	296,921
"P" Share Class	EUR	124,377	65,839	_	190,216
"P" Share Class (GBP Hedged Class)	GBP	81,249	408	_	81,657
"P" Share Class (USD Hedged Class)	USD	207,755	767	110	208,412
"R" Accumulation Share Class	EUR	1,012,626	2,677,679	423,146	3,267,159
"R" Accumulation Share Class (USD Hedged Class)	USD	443,199	1,992	.20,140	445,191
"R" Share Class	EUR	566,151	18,043	8,344	575,850
"R" Share Class (CHF Hedged Class)	CHF	805,953	800,024	196,618	1,409,359
"R" Share Class (GBP Hedged Class)	GBP	2,516,890	79,578	516,850	2,079,618
"R" Share Class (USD Hedged Class)	USD	774,869	10,653	39,960	745,562
Global Fixed Income Portfolio (Hedged) Total		71,347,101	14,507,883	16,029,763	69,825,221
Global High Yield Portfolio		. ,	,	,	,
Base Accumulation Share Class	USD	2,635,375	94,806	146,146	2,584,035
Base Accumulation Share Class (Duration Hedged Class)	USD	1,763,584	_	418,847	1,344,737
Base Accumulation Share Class (SEK Hedged Class)	SEK	437,820	327,916	117,103	648,633
Base Currency (Dis) (Gross Monthly) Share Class	USD	1,852	61		1,913
Base Currency (Dis) (Monthly) Share Class	USD	598,580	14,512	11,951	601,141
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)	USD	546,545	_	35,688	510,857
	USD	3,787,112	148,624	286,484	3,649,252
Base Currency Share Class			4,863	148,157	776,836
Base Currency Share Class Base Currency Share Class (Duration Hedged Class)	USD	920,130	4,003		
Base Currency Share Class		920,130 1,000	33	_	1,033
Base Currency Share Class Base Currency Share Class (Duration Hedged Class)	USD			20,367	
Base Currency Share Class Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged	USD HKD AUD	1,000 429,202	33	20,367	408,835
Base Currency Share Class Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class)	USD HKD	1,000	33	_	1,033 408,835 1,000
Base Currency Share Class Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged	USD HKD AUD CHF	1,000 429,202 4,808	33	20,367	408,835 1,000
Base Currency Share Class Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)	USD HKD AUD	1,000 429,202	33	20,367	408,835
Base Currency Share Class Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged	USD HKD AUD CHF	1,000 429,202 4,808	33	20,367	408,835 1,000

		Deleves of			Deleves et
	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global High Yield Portfolio (Continued)					
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged					
Class)	EUR	183,058	_	91,193	91,865
Other Currency Share Class (CHF Hedged Class)	CHF	58,525		7,095	51,430
Other Currency Share Class (GBP Hedged Class) "A" (Dis) (Monthly) Share Class	GBP	360,268	3,441 17.302	25,811	337,898
"A" Share Class	USD USD	397,828 1,804,673	37,722	16,224 145,315	398,906 1,697,080
"B" Share Class	USD	3,817	57,722	143,515	3,817
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	973,249	28,863	69,766	932,346
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	475,429	_	67,596	407,833
"E" Accumulation Share Class	EUR	431,447	26,399	35,883	421,963
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,090,554	6,932	117,333	980,153
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	222,937		87,306	135,631
"E" Share Class (EUR Hedged Class)	EUR	5,191,082	323,407	371,085	5,143,404
"I" (Dis) (Monthly) Share Class "I" (Dis) (Monthly) Share Class (EUR Hedged Class)	USD EUR	25,524,773 1,302	8,332 38	594,999	24,938,106 1,340
"I" Accumulation Share Class	USD	10,687,297	4,493,338	2,716,456	12,464,179
"I" Accumulation Share Class (Duration Hedged Class)	USD	39,998	-, 100,000	5.450	34,548
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7,694,604	56,165	178,527	7,572,242
"I" Accumulation Share Class (GBP Hedged Class)	GBP	477	_	_	477
"I" Share Class	EUR	15,450	_	_	15,450
"I" Share Class	USD	1,688,734	380,599	589,181	1,480,152
"I" Share Class (EUR Hedged Class)	EUR	14,029,057	18,189	2,323	14,044,923
"I" Share Class (GBP Hedged Class)	GBP	155,835	189	17,342	138,682
"I" Share Class (GBP Hedged Class) (Duration Hedged Class) "IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	GBP AUD	54 17,589	584	_	54 18,173
"IO" Accumulation Share Class	USD	1,900,477	26,434	567,528	1,359,383
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	1,479,532	360,763	709,691	1,130,604
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	170,439	3,624	1,632	172,431
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	58,638,318	3,398,695	5,610,085	56,426,928
"IO" Share Class	USD	1,674,626	193,944	_	1,868,570
"IS" Accumulation Share Class	USD	4,419,190	117,725	4,482,915	54,000
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	149,060	980	149,060	980
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	867,343	2,632	869,543	432
"IS" Accumulation Share Class (GBP Hedged Class) "IS" Share Class	GBP USD	583 4 663 007	431,311	5,093,790	583 1,428
"IS" Share Class (GBP Hedged Class)	GBP	4,663,907 2,188,514	23,208	2,207,489	4,233
"P" Accumulation Share Class	USD	443,792	1,400,286	23,514	1,820,564
"P" Share Class	USD	305,759	16,342	1,338	320,763
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	40,499	13,288	9,477	44,310
"R" Accumulation Share Class	USD	2,201,519	97,126	423,145	1,875,500
"R" Accumulation Share Class (CHF Hedged Class)	CHF	48,296	_	33,100	15,196
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF	56,098	_	33,234	22,864
"R" Accumulation Share Class (Duration Hedged Class)	USD	18,611	-	-	18,611
"R" Accumulation Share Class (EUR Hedged Class)	EUR EUR	2,095,373	120,054 33,472	431,869	1,783,558 203,319
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) "R" Accumulation Share Class (SEK Hedged Class)	SEK	203,319 11,592	33,472	33,472	11,592
"R" Share Class	USD	1,905,250	182,335	215,035	1,872,550
"R" Share Class (CHF Hedged Class)	CHF	544,622		291,963	252,659
"R" Share Class (Duration Hedged Class)	USD	569,482	9,408	152,104	426,786
"R" Share Class (EUR Hedged Class)	EUR	615,379	76,793	122,532	569,640
"R" Share Class (GBP Hedged Class)	GBP	1,074,729	289,916	467,195	897,450
Global High Yield Portfolio Total		170,014,102	12,910,635	28,407,016	154,517,721
Global Securitised Income Bond Portfolio*					
Base Accumulation Share Class	USD	125,290	1,296	26,798	99,788
Base Currency (Dis) (Cap Monthly MBS) Share Class *	USD	116,386	92	116,478	
Base Currency (Dis) (Gross Monthly) Share Class *	USD	212	9	47	174
Base Currency (Dis) (Monthly) Share Class	USD	2,129	118,393	9,087	111,435
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)*	SGD	1,778	49	_	1,827
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)*	SGD	10,621	95	889	9,827
"E" Accumulation Share Class (EUR Hedged Class)	EUR	6,859	2	364	6,497
"I" (Dis) (Cap Monthly MBS) Share Class * "I" (Dis) (Monthly) Share Class	USD USD	142,359 9,009	852 149,785	143,211 134,121	24,673
"I" Accumulation Share Class	USD	55,212	149,765	6,138	49,207
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	106,510	15,089	18,026	103,573
"P" (Dis) (Cap Monthly MBS) Share Class *	USD	188,292	29	188,321	
"P" (Dis) (Monthly) Share Class	USD	128	178,445	6,809	171,764
"P" Accumulation Share Class	USD	174,536	21,042	47,606	147,972
"P" Accumulation Share Class (EUR Hedged Class) *	EUR	_	91	_	91
"R" (Dis) (Monthly) Share Class	GBP	119	3	_	122
"R" (Dis) (Monthly) Share Class *	USD	5,447	98		5,545
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	3,543	30 19.675	1,246	2,327
"R" Accumulation Share Class "R" Share Class	USD USD	77,089 42,217	18,675 340	3,044 60	92,720 42,497
	000				
Global Securitised Income Bond Portfolio Total		1,067,736	504,548	702,245	870,039
Global Sovereign Bond Portfolio					
Base Accumulation Share Class	USD	2,451	7	763	1,695

		Balance at			Balance at
	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Global Sovereign Bond Portfolio (Continued)					
Base Currency Share Class	USD	807	_		807
"I" Accumulation Share Class * "I" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	5,373 2,519,855	251,833	5,373 637,542	2,134,146
"I" Accumulation Share Class (EOR Partially Hedged Class) *	GBP	2,519,655	251,633	35	2,134,140
"I" Share Class	USD	340	6	_	346
"I" Share Class (GBP Partially Hedged Class)	GBP	106,657	488	_	107,145
Global Sovereign Bond Portfolio Total		2,635,516	252,336	643,713	2,244,139
Short Duration Opportunistic Corporate Bond Portfolio					
Base Accumulation Share Class	USD	10,191	4	1,413	8,782
Base Currency (Dis) (Quarterly) Share Class	USD	135	3	470	138
Base Currency Share Class Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	12,117 638	6 382	476	11,647 1,020
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,579	502	4	1,580
"A" (Dis) (Quarterly) Share Class	USD	9,651	5,148	1,791	13,008
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	2,809	_	123	2,686
"E" Accumulation Share Class	EUR	13,751		8,397	5,354
"E" Accumulation Share Class (EUR Hedged Class)	EUR	10,779	2,019	1,015	11,783
"I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	82 100	2	_	84 100
"I" Accumulation Share Class "I" Accumulation Share Class	EUR USD	189,822	_	12,583	177,239
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	94,548	22,420	30,357	86,611
"I" Share Class	USD	36,557	1	11,224	25,334
"P" (Dis) (Quarterly) Share Class	USD	44,348	21,977	4,713	61,612
"P" Accumulation Share Class	USD	403,860	14,694	63,863	354,691
"P" Accumulation Share Class (EUR Hedged Class)	EUR	8,160		2,046	6,114
"P" Share Class	USD	6,604	406	89	6,921
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	29 47.704	2,192	_	31 49,896
"R" (Dis) (Quarterly) Share Class	USD	9,329	2,192	_	9,549
"R" Accumulation Share Class	USD	49,127	41	6,687	42,481
"R" Accumulation Share Class (EUR Hedged Class)	EUR	24	_	_	24
"R" Share Class	USD	11,314	12,543	754	23,103
"R" Share Class (EUR Hedged Class)	EUR	1,178	2	390	790
"R" Share Class (GBP Hedged Class)	GBP	138	295		433
Short Duration Opportunistic Corporate Bond Portfolio Total		964,574	82,362	145,925	901,011
Sterling Credit Portfolio					
Base Currency Share Class	GBP	8,222	410	982	7,650
"I" Share Class	GBP	80,557	2,478	3,438	79,597
"P" Share Class "R" Accumulation Share Class	GBP GBP	1,655 4,196	10 270	2,692	1,665 1,774
"R" Share Class	GBP	50,078	246	5,127	45,197
Sterling Credit Portfolio Total		144,708	3,414	12,239	135,883
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	_	100	_	100
Base Currency (Dis) (Stable Monthly) Share Class *	USD	_	100	_	100
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)*	SGD	2 467 002	1,300	732.934	1,300
"I" Accumulation Share Class "I" Share Class	USD USD	2,167,083 115,987	586,658 2,123	57,878	2,020,807 60,232
"P" Accumulation Share Class	USD	1,076,100	101,136	567,197	610.039
"P" Share Class	USD	108,484	3,847	3,322	109,009
"R" Accumulation Share Class	USD	332,597	91,588	91,293	332,892
"R" Share Class	USD	141,435	2,170	647	142,958
US Dollar Short Duration Bond Portfolio Total		3,941,686	789,222	1,453,271	3,277,637
US Fixed Income Portfolio					
Base Accumulation Share Class	USD	121,366	978	51,380	70,964
Base Currency (Dis) (Monthly) Share Class	USD	1,166	15	_	1,181
Base Currency Share Class	USD	153,205	2,702	5,352	150,555
"A" (Dis) (Monthly) Share Class	USD	53,644	302		53,946
"A" Share Class "B" Share Class	USD USD	45,053 1,022	649 1	2,551	43,151 1,023
"E" Accumulation Share Class	EUR	92,556	1,245	1,447	92,354
"I" Accumulation Share Class	USD	9,806,518	2,828,385	1,842,965	10,791,938
"I" Share Class	USD	345,850	8,714	390	354,174
"P" (Dis) (Monthly) Share Class	USD	371,242	62,389	78,545	355,086
"P" Accumulation Share Class	USD	2,511,261	1,147,259	626,169	3,032,351
"P" Share Class	USD	751	15	. —	766
"R" Accumulation Share Class	USD	113,818		1,087	112,731
"R" Share Class	USD	77,287	618	20,047	57,858
US Fixed Income Portfolio Total		13,694,739	4,053,272	2,629,933	15,118,078
US Mortgage Backed Securities Portfolio		40.44:	40 74-	0.07-	40.455
Base Accumulation Share Class	USD	40,114	12,748	3,676	49,186

		Balance at			Balance at
	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
US Mortgage Backed Securities Portfolio (Continued)			· · · · · · · · · · · · · · · · · · ·	<u> </u>	
Base Currency Share Class	USD	329,831	77,317	43,253	363,895
"A" Accumulation Share Class (PLN Hedged Class)	PLN	261,851		29,335	232,516
"A" Share Class	USD	216,662	333	36,561	180,434
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	113,819 11,196,737	24,255 1,252,732	26,688	111,386 12,228,337
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	152,074	2,076	65.608	88.542
"I" Accumulation Share Class (GBP Hedged Class)	GBP	5,218	2,070		5,218
"I" Share Class	USD	400	_	_	400
"IO" (Dis) (Cap Monthly) Share Class	USD	10,705,213	564,740	7,032,211	4,237,742
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	1,143,857		903,962	239,895
"IO" Share Class	USD	2,338,802	200,892		2,539,694
"P" Accumulation Share Class "P" Share Class	USD USD	2,042,740	79,461 36,605	75,942	2,046,259
"R" Accumulation Share Class	USD	19,802 186,875	30,003	44 2,777	56,363 184,098
"R" Share Class	USD	52,609	_		52,609
US Mortgage Backed Securities Portfolio Total		28,806,604	2,251,159	8,441,189	22,616,574
ESG-Enhanced Global Multi-Asset Balanced Portfolio					
Base Accumulation Share Class	USD	97,887	15,044	24,792	88,139
Base Currency Share Class	USD	10,118	1	_	10,119
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	53,664	-	9,743	43,921
Other Currency Share Class (EUR Partially Hedged Class)	EUR	20,368	15	901	19,482
Other Currency Share Class (GBP Partially Hedged Class)	GBP	34,013	16	5,108	28,921
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR USD	57,287	872 53	10,476 3,831	47,683 127,699
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	131,477 4,899	704	1,601	4,002
"I" Accumulation Share Class (CBP Partially Hedged Class) *	GBP	4,099	865,722	20,552	845,170
"I" Share Class	USD	8,588	1	6,448	2,141
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	3,462	_	1,641	1,821
"R" Share Class (GBP Partially Hedged Class)	GBP	369,020	21,892	42,064	348,848
ESG-Enhanced Global Multi-Asset Balanced Portfolio Total		790,783	904,320	127,157	1,567,946
Global Multi-Asset Conservative Portfolio					
Base Accumulation Share Class	USD	88,831	17,043	19,109	86,765
Base Currency Share Class	USD	3,818	22	207	3,633
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	66,750	104	11,335	55,519
Other Currency Share Class (EUR Partially Hedged Class)	EUR GBP	537	3	120	417 7,802
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	9,787 140,692	5,476	1,988 12,542	133,626
"I" Accumulation Share Class	USD	1,664,897	61,023	137,032	1,588,888
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	2,455	- 01,020	440	2,015
"I" Accumulation Share Class (GBP Partially Hedged Class) *	GBP	. —	95	_	95
"I" Accumulation Share Class (GBP Partially Hedged Class) (closed)*	GBP	366,330	_	366,330	_
"I" Share Class	USD	113	2	_	115
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,356		288	1,068
"R" Share Class (GBP Partially Hedged Class)	GBP	220,763	5,965	24,350	202,378
Global Multi-Asset Conservative Portfolio Total		2,566,329	89,733	573,741	2,082,321
Global Multi-Asset Growth Portfolio Base Accumulation Share Class	USD	25,187	752	4,609	24 220
Base Currency Share Class	USD	2,025	732	4,609	21,330 1,967
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	5,672	_	3,375	2,297
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,798	_	83	1,715
Other Currency Share Class (GBP Partially Hedged Class)	GBP	7,064	1	508	6,557
"E" Accumulation Share Class (EUR Partially Hedged Class)					
L Accumulation online olass (Lore i artially rieuged olass)	EUR	7,872	1,010	263	8,619
"I" Accumulation Share Class	EUR USD	7,872 941,785	1,010 27,304	263 67,175	901,914
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	EUR USD EUR	7,872 941,785 1,006			901,914 1,006
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class	EUR USD EUR USD	7,872 941,785 1,006 108			901,914 1,006 108
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class)	EUR USD EUR USD EUR	7,872 941,785 1,006 108 100	27,304 — — —	67,175 — — —	8,619 901,914 1,006 108 100
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)	EUR USD EUR USD	7,872 941,785 1,006 108 100 122,322	27,304 — — — 9,109	67,175 — — — — 20,187	901,914 1,006 108 100 111,244
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total	EUR USD EUR USD EUR	7,872 941,785 1,006 108 100	27,304 — — —	67,175 — — —	901,914 1,006 108
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio	EUR USD EUR USD EUR GBP	7,872 941,785 1,006 108 100 122,322 1,114,939	27,304 — — — 9,109 38,176	67,175 — — — 20,187 96,258	901,914 1,006 108 100 111,244 1,056,857
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total	EUR USD EUR USD EUR	7,872 941,785 1,006 108 100 122,322	27,304 — — — 9,109	67,175 — — — — 20,187	901,914 1,006 108 100 111,244 1,056,857 26,933
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class	EUR USD EUR USD EUR GBP	7,872 941,785 1,006 108 100 122,322 1,114,939	27,304 ————————————————————————————————————	67,175 — — 20,187 96,258 2,460	901,914 1,006 108 100 111,244 1,056,857 26,933 988,507
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	EUR USD EUR USD EUR GBP USD USD USD USD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496	27,304 ————————————————————————————————————	67,175 ————————————————————————————————————	901,914 1,006 108 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (BP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class	EUR USD EUR USD EUR GBP USD USD USD USD USD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299	27,304 ————————————————————————————————————	67,175 — — 20,187 96,258 2,460 47,095 406,703 4,807 3,690	901,914 1,006 108 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class	EUR USD EUR USD EUR GBP USD USD USD USD USD USD HKD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258	67,175 — 20,187 96,258 2,460 47,095 406,703 4,807 3,690 2,623,175	901,914 1,006 108 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,849
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Cother Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class	EUR USD EUR USD EUR USD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417	67,175 — — 20,187 96,258 2,460 47,095 406,703 4,807 3,690	901,914 1,006 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,844 451,230
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (BP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR USD EUR GBP USD USD USD USD USD USD HKD AUD EUR	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766 545,806	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100	67,175 	901,914 1,006 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,848 451,233
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	USD USD USD USD USD HKD AUD EUR CNH	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100 44,130	67,175 — 20,187 96,258 2,460 47,095 406,703 4,807 3,690 2,623,175	901,914 1,006 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,849 451,230 53,368
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	EUR USD EUR USD EUR USD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766 545,806 26,036	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100 44,130	67,175 	901,914 1,006 100 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,844 451,230 100 53,366 133
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class ("R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (CHR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (CHR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (CHR Hedged Class)	EUR USD EUR GBP USD USD USD USD USD USD USD USD USD US	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766 545,806 — 26,036 —	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100 44,130 135 20	67,175 — 20,187 96,258 2,460 47,095 406,703 4,807 3,690 2,623,175 224,993 — 16,801	901,914 1,006 100 111,244 1,056,857 26,933 988,507 1,618,526 66,117 35,982 8,435,844 451,233 100 53,366 136 2,015
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class)	EUR USD EUR USD EUR USD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766 545,806 26,036	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100 44,130	67,175 	901,914 1,006 1006 111,244 1,056,857 26,933 988,507 1,618,528 66,117 35,982 8,435,845 451,230 53,365 135 2,018
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (GGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	USD USD USD USD HKD AUD EUR SGD EUR SGD	7,872 941,785 1,006 108 100 122,322 1,114,939 27,588 1,003,636 1,861,940 66,496 32,299 9,440,766 545,806 — 26,036 — 1,999 117,392	27,304 — 9,109 38,176 1,805 31,966 163,291 4,428 7,373 1,618,258 130,417 100 44,130 135 20	67,175 — 20,187 96,258 2,460 47,095 406,703 4,807 3,690 2,623,175 224,993 — 16,801	901,914 1,006 108 100 111,244

	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global Multi-Asset Income Portfolio (Continued)	Currency	30-1404-2022	Subscriptions	Redemptions	31-Way-2023
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	89,216	16,692	8,158	97,750
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	85,248	40,432	7,330	118,350
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	43,039	3,566	2,906	43,699
"E" Accumulation Share Class (EUR Hedged Class)	EUR	34,797	685	3,208	32,274
"I" Accumulation Share Class	USD	13,822	_	_	13,822
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9,131	579	340	9,370
"I" Share Class	USD	544	13	_	557
"P" Accumulation Share Class	USD	100	_	_	100
"P" Share Class	USD	127	6		133
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	72,655	1,406	3,543	70,518
"R" Accumulation Share Class (EUR Hedged Class)	EUR	79	47.000	_	79
"R" Share Class (EUR Hedged Class)	EUR	1,546	47,283	_	48,829
"R" Share Class (GBP Hedged Class)	GBP	1,586	494	84	1,996
Global Multi-Asset Income Portfolio Total		13,509,886	2,126,394	3,370,554	12,265,726
Emerging Markets Total Return Bond Portfolio					
Base Accumulation Share Class	USD	4,742	63	_	4,805
Base Currency Share Class	USD	116	4	_	120
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	200	_	_	200
Other Currency Share Class (EUR Hedged Class)	EUR	233	8		241
"E" Accumulation Share Class (EUR Hedged Class)	EUR	690	576	87	1,179
"I" Accumulation Share Class	USD EUR	175,200 106	_	_	175,200
"I" Accumulation Share Class (EUR Hedged Class) "I" Share Class	USD		 5	_	106 111
"IO" Accumulation Share Class (AUD Hedged Class)	AUD	106 1,350		_	1,350
"IO" Accumulation Share Class (AGD Hedged Class)	GBP	882,891	_	5,112	877,779
"R" Accumulation Share Class (EUR Hedged Class)	EUR	200		3,112	200
"R" Accumulation Share Class (CBP Hedged Class)	GBP	500	_	_	500
"R" Share Class (EUR Hedged Class)	EUR	238	10	_	248
"R" Share Class (GBP Hedged Class)	GBP	594	25	_	619
Emerging Markets Total Return Bond Portfolio Total		1,067,166	691	5,199	1,062,658
Global Absolute Return Portfolio		1,000,000		-,	.,,
Base Accumulation Share Class	USD	63	_	_	63
Base Currency Share Class	USD	101	_	_	101
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	8,173	7	6	8.174
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,279	<u>.</u>	271	1,008
"I" Accumulation Share Class	USD	87,010	320	8,186	79,144
"I" Accumulation Share Class (EUR Hedged Class)	EUR	364,696	2,115	200,543	166,268
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3,835	_	3,470	365
"I" Accumulation Share Class (JPY Hedged Class)	JPY	625,237	_	42,893	582,344
"I" Share Class	USD	101	1	_	102
"I" Share Class (EUR Hedged Class)	EUR	77	1	_	78
"I" Share Class (GBP Hedged Class)	GBP	500	_	_	500
"IO" Accumulation Share Class	USD	56,562	3,124	11,470	48,216
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,868,843	96,219	_	1,965,062
"IO" Share Class	USD	24	1		25
"R" Accumulation Share Class (EUR Hedged Class)	EUR			_	
"R" Share Class (FLIR Hedged Class)		71	_	_	71
"R" Share Class (EUR Hedged Class)	EUR	73	1	_ _ _	71 74
"R" Share Class (GBP Hedged Class)			_	1,337	71 74
	EUR	73	1		71 74 10,054
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio*	EUR GBP	73 10,588	 1 803	1,337	71
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class *	EUR GBP USD	73 10,588 3,028,233 6,486	1 803 102,592	1,337 268,176 6,486	71 74 10,054
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR	73 10,588 3,028,233 6,486 1,627	1 803 102,592	1,337 268,176 6,486 1,627	71 74 10,054
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class *	EUR GBP USD EUR USD	73 10,588 3,028,233 6,486 1,627 772	1 803 102,592 — 7	1,337 268,176 6,486 1,627 779	71 74 10,054
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) *	USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662	1 803 102,592 — 7 9	1,337 268,176 6,486 1,627 779 671	71 74 10,054 2,862,649 — —
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class *	USD EUR USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926	1 803 102,592 — 7	1,337 268,176 6,486 1,627 779 671 3,927	71 74 10,054 2,862,649 — —
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807	1 803 102,592 — 7 9	1,337 268,176 6,486 1,627 779 671 3,927 5,807	71 74 10,054
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100	1 803 102,592 — 7 9 1	1,337 268,176 6,486 1,627 779 671 3,927 5,807 100	71 74 10,054 2,862,649 ————————————————————————————————————
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) *	USD EUR USD EUR USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131	71 74 10,054 2,862,649 ————————————————————————————————————
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888	1 803 102,592 — 7 9 1 — — — — — — — — — — — — — — — — — —	1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR GBP	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Share Class (AUD Hedged Class) * "IO" Share Class (AUD Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR EUR GBP AUD	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Accumulation Share Class (GBP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (AUD Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR EUR EUR GBP AUD USD	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * "Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (BP Hedged Class) * "IO" Accumulation Share Class (BP Hedged Class) * "IO" Accumulation Share Class (BP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR EUR GBP AUD USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Share Class (AUD Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (GBP Hedged Class) * "R" Accumulation Share Class (AUD Hedged Class) * "R" Accumulation Share Class (BBP Hedged Class) * "R" Accumulation Share Class (AUD Hedged Class) *	EUR GBP USD EUR USD EUR USD EUR USD AUD EUR EUR EUR GBP AUD USD	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322	711 74 10,054 2,862,64\$
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Accumulation Share Class (GBP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD AUD EUR USD AUD EUR EUR EUR EUR EUR EUR EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894	711,742 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Share Class (EUR Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Share Class (EUR Hedged Class) * "R" Share Class (EUR Hedged Class) *	EUR GBP USD EUR USD EUR USD AUD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894 317 1,171		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322 1,190	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Accumulation Share Class (GBP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Share Class (GBP Hedged Class) * "R" Share Class (GBP Hedged Class) *	EUR GBP USD EUR USD EUR USD AUD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894 317 1,171 1,168		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322 1,190 1,187	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Accumulation Share Class (GBP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Share Class (AUD Hedged Class) * "R" Share Class (BUR Hedged Class) * "R" Share Class (EUR Hedged Class) * "R" Share Class (BP Hedged Class) *	EUR GBP USD EUR USD EUR USD AUD EUR EUR EUR GBP AUD USD EUR GBP	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 317 1,171 1,172 1,174 1,168	102,592 102,592	1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322 1,190 1,187 2,008,808	71 74 10,054 2,862,649
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class (EUR Hedged Class) * "Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "I" Accumulation Share Class (GBP Hedged Class) * "IO" Share Class (AUD Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Share Class (GBP Hedged Class) * "R" Share Class (GBP Hedged Class) *	EUR GBP USD EUR USD EUR USD AUD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 119 2,894 317 1,171 1,174 1,176		1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322 1,190 1,187	71 74 10,054 2,862,649 ————————————————————————————————————
"R" Share Class (GBP Hedged Class) Global Absolute Return Portfolio Total Global Dynamic Bond Portfolio* Base Accumulation Share Class * Base Accumulation Share Class (EUR Hedged Class) * Base Currency Share Class * Base Currency Share Class (EUR Hedged Class) * "A" Share Class * "E" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (EUR Hedged Class) * "I" Accumulation Share Class (AUD Hedged Class) * "I" Accumulation Share Class (BUR Hedged Class) * "I" Accumulation Share Class (BUR Hedged Class) * "I" Share Class (EUR Hedged Class) * "IO" Accumulation Share Class (BB Hedged Class) * "IO" Share Class (AUD Hedged Class) * "R" Accumulation Share Class (BB Hedged Class) * "R" Accumulation Share Class (EUR Hedged Class) * "R" Share Class (GBP Hedged Class) * "R" Share Class (GBP Hedged Class) * "R" Share Class (GBP Hedged Class) * Global Dynamic Bond Portfolio Total Global Dynamic Bond Plus Portfolio Base Accumulation Share Class	EUR GBP USD EUR USD EUR USD AUD EUR USD AUD EUR EUR GBP AUD USD EUR USD EUR	73 10,588 3,028,233 6,486 1,627 772 662 3,926 5,807 100 131 3,888 827 1,731,310 244,059 317 1,171 1,172 1,174 1,168	102,592 102,592	1,337 268,176 6,486 1,627 779 671 3,927 5,807 100 131 3,888 841 1,731,310 247,529 119 2,894 322 1,190 1,187 2,008,808	71 74 10,054 2,862,649

	Currency	Balance at 30-Nov-2022	Subscriptions	Redemptions	Balance at 31-May-2023
Global Dynamic Bond Plus Portfolio (Continued)					
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	44,578	1,885	8,237	38,226
Other Currency Share Class (SEK Hedged Class)	SEK	50,199	108	_	50,307
Other Currency Share Class (CHF Hedged Class)	CHF EUR	1,284 148,955	37 1,021	17.808	1,321 132,168
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class)	GBP	2,987	253	2,687	553
"A" (Dis) (Monthly) Share Class	USD	15,704	37	893	14,848
"A" Share Class	USD	56,099	774	21,210	35,663
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	73,830	6,421	5,579	74,672
"E" Accumulation Share Class (EUR Hedged Class)	EUR	85,393	2,838	6,272	81,959
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	JPY	48,063	· —	· —	48,063
"I" Accumulation Share Class	JPY	599,824	_	84	599,740
"I" Accumulation Share Class	USD	208,610	16,932	36,143	189,399
"I" Accumulation Share Class (CHF Hedged Class)	CHF	28,070	_	800	27,270
"I" Accumulation Share Class (EUR Hedged Class)	EUR	89,241	203	12,803	76,641
"I" Accumulation Share Class (GBP Hedged Class)	GBP	14,248	2	_	14,250
"I" Accumulation Share Class (JPY Hedged Class)	JPY	460,730	_	_	460,730
"I" Accumulation Share Class (SEK Hedged Class)	SEK	2,503	_	_	2,503
"I" Share Class	EUR	4,446	_	_	4,446
"I" Share Class	USD	13,500	_	_	13,500
"I" Share Class (AUD Hedged Class)	AUD	1,577	58		1,635
"I" Share Class (EUR Hedged Class)	EUR	4,425	_	1,500	2,925
"I" Share Class (GBP Hedged Class)	GBP	5,422	_	3,130	2,292
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,125,097	_	50,589	1,074,508
"IS" Share Class	USD	178	6	_	184
"IS" Share Class (GBP Hedged Class)	GBP	132	5	450.007	137
"IXO" (Dis) (Cap Monthly) Share Class	USD	1,793,137	162,488	158,267	1,797,358
"P" (Dis) (Monthly) Share Class	USD	7,575	137	_	7,712
"P" Accumulation Share Class	USD	41,188	2,757	2,155	41,790
"P" Accumulation Share Class (EUR Hedged Class)	EUR	37,158	250	165	36,993
"P" Share Class	USD	14,222	359	107	14,474
"P" Share Class (EUR Hedged Class)	EUR	104	3	_	107
"P" Share Class (GBP Hedged Class)	GBP	28,427	943	_	29,370
"R" (Dis) (Monthly) Share Class	USD	6,254	_	20.027	6,254
"R" Accumulation Share Class	USD	97,463	_	26,037	71,426
"R" Accumulation Share Class (CHF Hedged Class)	CHF	781		1 606	781
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR USD	36,071 34,524	142 2,595	1,686 2,546	34,527 34,573
R Stidle Class					
			2,000		
"R" Share Class (EUR Hedged Class)	EUR	30,619	_	468	30,151
			16,164 217,822		30,151 26,911 5,330,345
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total	EUR	30,619 15,934	16,164	468 5,187	30,151 26,911
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged)	EUR GBP	30,619 15,934 5,499,366	16,164 217,822	468 5,187 386,843	30,151 26,911 5,330,34 5
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class	EUR GBP EUR	30,619 15,934 5,499,366 193,145	16,164 217,822 6,462	468 5,187 386,843 25,080	30,151 26,911 5,330,345 174,527
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class)	EUR GBP EUR USD	30,619 15,934 5,499,366 193,145 324,821	16,164 217,822 6,462 19,887	468 5,187 386,843 25,080 14,240	30,151 26,911 5,330,345 174,527 330,468
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class	EUR GBP EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091	16,164 217,822 6,462 19,887 60,325	468 5,187 386,843 25,080 14,240 8,826	30,15° 26,91° 5,330,34 174,52° 330,468 133,590
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943	16,164 217,822 6,462 19,887	468 5,187 386,843 25,080 14,240	30,15° 26,91° 5,330,34 ! 174,52° 330,468 133,590 64,988
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	EUR GBP EUR USD EUR USD SEK	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050	16,164 217,822 6,462 19,887 60,325 128	468 5,187 386,843 25,080 14,240 8,826 83	30,151 26,911 5,330,345 174,527 330,468 133,590 64,988 1,050
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class	EUR GBP EUR USD EUR USD SEK EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513	16,164 217,822 6,462 19,887 60,325 128 — 1,395	468 5,187 386,843 25,080 14,240 8,826	30,151 26,911 5,330,345 174,527 330,468 133,590 64,988 1,050 142,724
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027	16,164 217,822 6,462 19,887 60,325 128 1,395	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184	30,151 26,911 5,330,345 174,527 330,468 133,590 64,988 1,050 142,722 72,044
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Global Furency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921	30,151 26,911 5,330,34 5 174,527 330,468 133,590 64,988 1,050 142,724 72,044 140,173
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400	16,164 217,822 6,462 19,887 60,325 128 1,395	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184	30,151 26,911 5,330,34 5 174,527 330,466 133,590 64,986 1,050 142,724 72,044 140,173
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (USD Hedged Class) "A" Share Class (USD Hedged Class) "A" Share Class (USD Hedged Class) "A" Coumulation Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921	30,151 26,911 5,330,345 174,527 330,466 133,590 64,986 1,050 142,722 72,044 140,173 17,748,846 14,398
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Global Furency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 23,870	468 5,187 386,843 25,080 14,240 8,826 83 3 18,184 — 6,921 7,868,611 — 94,464	30,151 26,911 5,330,345 174,527 330,466 133,590 64,986 1,050 142,722 72,044 140,173 17,748,848 143,396
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (USD Hedged Class) "A" Share Class (USD Hedged Class) "A" Share Class (USD Hedged Class) "A" Coumulation Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR EUR EUR AUD SEK	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472 1,015,059 — 23,870 24,659	468 5,187 386,843 25,080 14,240 8,826 83 	30,151 26,911 5,330,345 174,527 330,468 133,590 64,985 1,050 142,722 72,044 140,173 17,748,848 14,396 102,962 638,313
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR AUD SEK USD	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 23,870	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 —— 6,921 7,868,611 ——94,464 4,551,912	30,151 26,911 5,330,345 174,527 330,466 133,590 64,98 1,056 142,724 72,044 14,398 102,966 638,313 92,956
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class) "I" Share Class (GBP Hedged Class) "I'O' (Dis) (Semi-Annual) Share Class	EUR GBP EUR USD EUR USD SEK EUR USD EUR AUD SEK USD GBP	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 23,870 24,659 4,817	468 5,187 386,843 25,080 14,240 8,826 83 	30,15*26,91* 5,330,34* 174,52*2 330,46*8 133,59*64,98*8 1,050*64,98*8 1,050*142,72*2 17,748,84*1 14,39*9 102,966*638,31*3 92,955*88,303,58*8
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class) "I" Share Class (GBP Hedged Class) "I" Of (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class	EUR GBP EUR USD EUR USD EUR EUR EUR EUR EUR EUR GBP EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 23,870 24,659 4,817	468 5,187 386,843 25,080 14,240 8,826 83 	30,151 26,911 5,330,345 174,527 330,468 133,590 64,988 1,050 142,724 72,044 140,177 17,748,848 14,398 102,966 638,313 92,956 88,303,588 1,000
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SUD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class) "I'O' (Dis) (Semi-Annual) Share Class	EUR GBP EUR USD EUR USD SEK EUR USD EUR AUD SEK USD GBP EUR EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050	16,164 217,822 6,462 19,887 60,325 128 - 1,395 17 10,472 1,015,059 - 23,870 24,659 4,817 1,467,336	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 — 94,464 4,551,912 122 24,804,797	30,15°26,91° 5,330,34° 174,52° 330,46° 133,59° 64,98° 1,05° 142,72° 72,04° 144,140,17° 17,748,84° 14,39° 102,96° 638,311° 92,95° 88,303,58° 1,000° 9,52°
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"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Accumulation Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR AUD SEK EUR AUD SEK USD GBP EUR GBP SEK USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 6,921 7,868,611 94,464 4,551,912 122 24,804,797 — 8 4,761,483 860,531	30,15*26,91* 5,330,34* 174,52* 330,468* 133,59(64,988* 1,05(142,722* 72,044* 140,17* 17,748,844* 14,398* 102,966* 638,31* 92,956* 88,303,588* 1,000* 9,528* 84,808,533* 3,714,458*
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR EUR EUR EUR EUR EUR GBP EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 9,411 13,077,397 4,564,204 5,667,088	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472 1,015,059 — 23,870 24,659 4,817 1,467,336 — 1999 92,625 10,786	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 94,464 4,551,912 122 24,804,797 82 4,761,483 860,531 1,292,672	30,151 26,911 5,330,345 174,522 330,466 133,590 64,988 1,056 142,724 72,044 14,396 102,956 88,303,588 1,000 9,526 8,408,533 3,714,456 4,646,592
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD GBP EUR GBP SEK USD USD USD USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472 1,015,059 — 23,870 24,659 4,817 1,467,336 — 1999 92,625 10,786	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 6,921 7,868,611 94,464 4,551,912 122 24,804,797 — 8 4,761,483 860,531	30,15*26,91* 5,330,34* 174,527* 330,46* 133,59(64,98* 1,050 142,72* 72,044 140,17* 17,748,84* 14,39* 102,962 638,31* 92,956* 88,303,58* 1,000 9,5252 8,408,53* 3,714,455 4,646,53*
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Accumulation Share Class (SEK Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR EUR AUD SEK USD GBP EUR EUR EUR EUR SEK USD USD USD USD USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 19,2625 10,786 272,176	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 — 94,464 4,551,912 22,4,804,797 — 82 4,761,483 860,531 1,292,672 2,305	30,151 26,911 5,330,345 174,527 330,468 133,599 64,988 1,050 142,724 72,044 140,173 17,748,844 143,398 102,966 638,313 93,558 88,303,558 88,303,558 88,303,558 4,646,592 4,646,592 4,646,592 26,973 1,592,153
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class) "I" O" (O' (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR AUD SEK USD GBP EUR GBP SEK USD USD USD USD USD EUR USD USD EUR USD USD EUR USD EUR USD EUR USD	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 — 1992,625 10,786 272,176 1,574,063	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 — 94,464 4,551,912 22,4,804,797 — 82 4,761,483 860,531 1,292,672 2,305	30,151 26,911 5,330,345 174,522 330,468 133,590 64,988 1,056 142,722 72,044 140,173 17,748,848 14,399 102,965 88,301,500 9,528 8,408,538 3,714,458 4,646,592 26,973 1,592,153
"R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class "P" Share Class (USD Hedged Class) "P" Share Class (USD Hedged Class) "P" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR AUD SEK USD GBP EUR USD GBP	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731	16,164 217,822 6,462 19,887 60,325 128	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 —— 6,921 7,868,611 94,464 4,551,912 122 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305	30,15' 26,91' 5,330,344' 174,52' 330,46i 133,59(64,98i 1,050 142,72' 72,044' 140,17' 17,748,84f 140,17' 17,748,84f 1,000 9,5252 8,408,538 3,714,456 4,646,539 1,592,155' 1,592,155' 1,592,155' 2,6,97' 1,592,155' 2,798'
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class) "R" Accumulation Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR EUR EUR SEK USD GBP EUR GBP SEK USD USD GBP EUR USD GBP EUR USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731 670,350 339,860	16,164 217,822 6,462 19,887 60,325 128 — 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 — 1992,625 10,786 272,176 1,574,063 11 208,808	468 5,187 386,843 25,080 14,240 8,826 83 18,184 4,6921 7,868,611 94,464 4,551,912 122 24,804,797 800,531 1,292,672 2,305 51,363 17,519	30,151 26,911 5,330,345 174,527 330,468 133,599 64,988 1,050 142,724 72,044 140,173 17,748,848 1,000 638,313 9,528 88,303,588 1,000 9,528 84,08,533 3,714,458 4,646,592 26,973 1,592,153 742 827,799 322,344
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class "R" Share Class	EUR GBP EUR USD SEK EUR EUR EUR EUR AUD SEK USD EUR EUR EUR EUR GBP EUR GBP EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 88,263 111,641,050 1,000 9,411 13,077,397 4,554,204 5,667,088 29,278 18,090 731 670,350 339,860 219,007	16,164 217,822 6,462 19,887 60,325 128	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 94,464 4,551,912 122 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305 — 51,363 17,519 4,766	30,15°,26,91° 5,330,34° 174,52°,330,46° 133,59° 64,98° 1,05°,142,72° 72,04° 140,17° 17,748,84° 14,39° 102,96° 638,31° 92,95° 88,303,59° 1,590,50° 4,646,59° 26,97° 1,592,15° 742° 827,79° 322,34° 218,35°
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class) "R" Accumulation Share Class	EUR GBP EUR USD EUR USD SEK EUR EUR EUR SEK USD GBP EUR GBP SEK USD USD GBP EUR USD GBP EUR USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731 670,350 339,860	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 272,176 1,574,063 272,176 1,574,063 11 208,808 4,112 217,335 38	468 5,187 386,843 25,080 14,240 8,826 6,921 7,868,611 — 94,464 4,551,912 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305 — 51,363 17,519 4,766 7,135	30,151 26,911 5,330,345 174,527 330,466 133,590 64,988 1,050 142,722 72,044 140,173 17,748,846 140,173 17,748,846 1,000 9,525 8,408,538 3,714,456 4,646,538 4,646,538
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GEK Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR EUR EUR EUR EUR EUR EUR EUR USD GBP EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 21,007 198,629	16,164 217,822 6,462 19,887 60,325 128 17 10,472 1,015,059 24,659 4,817 1,467,336 199 92,625 10,786 272,176 21,574,063 11 208,808 4,112 17,335	468 5,187 386,843 25,080 14,240 8,826 6,921 7,868,611 — 94,464 4,551,912 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305 — 51,363 17,519 4,766 7,135	30,151 26,911 5,330,345 174,527 330,466 133,590 64,988 1,050 142,722 72,044 140,173 17,748,846 140,173 17,748,846 1,000 9,525 8,408,538 3,714,456 4,646,538 4,646,538
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class (GBP Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD GBP EUR GBP EUR GBP USD EUR GBP EUR GBP EUR USD EUR USD EUR GBP USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731 670,350 339,860 219,007 198,629 20,663	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 1,976 272,176 1,574,063 11 208,808 4,814,580	468 5,187 386,843 25,080 14,240 8,826 83	30,151 26,911 5,330,345 174,527 330,468 133,599 64,988 1,050 142,722 72,044 140,173 17,748,848 1,030 102,962 688,303,58 8,303,58 8,303,58 8,408,533 3,714,455 4,646,592 26,973 1,592,153 742 827,799 322,341 218,355 208,825 208,825 208,825 208,825 208,835
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Accumulation Share Class (USD Hedged Class) Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class "P" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Clas	EUR USD EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 81,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731 670,350 339,860 219,007 198,629 20,663 167,535,153	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 272,176 1,574,063 272,176 1,574,063 11 208,808 4,112 217,335 38	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 — 94,464 4,551,912 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305 — 51,363 17,519 4,766 7,135 — 44,391,096	30,15*26,91* 5,330,34* 174,52* 330,464 133,59(64,988* 1,05(64,988* 1,0
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class (GBP Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged 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" Share Class (USD Hedged Class) "R" Share Class (USD Hedged	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 21,007 198,629 20,663 167,535,153	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 1,976 272,176 1,574,063 11 208,808 4,814,580	468 5,187 386,843 25,080 14,240 8,826 83	30,151 26,911 5,330,345 174,527 330,466 133,590 64,988 1,050 142,722 72,044 140,173 17,748,846 1,000 9,525 8,408,538 3,714,456 4,646,592 26,973 1,592,155 7,798 322,341 218,355 208,262 20,701 127,958,631
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio Total Global Fixed Income Plus Portfolio (Hedged) Base Accumulation Share Class Base Currency Share Class (USD Hedged Class) Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share Class (GBP Hedged Class) "P" Share Class (GBP Hedged Class) "P" Share Class (GBP Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD GBP EUR GBP EUR GBP EUR GBP EUR USD CHF USD CHF USD	30,619 15,934 5,499,366 193,145 324,821 82,091 64,943 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 731 670,350 339,860 219,007 198,629 20,663 167,535,153	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 1,574,063 11 208,808 4,112 17,335 38 4,814,580 2,731	468 5,187 386,843 25,080 14,240 8,826 83	30,15' 26,91' 5,330,34' 174,52' 330,46' 133,59(64,98' 1,050(142,72' 72,04' 140,17' 17,748,84' 1,43,96' 688,31' 92,95' 88,303,58' 8,408,53' 3,714,45' 4,646,59' 26,97' 1,592,15' 74' 218,35' 208,82' 20,70' 127,958,63'
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class) Global Dynamic Bond Plus Portfolio (Hedged) Base Accumulation Share Class Base Accumulation Share Class Base Currency Share Class Base Currency Share Class Base Currency Share Class (USD Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class) "A" Share Class "A" Share Class (USD Hedged Class) "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "IO" (Dis) (Semi-Annual) Share Class "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "ID" Accumulation Share Class (USD Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class)	EUR GBP EUR USD EUR USD SEK EUR USD EUR	30,619 15,934 5,499,366 193,145 324,821 82,091 1,050 159,513 72,027 136,622 24,602,400 14,398 173,556 5,165,566 88,263 111,641,050 1,000 9,411 13,077,397 4,564,204 5,667,088 29,278 18,090 21,007 198,629 20,663 167,535,153	16,164 217,822 6,462 19,887 60,325 128 1,395 17 10,472 1,015,059 24,659 4,817 1,467,336 1,976 272,176 1,574,063 11 208,808 4,814,580	468 5,187 386,843 25,080 14,240 8,826 83 — 18,184 — 6,921 7,868,611 — 94,464 4,551,912 24,804,797 — 82 4,761,483 860,531 1,292,672 2,305 — 51,363 17,519 4,766 7,135 — 44,391,096	30,151 26,911

		Balance at			Balance at
1	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Global Strategic Macro Bond Portfolio (Continued)			-		
Other Currency Share Class (EUR Hedged Class)	EUR	602	6	_	608
"A" Accumulation Share Class (PLN Hedged Class)	PLN	18,353	_	18	18,335
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	97,899	64 8,516	17,964 23,872	79,999
"I" Accumulation Share Class (CHF Hedged Class)	CHF	40,346 2,455	0,310	23,072	24,990 2,455
"I" Accumulation Share Class (EUR Hedged Class)	EUR	622,462	5,637	357,983	270,116
"I" Accumulation Share Class (Flat) (EUR Hedged Class)	EUR	31,460	974	31,857	577
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1,074	_	77	997
"I" Accumulation Share Class (SEK Hedged Class)	SEK	626	_	_	626
"I" Share Class "I" Share Class (EUR Hedged Class)	USD EUR	105 998	1	383	106 615
"IO" Accumulation Share Class	USD	548,172	1,941	64,805	485,308
"IO" Share Class	USD	689,616	21,797	12,152	699,261
"P" Accumulation Share Class	USD	6,348		3,514	2,834
"P" Accumulation Share Class (CHF Hedged Class)	CHF	100		_	100
"P" Accumulation Share Class (EUR Hedged Class)	EUR	386	3,614	_	4,000
"P" Accumulation Share Class (GBP Hedged Class) "P" Share Class	GBP USD	58 110	_ 2		58 112
"R" Accumulation Share Class	USD	18,279	_	2,234	16,045
"R" Accumulation Share Class (CHF Hedged Class)	CHF	2,743	_		2,743
"R" Accumulation Share Class (EUR Hedged Class)	EUR	53,874	1,491	29,079	26,286
"R" Share Class	USD	25,222	3		25,225
"R" Share Class (EUR Hedged Class)	EUR	3,565	-	1,185	2,380
"R" Share Class (GBP Hedged Class) "RS" Accumulation Share Class	GBP USD	9,606 7,993	75	681	9,000 7,993
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	12,434	_	1,406	11,028
"RS" Accumulation Share Class (EUR Hedged Class)	EUR	2,577	_	788	1,789
"RS" Share Class	USD	9,359	2	9,241	120
"RS" Share Class (EUR Hedged Class)	EUR	1,158	2	200	960
Global Strategic Macro Bond Portfolio Total		2,561,125	48,407	575,924	2,033,608
Strategic Absolute Return Bond II Portfolio					
Base Accumulation Share Class	USD	1,002	24	15	1,011
Base Accumulation Share Class (EUR Hedged Class)	EUR	4,896	2,374	768	6,502
Base Currency Share Class	USD	2,809	48	_	2,857
Base Currency Share Class (EUR Hedged Class) Base Currency Share Class (GBP Hedged Class)	EUR GBP	1,270 45	22	_	1,292 45
"A" Share Class	USD	3,594	_	27	3,567
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,443	_	35	2,408
"I" Accumulation Share Class	USD	78	_	1	77
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7,656	_	_	7,656
"I" Accumulation Share Class (Flat) (GBP Hedged Class)	GBP GBP	535,923 546	1,219	_	537,142 546
"IO" Accumulation Share Class (GBP Hedged Class)	GDF		_		
"R" Accumulation Share Class	USD	100	_	_	
"R" Accumulation Share Class "R" Share Class	USD USD	100 122		=	100 125
			3 27	=	100
"R" Share Class	USD	122		846	100 125
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total	USD	122 30,710	27		100 125 30,737
"R" Share Class "R" Share Class (GBP Hedged Class)	USD	122 30,710	27		100 125 30,737
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD GBP USD USD	122 30,710 591,194 1,255,512 2,065,572	3,717	189,338 94,515	100 125 30,737 594,065
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class	USD GBP USD USD EUR	122 30,710 591,194 1,255,512 2,065,572 646,858	37,922 —	189,338 94,515 72,041	100 125 30,737 594,065 1,104,096 1,971,057 574,817
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class	USD GBP USD USD EUR USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577	3,717	189,338 94,515 72,041 514,726	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class	USD GBP USD USD EUR USD USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074	37,922 — 1,978	189,338 94,515 72,041 514,726 1,300,211	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class	USD GBP USD USD EUR USD USD EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230	37,922 	189,338 94,515 72,041 514,726 1,300,211 94,844	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class	USD GBP USD USD EUR USD USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074	37,922 — 1,978	189,338 94,515 72,041 514,726 1,300,211	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class "Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR GBP	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180	27 3,717 37,922 — 1,978 — 75,600 180,709	189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class	USD GBP USD USD EUR USD EUR USD EUR USD EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139	37,922 	189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class "Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR GBP	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180	27 3,717 37,922 — 1,978 — 75,600 180,709	189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	37,922 1,978 75,600 180,709 — 545,941 842,150	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class	USD GBP USD USD EUR USD EUR USD EUR GBP USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	37,922 3,717 37,922 1,978 75,600 180,709 545,941	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (BP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD EUR GBP USD USD CHF	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD EUR GBP USD USD CHF EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	37,922 1,978 75,600 180,709 — 545,941 842,150	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (GBD Hedged Class) Other Currency Accumulation Share Class (GBD Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR GBP USD CHF EUR SGD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559 — 160,519	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD EUR GBP USD USD CHF EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SGD Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class	USD GBP USD USD EUR USD EUR GBP USD USD EUR GBP USD USD CHF EUR SGD USD EUR USD EUR USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559 — 160,519 — 58,443	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 — 22,339 2,118	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "R" Accumulation Share Class (BP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SGD Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR GBP USD CHF EUR SGD USD EUR AUD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559 — 160,519 58,443 419 4,018,572	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 22,339 2,118 5,186,905	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541 103
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (SGD Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (AUD Hedged Class) "I" Accumulation Share Class (CHF Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD EUR USD EUR USD CHF EUR SGD USD EUR USD CHF	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874	37,922 1,978 75,600 180,709 — 545,941 842,150 97,559 — 160,519 — 58,443 419 4,018,572 2,397,823	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,33721,18 5,186,905 6,835,506	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541 103 11,981,197
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "C" Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD USD USD EUR USD EUR USD EUR USD EUR USD CHF EUR SGD USD EUR USD EUR USD EUR USD AUD CHF EUR USD AUD CHF EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874 103 16,418,880 15,892,599	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559 160,519 — 58,443 419 4,018,572 — 2,397,823 15,608,213	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 22,339 2,118 5,186,905 6,835,506 4,298,075	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 103 11,981,197 27,202,737
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD GBP USD USD EUR USD EUR GBP USD CHF EUR USD CHF EUR GBP USD EUR GBP USD EUR GBP USD EUR GBP GBP GBP	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874 103 16,418,880 15,892,599 650,265	37,922	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 22,339 2,118 5,186,905 4,298,075 65,552	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541 103 11,981,197 27,202,737 679,737
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "IO" Accumulation Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "C" Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	USD USD USD EUR USD EUR USD EUR USD EUR USD CHF EUR SGD USD EUR USD EUR USD EUR USD AUD CHF EUR USD AUD CHF EUR	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874 103 16,418,880 15,892,599	27 3,717 37,922 — 1,978 — 75,600 180,709 — 545,941 842,150 97,559 160,519 — 58,443 419 4,018,572 — 2,397,823 15,608,213	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 22,339 2,118 5,186,905 6,835,506 4,298,075	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541 103 11,981,197 27,202,737 679,737
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Share Class "I" Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class Multi-Manager Dynamic World Equity Portfolio Total Absolute Return Tracker Portfolio Base Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" 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 (CHF Hedged Class)	USD GBP USD USD EUR USD EUR USD EUR USD EUR USD CHF EUR SGD USD EUR USD CHF EUR GBP USD USD EUR USD USD EUR USD	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 2,69,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874 103 16,418,880 15,892,599 650,265 5,629,662 1,539,883 1,162,635	37,922	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 22,339 2,118 5,186,905 4,298,075 65,552 901 1,418,196 352,312	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 377,986 2,205,334 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 26,358 14,960,541 103 11,981,197 27,202,737 6,691,372 1,095,397 1,095,397 1,095,397 1,095,397 1,095,397 1,095,397 1,095,397 1,095,397 1,095,397
"R" Share Class "R" Share Class (GBP Hedged Class) Strategic Absolute Return Bond II Portfolio Total Multi-Manager Dynamic World Equity Portfolio Base Accumulation Share Class Base Currency Share Class Cother Currency Accumulation Share Class "I" Share Class "I" Share Class "I" Share Class "I" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "R" Share Class "R" Accumulation Share Class (GBP Hedged Class) "C" Share Class "I" Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EWR Hedged Class)	USD USD USD EUR USD EUR USD EUR USD EUR USD CHF EUR GBP USD EUR USD AUD CHF EUR SGD USD AUD CHF EUR SGBP USD AUD CHF EUR SGBP JFY SEK	122 30,710 591,194 1,255,512 2,065,572 646,858 2,040,577 2,230,074 397,230 2,168,503 269,139 1,454,180 7,331,260 19,858,905 300,288 319,762 9,713,372 14,000 84,913 28,057 16,128,874 103 16,418,880 15,892,599 650,265 5,629,662 1,539,883	27 3,717 37,922	846 189,338 94,515 72,041 514,726 1,300,211 94,844 143,878 246,625 96,078 881,447 3,633,703 64,928 22,861 8,780,337 — 22,339 2,118 5,186,905 — 6,835,506 4,298,075 65,552 901 1,418,196	100 125 30,737 594,065 1,104,096 1,971,057 574,817 1,527,829 929,863 22,514 1,358,102 6,995,754 17,067,352 332,919 296,901 1,093,554 14,000 121,017 103 11,981,197 27,202,737 6,991,372 6,991,372

7 Share Capital (Continued)

		Balance at			Balance at
	Currency	30-Nov-2022	Subscriptions	Redemptions	31-May-2023
Absolute Return Tracker Portfolio (Continued)					
"R" Share Class	USD	6,276,077	272,888	665,143	5,883,822
"R" Share Class (GBP Hedged Class)	GBP	1,593,092	147,810	141,508	1,599,394
Absolute Return Tracker Portfolio Total		82,590,361	25,603,714	29,025,710	79,168,365
Alternative Trend Portfolio					
Other Currency Accumulation Share Class *	SEK	_	1,677	_	1,677
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	311,094	19,859	95,274	235,679
"I" Accumulation Share Class	USD	607,693	2,675,341	59,672	3,223,362
"I" Accumulation Share Class (EUR Hedged Class)	EUR	3,001,509	169,211	952,251	2,218,469
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3,624,152	16,842	3,543,104	97,890
"I" Accumulation Share Class (JPY Hedged Class) *	JPY	_	5,000,000	_	5,000,000
"I" Accumulation Share Class (SEK Hedged Class)	SEK	2,503,645	163,423	2,204,532	462,536
"I" Share Class (GBP Hedged Class)	GBP	2,100,057	239,625	42,642	2,297,040
"IO" Accumulation Share Class	USD	17,120,666	1,516,234	4,481,389	14,155,511
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	290,346	447,579	60,864	677,061
"IO" Share Class	USD	2,162,824	453,687	520,230	2,096,281
"R" Share Class (GBP Hedged Class)	GBP	16,254	5,829	1,779	20,304
Alternative Trend Portfolio Total		31,738,240	10,709,307	11,961,737	30,485,810

^{*} Refer to Report of the Management Company II.

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"). These may be both derivative and non-derivative financial investments. The Fund's underlying Portfolios' investments are comprised of debt, equity, derivative investments and investments in other funds at the period end. 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.

Asset allocation is determined by the Fund's Investment Adviser who manages the allocation of assets to achieve the investment objectives as detailed in the Prospectus. Achievement of the investment objectives involves taking risks. The Investment Adviser exercises judgment based on analysis, research and risk management techniques when making investment decisions. Divergence from the benchmark and/or the target asset allocations and the composition of the Portfolio is monitored in accordance with the Fund's risk management policy.

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.

9 Financial Investments and Associated Risks (Continued)

(a) Market Risk (Continued)

- (i) <u>Currency risks</u> 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.

The AM Risk Management group at Goldman Sachs ("AM Risk") is responsible for overall risk governance structure and establishing appropriate risk management best practices. The risk governance structure includes identifying, measuring, monitoring, escalating and remediating applicable risks. AM Risk uses a number of risk metrics to monitor the risk profile of funds on a regular and ongoing basis. GSAMFSL's risk management function, in association with AM Risk Management team, will seek to ensure that the risk profile of funds remain consistent with applicable risk limits and internal thresholds which are established consistent with the risk profile disclosed to investors. Adherence with these risk thresholds is monitored on a weekly basis with exceptions promptly notified to the AM Chief Risk Officer and portfolio management teams. All governance exceptions are reported to the Risk Management Oversight Committee ("RMOC") and the AM Risk Working Group. In addition, the GSAMFSL risk management function presents or provides written materials on the risks to the Board no less frequently than semi-annually.

(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.

The Fund's investments in mutual funds are based upon the net asset value as supplied by the funds, in accordance with the valuation policy of the applicable fund as outlined in its prospectus. While it is expected that the assets of the mutual funds will generally be valued by an independent third party administrator or other service provider, there may be circumstances in which certain securities or other assets of a mutual fund may not have a readily ascertainable market price. In such circumstances, the manager of the relevant mutual fund may be required to value such securities or instruments.

Inter-bank Offered Rates ("IBORs"), including the London Inter-bank Offered Rate ("LIBOR"), are averages of interest rates estimated by leading banks of what they would be charged to borrow from other banks.

The Funds may use IBOR benchmarks, undertake transactions in instruments that are valued using IBOR rates or enter into contracts which determine payment obligations by reference to an IBOR. Many IBORs have ceased publication in the past few years and, in connection with those rates, the Funds have transitioned to successor or alternative reference rates as necessary. Other IBORs may cease publication at dates announced or to be announced in the future. In some instances, regulators may restrict new use of these IBORs prior to the actual cessation date. Until then, Funds may continue to invest in instruments that reference the IBOR due to favourable liquidity or pricing. In advance of the expected future transition dates, regulators and market participants have worked to identify or develop successor reference rates and spreads (if any) to be utilised in existing contracts or instruments as part of the transition away from IBORs. Nonetheless, the termination of any IBOR presents risks to the Funds. It is not possible to identify exhaustively those risks, but they include the risk that a suitable transition mechanism may not be found or may not be suitable for the Funds. In addition, any substitute reference rate and any pricing adjustments imposed unilaterally, by a regulator or by counterparties, may not be suitable for the Funds, resulting in costs incurred to close out positions and place replacement trades and the reduced effectiveness of any hedges.

(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 Fund's investments include mutual funds, which may impose greater restrictions on redemptions than those imposed by the Fund. This may include offering less frequent redemption dates than are offered by the Fund to its shareholders.

The Fund's financial investments include investments in derivative contracts traded over the counter, which are not traded in an organised public market and which may be illiquid and in investments which may represent a significant percentage of issue size. As a result, the Fund may not be able to liquidate quickly some of these investments at an amount close to its market value in order to meet requirements, or to respond to specific events such as deterioration in the credit-worthiness of any particular issuer. The forced liquidation of investment positions may cause financial losses.

The Fund provides for the subscription and redemption of shares and it is therefore exposed to the liquidity risk associated with shareholder redemptions in accordance with the terms in the Prospectus. The Fund's underlying Portfolios are managed to include liquid investments which the Investment Adviser believes are sufficient to meet normal liquidity needs. Substantial redemptions of shares in the Fund could require the Fund to liquidate its investments more rapidly than otherwise desirable in order to raise cash for the redemptions and changes in the liquidity of the Portfolio's underlying investments once acquired can adversely impact its position in this respect.

9 Financial Investments and Associated Risks (Continued)

(b) Liquidity Risk (Continued)

These factors could adversely affect the value of the shares redeemed and the valuation of the shares that remain outstanding and the liquidity of the Portfolio's remaining assets if more liquid assets have to be sold to meet redemptions.

Please refer to Report of the Management Company III for details of Shareholders with holdings greater than 10% of the Portfolio's net assets as at 31 May 2023.

Financing arrangements include reverse repurchase agreements, derivative transactions and lines of credit. Expiration or termination of available financing for leveraged positions, and the requirements to post collateral in respect of changes in the market value of leveraged exposures or changes in advance rates or other terms and conditions of the Fund's financing arrangements, can result in adverse effects to the Fund's access to liquidity and ability to maintain leveraged positions, and may cause the Fund to incur material losses.

However, there is no guarantee that any such arrangements for obtaining leverage will be available, or, if available, will be available on terms and conditions acceptable to the Fund. Unfavourable economic conditions also could increase funding costs, limit access to the capital markets or result in a decision by lenders not to extend credit to the Fund.

The use of leverage also increases risk as it magnifies the effect of any volatility in market values on the Fund's equity.

A decline in the market value of the Fund's assets may have particular adverse consequences in instances where the Fund has borrowed money on the market value of those assets. A decrease in the market value of those assets may result in the lender (including derivative counterparties) requiring the Fund to post additional collateral or otherwise sell assets at a time when it may not be in the Fund's best interest to do so.

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 2023, 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 2023 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.

In order to reduce exposure to credit losses, some over-the-counter derivative agreements entered into by the Fund permit netting of transactions arising under such agreements, excluding those with counterparties executing only spot foreign exchange contracts. These netting rights provide for the reduction of credit risk on favourable over-the-counter transactions with a single counterparty to the extent of the value of unfavourable over-the-counter transactions with the same counterparty upon the occurrence of an event of default or termination event as all over-the-counter transactions with the counterparty under such agreement are terminated and amounts owed from and amounts payable to the counterparty are settled on a net basis.

9 Financial Investments and Associated Risks (Continued)

(c) Credit Risk (Continued)

Debt securities are subject to the risk of an issuer's or a guarantor's inability to meet principal and interest payments on its obligations and are subject to price volatility due to factors such as interest rate sensitivity, market perception of the credit-worthiness of the issuer, and general market liquidity.

The Fund is subject to a number of risks relating to the insolvency, administration, liquidation or other formal protection from creditors ("Insolvency") of the Depositary or any sub-custodian. These risks include without limitation:

- 1. The loss of all cash held with the Depositary or sub-custodian which is not being treated as client money both at the level of the Depositary and any sub-custodian ("client money").
- 2. The loss of all cash which the Depositary or sub-custodian has failed to treat as client money in accordance with procedures (if any) agreed with the Fund.
- 3. The loss of some or all of any securities held on trust which have not been properly segregated and so identified both at the level of the Depositary and any sub-custodian ("Trust Assets") or client money held by or with the Depositary or sub-custodian.
- 4. The loss of some or all assets due to the incorrect operation of accounts by the Depositary or sub-custodian or due to the process of identifying and transferring the relevant Trust Assets and/or client money including any deduction to meet the administrative costs of an insolvency.
- Losses caused by prolonged delays in receiving transfers of balances and regaining control over the relevant assets.

An insolvency could cause severe disruption to the Fund's investment activity. In some circumstances, this could cause the Directors to temporarily suspend the calculation of the Net Asset Value and dealings in shares.

(d) Additional Risks

(i) Concentration Risk

The Fund may invest in a limited number of investments and investment themes. A consequence of a limited number of investments is that performance may be more favourably or unfavourably affected by the performance of an individual investment.

(ii) Operational Risk

Operational risk is the potential for loss caused by a deficiency in information, communications, transaction processing and settlement, and accounting systems. The Fund's service providers, including sub-custodians, maintain controls and procedures for the purpose of helping to manage operational risk. Reviews of the service levels of service providers are performed on a regular basis by the Investment Adviser. No assurance is given that these measures will be 100% effective.

(iii) Legal, Tax and Regulatory Risks

Legal, tax and regulatory changes could occur which may adversely affect the Fund.

With respect to tax, the Fund may be subject to taxation on capital gains, interest and dividends in certain jurisdictions where the Fund invests.

The interpretation and applicability of the tax law and regulations by tax authorities at times may not be clear or consistent. Tax obligations where probable and estimable are recorded as liabilities. However, some tax obligations are subject to uncertainty and may result in additional tax liabilities, interest and penalties based on future actions, interpretations or judgements of these authorities covering current and past tax positions. Accounting standards may also change, creating or removing an obligation for the Fund to accrue for a potential tax liability.

9 Financial Investments and Associated Risks (Continued)

(d) Additional Risks (Continued)

(iii) Legal, Tax and Regulatory Risks (Continued)

Consequently, it is possible that certain potential tax obligations which currently are not probable may become so which may result in additional tax liabilities for a Fund in the future and these additional liabilities may be material. Because of the foregoing uncertainties, the Net Asset Value may not reflect the tax liabilities ultimately borne by the Fund, including at the time of any subscriptions, redemptions or exchanges of interests in the Fund, which could have an adverse impact on investors at that time.

(iv) Non-Developed Markets Risk

The Fund may invest a portion of its capital in securities of companies based in non-developed or emerging markets or issued by governments of such countries. Investing in the securities of such companies and countries involves certain considerations not usually associated with investing in securities of developed market companies or countries, including, without limitation, less liquidity, greater price and foreign currency volatility, and greater legal, tax and regulatory risks.

(v) Small Capitalisation Companies Risk

The Fund may invest a portion of its capital in securities of companies with smaller capitalisation. Smaller capitalisation companies are generally not as well known to the investing public and have less investor following than larger capitalisation companies. Investing in the securities of such companies may involve certain considerations, including, without limitation, less liquidity, greater price volatility, and risks associated with limited operating histories and/or the availability of information pertaining to the company and its operations.

(vi) Investment Sub-Adviser Selection Risk

The investment decisions in respect of a Multi-Manager Portfolio will be made by its External Managers. The External Managers in a Multi-Manager Portfolio will make decisions with respect to the purchase, management, disposition, or other realisation of a Multi-Manager Portfolio's investments.

It is not intended that the External Managers will be selected from the Goldman Sachs Group or any of its affiliates. Consequently, the Investment Adviser has no control, directly or indirectly, over the business affairs or market conduct of the External Managers. In selecting the External Managers, the Investment Adviser has undertaken reasonable investigative and due diligence procedures but is nevertheless reliant on information supplied to it by each of the External Managers as well as information in relation to the External Managers obtained from independent sources and from the public domain.

(vii) 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 2023:

Currency	31-May-2023
1 Euro (EUR)	1.067750 USD
1,000 Japanese Yen (JPY)	7.134449 USD
1 United Kingdom Pound (GBP)	1.237900 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 Shareholder's Equity at the start and end of the period) for the period ended 31 May 2023:

Currency	
1 Euro (EUR)	1.076554 USD
1,000 Japanese Yen (JPY)	7.474035 USD
1 United Kingdom Pound (GBP)	1.225687 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 2023:

	Base Currency				
Share Class Currency	Euro (EUR)	Japanese Yen (JPY)	United States Dollar (USD)		
1 Australian Dollar (AUD)	0.606790	Not applicable	0.647900		
1 Euro (EUR)	Not applicable	149.661150	1.067750		
1 Hong Kong Dollar (HKD)	Not applicable	17.891996	0.127650		
1,000 Japanese Yen (JPY)	Not applicable	Not applicable	7.134449		
1 Norwegian Krone (NOK)	0.083942	Not applicable	Not applicable		
1 Polish Zloty (PLN)	0.220447	Not applicable	0.235383		
1 Singapore Dollar (SGD)	0.691793	103.534495	0.738662		
1 Swedish Krona (SEK)	0.086163	12.895198	0.092000		
1 Swiss Franc (CHF)	1.026186	153.580233	1.095710		
1 United Kingdom Pound (GBP)	1.159354	173.510188	1.237900		
1 Yuan Renminbi Offshore (CNH)	Not Applicable	Not Applicable	0.140255		
1 United States Dollar (USD)	0.936549	140.165000	Not applicable		

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 2023, 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 2023:

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
Global Equity Partners ESG Portfolio	USD	Due from	OTC Derivatives	720,000
Global Equity Farthers E3G Fortiono	030	Due to	OTC Derivatives	250,000
India Equity Portfolio	USD	Due from	Exchange Traded Derivatives	587,269
India Equity Portiono	050	Due to	Exchange Traded Derivatives	_
Japan Equity Partners Portfolio*	JPY	Due from	OTC Derivatives	34,356
Japan Equity Partners Portiono	JPY	Due to	OTC Derivatives	2,428,850

13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
	IDV	Due from	OTC Derivatives	_
Japan Equity Portfolio*	JPY	Due to	OTC Derivatives	1,074,000
H0 F " F00 P " "	1100	Due from	OTC Derivatives	2,580,000
US Equity ESG Portfolio	USD	Due to	OTC Derivatives	_
M	1100	Due from	Exchange Traded Derivatives	835,375
Emerging Markets CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	9
		Due to	Exchange Traded Derivatives	_
Europe CORE® Equity Portfolio	EUR	Due from	OTC Derivatives	2,403,943
		Due to	OTC Derivatives	_
	FILE	Due from	Exchange Traded Derivatives	4,288
Eurozone CORE® Equity Portfolio	EUR	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	_
OLL LOOPE® F. W. D. W. F.	LIOD	Due to	Exchange Traded Derivatives	180
Global CORE® Equity Portfolio	USD	Due from	OTC Derivatives	_
		Due to	OTC Derivatives	70,000
	1100	Due from	Exchange Traded Derivatives	765,746
Global Small Cap CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	7,786
110 00DF® F		Due to	Exchange Traded Derivatives	_
US CORE® Equity Portfolio	USD	Due from	OTC Derivatives	530,000
		Due to	OTC Derivatives	160,000
		Due from	Exchange Traded Derivatives	6,962
US Small Cap CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	476,457
		Due to	Exchange Traded Derivatives	_
Asia High Yield Bond Portfolio	USD	Due from	OTC Derivatives	3,710,000
		Due to	OTC Derivatives	40,000
		Due from	Exchange Traded Derivatives	10,985,832
5 . M	LIOD	Due to	Exchange Traded Derivatives	_
Emerging Markets Corporate Bond Portfolio	USD	Due from	OTC Derivatives	39,443,424
		Due to	OTC Derivatives	2,330,000
		Due from	Exchange Traded Derivatives	230,703
- · M - · D - · · D - · · · ·	LIGH	Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Blend Portfolio	USD	Due from	OTC Derivatives	220,729
		Due to	OTC Derivatives	360,000
		Due from	Exchange Traded Derivatives	301,921
M	LIGH	Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Local Portfolio	USD	Due from	OTC Derivatives	22,684,117
		Due to	OTC Derivatives	6,000,000
		Due from	Exchange Traded Derivatives	15,153,964
- · M	1,,00	Due to	Exchange Traded Derivatives	_
Emerging Markets Debt Portfolio	USD	Due from	OTC Derivatives	82,059,787
		Due to	OTC Derivatives	14,710,000
Encoding Module Object D	LIOD	Due from	Exchange Traded Derivatives	235,551
Emerging Markets Short Duration Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_

13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	1,295,289
5 OL (D. () D. (D. D. ())		Due to	Exchange Traded Derivatives	_
Euro Short Duration Bond Plus Portfolio	EUR	Due from	OTC Derivatives	1,903,281
		Due to	OTC Derivatives	33,491
		Due from	Exchange Traded Derivatives	82,561
5	FUE	Due to	Exchange Traded Derivatives	_
Europe High Yield Bond Portfolio	EUR	Due from	OTC Derivatives	354,948
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	103,594
0.1.1.		Due to	Exchange Traded Derivatives	_
Global Income Bond Portfolio	USD	Due from	OTC Derivatives	78,980
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	6,257,444
	LIOD	Due to	Exchange Traded Derivatives	_
Global Credit Portfolio (Hedged)	USD	Due from	OTC Derivatives	13,322,974
		Due to	OTC Derivatives	4,520,000
		Due from	Exchange Traded Derivatives	130,027
01.1.151.11		Due to	Exchange Traded Derivatives	_
Global Fixed Income Portfolio	USD	Due from	OTC Derivatives	144,001
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	4,144,291
		Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	20,526,954
Global Fixed Income Portfolio (Hedged)	EUR	Due to	OTC Derivatives	14,757,789
		Due From	Mortgage Backed securities	3,886,875
		Due To	Mortgage Backed securities	2,336,690
		Due from	Exchange Traded Derivatives	2,169,664
		Due to	Exchange Traded Derivatives	_
Global High Yield Portfolio	USD	Due from	OTC Derivatives	34,763,132
		Due to	OTC Derivatives	2,400,000
		Due from	Exchange Traded Derivatives	292,945
		Due to	Exchange Traded Derivatives	_
Global Securitised Income Bond Portfolio	USD	Due from	OTC Derivatives	720,000
		Due to	OTC Derivatives	660,000
		Due from	Exchange Traded Derivatives	718,190
		Due to	Exchange Traded Derivatives	_
Global Sovereign Bond Portfolio	USD	Due from	OTC Derivatives	7,035,652
		Due to	OTC Derivatives	4,260,000
		Due from	Exchange Traded Derivatives	715,394
Short Duration Opportunistic Corporate Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	122,779
		Due to	Exchange Traded Derivatives	
Sterling Credit Portfolio	GBP	Due from	OTC Derivatives	325,628
		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	1,671,793
US Dollar Short Duration Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
OS Dollar Short Duration Bond Portiolio	050	Due from	OTC Derivatives	296,861
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	999,612
		Due to	Exchange Traded Derivatives	_
110 51 11 5 15 11		Due from	OTC Derivatives	1,383,199
US Fixed Income Portfolio	USD	Due to	OTC Derivatives	_
		Due From	Mortgage Backed securities	248,823
		Due To	Mortgage Backed securities	280,000
		Due from	Exchange Traded Derivatives	191,744
		Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	515,927
US Mortgage Backed Securities Portfolio	USD	Due to	OTC Derivatives	_
		Due From	Mortgage Backed securities	520,000
		Due To	Mortgage Backed securities	_
		Due from	Exchange Traded Derivatives	1,239,990
		Due to	Exchange Traded Derivatives	_
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	Due from	OTC Derivatives	238,972
		Due to	OTC Derivatives	2,020,000
		Due from	Exchange Traded Derivatives	646,632
		Due to	Exchange Traded Derivatives	_
Global Multi-Asset Conservative Portfolio	USD	Due from	OTC Derivatives	_
		Due to	OTC Derivatives	550,000
		Due from	Exchange Traded Derivatives	1,051,931
Global Multi-Asset Growth Portfolio	USD	Due to	Exchange Traded Derivatives	
		Due from	Exchange Traded Derivatives	21,220,970
		Due to	Exchange Traded Derivatives	
Global Multi-Asset Income Portfolio	USD	Due from	OTC Derivatives	4,950,000
		Due to	OTC Derivatives	3,420,000
		Due from	Exchange Traded Derivatives	163,429
		Due to	Exchange Traded Derivatives	_
Emerging Markets Total Return Bond Portfolio	USD	Due from	OTC Derivatives	4,252,298
		Due to	OTC Derivatives	720,000
		Due from	Exchange Traded Derivatives	10,054,205
		Due to	Exchange Traded Derivatives	
Global Absolute Return Portfolio	USD	Due from	OTC Derivatives	9,590,622
		Due to	OTC Derivatives	6,680,000
		Due from	Exchange Traded Derivatives	2,089,289
		Due to	Exchange Traded Derivatives	
		Due from	OTC Derivatives	15,556,468
Global Dynamic Bond Plus Portfolio	USD	Due to	OTC Derivatives	4,220,000
		Due From	Mortgage Backed securities	1,650,000
	1	Due To	Mortgage Backed securities	1,000,000

13 Cash Collateral Information (Continued)

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	7,386,061
		Due to	Exchange Traded Derivatives	_
	EUR	Due from	OTC Derivatives	29,394,194
Global Fixed Income Plus Portfolio (Hedged)	EUR	Due to	OTC Derivatives	19,790,707
		Due From	Mortgage Backed securities	12,962,703
		Due To	Mortgage Backed securities	10,386,328
		Due from	Exchange Traded Derivatives	1,005,370
Clabal Stratagia Magra Band Bartfalia	USD	Due to	Exchange Traded Derivatives	_
Global Strategic Macro Bond Portfolio	050	Due from	OTC Derivatives	6,429,921
		Due to	OTC Derivatives	2,760,000
		Due from	Exchange Traded Derivatives	514,382
Ctuatoria Abaduta Datum Dand II Dartfalia	USD	Due to	Exchange Traded Derivatives	_
Strategic Absolute Return Bond II Portfolio	030	Due from	OTC Derivatives	2,758,878
		Due to	OTC Derivatives	300,000
Multi Managay Dunamia Wayld Equity Doutfalia	USD	Due from	OTC Derivatives	_
Multi-Manager Dynamic World Equity Portfolio	050	Due to	OTC Derivatives	260,000
		Due from	Exchange Traded Derivatives	5,086,042
Absolute Return Tracker Portfolio	USD	Due to	Exchange Traded Derivatives	_
Absolute Return Tracker Portiolio	050	Due from	OTC Derivatives	21,083,957
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	10,084,052
Alternative Trend Portfolio	HOD	Due to	Exchange Traded Derivatives	32
Alternative frend Portfolio	USD	Due from	OTC Derivatives	1,781,687
		Due to	OTC Derivatives	

^{*} 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 2023.

15 Prospectus

As at 31 May 2023, the latest Prospectus of the Fund was issued in December 2022.

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 2022, and the combined figures have been calculated using the average exchange rates throughout the period. The resulting gain of USD 103,534,300 represents the movement in exchange rates between 1 December 2022 and 31 May 2023. This is a notional gain, 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 2023.

19 Subsequent Events

Since 31 May 2023, the following Portfolio was launched:

Portfolio	Currency	Launch Date
Global Future Economic Security Equity Portfolio	USD	13 June 2023

Since 31 May 2023, the following Portfolio was closed::

Portfolio	Currency	Close Date
Strategic Absolute Return Bond II Portfolio	USD	13 July 2023

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 18 July 2023.

22 Cross sub-fund investments

As at 31 May 2023, the total cross sub-fund investments amounted to USD 361,737,795 and therefore the total combined Net Asset at period-end without cross sub-fund investments would amount to USD 45,406,733,685.

Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official ex-	change listing	
Common Stock	s – 98.91%		
China			
	Alibaba Group Holding Ltd.	7,436,394	5.80
	ANTA Sports Products Ltd.	1,240,712	0.97
	China Feihe Ltd. (a)	984,372	0.77
1,283,000	China Merchants Bank Co. Ltd. Class H	5,961,308	4.65
21 420	Contemporary Amperex Technology	3,901,300	4.00
,	Co. Ltd. Class A	665,009	0.52
	ENN Energy Holdings Ltd.	1,125,271	0.88
	Full Truck Alliance Co. Ltd. ADR ^(b)	2,011,635	1.57
	KE Holdings, Inc. ADR ^(b)	441,020	0.34
	Kweichow Moutai Co. Ltd. Class A Luxshare Precision Industry Co. Ltd.	7,175,164	5.59
222,036	Class A	851,012	0.66
264,900	Meituan Class B ^(a)	3,715,924	2.90
	Ping An Insurance Group Co. of		
	China Ltd. Class H	3,063,600	2.39
94,604	Qingdao Haier Biomedical Co. Ltd.	700 554	0.04
31 100	Class A Shenzhen Mindray Bio-Medical	790,551	0.61
31,100	Electronics Co. Ltd. Class A	1,312,643	1.02
435,000	Shenzhou International Group	, , , , ,	
	Holdings Ltd.	3,518,253	2.74
	Silergy Corp.	742,074	0.58
83,800	Sunny Optical Technology Group	707 200	0.64
244 000	Co. Ltd. Tencent Holdings Ltd.	787,399 9,635,034	0.6 ² 7.5 ²
	Wuliangye Yibin Co. Ltd. Class A	971,283	0.76
	WuXi AppTec Co. Ltd. Class H ^(a)	653,988	0.5
738,200	Yunnan Aluminium Co. Ltd. Class A	1,252,449	0.98
		54,335,095	42.36
		04,000,000	72.00
Germany 1,156,000	EuroEyes International Eye Clinic Ltd.	711,253	0.55
Hong Kong			
	AIA Group Ltd.	1,000,040	0.78
16,701	Hong Kong Exchanges & Clearing		
	Ltd.	610,789	0.48
	Sino Biopharmaceutical Ltd.	932,804	0.73
273,500	Techtronic Industries Co. Ltd.	2,530,526	1.97
		5,074,159	3.96
India			
25,214	Computer Age Management		
	Services Ltd.	674,872	0.53
142,075	Crompton Greaves Consumer Electricals Ltd.	471,657	0.37
268.826	HDFC Bank Ltd.	5,223,758	4.07
	ICICI Bank Ltd.	3,013,866	2.35
	Infosys Ltd.	2,300,407	1.79
	Maruti Suzuki India Ltd.	6,709,736	5.23
18,595	Navin Fluorine International Ltd.	1,048,178	0.82
	Route Mobile Ltd.	644,404	0.50
	SBI Life Insurance Co. Ltd. (a)	496,846	0.39
•	Sun Pharmaceutical Industries Ltd.	1,012,445	0.79
19,835	TeamLease Services Ltd. Zomato Ltd.	532,418	0.41
1,047,403	Zomato Ltd.	873,182	0.68
		23,001,769	17.93
Indonesia			
	Bank BTPN Syariah Tbk PT	618,712	0.48
	Bank Central Asia Tbk PT	2,828,418	2.21
	BFI Finance Indonesia Tbk PT	1,040,935	0.81
1.653.700	Map Aktif Adiperkasa PT	695,017 409,193	0.54 0.32
			U.5/
13,115,200			
13,115,200	Semen Indonesia Persero Tbk PT	216,777	0.17

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
5,370	BDO Unibank, Inc.	13,001	0.01
	Del Monte Pacific Ltd.	68,362	0.05
	Jollibee Foods Corp.	481,726	0.38
4,916,100	Monde Nissin Corp. (a)	708,968	0.55
		1,272,057	0.99
Singapore			
1,080,324	Nanofilm Technologies International Ltd.	1,171,572	0.92
16 350	Sea Ltd. ADR ^(b)	948,659	0.92
	TDCX, Inc. ADR ^(b)	195,602	0.15
22,400	TBOX, IIIC. ABIX		
		2,315,833	1.81
South Korea	IVD Entertainment Com	407.645	0.22
	JYP Entertainment Corp.	427,645	0.33 1.29
	LG Electronics, Inc.	1,653,636	
	NCSoft Corp.	2,868,635	2.24
	NHN KCP Corp. Orion Corp.	173,868 1,726,057	0.14 1.34
	Samsung Electronics Co. Ltd.	6,245,834	4.87
,=		13,095,675	10.21
		10,000,070	10.21
Taiwan 38 000	Largan Precision Co. Ltd.	2,795,788	2.18
	MediaTek, Inc.	1,181,867	0.92
	momo.com, Inc.	352,209	0.27
	Nien Made Enterprise Co. Ltd.	847,379	0.66
	Taiwan Semiconductor	,	
	Manufacturing Co. Ltd.	12,702,362	9.90
213,000	Taiwan Union Technology Corp.	519,442	0.41
46,898	Tong Hsing Electronic Industries Ltd.	279,236	0.22
314,000	United Microelectronics Corp.	527,541	0.41
		19,205,824	14.97
Thailand			
	Airports of Thailand PCL	371,924	0.29
United States 664 800	Samsonite International SA	1,686,203	1.31
TOTAL COMMON		1,000,200	
(cost USD 151,46		126,878,844	98.91
	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 151,46	EXCHANGE LISTING	126,878,844	98.91
	<u> </u>		
(cost USD 151,46	OF INVESTMENTS 61,209)	126,878,844	98.91
OTHER ASSETS	AND LIABILITIES	1,401,445	1.09
SHAREHOLDER	S' EQUITY	128,280,289	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 151,461,209) abilities	126,878,844 1,401,445	98.91 1.09
Shareholders' Ed	nuity	128,280,289	100.00
Snarenoiders =			

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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2023

3.56 2.29 2.08 17.49 98.91
2.29 2.08 17.49
2.29 2.08
2.29 2.08
3.56
3.71
4.05
5.23
8.29
13.77
16.32
22.12
Equity
Shareholders'
% of

Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	curities admitted to an official ex	change listing		Common Stock	s – (Continued) ed)		
Common Stocks China				16,899	Shenzhen Kedali Industry Co. Ltd. Class A	301,319	0.83
	Aier Eye Hospital Group Co. Ltd. Class A	360,937	1.00	12,800	Shenzhen Mindray Bio-Medical Electronics Co. Ltd. Class A	540,252	1.49
1,383	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. ADR ^(a)	1,890,992 109,049	5.21 0.30	15,600	Shenzhou International Group Holdings Ltd.	126,172	0.35
	Anji Microelectronics Technology Shanghai Co. Ltd. Class A	295,247	0.81		Sungrow Power Supply Co. Ltd. Class A (traded in China)	587,298	1.62
	ANTA Sports Products Ltd. Bank of Ningbo Co. Ltd. Class A	404,048 498,345	1.11 1.37	300	Sungrow Power Supply Co. Ltd. Class A (traded in Hong Kong)	4,636	0.01
19,495	Bethel Automotive Safety Systems Co. Ltd. Class A	193,614	0.53	47,800	Sunny Optical Technology Group Co. Ltd.	449,137	1.24
24,800	BYD Co. Ltd. Class A	884,521	2.44	7,000	Sunresin New Materials Co. Ltd.		
11,000	BYD Co. Ltd. Class H	330,878	0.91		Class A	90,197	0.25
339,000	China Longyuan Power Group Corp.			85,200	Tencent Holdings Ltd.	3,364,364	9.28
	Ltd. Class H	379,958	1.05	9,250	Trip.com Group Ltd.	296,936	0.82
59,499	China Merchants Bank Co. Ltd.			56,000	Tsingtao Brewery Co. Ltd. Class H	481,536	1.33
265,500	Class A China Merchants Bank Co. Ltd.	269,415	0.74		Venustech Group, Inc. Class A Wanhua Chemical Group Co. Ltd.	234,079	0.65
	Class H	1,233,614	3.40		Class A	302,179	0.83
1,346,000	China Petroleum & Chemical Corp.				Will Semiconductor Co. Ltd. Class A	471,789	1.30
	Class H	847,035	2.34		WuXi AppTec Co. Ltd. Class H ^(b)	388,261	1.07
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd. Class A	334,394	0.92		Wuxi Biologics Cayman, Inc. (b) Yantai Jereh Oilfield Services Group	168,576	0.47
	China Tourism Group Duty Free Corp. Ltd. Class H ^(b)	378,556	1.04	44,596	Co. Ltd. Class A Yifeng Pharmacy Chain Co. Ltd.	171,317	0.47
169,299	China Yangtze Power Co. Ltd.	504.470	4.47		Class A	310,250	0.86
	Class A CITIC Securities Co. Ltd. Class H	534,470 518,874	1.47 1.43		Yunnan Aluminium Co. Ltd. Class A Zhejiang Sanhua Intelligent Controls	404,130	1.12
	Contemporary Amperex Technology Co. Ltd. Class A	1,141,289	3.15	100,000	Co. Ltd. Class A Zhejiang Weixing New Building	415,278	1.15
	East Money Information Co. Ltd. Class A	403,325	1.11		Materials Co. Ltd. Class A	270,997	0.75
	H World Group Ltd.	384,894	1.06			33,702,693	92.94
	H World Group Ltd. ADR ^(a)	246,617	0.68	Hong Kong			
	Haidilao International Holding Ltd. (b)	281,816	0.78		AIA Group Ltd.	297,149	0.82
	Hongfa Technology Co. Ltd. Class A	243,653	0.67		Budweiser Brewing Co. APAC Ltd. (b)	335,376	0.93
	Hundsun Technologies, Inc. Class A	178,672	0.49	154,000	China Mengniu Dairy Co. Ltd.	597,561	1.65
	KE Holdings, Inc. ADR ^(a) Kingdee International Software	165,960	0.46	7,968	Hong Kong Exchanges & Clearing Ltd.	291,406	0.80
7.054	Group Co. Ltd.	159,317	0.44	916,000	Sino Biopharmaceutical Ltd.	436,054	1.20
	Kweichow Moutai Co. Ltd. Class A	1,679,755	4.63		Sino Land Co. Ltd.	265,115	0.73
	Li Auto, Inc. Class A	504,209	1.39	22,500	Techtronic Industries Co. Ltd.	208,179	0.57
	Li Ning Co. Ltd. LONGi Green Energy Technology	394,151	1.09			2,430,840	6.70
109,185	Co. Ltd. Class A Luxshare Precision Industry Co. Ltd.	105,439	0.29	TOTAL COMMON		20 422 522	00.64
92,100	Class A Mango Excellent Media Co. Ltd.	418,439	1.15	(cost USD 44,606	•	36,133,533	99.64
	Class A	378,348	1.04	Mutual Funds –	1.03%		
96,950	Meituan Class B ^(b)	1,359,980	3.75	Ireland	0-1d 0b110¢ T		
	Midea Group Co. Ltd. Class A Montage Technology Co. Ltd.	491,980	1.36	3/0,4/2	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(c)(d)}	376,472	1.03
	Class A	368,772	1.02		Olass)	370,472	1.03
	NARI Technology Co. Ltd. Class A	537,980	1.48	TOTAL MUTUAL	FUNDS		
	NetEase, Inc. Ningbo Orient Wires & Cables Co.	739,018	2.04	(cost USD 376,47	<u> </u>	376,472	1.03
29,900	Ltd. Class A Ningbo Tuopu Group Co. Ltd.	197,798	0.55	TO AN OFFICIAL	ERABLE SECURITIES ADMITTED EXCHANGE LISTING	20 540 005	400.07
	Class A	243,666	0.67	(cost USD 44,982	2,508)	36,510,005	100.67
	Oppein Home Group, Inc. Class A PICC Property & Casualty Co. Ltd.	368,372	1.02	MARKET VALUE (cost USD 44,982	OF INVESTMENTS	36,510,005	100.67
260,500	Class H Ping An Insurance Group Co. of	469,256	1.29	-	AND LIABILITIES	(245,420)	(0.67)
1,427,000	China Ltd. Class H Postal Savings Bank of China Co.	1,647,199	4.54	SHAREHOLDER		36,264,585	100.00
	Ltd. Class H ^(b)	896,252	2.47			-	
	SG Micro Corp. Class A Shanghai M&G Stationery, Inc.	161,730	0.45				
	Class A	243,833	0.67				
54,050	Shenzhen Inovance Technology Co. Ltd. Class A	448,323	1.24				

Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2023

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost USD 44,982,508)	36,510,005	100.67
Other Assets and Liabilities	(245,420)	(0.67)
Shareholders' Equity	36,264,585	100.00

⁽a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

⁽d) The yield for this fund as at 31 May 2023 was 5.133%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Internet	20.47
Food, Beverages & Tobacco	8.54
Banks	7.98
Insurance	6.65
Retail	6.59
Automobile Manufacturers	4.74
Auto Parts & Equipment	4.35
Software	2.97
Semiconductors	2.77
Healthcare Services	2.54
Others	32.04
TOTAL COMMON STOCKS	99.64
Mutual Funds	1.03
Other Assets and Liabilities	(0.67)
TOTAL	100.00

⁽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.

Goldman Sachs Funds—China Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transforable se	ecurities admitted to an official ex	chango lieting	-		s – (Continued)		
Common Stock		change naming		China – (Continu			
China	101.07 //			50,000	Shandong Weigao Group Medical Polymer Co. Ltd. Class H	73,871	1.55
	AK Medical Holdings Ltd. (a)	67,572	1.42	15,500	Shanghai Hanbell Precise	,	
	Akeso, Inc. Class B ^(a)	62,333	1.31		Machinery Co. Ltd. Class A	50,182	1.05
2,679	Anhui Huaheng Biotechnology Co.	44.000	0.00	1,149	Shanghai MicroPort Endovascular	05 700	0.54
3 129	Ltd. Class A Anji Microelectronics Technology	41,892	0.88	34 200	MedTech Group Co. Ltd. Class A Shanghai Pharmaceuticals Holding	25,733	0.54
5,125	Shanghai Co. Ltd. Class A	108,227	2.27	34,200	Co. Ltd. Class H	68,080	1.43
6,700	Anker Innovations Technology Co.			6,600	Shennan Circuits Co. Ltd. Class A	72,545	1.52
	Ltd. Class A	69,524	1.46	18,980	Shenzhen Envicool Technology Co.		
5,200	Bethel Automotive Safety Systems Co. Ltd. Class A	E4 C44	1.08		Ltd. Class A	73,350	1.54
8 100	China Resources Sanjiu Medical &	51,644	1.00	4,400	Shenzhen Kedali Industry Co. Ltd. Class A	78,454	1.65
0,100	Pharmaceutical Co. Ltd. Class A	74,208	1.56	6.100	Shenzhen Kstar Science And	70,434	1.03
9,000	Dongguan Yiheda Automation Co.			2,122	Technology Co. Ltd. Class A	33,127	0.70
	Ltd. Class A	54,368	1.14	4,800	Shenzhen SC New Energy		
24,480	East Money Information Co. Ltd.	40.040	1.01	47.000	Technology Corp. Class A	64,412	1.35
14 800	Class A Estun Automation Co. Ltd. Class A	48,212 52,464	1.10		Sino Wealth Electronic Ltd. Class A Sonoscape Medical Corp. Class A	76,002 84,121	1.60 1.77
	Genscript Biotech Corp.	39,792	0.83		StarPower Semiconductor Ltd.	04,121	1.77
	Guangdong Huate Gas Co. Ltd.			1,000	Class A	45,864	0.96
	Class A	44,391	0.93	6,500	Sunresin New Materials Co. Ltd.		
18,600	Guangzhou Sie Consulting Co. Ltd.	70.407	4.54		Class A	83,755	1.76
2 656	Class A Hainan Drinda New Energy	73,137	1.54	7,200	Suwen Electric Energy Technology	60.752	1.28
2,030	Technology Co. Ltd. Class A	42,273	0.89	1 120	Co. Ltd. Class A Suzhou Maxwell Technologies Co.	60,752	1.20
18,600	Hangzhou Silan Microelectronics	,		1,120	Ltd. Class A	24,839	0.52
	Co. Ltd. Class A	83,307	1.75	5,800	Thunder Software Technology Co.		
	Hongfa Technology Co. Ltd. Class A	60,867	1.28		Ltd. Class A	79,535	1.67
	Huadong Medicine Co. Ltd. Class A Huizhou Desay Sv Automotive Co.	32,781	0.69	19,800	Titan Wind Energy Suzhou Co. Ltd. Class A	42 100	0.91
3,000	Ltd. Class A	47,814	1.00	7 600	Tofflon Science & Technology Group	43,190	0.91
18,720	Hundsun Technologies, Inc. Class A	111,491	2.34	,,000	Co. Ltd. Class A	26,493	0.56
	Hygeia Healthcare Holdings Co.			27,100	Venustech Group, Inc. Class A	119,940	2.52
	Ltd. ^(a)	52,884	1.11	9,600	Weihai Guangwei Composites Co.		
	Iflytek Co. Ltd. Class A	56,185	1.18	444.000	Ltd. Class A	39,465	0.83
	IKD Co. Ltd. Class A Innovent Biologics, Inc. (a)	47,675 70,263	1.00 1.47		Weimob, Inc. (a) Westone Information Industry, Inc.	52,822	1.11
	iRay Technology Co. Ltd. Class A	81,174	1.70	10,500	Class A	68,507	1.44
	Jiangsu Yuyue Medical Equipment &	,		3,700	Wuhan Jingce Electronic Group Co.		
	Supply Co. Ltd. Class A	44,048	0.92		Ltd. Class A	48,693	1.02
	Kehua Data Co. Ltd. Class A	51,196	1.07	30,000	Yonyou Network Technology Co. Ltd.	92.626	1.76
53,000	Kingdee International Software Group Co. Ltd.	70,365	1.48	5 730	Class A Zhejiang HangKe Technology, Inc.	83,626	1.70
16.800	Kingsoft Corp. Ltd.	61,000	1.28	0,700	Co. Class A	33,300	0.70
	Longshine Technology Group Co.	01,000	20	8,200	Zhejiang Jingsheng Mechanical &		
	Ltd. Class A	53,264	1.12		Electrical Co. Ltd. Class A	79,322	1.66
	Maoyan Entertainment ^(a)	21,341	0.45	24,600	Zhejiang Sanhua Intelligent Controls	00.722	4.00
3,000	Maxscend Microelectronics Co. Ltd. Class A	37,325	0.78	19 200	Co. Ltd. Class A Zhejiang Shuanghuan Driveline Co.	89,733	1.88
16.184	Montage Technology Co. Ltd.	37,323	0.76	10,200	Ltd. Class A	65,083	1.37
,	Class A	144,761	3.04	10,523	Zhejiang Supcon Technology Co.		
	NavInfo Co. Ltd. Class A	101,877	2.14		Ltd. Class A	152,576	3.20
	New Horizon Health Ltd.(a)	30,524	0.64	20,500	Zhejiang Weixing New Building Materials Co. Ltd. Class A	55,554	1.17
24,600	Neway Valve Suzhou Co. Ltd.	40.652	1.04	2 255	ZWSOFT Co. Ltd. Guangzhou	33,334	1.17
2 700	Class A Ningbo Deye Technology Co. Ltd.	49,653	1.04	2,200	Class A	64,264	1.35
2,700	Class A	51,261	1.08			4.000.050	
13,600	Ningbo Haitian Precision Machinery					4,696,653	98.60
	Co. Ltd. Class A	58,886	1.24	Hong Kong			
10,000	Ningbo Orient Wires & Cables Co. Ltd. Class A	68,685	1.44	52,000	Alibaba Health Information	20.000	0.05
8 400	Ningbo Tuopu Group Co. Ltd.	00,003	1.44	37 000	Technology Ltd. EC Healthcare	30,800 19,790	0.65 0.41
0,.00	Class A	68,455	1.44		Sino Biopharmaceutical Ltd.	81,403	1.71
44,700	NSFOCUS Technologies Group Co.			,			
	Ltd. Class A	87,737	1.84			131,993	2.77
10,200	Qingdao Ainnovation Technology Group Co. Ltd. Class H ^(a)	25,858	0.54	TOTAL COMMON			
5 2//	Qingdao Gaoce Technology Co. Ltd.	20,000	0.54	(cost USD 5,374,	994)	4,828,646	101.37
5,244	Class A	34,201	0.72				
6,919	Qingdao Haier Biomedical Co. Ltd.	. ,					
	Class A	57,818	1.21				
	SG Micro Corp. Class A	86,730	1.82				

Goldman Sachs Funds—China Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Mutual Funds -	- 0.00%		
Ireland			
164	,		
	Liquid Reserves Fund (X Distribution Class) ^{(b)(c)}	164	0.00
TOTAL MUTUAL	FUNDS		
(cost USD 164)		164	0.00
	ERABLE SECURITIES ADMITTED		
(cost USD 5,375,	158)	4,828,810	101.37
MARKET VALUE	OF INVESTMENTS		
(cost USD 5,375,	158)	4,828,810	101.37
OTHER ASSETS AND LIABILITIES		(65,341)	(1.37)
SHAREHOLDERS' EQUITY		4,763,469	100.00
			% of
		Market Value	Shareholders
TOTAL INVESTMENTS		USD	Equity
Total Investments (cost USD 5,375,158)		4,828,810	101.37
Other Assets and Liabilities		(65,341)	(1.37)
Shareholders' Equity		4,763,469	100.00
(a) 144A: This see	curity is issued to qualified institutional i	nvestors, pursua	ant to private

⁽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.

⁽c) The yield for this fund as at 31 May 2023 was 5.133%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Software	16.40
Semiconductors	11.61
Healthcare Products	9.67
Computers	6.87
Electronics	6.44
Auto Parts & Equipment	5.89
Pharmaceuticals	4.84
Machinery—Diversified	4.83
Electrical Components & Equipment	3.79
Miscellaneous Manufacturing	3.05
Others	27.98
TOTAL COMMON STOCKS	101.37
Mutual Funds	0.00
Other Assets and Liabilities	(1.37)
TOTAL	100.00

⁽b) A related party to Goldman Sachs Funds.

Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Transferable se	curities admitted to an official exc	change listing	
Common Stock	s – 95.86%		
Brazil			
6,384,013	Caixa Seguridade Participacoes SA	12,843,122	1.21
1,992,900	Itau Unibanco Holding		
	SA—Preferred	10,354,920	0.98
1,951,500	TIM SA	5,483,265	0.52
		28,681,307	2.71
China			
	Alibaba Group Holding Ltd.	31,494,039	2.97
	ANTA Sports Products Ltd.	4,875,099	0.46
549,000	BYD Co. Ltd. Class H	16,513,834	1.56
4,107,500	China Merchants Bank Co. Ltd.		
	Class H	19,085,015	1.80
436,011	Contemporary Amperex Technology	10 500 100	4.00
4 005 000	Co. Ltd. Class A	13,536,480	1.28
	ENN Energy Holdings Ltd.	15,064,452	1.42
	Haidilao International Holding Ltd. (a)	4,077,920	0.38
	KE Holdings, Inc. ADR ^(b)	3,992,652	0.38
	Li Ning Co. Ltd.	8,242,323	0.78
	Meituan Class B ^(a)	17,782,847	1.68
	NetEase, Inc.	13,928,746	1.31
3,606,000	Ping An Insurance Group Co. of China Ltd. Class H	22,801,532	2.15
231.891		22,001,532	2.13
231,091	Class A	1,937,778	0.18
235.600	Shenzhen Mindray Bio-Medical	1,007,770	0.10
200,000	Electronics Co. Ltd. Class A	9,944,009	0.94
698,400	Shenzhou International Group		
•	Holdings Ltd.	5,648,616	0.53
356,000	Silergy Corp.	4,613,987	0.44
659,416	Sungrow Power Supply Co. Ltd.		
	Class A	10,191,411	0.96
585,500	Sunny Optical Technology Group		
	Co. Ltd.	5,501,458	0.52
	Tencent Holdings Ltd.	64,704,781	6.11
	WuXi AppTec Co. Ltd. Class H ^(a)	6,645,432	0.63
	Yunnan Aluminium Co. Ltd. Class A	8,337,958	0.79
1,704,201		0.040.007	0.54
	Co. Ltd. Class A	6,216,387	0.59
		295,136,756	27.86
Cyprus			
2,894	TCS Group Holding PLC GDR ^{(b)(c)}	0	0.00
Egypt			
3,014,251	Commercial International Bank		
	Egypt SAE	5,101,791	0.48
Greece			
	JUMBO SA	11,549,645	1.09
2,109,254	National Bank of Greece SA	13,175,110	1.24
		24,724,755	2.33
		21,121,100	2.00
Hong Kong	AIA Croup I td	11 004 005	4 40
	AIA Group Ltd.	11,981,805	1.13
2,988,000	China Mengniu Dairy Co. Ltd. Hong Kong Exchanges & Clearing	11,594,235	1.10
370,009	Ltd.	13,556,847	1.28
12,245,000		5,829,131	0.55
754,000		6,976,295	0.66
,	reenine industries ee. Eta.		
		49,938,313	4.72
India		0.000 10-	
	Apollo Hospitals Enterprise Ltd.	9,833,463	0.93
886,541	Axis Bank Ltd.	9,793,692	0.93
1,667,761	•	F F00 F0=	0 ==
044.0==	Electricals Ltd.	5,536,587	0.52
	Godrej Properties Ltd.	5,221,824	0.49
	HDFC Bank Ltd.	20,896,703	1.97
	ICICI Bank Ltd.	26,141,729	2.47
122,715	Info Edge India Ltd.	6,033,436	0.57

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock India – (Continue	,		
	Infosys Ltd. ADR ^(b)	16,302,856	1.54
	SBI Life Insurance Co. Ltd.(a)	10,826,222	1.02
	Sona Blw Precision Forgings Ltd. (a)	4,996,921	0.47
	Sun Pharmaceutical Industries Ltd.	8,777,204	0.83
	Tata Consumer Products Ltd.	23,983,813	2.26
	Zomato Ltd.	13,088,224	1.24
		161,432,674	15.24
Indonesia	Deals DTDN Consists This DT	2 700 574	0.26
	Bank BTPN Syariah Tbk PT Bank Central Asia Tbk PT	3,790,574 24,505,959	0.36 2.31
		28,296,533	2.67
Mexico			
2,084,000	Alsea SAB de CV	5,866,520	0.55
1,404,499	Arca Continental SAB de CV	13,988,565	1.32
1,984,300	Banco del Bajio SA ^(a)	6,142,763	0.58
3,181,765	Wal-Mart de Mexico SAB de CV	12,143,385	1.15
		38,141,233	3.60
Philippines	DDO Haibanda Ina	0.040.70:	
	BDO Unibank, Inc.	8,812,794	0.83
	Jollibee Foods Corp. Monde Nissin Corp. (a)	1,899,720 4,079,684	0.18 0.39
20,203,200	Monde Masin Gorp.	14,792,198	1.40
Russia		14,732,130	1.40
	Detsky Mir PJSC ^{(a)(c)}	0	0.00
	Moscow Exchange MICEX-RTS PJSC ^(c)	0	0.00
429,515	Renaissance Insurance Group		
	JSC ^(c)	0	0.00
		0	0.00
Saudi Arabia 707.752	Alinma Bank	6,156,774	0.58
	Co for Cooperative Insurance	3,377,956	0.32
	Saudi National Bank	4,332,342	0.41
	Saudi Tadawul Group Holding Co.	3,387,495	0.32
		17,254,567	1.63
South Africa			
	Clicks Group Ltd.	10,409,365	0.98
	Mr Price Group Ltd.	4,279,598	0.40
8,318,403	Old Mutual Ltd.	4,513,533	0.43
		19,202,496	1.81
South Korea	Kia Corp	10 825 020	1.00
	Kia Corp.	10,835,829	1.02
	LG Chem Ltd.	11,576,939	1.09
	LG Electronics, Inc.	16,356,169	1.54
	NAVER Corp.	8,412,619	0.80
	NCSoft Corp.	4,767,605	0.45
	Orion Corp. Samsung Electronics Co. Ltd.	5,838,328 68,712,561	0.55 6.49
1,270,100	Cambang Electronice Co. Eta.	126,500,050	11.94
Taiwan		120,000,000	11.94
1,697,532	Chailease Holding Co. Ltd.	11,171,001	1.06
	MediaTek, Inc.	22,209,251	2.10
567,000	Nien Made Enterprise Co. Ltd.	6,492,755	0.61
5,950,000	Taiwan Semiconductor		
6 760 000	Manufacturing Co. Ltd. United Microelectronics Corp.	107,717,864	10.17
0,700,000	United Microelectronics Corp.	11,357,249	1.07
Thailand		158,948,120	15.01
7,878,400	Airports of Thailand PCL	16,011,846	1.51

Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2023

	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	- (Continued)		
United Arab Emirate	es Abu Dhabi Commercial Bank PJSC	0.054.702	0.04
	ADU DNADI COMMERCIAI BANK PJSC	9,954,783	0.94
Uruguay 17,166 M	MercadoLibre, Inc.	21,300,088	2.01
TOTAL COMMON S (cost USD 1,102,64		1,015,417,510	95.86
Real Estate Inves	stment Trusts – 0.91%		
	Prologis Property Mexico SA de CV	9,623,136	0.91
TOTAL REAL ESTA (cost USD 7,148,58	ATE INVESTMENT TRUSTS 18)	9,623,136	0.91
Mutual Funds – 2	2.12%		
22,455,677 C	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) ^{(d)(e)} Goldman Sachs US\$ Treasury	141	0.00
	Liquid Reserves Fund (X Distribution Class) ^{(d)(f)}	22,455,677	2.12
		22,455,818	2.12
TOTAL MUTUAL FO		22,455,818	2.12
	RABLE SECURITIES ADMITTED EXCHANGE LISTING 52,021)	1,047,496,464	98.89
MARKET VALUE O (cost USD 1,132,25		1,047,496,464	98.89
OTHER ASSETS A	ND LIABILITIES	11,769,116	1.11
SHAREHOLDERS'	EQUITY	1,059,265,580	100.00
TOTAL INVESTME	NTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost Other Assets and Liabil		1,047,496,464 11,769,116	98.89 1.11
Shareholders' Equ	itv	1,059,265,580	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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

	% of
Allocation of Portfolio as at 31 May 2023	Shareholders' Equity
Common Stocks	
Semiconductors	19.83
Banks	15.88
Internet	15.83
Retail	5.97
Insurance	5.83
Food, Beverages & Tobacco	5.62
Diversified Financial Services	3.09
Automobile Manufacturers	2.58
Home Furnishings	2.06
Auto Parts & Equipment	1.75
Others	17.42
TOTAL COMMON STOCKS	95.86
Mutual Funds	2.12
Real Estate Investment Trusts	0.91
Other Assets and Liabilities	1.11
TOTAL	100.00

⁽c) Valuation of this security is determined by the Valuer. See Note 4.

⁽d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.202%.

⁽f) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Emerging Markets Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transforable se	ecurities admitted to an official ex	change lieting			s – (Continued)		
Common Stock		change nating		Hong Kong – (Co	ntinued) Hong Kong Exchanges & Clearing		
Brazil				000,301	Ltd.	22,176,581	0.70
12,815,969	Caixa Seguridade Participacoes SA	25,782,695	0.82	41,412,500	Sino Biopharmaceutical Ltd.	19,714,078	0.63
	Hypera SA	20,150,466	0.64	1,667,500	Techtronic Industries Co. Ltd.	15,428,345	0.49
4,137,800	Itau Unibanco Holding SA—Preferred	21,499,618	0.68			122,352,053	3.89
7.063.700	Odontoprev SA	15,560,558	0.50			,,	
	Sendas Distribuidora SA	11,593,588	0.37	India	Andrea Entrancia de la dia 14d	0.700.574	0.04
4,260,500	TIM SA	11,971,022	0.38	380,644	Amber Enterprises India Ltd. Apollo Hospitals Enterprise Ltd.	9,732,574 17,479,225	0.31 0.55
		106,557,947	3.39			22.003.667	0.70
		100,557,947	3.39		Cartrade Tech Ltd.	3,010,339	0.10
China				249,012	Coforge Ltd.	13,688,116	0.43
	Alibaba Group Holding Ltd.	92,201,340	2.93	667,409	Computer Age Management		
	ANTA Sports Products Ltd. BYD Co. Ltd. Class H	11,837,778 35,464,136	0.38 1.13	0.000.400	Services Ltd.	17,863,704	0.57
	China Merchants Bank Co. Ltd.	33,404,130	1.13	3,622,192	Crompton Greaves Consumer Electricals Ltd.	12,024,852	0.38
10,210,000	Class H	47,762,486	1.52	1.138.460	Godrej Properties Ltd.	19,112,040	0.61
26,100	Contemporary Amperex Technology				HDFC Bank Ltd.	37,463,178	1.19
	Co. Ltd. Class A	810,305	0.02	4,882,216	ICICI Bank Ltd.	55,935,536	1.78
922,561	Contemporary Amperex Technology			253,564	Info Edge India Ltd.	12,466,790	0.40
0.400.500	Co. Ltd. Class A	28,642,004	0.91		Infosys Ltd.	41,413,194	1.32
	ENN Energy Holdings Ltd.	24,836,177	0.79 0.30	429,386	Navin Fluorine International Ltd.	24,203,984	0.77
	Haidilao International Holding Ltd. ^(a) KE Holdings, Inc. ADR ^(b)	9,569,126 10,365,294	0.33	1,121,909	Reliance Industries Ltd.	33,465,365	1.06
	Kweichow Moutai Co. Ltd. Class A	68,879,331	2.19		Route Mobile Ltd.	15,865,148	0.50
	Li Ning Co. Ltd.	19,611,044	0.62	1,336,228 2.600.908	4.5	19,927,351	0.63
	Meituan Class B ^(a)	47,702,274	1.51	, ,	Sona Blw Precision Forgings Ltd. (a) Sun Pharmaceutical Industries Ltd.	17,010,033 30,578,694	0.54 0.97
	NetEase, Inc.	32,633,926	1.04	3,319,583	Tata Consumer Products Ltd.	32,019,125	1.02
12,586,000	PICC Property & Casualty Co. Ltd.			379,381		10,183,485	0.32
	Class H	14,989,998	0.48		Zomato Ltd.	22,265,615	0.71
	Ping An Insurance Group Co. of China Ltd. Class H	54,063,533	1.72			467,712,015	14.86
861,303	Qingdao Haier Biomedical Co. Ltd. Class A	7,197,407	0.23	Indonesia			
506.875	Shenzhen Mindray Bio-Medical	7,137,407	0.23	70,666,100	Bank BTPN Syariah Tbk PT	8,950,795	0.28
000,010	Electronics Co. Ltd. Class A	21,393,758	0.68	99,189,200	Bank Central Asia Tbk PT	59,846,526	1.90
2,267,700	Shenzhou International Group				BFI Finance Indonesia Tbk PT	16,579,035	0.53
	Holdings Ltd.	18,341,017	0.58		Map Aktif Adiperkasa PT	14,785,877	0.47
	Silergy Corp.	12,466,941	0.40	328,605,000	Pakuwon Jati Tbk PT Semen Indonesia Persero Tbk PT	10,252,442 5,712,683	0.33 0.18
1,388,220	Sungrow Power Supply Co. Ltd. Class A	21 455 227	0.68	14,770,010	Semen indonesia Fersero TDK F1	5,712,065	0.16
1 333 200	Sunny Optical Technology Group	21,455,227	0.00			116,127,358	3.69
1,000,200	Co. Ltd.	12,526,974	0.40	Mexico			
974,229	Sunresin New Materials Co. Ltd.				Alsea SAB de CV	10,728,074	0.34
	Class A	12,553,251	0.40	2,926,199	Arca Continental SAB de CV	29,144,432	0.92
	Tencent Holdings Ltd.	172,399,979	5.48	6,477,600	Banco del Bajio SA ^(a)	20,052,594	0.64
	WuXi AppTec Co. Ltd. Class H ^(a)	16,983,685	0.54	11,617,350	Gentera SAB de CV	12,285,875	0.39
13,758,411 4.728.865	Yunnan Aluminium Co. Ltd. Class A Zhejiang Sanhua Intelligent Controls	23,342,868	0.74	8,136,656	Wal-Mart de Mexico SAB de CV	31,054,006	0.99
4,720,000	Co. Ltd. Class A	17,249,405	0.54			103,264,981	3.28
		835,279,264	26.54	Philippines			
Cyprus					BDO Unibank, Inc.	15,540,425	0.49
	TCS Group Holding PLC GDR ^{(b)(c)}	0	0.00	3,900,090	Del Monte Pacific Ltd. Jollibee Foods Corp.	618,895 14,117,486	0.02
				3,365,510	Monde Nissin Corp. (a)	12,711,523	0.45 0.41
Egypt	Commercial International Bank			00, 143,000	Worlde 1433iii Oorp.	12,711,525	
9,103,402	Commercial International Bank Egypt SAE	15,543,563	0.49			42,988,329	1.37
7	_g,p: 0, t_	10,010,000		Poland			
Greece 1,616,896	Hellenic Exchanges - Athens Stock	0.470.000	0.07	398,067	Dino Polska SA ^(a)	39,278,243	1.25
1 105 450	Exchange SA JUMBO SA	8,476,822 27,775,576	0.27 0.88	Russia	D-4-1 Mi- D 100(a)(c)	_	2 6 7
	National Bank of Greece SA	27,775,576 29,607,122	0.88		Detsky Mir PJSC ^{(a)(c)}	0	0.00
	Sarantis SA	11,147,934	0.36	3,030,992	Renaissance Insurance Group JSC ^(c)	0	0.00
.,-01,-21				2.480.907	Sberbank of Russia PJSC ^(c)	0	0.00
		77,007,454	2.45	395,327	United Medical Group CY PLC		
Hong Kong					GDR ^{(b)(c)}	0	0.00
	AIA Group Ltd.	18,808,558	0.60			0	0.00
	Budweiser Brewing Co. APAC Ltd. ^(a)	17,898,548	0.57	0			
7,300,000	China Mengniu Dairy Co. Ltd.	28,325,943	0.90	Saudi Arabia 1,561,521	Alinma Bank	13,583,758	0.43

Goldman Sachs Funds—Emerging Markets Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stocks	s – (Continued)		
Saudi Arabia – (Co	ontinued)		
	Co for Cooperative Insurance	5,978,626	0.19
	Saudi Arabian Oil Co. ^(a)	31,935,369	1.01
	Saudi National Bank	14,415,672	0.46
152,859	Saudi Tadawul Group Holding Co.	6,526,211	0.21
		72,439,636	2.30
Singapore			
8,434,025	Nanofilm Technologies International Ltd.	9,146,394	0.29
503 266	TDCX, Inc. ADR ^(b)	5,161,414	0.16
393,200	TDOX, IIIC. ADIX		
		14,307,808	0.45
1 208 168	Nova Ljubljanska Banka dd GDR ^(b)	20,583,861	0.65
	Nova Ljubijaliska Balika du GDIV	20,303,001	0.00
South Africa 1.560.137	Clicks Group Ltd.	18,585,487	0.59
1,673,441		7,777,535	0.25
	Mr Price Group Ltd.	10,668,242	0.34
	Old Mutual Ltd.	13,920,612	0.44
		50,951,876	1.62
South Korea			
	JYP Entertainment Corp.	13,725,615	0.44
	Kia Corp.	27,634,539	0.88
66,859	LG Chem Ltd.	34,873,736	1.11
	LG Electronics, Inc.	38,003,770	1.21
	NAVER Corp.	17,722,686	0.56
	NCSoft Corp.	9,856,901	0.31
	NHN KCP Corp.	3,132,823	0.10
	Orion Corp.	18,974,372	0.60
	Samsung Electronics Co. Ltd.	193,218,476	6.14
		357,142,918	11.35
 Taiwan			
3,666,621	Chailease Holding Co. Ltd.	24,129,046	0.77
	MediaTek, Inc.	46,412,902	1.47
357,680	momo.com, Inc.	8,117,160	0.26
	Nien Made Enterprise Co. Ltd.	16,500,988	0.52
17,315,444	Taiwan Semiconductor	242 476 072	0.06
0.070.470	Manufacturing Co. Ltd.	313,476,073	9.96
	Tong Hsing Electronic Industries Ltd.		0.39
17,587,000	United Microelectronics Corp.	29,547,329	0.94
		450,509,512	14.31
Thailand	A:	00.050.004	4.00
	Airports of Thailand PCL	33,959,324	1.08
4,011,000	PTT Exploration & Production PCL	16,060,279	0.51
		50,019,603	1.59
United Arab Emira			
	Abu Dhabi Commercial Bank PJSC	27,888,312	0.89
324,290	ADNOC Logistics & Services ^(c)	177,466	0.00
		28,065,778	0.89
United States			
	Samsonite International SA	26,470,188	0.84
10,436,100 Uruguay			
10,436,100 Uruguay 35,613	MercadoLibre, Inc.	26,470,188 44,189,679	
Uruguay	MercadoLibre, Inc.		1.40
10,436,100 Uruguay 35,613 TOTAL COMMON (cost USD 2,942,1	MercadoLibre, Inc.	44,189,679	1.40
10,436,100 Uruguay 35,613 TOTAL COMMON (cost USD 2,942,1 Real Estate Inve	MercadoLibre, Inc. I STOCKS 109,820)	44,189,679	0.84 1.40 96.61
10,436,100 Uruguay 35,613 TOTAL COMMON (cost USD 2,942,1 Real Estate Inve Mexico 10,016,297	MercadoLibre, Inc. I STOCKS 109,820) estment Trusts – 1.06%	44,189,679 3,040,792,066	1.40 96.61

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Mutual Funds –	0.81%		
Ireland			
4,562,720	iShares MSCI Emerging Markets IMI ESG Screened UCITS ETF	25,460,890	0.81
TOTAL MUTUAL (cost USD 25,983		25,460,890	0.81
	ERABLE SECURITIES ADMITTED		
(cost USD 2,991,	EXCHANGE LISTING 786,820)	3,099,561,267	98.48
MARKET VALUE	OF INVESTMENTS		
(cost USD 2,991,	786,820)	3,099,561,267	98.48
OTHER ASSETS	AND LIABILITIES	47,688,300	1.52
SHAREHOLDERS	S' EQUITY	3,147,249,567	100.00
			% of
TOTAL INVESTM	ENTS	Market Value USD	Shareholders' Equity
Total Investments (co	ost USD 2,991,786,820)	3,099,561,267	98.48
Other Assets and Lia	abilities	47,688,300	1.52
Shareholders' Ed	quity	3,147,249,567	100.00

- ⁺ A portion of these securities were on loan at 31 May 2023. 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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).

 (c) Valuation of this security is determined by the Valuer. See Note 4.

	% of
	Shareholders'
Allocation of Portfolio as at 31 May 2023	Equity
Common Stocks	
Semiconductors	18.90
Internet	13.98
Banks	13.43
Food, Beverages & Tobacco	7.88
Retail	5.36
Insurance	4.94
Diversified Financial Services	3.74
Oil & Gas	2.58
Chemicals	2.28
Pharmaceuticals	2.24
Others	21.28
TOTAL COMMON STOCKS	96.61
Real Estate Investment Trusts	1.06
Mutual Funds	0.81
Other Assets and Liabilities	1.52
TOTAL	100.00

Goldman Sachs Funds—Emerging Markets Ex-China Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se Common Stock	curities admitted to an official exc s – 95.79%	change listing	
Brazil			
	Caixa Seguridade Participacoes SA	56,933	1.15
	Hypera SA	45,461	0.92
7,700	Itau Unibanco Holding	40.000	0.04
16 900	SA—Preferred Odontoprev SA	40,008 37,009	0.81 0.75
	Sao Martinho SA	17,930	0.75
	Sendas Distribuidora SA	24,190	0.49
	TIM SA	25,850	0.53
		247,381	5.01
Egypt			
13,972	Commercial International Bank Egypt SAE	23,648	0.48
Greece			
3,628	Hellenic Exchanges - Athens Stock		_
4.0==	Exchange SA	19,020	0.39
,	JUMBO SA	43,657	0.88
	National Bank of Greece SA Sarantis SA	72,726 17,930	1.47 0.36
,		153,333	3.10
India			
778	Amber Enterprises India Ltd.	19,892	0.40
755	Apollo Hospitals Enterprise Ltd.	42,143	0.85
	Axis Bank Ltd.	48,463	0.98
	Bharti Airtel Ltd.	54,905	1.11
	Coforge Ltd.	24,956	0.50
1,065	Computer Age Management Services Ltd.	28,505	0.58
6,483	Crompton Greaves Consumer		
2 720	Electricals Ltd. Godrej Consumer Products Ltd.	21,522 47,810	0.44 0.97
	Godrej Properties Ltd.	27,045	0.55
	Gokaldas Exports Ltd.	16,439	0.33
	HDFC Bank Ltd.	108,254	2.19
8,409	Hindalco Industries Ltd.	41,181	0.83
1,756	Home First Finance Co. India Ltd. (a)	15,292	0.31
	ICICI Bank Ltd.	103,319	2.09
	Info Edge India Ltd.	20,109	0.41
	Infosys Ltd.	81,876	1.66
	Kfin Technologies Ltd.	12,762	0.26 0.76
	Navin Fluorine International Ltd. Reliance Industries Ltd.	37,542 77,466	1.57
	Route Mobile Ltd.	27,205	0.55
	SBI Life Insurance Co. Ltd. ^(a)	31,422	0.64
	Sona Blw Precision Forgings Ltd. (a)	29,476	0.60
	Sun Pharmaceutical Industries Ltd.	47,679	0.96
6,478	Tata Consumer Products Ltd.	62,484	1.26
548	TeamLease Services Ltd.	14,710	0.30
34,089	Zomato Ltd.	28,419	0.57
		1,070,876	21.67
Indonesia 130 800	Rank RTPN Syariah The DT	17 700	0.36
	Bank BTPN Syariah Tbk PT Bank Central Asia Tbk PT	17,708 168,518	3.41
	BFI Finance Indonesia Tbk PT	27,164	0.55
. ,	Map Aktif Adiperkasa PT	28,579	0.58
	Pakuwon Jati Tbk PT	17,612	0.35
		259,581	5.25
Mexico			_
	Alsea SAB de CV	27,024	0.55
9,100	Arca Continental SAB de CV	90,635	1.83
40 500	Bolsa Mexicana de Valores SAB de		

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Mexico – (Continu	•		
7,400	Grupo Financiero Banorte SAB de CV Class O	60,609	1.23
21.600	Wal-Mart de Mexico SAB de CV	82,438	1.67
,,		298,464	6.04
Philippines			
	BDO Unibank, Inc.	29,489	0.60
	Jollibee Foods Corp.	25,924	0.53
172,400	Monde Nissin Corp. (a)	24,862	0.50
		80,275	1.63
Poland 900	Dino Polska SA ^(a)	88,805	1.80
Saudi Arabia			
	Alinma Bank	29,977	0.61
	Co for Cooperative Insurance	2,488	0.05
	Saudi Arabian Oil Co. (a)	62,201	1.26
3,380	Saudi National Bank	33,238	0.67
458	Saudi Tadawul Group Holding Co.	19,554	0.40
		147,458	2.99
Singapore			
16,200	Nanofilm Technologies International	47.500	0.00
407	Ltd.	17,568	0.36
	Sea Ltd. ADR ^(b) TDCX, Inc. ADR ^(b)	28,241 8,935	0.57 0.18
1,027	TDOX, IIIC. ADIX		1.11
Slovenia		54,744	1.11
	Nova Ljubljanska Banka dd GDR ^(b)	37,262	0.75
South Africa			
	Clicks Group Ltd.	33,975	0.69
	JSE Ltd.	17,052	0.34
	Mr Price Group Ltd.	23,075	0.47
30,292	Old Mutual Ltd.	19,692	0.40
0 . (1.1/		93,794	1.90
South Korea	Hyundai Mobis Co. Ltd.	33,564	0.68
	JYP Entertainment Corp.	26,555	0.54
	Kia Corp.	46,550	0.94
	LG Chem Ltd.	79,805	1.62
	LG Electronics, Inc.	78,309	1.58
278	NAVER Corp.	41,742	0.84
91	NCSoft Corp.	21,994	0.44
1,005	NHN KCP Corp.	8,429	0.17
	Orion Corp.	41,333	0.84
	Samsung Electronics Co. Ltd.	486,175	9.84
124	Samsung SDI Co. Ltd.	67,019	1.36
		931,475	18.85
Taiwan 9 350	Chailease Holding Co. Ltd.	61,530	1.25
	Delta Electronics, Inc.	61,670	1.25
	MediaTek, Inc.	98,489	1.99
	momo.com, Inc.	27,233	0.55
3,000	Nien Made Enterprise Co. Ltd.	34,353	0.69
27,300	Taiwan Semiconductor	101 33E	10.00
3 600	Manufacturing Co. Ltd. Tong Hsing Electronic Industries Ltd.	494,235 21,435	0.43
	Unimicron Technology Corp.	46,847	0.43
	United Microelectronics Corp.	84,003	1.70
	Universal Vision Biotechnology Co.		
	Ltd.	26,947	0.55
		956,742	19.36

Goldman Sachs Funds—Emerging Markets Ex-China Equity Portfolio Schedule of Investments As at 31 May 2023

Common Stocks - (Continued) Thailand 38,700 Airports of Thailand PCL 10,300 PTT Exploration & Production PCL 41,242 0.84 119,895 2.43 119,895 2.43 119,895 2.43	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
38,700 Airports of Thailand PCL 78,653 1.59 10,300 PTT Exploration & Production PCL 41,242 0.84 119,895 2.43 119,895 2.43 119,895 2.43 119,895 2.43 119,895 2.43 119,895 2.43 119,895 2.63,880 ADNOC Drilling Co. PJSC 26,566 0.54 509 ADNOC Logistics & Services 278 0.00 77,170 1.56 1.56 1.50 1.50 1.56 1.50 1.50 1.56 1.50 1.50 1.56 1.50 1.50 1.56 1.50 1.		s – (Continued)		
10,300 PTT Exploration & Production PCL 41,242 0.84 119,895 2.43 119,895 2.43 United Arab Emirates 23,121 Abu Dhabi Commercial Bank PJSC 26,566 0.54 509 ADNOC Drilling Co. PJSC 26,566 0.54 509 ADNOC Logistics & Services(c) 278 0.00 77,170 1.56 Uruguay 74 MercadoLibre, Inc. 91,821 1.86 TOTAL COMMON STOCKS (cost USD 4,610,494) 4,732,724 95.79 Real Estate Investment Trusts = 1.33% Mexico 19,866 Prologis Property Mexico SA de CV 66,062 1.33 TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 52,003) 66,062 1.33 Mutual Funds = 0.48% Ireland 23,747 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(d)(e) 23,747 0.48 TOTAL MUTUAL FUNDS (cost USD 23,747) 23,747 0.48 TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,940,872 100.00 TOTAL INVESTMENTS 4,940,872 100.00 TOTAL INVESTMENTS 4,940,872 100.00 5 TOTAL INVESTMENTS 4,822,533 97.60 5 TOTAL INVESTMENTS 4,940,872 100.00 5 TOTAL INVESTMENTS 4,940,872 100.00 5 TOTAL INVESTMENTS 4,940,872 3,97.60 5 TOTAL INVESTMENTS 4,940		Almosta of The Head DOI	70.050	4.50
Total Mutual Funds				
United Arab Emirates	10,500	1 11 Exploration & Froduction FOE		0.04
23,121 Abu Dhabi Commercial Bank PJSC 26,866 0.54 278 0.00 77,170 1.56 0.00 77,170 1.56 0.00 0.			119,895	2.43
20,880 ADNOC Drilling Co. PJSC 26,566 0.54	United Arab Emir	ates		
Total mutual funds	23,121	Abu Dhabi Commercial Bank PJSC	50,326	1.02
T77,170			26,566	0.54
Uruguay	509	ADNOC Logistics & Services ^(c)	278	0.00
TOTAL COMMON STOCKS (cost USD 4,610,494)			77,170	1.56
TOTAL COMMON STOCKS	Uruguay			
(cost USD 4,610,494) 4,732,724 95.79 Real Estate Investment Trusts – 1.33% Mexico 19,866 Prologis Property Mexico SA de CV 66,062 1.33 TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 52,003) 66,062 1.33 Mutual Funds – 0.48% Ireland 23,747 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) (d)(e) 23,747 0.48 TOTAL MUTUAL FUNDS (cost USD 23,747) 23,747 0.48 TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Market Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40	74	MercadoLibre, Inc.	91,821	1.86
Mexico			4,732,724	95.79
TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 52,003) 66,062 1.33		estment Trusts – 1.33%		
Cost USD 52,003 66,062 1.33	19,866	Prologis Property Mexico SA de CV	66,062	1.33
Total investments (cost USD 4,686,244) Total investments (cost USD 4,686,2			66,062	1.33
23,747 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution 23,747 0.48		0.48%		
(cost USD 23,747) 23,747 0.48 TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Warket Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40		Liquid Reserves Fund (X Distribution	23,747	0.48
(cost USD 23,747) 23,747 0.48 TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Warket Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40	TOTAL MUTUAL	FUNDS		•
TO AN OFFICIAL EXCHANGE LISTING (cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Warket Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40			23,747	0.48
(cost USD 4,686,244) 4,822,533 97.60 MARKET VALUE OF INVESTMENTS (cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Warket Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40				
(cost USD 4,686,244) 4,822,533 97.60 OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Warket Value USD Market Value USD 4,686,244) Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40			4,822,533	97.60
OTHER ASSETS AND LIABILITIES 118,339 2.40 SHAREHOLDERS' EQUITY 4,940,872 100.00 TOTAL INVESTMENTS Market Value USD % of Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40			4,822,533	97.60
TOTAL INVESTMENTS Market Value USD % of Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40	OTHER ASSETS	AND LIABILITIES	118,339	2.40
TOTAL INVESTMENTS Market Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40	SHAREHOLDERS	S' EQUITY	4,940,872	100.00
TOTAL INVESTMENTS Market Value USD Shareholders' Equity Total Investments (cost USD 4,686,244) 4,822,533 97.60 Other Assets and Liabilities 118,339 2.40				
Other Assets and Liabilities 118,339 2.40	TOTAL INVESTM	ENTS		Shareholders'
Other Assets and Liabilities 118,339 2.40	Total Investments (co	st USD 4,686,244)	4,822,533	97.60
Shareholders' Equity 4,940,872 100.00				2.40
	Shareholders' Ed	juity	4,940,872	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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

(c) Valuation of this security is determined by the Valuer. See Note 4.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Semiconductors	23.96
Banks	16.67
Food, Beverages & Tobacco	6.23
Internet	5.54
Retail	5.37
Diversified Financial Services	5.24
Oil & Gas	4.21
Telecommunications	3.55
Insurance	2.59
Computers	2.51
Others	19.92
TOTAL COMMON STOCKS	95.79
Real Estate Investment Trusts	1.33
Mutual Funds	0.48
Other Assets and Liabilities	2.40
TOTAL	100.00

⁽d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Environmental Impact Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	curities admitted to an official exc s – 99.56%	change listing	
Australia	Carbon Revolution Ltd.	333,741	0.04
	Carbon Nevolution Etc.	000,741	0.04
Belgium 361.604	Umicore SA	9,899,670	1.12
China			
12,780	Contemporary Amperex Technology Co. Ltd. Class A (traded in China) Contemporary Amperex Technology Co. Ltd. Class A (traded in Hong	396,770	0.05
	Kong)	15,139,054	1.71
11,858,976	Xinyi Solar Holdings Ltd.	11,700,388	1.33
		27,236,212	3.09
Denmark			
	Chr Hansen Holding A/S	17,281,847	1.96
331,176	Novozymes A/S Class B	16,090,541	1.82
163,747	Orsted A/S ^(a)	14,446,780	1.64
		47,819,168	5.42
Finland			
387,480	Neste Oyj	14,654,376	1.66
France			
	Imerys SA	9,322,126	1.05
168,825	Schneider Electric SE	29,375,635	3.33
		38,697,761	4.38
Germany 757,966	Infineon Technologies AG	28,338,271	3.21
Ireland			
	Aptiv PLC	13,881,106 18,287,106	1.57
	Kingspan Group PLC Trane Technologies PLC	15,803,962	2.07 1.79
22,721			
		47,972,174	5.43
Israel 69,069	SolarEdge Technologies, Inc.	19,871,842	2.25
 Italy			
5,428,649	Enel SpA	34,106,246	3.86
Japan			
	Daikin Industries Ltd.	28,917,603	3.27
	Horiba Ltd.	18,654,291	2.11
	Keyence Corp. Kurita Water Industries Ltd.	22,210,048 19,915,464	2.52 2.26
	Nidec Corp.	11,298,305	1.28
		100.995.711	11.44
Nothorlands		100,000,111	
Netherlands 376.659	Aalberts NV	15,946,341	1.80
	Pryme NV ^(a)	229,709	0.03
		16,176,050	1.83
Norway		10,170,000	1.00
Norway 6,544,978	Aker Carbon Capture ASA	7,409,010	0.84
	Circa Group AS	438,618	0.05
		7,847,628	0.89
Spain			
2,816,157	Iberdrola SA	34,519,798	3.91
Sweden	0 II 0(h)		_
	Oatly Group AB ADR ^(b) Re:NewCell AB	3,993,982 2,580,416	0.45
აშა,შ32	I 70.14GMOGII AD		0.29
		6,574,398	0.74

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Switzerland			
	ABB Ltd.	22,811,353	2.58
	DSM-Firmenich AG	32,497,260	3.68
80,214	Sika AG	21,981,616	2.49
		77,290,229	8.75
Taiwan			
2,172,000	Delta Electronics, Inc.	22,324,648	2.53
United Kingdom			
6,919,881	DS Smith PLC	26,092,394	2.96
United States			
	Albemarle Corp.	11,535,141	1.31
	Ball Corp.	23,913,318	2.71
	Bloom Energy Corp. Class A	11,867,158	1.34
	Danaher Corp.	29,088,602	3.29
	Danimer Scientific, Inc.	1,056,636	0.12
	Darling Ingredients, Inc.	11,196,354	1.27
	DocuSign, Inc.	15,828,288	1.79
	Ecolab, Inc.	33,211,537	3.76
	Energy Recovery, Inc.	10,302,022	1.17
	Itron, Inc.	17,380,178	1.97 3.60
	NextEra Energy, Inc.	31,765,694	0.04
	Nuvve Holding Corp. Shoals Technologies Group, Inc.	373,994	0.04
337,033	Class A	23,489,740	2.66
505.875	Tattooed Chef, Inc.	261,335	0.03
	Waste Connections, Inc.	16,707,432	1.89
	Waste Management, Inc.	29,876,903	3.38
	Westrock Co.	19,582,683	2.22
151,044	Wolfspeed, Inc.	7,333,941	0.83
234,214	Xylem, Inc.	23,575,981	2.67
		318,346,937	36.05
TOTAL COMMON (cost USD 1,118,		879,097,254	99.56
	ERABLE SECURITIES ADMITTED		
(cost USD 1,118,	. EXCHANGE LISTING 850,880)	879,097,254	99.56
MARKET VALUE	OF INVESTMENTS		
(cost USD 1,118,	850,880)	879,097,254	99.56
OTHER ASSETS	AND LIABILITIES	3,874,521	0.44
SHAREHOLDER	S' EQUITY	882,971,775	100.00
			% of
TOTAL INVESTM	IENTS	Market Value USD	Shareholders' Equity
Total Investments (co	ost USD 1,118,850,880)	879,097,254	99.56
Other Assets and Lia	abilities	3,874,521	0.44
Shareholders' Ed		882,971,775	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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Goldman Sachs Funds—Global Environmental Impact Equity Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Electric	13 01
Chemicals	10.14
Building Materials	8 88
Environmental Control	8.73
Electronics	7.94
Packaging & Containers	7.89
Energy Sources	7.08
Electrical Components & Equipment	5.91
Machinery—Diversified	5.19
Semiconductors	4.04
Others	20.75
TOTAL COMMON STOCKS	99.56
Other Assets and Liabilities	0.44
TOTAL	100.00

Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2023

Holdings		Security Description	Market Value USD	% of Shareholders' Equity		
Transferable securities admitted to an official exchange listing						
		s – 92.32%				
Australi		Transurban Group	842,775	1.86		
F1 . 1	-	Transdistan Group	042,770	1.00		
Finland	46,117	Nordea Bank Abp	456,777	1.01		
France	,		,			
riance	13,102	BNP Paribas SA	761,177	1.68		
	6,796	Sanofi	688,200	1.52		
	.,	Schneider Electric SE	571,418	1.27		
	8,769	Vinci SA	1,000,915	2.21		
			3,021,710	6.68		
Ireland						
	3,685	Accenture PLC Class A	1,128,347	2.49		
Italy						
		Enel SpA	356,169	0.79		
	39,210	UniCredit SpA	760,115	1.68		
			1,116,284	2.47		
Japan						
		Takeda Pharmaceutical Co. Ltd.	593,881	1.31		
	5,400	Tokyo Electron Ltd.	740,665	1.64		
			1,334,546	2.95		
Netherla	ands					
		Koninklijke Ahold Delhaize NV	934,350	2.06		
	219,351	Koninklijke KPN NV	755,334	1.67		
			1,689,684	3.73		
Singapo	ore					
	82,200	Singapore Exchange Ltd.	563,166	1.25		
Spain						
	69,982	Iberdrola SA	857,823	1.90		
Switzerl			000.040	2.25		
		Nestle SA Roche Holding AG	928,843 644,571	2.05 1.42		
		Swiss Re AG	785,210	1.74		
		Zurich Insurance Group AG	912,558	2.02		
			3,271,182	7.23		
 Taiwan			7,,,			
Talwall	59,000	Taiwan Semiconductor				
		Manufacturing Co. Ltd.	1,068,127	2.36		
United I	Kingdom					
		AstraZeneca PLC	1,114,381	2.46		
	225,076		1,267,310	2.80		
		DS Smith PLC Ferguson PLC	463,989 547,134	1.02 1.21		
		HSBC Holdings PLC	1,165,501	2.58		
		National Grid PLC	661,265	1.46		
	12,885	Rio Tinto PLC	767,211	1.70		
	36,974	Shell PLC	1,024,563	2.26		
			7,011,354	15.49		
United S	States					
		Ameren Corp.	747,397	1.65		
		AT&T, Inc.	769,321	1.70		
		Blackstone, Inc. Bristol-Myers Squibb Co.	452,465 800,957	1.00 1.77		
		Cisco Systems, Inc.	960,639	2.12		
		Coca-Cola Co.	832,793	1.84		
		CVS Health Corp.	581,252	1.29		
		Eaton Corp. PLC	946,613	2.09		
	5,085	Fidelity National Information Services, Inc.	272,912	0.60		
	6,699	Gilead Sciences, Inc.	512,875	1.13		
	5,000		312,010	1.11		

Holdings	Security Description	Market Value USD	% of Shareholders Equity
	s – (Continued)		
United States – (0		004.000	4.54
	Home Depot, Inc.	694,628	1.54
	Honeywell International, Inc.	764,500	1.69
	Illinois Tool Works, Inc. Johnson & Johnson	632,322 1,006,474	1.40 2.22
	JPMorgan Chase & Co.	1,000,474	2.28
	KLA Corp.	393,679	0.87
	McDonald's Corp.	716,266	1.58
	Microsoft Corp.	2,687,105	5.94
	Northern Trust Corp.	513,217	1.13
6,682	Procter & Gamble Co.	949,178	2.10
3,990	Texas Instruments, Inc.	696,614	1.54
5,346	Walmart, Inc.	776,186	1.72
5,551	Waste Management, Inc.	900,206	1.99
12,049	Xcel Energy, Inc.	774,630	1.71
		19,415,827	42.90
TOTAL COMMON (cost USD 39,667		41,777,602	92.32
Real Estate Inve	estment Trusts – 5.34%		
France			
	Gecina SA	477,830	1.06
14,112	Klepierre SA	318,690	0.70
		796,520	1.76
United States			
4,966	American Tower Corp.	896,264	1.98
	AvalonBay Communities, Inc.	343,818	0.76
3,052	Prologis, Inc.	379,760	0.84
	T. T. I.I. (EATHER) T. T. (1970)	1,619,842	3.58
cost USD 2,828,	TATE INVESTMENT TRUSTS 972)	2,416,362	5.34
Mutual Funds – Ireland	2.21%		
	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) ^{(a)(b)}	1,001,783	2.21
TOTAL MUTUAL			
(cost USD 1,001,		1,001,783	2.21
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING	45,195,747	99.87
•	OF INVESTMENTS	40,100,141	
(cost USD 43,498		45,195,747	99.87
OTHER ASSETS	AND LIABILITIES	59,889	0.13
SHAREHOLDER	S' EQUITY	45,255,636	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders Equity
	ost USD 43,498,440)	45,195,747	99.87
		59,889	0.13
Other Assets and Lia			

⁽b) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Pharmaceuticals	11.99
Banks	10.36
Electric	7.51
Software	6.54
Semiconductors	6.41
Food, Beverages & Tobacco	5.95
Telecommunications	5.49
Oil & Gas	5.06
Retail	4.84
Insurance	3.76
Others	24.41
TOTAL COMMON STOCKS	92.32
Real Estate Investment Trusts	5.34
Mutual Funds	2.21
Other Assets and Liabilities	0.13
TOTAL	100.00

Goldman Sachs Funds—Global Equity Partners ESG Portfolio Schedule of Investments As at 31 May 2023

Transferable securities admitted to an official exc Common Stocks - 95.88%	33,067,842 30,067,309 50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822 127,730,166	2.22 2.02 3.44 3.22 1.45 8.05 1.86 2.80 3.07 2.85 2.65 8.57
Finland	30,067,309 50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	2.02 3.40 3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
S74,355 Neste Oyj	30,067,309 50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	2.02 3.40 3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
Ireland	30,067,309 50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	2.02 3.40 3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
98,195 Accenture PLC Class A Japan 407,600 Hoya Corp. 99,600 Keyence Corp. 432,300 Nidec Corp. Spain 4,213,311 Banco Bilbao Vizcaya Argentaria SA Sweden 3,565,175 Hexagon AB Class B Switzerland 417,275 DSM-Firmenich AG 355,430 Nestle SA 2,087,694 UBS Group AG Taiwan 405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 1,285,631 Compass Group PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	3.40 3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
Japan	50,811,440 47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	3.40 3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
407,600 Hoya Corp. 99,600 Keyence Corp. 432,300 Nidec Corp. Spain 4,213,311 Banco Bilbao Vizcaya Argentaria SA Sweden 3,565,175 Hexagon AB Class B Switzerland 417,275 DSM-Firmenich AG 355,430 Nestle SA 2,087,694 UBS Group AG Taiwan 405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 1,285,631 Compass Group PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
99,600 Keyence Corp. Nidec Corp. Spain	47,985,267 21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	3.22 1.43 8.05 1.86 2.80 3.07 2.85 2.65
A32,300 Nidec Corp.	21,310,022 120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	1.46 8.05 1.86 2.80 3.07 2.85 2.65
Spain	120,106,729 27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	1.86 2.80 3.07 2.85 2.65
4,213,311 Banco Bilbao Vizcaya Argentaria SA Sweden	27,739,366 41,786,762 45,802,056 42,434,288 39,493,822	1.86 2.80 3.07 2.85 2.65
4,213,311 Banco Bilbao Vizcaya Argentaria SA Sweden	41,786,762 45,802,056 42,434,288 39,493,822	2.80 3.07 2.85 2.65
Sweden	41,786,762 45,802,056 42,434,288 39,493,822	2.80 3.07 2.85 2.65
3,565,175 Hexagon AB Class B Switzerland	45,802,056 42,434,288 39,493,822	3.07 2.85 2.65
Switzerland	45,802,056 42,434,288 39,493,822	3.07 2.85 2.65
417,275 DSM-Firmenich AG 355,430 Nestle SA 2,087,694 UBS Group AG Taiwan 405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	42,434,288 39,493,822	2.85 2.65
355,430 Nestle SA 2,087,694 UBS Group AG Taiwan	42,434,288 39,493,822	2.85 2.65
2,087,694 UBS Group AG Taiwan 405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 8,555,289 Rentokil Initial PLC United States	39,493,822	2.65
Taiwan 405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States		
405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	127,730,166	8.57
405,083 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States		
Manufacturing Co. Ltd. ADR ^(a) United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States		
United Kingdom 456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States		
456,624 AstraZeneca PLC 1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	40,305,759	2.70
1,285,631 Compass Group PLC 307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States		
307,133 Ferguson PLC 486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	65,999,131	4.43
486,287 InterContinental Hotels Group PLC 604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC United States	35,251,327 44,787,536	2.36 3.00
604,224 Reckitt Benckiser Group PLC 8,555,289 Rentokil Initial PLC	31,940,764	2.14
8,555,289 Rentokil Initial PLC United States	47,047,225	3.16
	67,779,765	4.55
	292,805,748	19.64
	80,460,037	5.40
439,381 Amazon.com, Inc.	53,507,818	3.59
767,730 Ball Corp.	39,307,776	2.64
1,113,101 Boston Scientific Corp.	56,334,042	3.78
158,094 Burlington Stores, Inc.	23,919,622	1.60
54,877 Costco Wholesale Corp. 134,049 Intuit, Inc.	27,766,664 54,950,707	1.86 3.69
251,338 Marsh & McLennan Cos., Inc.	43,325,644	2.91
87,426 Martin Marietta Materials, Inc.	34,497,425	2.31
284,398 NIKE, Inc. Class B	30,080,777	2.02
339,898 Northern Trust Corp.	24,465,858	1.64
111,345 NVIDIA Corp.	44,190,604	2.96
427,815 Procter & Gamble Co.	60,771,121	4.08
161,677 S&P Global, Inc. 454,920 Walt Disney Co.	58,504,439	3.92
270,727 Waste Management, Inc.	39,846,443 43,903,798	2.67 2.95
270,727 Waste Wallagement, Inc.		
	715,832,775	48.02
TOTAL COMMON STOCKS (cost USD 1,363,505,139)	1,429,442,456	95.88
Real Estate Investment Trusts – 3.55% United States		
293,148 American Tower Corp.	52,907,351	3.55
TOTAL REAL ESTATE INVESTMENT TRUSTS (cost USD 65,325,714)	52,907,351	3.55

Holdings	Security Description		1	Market Value USD	% of Shareholders' Equity
Mutual Funds	- 0.82%				
12 210 633	Goldman S	achs US\$ Trea	eurv		
12,210,03		erves Fund (X I			
	Class)(b)(c)	,		12,210,633	0.82
TOTAL MUTUA (cost USD 12,21				12,210,633	0.82
TOTAL TRANSF	L EXCHANGI			404 500 440	400.05
(cost USD 1,441				494,560,440	100.25
MARKET VALU DERIVATIVES (cost USD 1,441		MENTS EXCL		494,560,440	100.25
Share Class S		ard Currency			
Silale Class S	Jecilic Forw	aru Currency	Contracts.		% of
Amour	ıt	Amount	Maturity	Unrealised Gain	Shareholders'
Currency Bough	t Currency	Sold	Date	USD	Equity
USD 9,141,30	4 JPY	1,215,211,151	07/06/2023	465,040	0.03
USD 1,607,44	5 EUR	1,482,000	15/06/2023	23,849	0.00
USD 4,106,59		3,740,693	16/06/2023	1,333	0.00
USD 9,415,53		8,574,792	26/06/2023	246,853	0.01
USD 21,509,78	3 GBP	17,175,537	08/08/2023	220,355	0.02
UNREALISED G CONTRACTS H				957,430	0.06
				957,430 Unrealised	0.06 % of
CONTRACTS H Amour	ELD FOR HE	Amount	OSES Maturity	Unrealised Loss	% of Shareholders'
CONTRACTS H	ELD FOR HE	Amount	OSES	Unrealised	% of
CONTRACTS H Amour	eLD FOR HE	Amount	OSES Maturity	Unrealised Loss	% of Shareholders'
Amour Currency Bough	et Currency USD OSS ON FOR	Amount Sold 94,255,898	Maturity Date 26/06/2023	Unrealised Loss USD	% of Shareholders' Equity
Amour Currency Bough EUR 86,144,23 UNREALISED L	et Currency 4 USD OSS ON FOR ELD FOR HEI	Amount Sold 94,255,898 EWARD CURR DGING PURPO	Maturity Date 26/06/2023 ENCY DSES	Unrealised Loss USD (2,145,325)	% of Shareholders' Equity (0.14)
Amour Currency Bough EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU	at Currency 4 USD OSS ON FOR ELD FOR HEI E OF INVEST,041,486)	Amount Sold 94,255,898 EWARD CURR DGING PURPO	Maturity Date 26/06/2023 ENCY DSES	Unrealised Loss USD (2,145,325) (2,145,325)	% of Shareholders' Equity (0.14)
Amour Currency Bougl EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441	tt Currency 4 USD OSS ON FOR ELD FOR HEI E OF INVEST ,041,486) 6 AND LIABIL	Amount Sold 94,255,898 EWARD CURR DGING PURPO	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545	% of Shareholders' Equity (0.14) (0.14)
Amour Currency Bough EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441 OTHER ASSETS	at Currency USD OSS ON FOR ELD FOR HEI E OF INVEST, 041,486) G AND LIABIL	Amount Sold 94,255,898 EWARD CURR DGING PURPO	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545 (2,571,402)	% of Shareholders' Equity (0.14) (0.14) 100.17
Amour Currency Bougl EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441 OTHER ASSETS SHAREHOLDEF TOTAL INVESTI Total Investments e	at Currency USD OSS ON FOR ELD FOR HEI E OF INVEST, 041,486) S AND LIABIL RS' EQUITY WENTS xcluding derivati	Amount Sold 94,255,898 EWARD CURR DGING PURPO MENTS	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545 (2,571,402) 490,801,143	% of Shareholders' Equity (0.14) (0.14) 100.17 (0.17) 100.00 Shareholders' Equity
Amour Currency Bougl EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441 OTHER ASSETS SHAREHOLDEF TOTAL INVEST! Total Investments e USD 1,441,041,4 Unrealised gain on	at Currency USD USS ON FOR ELD FOR HEI E OF INVEST,041,486) S AND LIABIL RS' EQUITY MENTS Excluding derivating the second	Amount Sold 94,255,898 WARD CURR DGING PURPO MENTS LITIES	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545 (2,571,402) 490,801,143 Market Value USD	% of Shareholders' Equity (0.14) (0.14) 100.17 (0.17) 100.00 % of Shareholders' Equity 100.25
Amour Currency Bougl EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441 OTHER ASSETS SHAREHOLDEF TOTAL INVESTI Total Investments e	at Currency USD OSS ON FOR ELD FOR HEI E OF INVEST ,041,486) AND LIABIL RS' EQUITY MENTS Excluding derivate 86) forward currence	Amount Sold 94,255,898 RWARD CURR DGING PURPO MENTS LITIES	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545 (2,571,402) 490,801,143	% of Shareholders' Equity (0.14) (0.14) 100.17 (0.17) 100.00 Shareholders' Equity
Amour Currency Bough EUR 86,144,23 UNREALISED L CONTRACTS H MARKET VALU (cost USD 1,441 OTHER ASSETS SHAREHOLDEF TOTAL INVEST Total Investments e USD 1,441,041,4 Unrealised gain on purposes	at Currency 4 USD OSS ON FOR HEI E OF INVEST, 041,486) 6 AND LIABIL RS' EQUITY MENTS Excluding derivate 86) forward currency	Amount Sold 94,255,898 RWARD CURR DGING PURPO MENTS LITIES	Maturity Date 26/06/2023 ENCY DSES 1,	Unrealised Loss USD (2,145,325) (2,145,325) 493,372,545 (2,571,402) 490,801,143 Market Value USD	% of Shareholders' Equity (0.14) (0.14) 100.17 (0.17) 100.00 % of Shareholders' Equity 100.25

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.03% of the NAV.

⁽a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

⁽b) A related party to Goldman Sachs Funds.

⁽c) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Equity Partners ESG Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Internet	8.99
Commercial Services	8.47
Pharmaceuticals	7.50
Banks	6.15
Machinery—Diversified	6.02
Semiconductors	5.66
Food, Beverages & Tobacco	5.21
Electronics	4.83
Cosmetics/Personal Care	4.08
Healthcare Products	3.78
Others	35.19
TOTAL COMMON STOCKS	95.88
Real Estate Investment Trusts	3.55
Mutual Funds	0.82
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.06
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.14)
Other Assets and Liabilities	(0.17)
TOTAL	100.00

Goldman Sachs Funds—Global Future Health Care Equity Portfolio Schedule of Investments As at 31 May 2023

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity		
Transferable securities admitted to an official exchange listing Common Stocks – 97.48%						
Australia 34,490 CSL Ltd. 6,843,717						
Denmai		Genmab A/S ADR ^(a)	3,845,403	1.83		
France	4,647	Sartorius Stedim Biotech	1,216,642	0.58		
Italy	54,873	Stevanato Group SpA	1,440,416	0.69		
Japan	191 900	Chugai Pharmaceutical Co. Ltd.	5,129,755	2.44		
		Hoya Corp.	4,874,208	2.32		
	135,500	Kyowa Kirin Co. Ltd.	2,588,620	1.23		
			12,592,583	5.99		
Netherl		Argenx SE ADR ^(a)	1,652,016	0.79		
Switzer		Lonza Group AG	1,953,547	0.93		
United I	Kingdom					
	79,055	AstraZeneca PLC Oxford Nanopore Technologies PLC	11,426,384 678,449	5.44 0.32		
			12,104,833	5.76		
United	States					
		2seventy bio, Inc.	2,002,787	0.95		
		Align Technology, Inc.	2,243,514	1.07		
		Alnylam Pharmaceuticals, Inc. Axonics, Inc.	2,260,986 997,792	1.08 0.47		
		Beam Therapeutics, Inc.	810,080	0.39		
		Biogen, Inc.	6,582,727	3.13		
		BioMarin Pharmaceutical, Inc.	5,861,160	2.79		
		Boston Scientific Corp.	10,933,987	5.20		
		Bristol-Myers Squibb Co. Cooper Cos., Inc.	5,193,535 5,775,417	2.47 2.75		
		Cytokinetics, Inc.	482,722	0.23		
	11,178	Danaher Corp.	2,512,032	1.20		
		Dexcom, Inc.	7,127,972	3.39		
		Edwards Lifesciences Corp. Eli Lilly & Co.	6,896,623	3.28 6.13		
		Exact Sciences Corp.	12,875,933 2,897,570	1.38		
		Exelixis, Inc.	1,060,909	0.51		
		Gilead Sciences, Inc.	7,319,825	3.48		
		Halozyme Therapeutics, Inc.	3,480,889	1.66 1.36		
		IDEXX Laboratories, Inc. Illumina, Inc.	2,848,877 4,746,960	2.26		
		Inari Medical, Inc.	2,039,226	0.97		
		Insulet Corp.	7,126,978	3.39		
		Intuitive Surgical, Inc.	10,922,349	5.20		
		iRhythm Technologies, Inc. Mettler-Toledo International, Inc.	830,402 5,121,714	0.40 2.44		
	51,001		4,628,851	2.20		
	25,949	Novanta, Inc.	4,318,433	2.06		
		Sage Therapeutics, Inc.	1,034,840	0.49		
		Sarepta Therapeutics, Inc. Seagen, Inc.	3,113,111 6,087,705	1.48 2.90		
		Shockwave Medical, Inc.	1,675,208	0.80		
	30,396	Ultragenyx Pharmaceutical, Inc.	1,478,765	0.70		
		Veeva Systems, Inc. Class A	5,010,240	2.38		
		Wast Pharmacoutical Services Inc.	1,594,250	0.76 1.85		
		West Pharmaceutical Services, Inc. Zimmer Biomet Holdings, Inc.	3,885,690 5,088,431	2.42		
		Zoetis, Inc.	4,270,975	2.03		
			163,139,465	77.65		
	COMMON SD 206,91	N STOCKS 5,315)	204,788,622	97.48		
			,. 50,022			

	Security	Market Value	% of Shareholders'
Holdings	Description	USD	Equity
	estment Trusts – 1.64%		
United States	Alexandria Real Estate Equities, Inc.	3,453,201	1.64
	· · ·	3,433,201	1.04
TOTAL REAL ES (cost USD 5,424,	TATE INVESTMENT TRUSTS 902)	3,453,201	1.64
Mutual Funds – Ireland	0.00%		
2,893	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) ^{(b)(c)}	2,893	0.00
	· · · · · · · · · · · · · · · · · · ·	2,033	0.00
TOTAL MUTUAL (cost USD 2,893)		2,893	0.00
, ,			
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 212,34		208,244,716	99.12
MARKET VALUE	OF INVESTMENTS		
(cost USD 212,34		208,244,716	99.12
OTHER ASSETS	AND LIABILITIES	1,848,822	
SHAREHOLDER	S' EQUITY	210,093,538	100.00
			% of
TOTAL INVESTM	ENTS	Market Value USD	Shareholders' Equity
Total Investments (co	ost USD 212,343,110)	208,244,716	99.12
Other Assets and Lia	abilities	1,848,822	0.88
Shareholders' Ed	quity	210,093,538	100.00
(a) Security holdin GDR: Global D	ng is traded/held in USD. (ADR: America Depositary Receipt).	an Depositary R	teceipt/
	to Goldman Sachs Funds.		
(c) The yield for th	nis fund as at 31 May 2023 was 5.133%		
			% of Shareholders'
Allocation of Portf	olio as at 31 May 2023		Equity
Common Stock	9		
Healthcare Produ	-		33.77
Pharmaceuticals			26.81
Biotechnology			26.77
Electronics			1.76

Allocation of Portfolio as at 31 May 2023
 % of Shareholders' Equity

 Common Stocks
 Healthcare Products

 Healthcare Products
 33.77

 Pharmaceuticals
 26.81

 Biotechnology
 26.77

 Electronics
 4.76

 Software
 2.38

 Electrical Components & Equipment
 2.06

 Healthcare Services
 0.93

 TOTAL COMMON STOCKS
 97.48

 Real Estate Investment Trusts
 1.64

 Mutual Funds
 0.00

 Other Assets and Liabilities
 0.88

 TOTAL
 100.00

Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2023

Holding	gs	Security Description	Market Value USD	% of Shareholders' Equity
Trans	ferable se	curities admitted to an official ex	change listing	
Comn	non Stock	s – 97.62%		
Austra				
	159,724	Atlassian Corp. Class A	27,589,127	1.04
China				
,		Hundsun Technologies, Inc. Class A	21,252,412	0.80
4	23,396,000	Kingdee International Software Group Co. Ltd.	31,061,464	1.17
	4,524,053	Luxshare Precision Industry Co. Ltd.	01,001,101	
		Class A	17,337,926	0.66
		NetEase, Inc.	55,953,888	2.11
		Sangfor Technologies, Inc. Class A	32,239,475	1.21
	764,450	Silergy Corp. Trip.com Group Ltd.	40,411,268 24,539,752	1.52 0.92
1		Venustech Group, Inc. Class A	44,333,594	1.67
				10.00
			267,129,779	10.06
Germa	-	Informa Trabagle : AC	44 504 00 :	4.50
	1,110,587	Infineon Technologies AG	41,521,804	1.56
Japan				
		Hamamatsu Photonics KK	42,263,034	1.59
		Hoya Corp. Nidec Corp.	63,302,377	2.39
		Tokyo Electron Ltd.	39,509,560 37,211,544	1.49 1.40
	2,000	Tonyo Elocuon Eta.		
			182,286,515	6.87
Nether				
		Adyen NV ^(a)	58,700,461	2.21
	75,987	ASM International NV	32,908,398	1.24
			91,608,859	3.45
Russia	1			
	1,246,754	Yandex NV Class A ^(b)	0	0.00
Singap	ore			
	431,710	Sea Ltd. ADR ^(c)	25,034,863	0.94
South		NAVED O	00 404 400	4.00
	223,051	NAVER Corp.	33,491,166	1.26
Spain				
	1,306,802	Cellnex Telecom SA	53,273,988	2.01
Taiwar	1			
		Delta Electronics, Inc.	52,327,249	1.97
		MediaTek, Inc. Unimicron Technology Corp.	58,773,261 35,340,398	2.21 1.33
4		United Microelectronics Corp.	72,857,762	2.75
		Vanguard International	,,	
		Semiconductor Corp.	38,170,663	1.44
			257,469,333	9.70
Linit- 1	Ctate -		. ,,2	
United	1.318.048	AppLovin Corp. Class A	32,252,635	1.22
		Arista Networks, Inc.	27,925,578	1.05
	187,141		30,578,839	1.15
		Booz Allen Hamilton Holding Corp.	26,430,157	1.00
		Cadence Design Systems, Inc.	62,227,478	2.35
		CDW Corp. Datadog, Inc. Class A	22,740,332	0.86 2.77
		DocuSign, Inc.	73,521,216 19,936,056	0.75
		Dynatrace, Inc.	61,079,610	2.30
	309,477	Electronic Arts, Inc.	39,151,935	1.48
		Enphase Energy, Inc.	30,630,242	1.15
		Entegris, Inc.	57,844,090	2.18
	235,537 516,153	•	19,438,869	0.73
	510,103	Services, Inc.	27,701,932	1.04
	145,926		75,151,890	2.83
	302,814	Jack Henry & Associates, Inc.	44,970,907	1.70
	204,852		33,351,954	1.26
	167,267	KLA Corp.	75,429,054	2.84

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (0	•		
	Marvell Technology, Inc.	87,935,175	3.31
	Match Group, Inc.	29,544,750	1.11
520,606	Micron Technology, Inc.	35,744,808	1.35
	MKS Instruments, Inc.	37,867,456	1.43
	MongoDB, Inc.	33,780,101	1.27
	Motorola Solutions, Inc.	81,185,341	3.06
	Palo Alto Networks, Inc.	56,368,655	2.12
	Procore Technologies, Inc.	24,343,318	0.92
	RingCentral, Inc. Class A	20,278,360	0.76 2.08
	ServiceNow, Inc. Snap, Inc. Class A	55,240,215 36,300,763	1.37
	Snowflake, Inc. Class A	37,481,944	1.37
	Trade Desk, Inc. Class A	49,721,370	1.87
	UiPath, Inc. Class A	45,614,711	1.72
	Viavi Solutions, Inc.	45,156,930	1.70
	Workday, Inc. Class A	68,589,890	2.59
	Zscaler, Inc.	43,610,337	1.64
,	,	1,549,126,898	58.37
		1,349,120,696	36.37
Uruguay 50,409	MercadoLibre, Inc.	62,548,999	2.36
TOTAL COMMON	STOCKS		
(cost USD 2,968,	774,091)	2,591,081,331	97.62
United States	estment Trusts – 1.40% SBA Communications Corp.	37,203,775	1.40
		01,200,110	1.40
(cost USD 50,253	TATE INVESTMENT TRUSTS 3,478)	37,203,775	1.40
Mutual Funds – Ireland	0.00%		
6,406	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution	n	
	Class) ^{(d)(e)}	6,406	0.00
TOTAL MUTUAL (cost USD 6,406)		6,406	0.00
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL	EXCHANGE LISTING		
(cost USD 3,019,	033,975)	2,628,291,512	99.02
MARKET VALUE (cost USD 3,019,	OF INVESTMENTS 033,975)	2,628,291,512	99.02
OTHER ASSETS	AND LIABILITIES	25,918,431	0.98
SHAREHOLDER	S' EQUITY	2,654,209,943	100.00
		Market Value	% o Shareholders
TOTAL INVESTM	IENTS	USD	Equity
Total Investments (co	ost USD 3,019,033,975)	2,628,291,512	99.02
Other Assets and Lia	abilities	25,918,431	0.98
Shareholders' Ed		2,654,209,943	100.00
placements, ar 1933.	curity is issued to qualified institutionand is transferable as stated in rule 14 is security is determined by the Value	4A of the US Seci	ant to private urities Act of
(c) Security holding	ils security is determined by the Value ing is traded/held in USD. (ADR: Amer Depositary Receipt).		eceipt/

GDR: Global Depositary Receipt).

⁽d) A related party to Goldman Sachs Funds.
(e) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Software	33.46
Semiconductors	23.30
Internet	11.67
Electronics	8.65
Telecommunications	5.81
Computers	4.52
Commercial Services	3.21
Construction & Engineering	2.01
Electrical Components & Equipment	1.97
Advertising	1.87
Others	1.15
TOTAL COMMON STOCKS	97.62
Real Estate Investment Trusts	1.40
Mutual Funds	0.00
Other Assets and Liabilities	0.98
TOTAL	100.00

Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2023

Security Holdings Description		Market Value USD	% of Shareholders' Equity	
Trans	ferable se	curities admitted to an official exc	change listing	
	on Stock	s – 94.96%		
Brazil	7 618 100	Locaweb Servicos de Internet SA ^(a)	12,008,473	0.76
<u></u>	7,010,100	Locaweb dervices de internet on	12,000,473	0.70
China	1.483.240	Meituan Class B ^(a)	20,806,366	1.32
		NetEase, Inc.	18,794,718	1.20
		Proya Cosmetics Co. Ltd. Class A	19,544,898	1.24
	995,400	Tencent Holdings Ltd.	39,306,200	2.50
			98,452,182	6.26
France		IN ANII Marat I I amara and a sia Maittan		
	69,603	LVMH Moet Hennessy Louis Vuitton SE	60,547,354	3.85
Germa	ny			
	482,244	CTS Eventim AG & Co. KGaA	32,722,907	2.08
Hong k		Budweiser Brewing Co. APAC Ltd. (a)	22,262,964	1.41
Ireland		Budweloor Browning Co. 711 710 Etd.	22,202,004	1.41
neiana		Experian PLC	40,937,064	2.60
Italy				
		Davide Campari-Milano NV	49,781,512	3.16
	699,505	Moncler SpA	47,308,413	3.01
			97,089,925	6.17
Nether		A du a a A D ((3)	26 400 426	1.00
+		Adyen NV ^(a) Basic-Fit NV ^(a)	26,190,126 9,276,101	1.66 0.59
	2.0,0.0	2007 1111		2.25
Cinasa			35,466,227	2.20
Singap		Sea Ltd. ADR ^(b)	11,908,015	0.76
South		NAVER Corp.	14,751,362	0.94
	30,244	NAVER COIP.	14,731,302	0.54
Spain	1,864,807	EDP Renovaveis SA	37,124,941	2.36
	25,444	EDP Renovaveis SA ^(c)	506,544	0.03
			37,631,485	2.39
Switze	rland			
	230,457	DSM-Firmenich AG	25,296,039	1.61
Taiwar		AA-SC-T-L-L-	00 550 400	4.04
	3,484,000	MediaTek, Inc. Taiwan Semiconductor	30,556,186	1.94
		Manufacturing Co. Ltd.	63,073,788	4.01
			93,629,974	5.95
United	Kingdom	Farfetch Ltd. Class A	8,052,977	0.51
United	States	Tarretori Etd. Olass A	0,032,311	0.01
Jintea		Alphabet, Inc. Class C	101,679,239	6.46
		Amazon.com, Inc.	108,510,608	6.90
		Apple, Inc.	36,063,539	2.29
		Ball Corp.	33,290,650	2.12
		Bumble, Inc. Class A	12,977,040	0.82
	-	Electronic Arts, Inc.	33,301,227	2.12
		Etsy, Inc. Foot Locker, Inc.	8,730,023 11,552,296	0.55 0.73
		Illumina, Inc.	24,922,753	1.58
	-	Live Nation Entertainment, Inc.	36,759,842	2.34
	-	Mastercard, Inc. Class A	69,574,282	4.42
		Meta Platforms, Inc. Class A	72,286,974	4.59
		NextEra Energy, Inc.	56,420,167	3.59
		NIKE, Inc. Class B	47,617,866	3.03
		NVIDIA Corp. Samsonite International SA	92,698,865	5.89

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States - (0	Continued)		
	Snap, Inc. Class A	9,965,958	0.63
	T-Mobile US, Inc.	45,899,192	2.92
	Ulta Beauty, Inc.	24,996,393	1.59
426,045	Walt Disney Co.	37,317,282	2.37
		878,104,039	55.80
Uruguay			
20,616	MercadoLibre, Inc.	25,580,951	1.62
TOTAL COMMON			
(cost USD 1,711,	126,585)	1,494,441,938	94.96
Real Estate Invo	estment Trusts – 3.06%		
266,634	American Tower Corp.	48,122,104	3.06
TOTAL REAL ES (cost USD 63,406	TATE INVESTMENT TRUSTS 5,395)	48,122,104	3.06
Mutual Funds –	1.83%		
Ireland			
28,700,397	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distributio Class) ^{(d)(e)}	n 28,700,397	1.83
TOTAL MUTUAL (cost USD 28,700		28,700,397	1.83
	ERABLE SECURITIES ADMITTED	-,,	
	EXCHANGE LISTING		
(cost USD 1,803,	233,377)	1,571,264,439	99.85
MARKET VALUE	OF INVESTMENTS		
(cost USD 1,803,	233,377)	1,571,264,439	99.85
OTHER ASSETS	AND LIABILITIES	2,474,818	0.15
SHAREHOLDERS	S' EQUITY	1,573,739,257	100.00
	<u> </u>		07 -4
		Market Value	% of Shareholders
TOTAL INVESTM	ENTS	USD	Equity
	net USD 1.803.233.377)	1,571,264,439	99.85
Total Investments (co			
Total Investments (co Other Assets and Lia		2,474,818	0.15

⁺ A portion of these securities were on loan at 31 May 2023. 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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

⁽c) Valuation of this security is determined by the Valuer. See Note 4.

^(d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Internet	28.36
Semiconductors	11.84
Apparel	7.74
Electric	5.95
Retail	5.33
Food, Beverages & Tobacco	4.57
Diversified Financial Services	4.42
Entertainment	4.42
Commercial Services	4.26
Software	3.32
Others	14.75
TOTAL COMMON STOCKS	94.96
Real Estate Investment Trusts	3.06
Mutual Funds	1.83
Other Assets and Liabilities	0.15
TOTAL	100.00

Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable co	accretical admitted to an afficial av	ahanna liatina		Common Stock	s – (Continued)		
	curities admitted to an official ex	change iisting		India – (Continue	•		
Common Stock India	S - 98.00%				Persistent Systems Ltd.	19,547,877	1.02
	Aether Industries Ltd.	5,325,325	0.28		Pfizer Ltd.	7,197,426	0.38
,	Amber Enterprises India Ltd.	7,780,556	0.20		PNC Infratech Ltd.	16,711,973	0.87 0.45
	Angel One Ltd.	9,344,498	0.49		Praj Industries Ltd. Rategain Travel Technologies Ltd.	8,674,821 12,255,265	0.45
	APL Apollo Tubes Ltd.	21,080,609	1.10		Reliance Industries Ltd.	79,048,471	4.14
	Apollo Hospitals Enterprise Ltd.	26,677,918	1.40		Rossari Biotech Ltd.	5,883,397	0.31
1,205,828	Archean Chemical Industries Ltd.	7,947,988	0.42		Route Mobile Ltd.	11,991,906	0.63
2,053,448	AU Small Finance Bank Ltd.	19,255,557	1.01		SBI Life Insurance Co. Ltd. ^(a)	34,309,193	1.79
963,305	Avalon Technologies Ltd. (a)	5,008,535	0.26		Shree Cement Ltd.	11,292,518	0.59
	Axis Bank Ltd.	74,141,423	3.88		Siemens Ltd.	9,747,647	0.51
	Bajaj Consumer Care Ltd.	8,007,088	0.42	1,085,009	SJS Enterprises Ltd.	6,281,150	0.33
	Bajaj Finance Ltd.	59,150,948	3.09	2,367,490	Sona Blw Precision Forgings Ltd. (a)	15,483,471	0.81
	Balrampur Chini Mills Ltd.	16,105,638	0.84	1,309,991	Spandana Sphoorty Financial Ltd.	11,363,645	0.59
	Bank of Baroda	16,665,964	0.87		State Bank of India	30,155,023	1.58
	Bharti Airtel Ltd.	60,980,394	3.19		Stove Kraft Ltd.	4,570,976	0.24
	Bikaji Foods International Ltd.	7,897,813	0.41		Sula Vineyards Ltd.	9,702,219	0.51
	Brigade Enterprises Ltd.	10,618,364	0.56	3,552,760		41,855,937	2.19
	Cartrade Tech Ltd.	2,584,273	0.14	· ·	Sundram Fasteners Ltd.	10,069,122	0.53
	CMS Info Systems Ltd.	8,113,798	0.42	, ,	Suven Pharmaceuticals Ltd.	9,397,178	0.49
	Coforge Ltd.	20,366,110	1.07		Tata Consumer Products Ltd.	35,710,555	1.87
363,690	Computer Age Management Services Ltd.	10,323,283	0.54		Tata Motors Ltd.	31,610,795	1.65
3 088 832	Crompton Greaves Consumer	10,323,263	0.54		Tatva Chintan Pharma Chem Ltd.	4,077,415	0.21
3,300,032	Electricals Ltd.	13,242,013	0.69	· ·	TeamLease Services Ltd.	7,939,785	0.42
2 289 195	Delta Corp. Ltd.	6.707.086	0.35		Torrent Pharmaceuticals Ltd.	20,920,659	1.09
	Devyani International Ltd.	9,011,996	0.47		Trent Ltd.	14,807,960	0.77
	Dixon Technologies India Ltd.	12,748,803	0.67		Tube Investments of India Ltd.	14,315,490	0.75
	Emami Ltd.	11,783,751	0.62		United Spirits Ltd. Vinati Organics Ltd.	16,326,707	0.85 0.74
	Federal Bank Ltd.	18,393,807	0.96		Zensar Technologies Ltd.	14,239,484 15,676,064	0.74
	Fine Organic Industries Ltd.	3,332,160	0.17		Zomato Ltd.	17,521,708	0.62
	FSN E-Commerce Ventures Ltd.	7,233,306	0.38	21,017,714	Zornato Ltd.	17,321,700	0.92
2,771,824	Godrej Consumer Products Ltd.	35,443,029	1.85			1,886,137,392	98.66
1,016,956	Godrej Properties Ltd.	17,072,277	0.89	TOTAL 00111101	LOTOCKO		
2,827,763	Gokaldas Exports Ltd.	14,975,922	0.78	TOTAL COMMON		4 006 427 202	00.00
1,089,213	Gravita India Ltd.	8,092,138	0.42	(cost USD 1,968,	750,056)	1,886,137,392	98.66
744,581	Grindwell Norton Ltd.	18,766,804	0.98	TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
1,167,733	Gujarat Gas Ltd.	7,146,313	0.37	TO AN OFFICIAL	EXCHANGE LISTING		
2,875,585	HCL Technologies Ltd.	39,751,331	2.08	(cost USD 1,968,	750,658)	1,886,137,392	98.66
	HDFC Bank Ltd.	83,290,788	4.36	-			
	Hindalco Industries Ltd.	23,312,539	1.22				% of
587,559		18,942,875	0.99	Haldler	Security	Market Value	Shareholders'
	Home First Finance Co. India Ltd. (a)	14,564,785	0.76	Holdings	Description	USD	Equity
	Honeywell Automation India Ltd.	11,405,378	0.60	Other Transfera	ble Convities		
	ICICI Bank Ltd.	139,491,268	7.30				
	IDFC First Bank Ltd.	12,583,726	0.66	Common Stock	s – 0.31%		
	IIFL Finance Ltd.	10,203,147	0.53	India	A	0.407.000	0.40
	Info Edge India Ltd.	15,694,259	0.82		Avalon Technologies Ltd. (c)	2,187,899	0.12
	Infosys Ltd.	66,797,476	3.49	241,014	Mankind Pharma Ltd. (c)	3,713,582	0.19
	Infosys Ltd. ADR ^(b)	35,463,970	1.86			5,901,481	0.31
	ISGEC Heavy Engineering Ltd. JK Lakshmi Cement Ltd.	7,571,427 16,961,644	0.40 0.89		1.070.010	.,,	
	Kajaria Ceramics Ltd.			TOTAL COMMON		= 004 404	
	KEI Industries Ltd.	19,136,432 19,196,464	1.00 1.00	(cost USD 5,545,	001)	5,901,481	0.31
	Kfin Technologies Ltd.	7,340,923	0.38	TOTAL OTHER T	RANSFERABLE SECURITIES		
	Landmark Cars Ltd.	8,204,619	0.43	(cost USD 5,545,		5,901,481	0.31
	Mahindra & Mahindra Ltd.	42,008,478	2.20	·	·		
	Mahindra Lifespace Developers Ltd.	8,888,651	0.47		OF INVESTMENTS EXCLUDING		
	Mahindra Logistics Ltd. ^(a)	7,092,533	0.37	DERIVATIVES			
	Mankind Pharma Ltd.	4,089,128	0.21	(cost USD 1,974,	296,319)	1,892,038,873	98.97
	Maruti Suzuki India Ltd.	10,038,183	0.53				
	Medplus Health Services Ltd.	8,680,030	0.45				
	Metro Brands Ltd.	14,266,774	0.75				
	Mold-Tek Packaging Ltd.	8,033,830	0.42				
	Navin Fluorine International Ltd.	25,089,538	1.31				
	Newgen Software Technologies Ltd.	18,708,291	0.98				
	NHPC Ltd.	5,887,055	0.31				
	NTPC Ltd.	19,374,065	1.01				
	Oberoi Realty Ltd.	15,819,776	0.83				
1,407,570							
	Paradeep Phosphates Ltd.(a)	9,729,306	0.51				

Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2023

Futures Contracts - 0.01%

Number of Contracts	Security Description		ommitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
395	USD SGX Nifty 50 Index Futures 29/06/2023	Long	14,744,560	189,303	0.01
UNREALISED	GAIN ON FUTURES	CONT	RACTS	189,303	0.01
MARKET VAL (cost USD 1,9	UE OF INVESTMENT 74,296,319)	rs		1,892,228,176	98.98
OTHER ASSE	TS AND LIABILITIES	;		19,432,337	1.02
SHAREHOLD	ERS' EQUITY			1,911,660,513	100.00
				Market Value	% of

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost		
USD 1,974,296,319)	1,892,038,873	98.97
Unrealised gain on futures contracts	189,303	0.01
Other Assets and Liabilities	19,432,337	1.02
Shareholders' Equity	1,911,660,513	100.00

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.01% of the NAV.

⁽c) Valuation of this security is determined by the Valuer. See Note 4.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Banks	20.62
Computers	7.44
Diversified Financial Services	6.38
Pharmaceuticals	4.98
Food, Beverages & Tobacco	4.95
Automobile Manufacturers	4.38
Oil & Gas	4.14
Software	3.99
Chemicals	3.95
Building Materials	3.87
Others	34.27
TOTAL COMMON STOCKS	98.97
Unrealised Gain on Futures Contracts	0.01
Other Assets and Liabilities	1.02
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.

⁽b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Goldman Sachs Funds—Japan Equity Partners Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value ('000) JPY	% of Shareholders' Equity
Transferable se	curities admitted to an official	exchange listing	
Common Stock	s – 96.18%		
Japan		47.000.057	5.04
	Advantest Corp.	17,639,957	5.64
	Ajinomoto Co., Inc. Asahi Intecc Co. Ltd.	11,237,424 2,875,859	3.59 0.92
	Asics Corp.	9,936,959	3.18
	BayCurrent Consulting, Inc.	2,163,434	0.69
	Capcom Co. Ltd.	12,173,567	3.89
	Daiichi Sankyo Co. Ltd.	6,012,951	1.92
	Daikin Industries Ltd.	3,733,522	1.19
	Fuji Electric Co. Ltd.	12,069,628	3.86
913,100	Hamamatsu Photonics KK	6,470,120	2.07
747,200	Hoya Corp.	13,055,808	4.18
1,746,400	Ibiden Co. Ltd.	13,226,339	4.23
146,700	Keyence Corp.	9,906,455	3.17
259,500	Kurita Water Industries Ltd.	1,477,726	0.47
2,142,300	Kyowa Kirin Co. Ltd.	5,736,524	1.84
1,523,500	Mitsui Chemicals, Inc.	5,360,102	1.71
1,157,400	Nidec Corp.	7,996,901	2.56
	Nitori Holdings Co. Ltd.	14,013,334	4.48
	Nomura Research Institute Ltd.	6,215,813	1.99
	NTT Data Corp.	9,223,090	2.95
	Obic Co. Ltd.	6,193,317	1.98
	Olympus Corp.	11,113,738	3.55
	ORIX Corp.	11,106,443	3.55
	Otsuka Corp.	3,589,127	1.15
2,790,300	Pan Pacific International Holdings Corp.	6 625 564	2.12
2 894 000	Recruit Holdings Co. Ltd.	6,625,564 12,361,266	3.95
	SHIFT, Inc.	8,055,475	2.58
	Shimamura Co. Ltd.	6,329,654	2.02
	Shin-Etsu Chemical Co. Ltd.	12,958,580	4.14
	SMC Corp.	4,132,588	1.32
	Sony Group Corp.	18,623,343	5.96
	Terumo Corp.	5,675,695	1.82
	Tokio Marine Holdings, Inc.	14,069,021	4.50
	Unicharm Corp.	9,414,358	3.01
		300,773,682	96.18
TOTAL COMMON			
(cost ('000) JPY 2	255,582,109)	300,773,682	96.18
Mutual Funds – Ireland	1.20%		
379,840	Goldman Sachs Yen Liquid		
	Reserves Fund (X Accumulation		
	Class) ^{(a)(b)}	3,765,145	1.20
TOTAL MUTUAL (cost ('000) JPY 3		3,765,145	1.20
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 259,347,367)	304,538,827	97.38
	OF INVESTMENTS EXCLUDING	·	
DERIVATIVES (cost ('000) JPY 2	259 347 367)	304,538,827	97.38
	ecific Forward Currency Contra		37.30
2.1010 01033 Op	come i or mana duriency donne		
		Unrealised Gain	% of

Curre	Amount ncy Bought	Curre	Amount ncy Sold	Maturity Date	Unrealised Gain ('000) JPY	% of Shareholders' Equity
USD	294,415,250	JPY	39,143,365,691	07/06/2023	2,092,892	0.67
HKD	121,279	JPY	2,099,804	15/06/2023	66	0.00
CHF	356,285	JPY	51,298,749	16/06/2023	3,391	0.00
HKD	858,336	JPY	14,222,167	21/06/2023	1,098	0.00
EUR	62,577,029	JPY	9,033,860,154	26/06/2023	310,086	0.10

Share Class Specific Forward Currency Contracts – (Continued)

Amount Currency Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
SGD 296,099	JPY	29,514,330	20/07/2023	979	0.00
GBP 55,254,473	JPY	9,253,465,995	08/08/2023	246,482	0.08
UNREALISED GAI CONTRACTS HEL				2,654,994	0.85
Amount Currency Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
JPY 4,018,695,790	USD	30,177,492	07/06/2023	(208,011)	(0.07)
JPY 4,613,179	CHF	31,236	16/06/2023	(182)	(0.00)
JPY 675,561,506	EUR	4,642,864	26/06/2023	(17,706)	(0.00)
JPY 482,905	SGD	4,711	20/07/2023	(2)	(0.00)
JPY 71,636,938	GBP	420,000	08/08/2023	(574)	(0.00)
UNREALISED LOS CONTRACTS HELI MARKET VALUE C (cost ('000) JPY 25	D FOR HE	DGING PURPO MENTS		(226,475)	98.16
OTHER ASSETS A	ND LIABIL	ITIES		5,748,938	1.84
SHAREHOLDERS'	EQUITY			312,716,284	100.00
TOTAL INVESTME	NTS		ı	Market Value ('000) JPY	% of Shareholders' Equity
Total Investments exclu 259,347,367)	Ü	, , ,		304,538,827	97.38
Unrealised gain on forward currency contracts held for hedging purposes				2,654,994	0.85
Unrealised loss on forv	vard currenc	y contracts held f	or hedging	(000 475)	(0.07)
purposes Other Assets and Liab	ilities		(226,475) 5,748,938	(0.07) 1.84	
Shareholders' Equ	ity			312,716,284	100.00
The counterparties	for forward	currency contr	acts were Ba	rclays Bank PL	.C, BNP Paribas

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Citibank NA, Credit Suisse International, Deutsche Bank AG, HSBC Bank PLC, JP Morgan 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

The maximum individual counterparty exposure as at 31 May 2023 is 0.38% of the NAV.

- $^{\rm (a)}\,$ A related party to Goldman Sachs Funds.
- (b) The yield for this fund as at 31 May 2023 was (0.255)%.

Goldman Sachs Funds—Japan Equity Partners Portfolio Schedule of Investments As at 31 May 2023

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Computers	11.34
Electronics	10.97
Retail	8.62
Semiconductors	7.71
Healthcare Products	6.29
Home Furnishings	5.96
Chemicals	5.85
Insurance	4.50
Machinery—Diversified	4.49
Commercial Services	3.95
Others	26.50
TOTAL COMMON STOCKS	96.18
Mutual Funds	1.20
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.85
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.07)
Other Assets and Liabilities	1.84
TOTAL	100.00

Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2023

Holding	s	Security Description	Market Value ('000) JPY	% of Shareholders' Equity	Holdings	Security Description		N	Market Value ('000) JPY	% o Shareholders Equity
Transf	erable se	curities admitted to an official ex-	change listing		Common Stoo	•	ued)			
		s – 97.04%			Japan – (Contir + 246.30	ued) D Shin Nippo	n Riomedical			
Japan					240,00	Laboratorie			572,930	0.3
	224,700	Advantest Corp.	4,002,927	2.25	829,90	Shin-Etsu (Chemical Co. Ltd	d.	3,540,519	1.9
		Ajinomoto Co., Inc.	1,772,877	1.00	151,70	Shiseido C	o. Ltd.		959,827	0.5
		Asahi Intecc Co. Ltd.	772,185	0.43		SMC Corp.			1,083,590	0.6
		Asics Corp.	2,679,533	1.50) SoftBank G			1,384,670	0.7
		Astellas Pharma, Inc. BayCurrent Consulting, Inc.	2,475,195 384,328	1.39 0.22		Sony Group Sumitomo			9,202,752	5.1
+		Bridgestone Corp.	2,310,161	1.30	, ,	Sumitomo (Suzuki Mot	- · P		3,177,092 1,562,377	1.7 0.8
		Capcom Co. Ltd.	3,130,888	1.76		Terumo Co			2,221,569	1.2
+ 1		Celsys, Inc.	877,102	0.49			rp. ie Holdings, Inc.		3,201,621	1.8
		Chugai Pharmaceutical Co. Ltd.	1,753,505	0.98		Tokyo Elect			2,318,541	1.3
	618,300	Dai-ichi Life Holdings, Inc.	1,479,378	0.83		Tokyu Corp			1,276,777	0.7
		Daiichi Sankyo Co. Ltd.	3,490,719	1.96	2,631,20	O Toyota Mot	or Corp.		5,008,554	2.8
		Daikin Industries Ltd.	1,490,238	0.84		Unicharm (3,515,005	1.9
		Denso Corp.	969,850	0.54		USS Co. Lt			862,287	0.48
		Ebara Corp.	3,263,310	1.83		UT Group (1,095,937	0.6
		Fuji Corp. Fuji Electric Co. Ltd.	1,104,153	0.62 1.14			Baking Co. Ltd.		952,194	0.53
		Goldwin, Inc.	2,033,038 1,970,019	1.14	338,00) Yokogawa I	Electric Corp.		886,653	0.50
		Hamamatsu Photonics KK	2,563,672	1.44					72,826,760	97.04
	,	Hitachi Ltd.	1,123,476	0.63						
		Hitachi Zosen Corp.	721,723	0.41	TOTAL COMMO				72 026 760	97.04
		Hoshizaki Corp.	1,734,916	0.97	(cost ('000) JP	150,317,621)		172,826,760	97.04
		Hoya Corp.	3,852,791	2.16	Mutual Funds	- 0.77%				
	430,000	Ibiden Co. Ltd.	3,256,600	1.83	Ireland					
	435,100	Inpex Corp.	639,044	0.36	139,15	Goldman S	achs Yen Liquid	l		
		Internet Initiative Japan, Inc.	1,699,853	0.95		Reserves F	und (X Accumu	lation		
1		Isuzu Motors Ltd.	1,899,420	1.07		Class)(a)(b)			1,379,316	0.77
		ITOCHU Corp.	2,751,784	1.54	TOTAL MUTUA	L FUNDS				
		Kansai Electric Power Co., Inc.	1,322,765	0.74	(cost ('000) JP				1,379,316	0.77
		Keyence Corp. KOMEDA Holdings Co. Ltd.	5,544,103 865,607	3.11 0.49		-				
		Kurita Water Industries Ltd.	548,382	0.49	TOTAL TRANS			IITTED		
		Kyoritsu Maintenance Co. Ltd.	608,028	0.34	TO AN OFFICIA (cost ('000) JP)				74,206,076	97.8
		Kyowa Kirin Co. Ltd.	2,090,512	1.17	(COST (000) 3F	131,097,034	<u>'</u>	'	174,200,070	97.0
		Mabuchi Motor Co. Ltd.	809,558	0.45	MARKET VALU	E OF INVEST	MENTS EXCLU	JDING		
	46,400	Maruwa Co. Ltd. / Aichi	897,151	0.50	DERIVATIVES					
	225,300	Menicon Co. Ltd.	564,446	0.32	(cost ('000) JP	151,697,054)	1	74,206,076	97.8
	660,200	Mitsubishi Corp.	3,678,270	2.07	Share Class S	necific Forw	ard Currency	Contracts -	- 0 58%	
Ę		Mitsubishi UFJ Financial Group, Inc.	5,162,051	2.90	Onare Olass e	pecific i oiw	ara Garrency	Oominacts -		
		Mitsui Chemicals, Inc.	2,499,387	1.40					Unrealised	0/ -
		Mitsui Fudosan Co. Ltd.	2,201,786	1.24	Amou	nt	Amount	Maturity	Gain ('000)	% o Shareholders
		Miura Co. Ltd. m-up Holdings, Inc.	2,175,541	1.22 0.35	Currency Boug			Date	JPY	Equity
		Murata Manufacturing Co. Ltd.	617,668 1,510,497	0.85						
		Nidec Corp.	2,941,317	1.65	USD 33,110,0		4,426,825,393	07/06/2023	210,617	0.1
		Nifco, Inc.	983,096	0.55	EUR 111,347,1 GBP 49,246,3		15,990,979,082	26/06/2023 08/08/2023	635,271 239.894	0.36
		Nippon Paint Holdings Co. Ltd.	1,037,123	0.58	GBP 49,246,3 JPY 690,8		8,227,073,077 53,570	17/08/2023	239,094	0.0
	585,100	Nippon Telegraph & Telephone			JF1 030,0	33 SER	33,370	17/00/2023		0.00
		Corp.	2,313,281	1.30	UNREALISED (AIN ON FOR	WARD CURRE	NCY		
		Nitori Holdings Co. Ltd.	3,279,500	1.84	CONTRACTS H	ELD FOR HE	DGING PURPO	SES	1,085,787	0.6
		NOF Corp.	966,716	0.54						
		Nomura Research Institute Ltd.	697,176	0.39					Unrealised	
		NTT Data Corp.	1,115,258	0.63	A	a	A 4	B# =4!4.	Loss	% o
		Obic Co. Ltd. Olympus Corp.	1,191,802 2,451,709	0.67 1.38	Amou Currency Boug		Amount Sold	Maturity Date	('000) JPY	Shareholders Equity
		ORIX Corp.	4,549,536	2.55					• • •	
+		OSAKA Titanium Technologies Co.	7,043,330	2.55	JPY 393,699,3		2,947,476	07/06/2023	(19,129)	(0.00
	555,000	Ltd.	1,148,939	0.65	JPY 1,451,425,7		9,963,154	26/06/2023	(36,263)	(0.03
	333,200	Otsuka Corp.	1,748,899	0.98	JPY 101,935,3		601,108	08/08/2023	(1,414)	(0.00
1	1,227,200	Pan Pacific International Holdings	-		SEK 6,309,7	31 JPY	81,142,047	17/08/2023	(416)	(0.00
		Corp.	2,913,985	1.64	UNREALISED I	OSS ON FOR	WARD CURRE	NCY		
		Panasonic Holdings Corp.	928,618	0.52	CONTRACTS H				(57,222)	(0.03
		Park24 Co. Ltd.	1,784,462	1.00					,	
		Pilot Corp.	544,627	0.31	MARKET VALU					
1		Recruit Holdings Co. Ltd.	4,367,875	2.45	(cost ('000) JP	151,697,054)		175,234,641	98.3
	49,700	Rorze Corp.	545,507	0.31	OTHER ASSET	S AND I IABII	ITIES		2,865,082	1.6
	276 200									
		Seven & i Holdings Co. Ltd. SHIFT, Inc.	1,612,344 2,211,116	0.91 1.24	SHAREHOLDE				178,099,723	100.00

Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2023

TOTAL INVESTMENTS	Market Value ('000) JPY	% of Shareholders' Equity
Total Investments excluding derivatives (cost ('000) JPY		
151,697,054)	174,206,076	97.81
Unrealised gain on forward currency contracts held for hedging		
purposes	1,085,787	0.61
Unrealised loss on forward currency contracts held for hedging		
purposes	(57,222)	(0.03)
Other Assets and Liabilities	2,865,082	1.61
Shareholders' Equity	178,099,723	100.00

The counterparties for forward currency contracts were Barclays Bank PLC, BNP Paribas SA, Citibank NA, Credit Suisse International, Deutsche Bank AG, HSBC Bank PLC, JP Morgan 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.

The maximum individual counterparty exposure as at 31 May 2023 is 0.28% of the NAV.

⁽b) The yield for this fund as at 31 May 2023 was (0.255)%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Electronics	7.49
Retail	7.45
Machinery—Diversified	7.39
Home Furnishings	6.66
Computers	5.70
Pharmaceuticals	5.50
Distribution/Wholesale	5.39
Semiconductors	5.30
Automobile Manufacturers	4.76
Chemicals	4.51
Others	36.89
TOTAL COMMON STOCKS	97.04
Mutual Funds	0.77
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.61
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.03)
Other Assets and Liabilities	1.61
TOTAL	100.00

 $^{^{\}mbox{\tiny +}}$ A portion of these securities were on loan at 31 May 2023. See Note 6.

⁽a) A related party to Goldman Sachs Funds.

Goldman Sachs Funds—US Equity ESG Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	curities admitted to an official e s – 97.37%	xchange listing	
Canada 13,891	Lululemon Athletica, Inc.	4,603,755	0.64
Ireland 128,712	Aptiv PLC	11,351,111	1.58
United Kingdom 47,584	Linde PLC	16,870,432	2.36
United States			
	Alphabet, Inc. Class A	36,532,178	5.10
	American Express Co. American Water Works Co., Inc.	15,019,634 16,196,562	2.10 2.26
	Apple, Inc.	49,314,699	6.89
926,230	AT&T, Inc.	14,560,336	2.03
	Ball Corp.	12,004,096	1.68
	BlackRock, Inc.	11,704,111	1.64 2.39
	Bristol-Myers Squibb Co. Caterpillar, Inc.	17,084,678 14,140,888	1.98
	Cisco Systems, Inc.	17,609,585	2.46
	Cooper Cos., Inc.	14,727,460	2.06
	CVS Health Corp.	12,490,698	1.74
	Danaher Corp.	6,892,020	0.96
	Dexcom, Inc. DocuSign, Inc.	7,579,891 3,291,736	1.06 0.46
	Eaton Corp. PLC	16,940,988	2.37
	Eli Lilly & Co.	23,620,247	3.30
33,522	Enphase Energy, Inc.	5,820,425	0.81
	Etsy, Inc.	6,554,863	0.92
	General Electric Co.	16,498,540	2.30 2.03
	Humana, Inc. JPMorgan Chase & Co.	14,501,304 25,516,386	3.56
	Marvell Technology, Inc.	8,847,947	1.24
	McCormick & Co., Inc.	17,663,511	2.47
	McDonald's Corp.	17,918,028	2.50
	Microsoft Corp.	65,614,774	9.16
	Morgan Stanley New York Times Co. Class A	14,281,559 10,265,527	2.00 1.43
	NextEra Energy, Inc.	18,546,261	2.59
	NIKE, Inc. Class B	12,126,319	1.69
70,076	NVIDIA Corp.	27,811,763	3.88
	Old Dominion Freight Line, Inc.	13,420,153	1.87
	PayPal Holdings, Inc. Procter & Gamble Co.	8,406,867	1.17
	Rockwell Automation, Inc.	21,842,034 14,823,826	3.05 2.07
	Ross Stores, Inc.	13,961,712	1.95
76,442	Steel Dynamics, Inc.	6,966,159	0.97
	Texas Instruments, Inc.	10,438,911	1.46
	Walt Disney Co.	6,459,587	0.90
162,914	Xylem, Inc.	16,398,923	2.29
TOTAL COMMON	I STOCKS	004,333,100	92.79
(cost USD 637,02	2,051)	697,220,484	97.37
United States	estment Trusts – 2.03% American Tower Corp.	14,517,270	2.03
	TATE INVESTMENT TRUSTS	17,011,210	2.03
(cost USD 22,298		14,517,270	2.03
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 0,653)	711,737,754	99.40
MARKET VALUE DERIVATIVES (cost USD 659,32	OF INVESTMENTS EXCLUDING	711,737,754	99.40

Share Class 5	Specific	Forward	Currency	Contracts -	(0.49%)
---------------	----------	---------	----------	-------------	---------

Amount

Maturity

Amount

Unrealised % of Gain Shareholders'

Currency	Bought	Currency	Sold	Date	USD	Equity
USD 1	0,659,468	EUR	9,713,837	26/06/2023	272,853	0.04
			VARD CURRE		272,853	0.04
CONTRA	IC 13 HEL	D FOR HED	GING FURFO	7323	212,000	0.04
Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders Equity
EUR 15	5,280,585	USD	169,843,974	26/06/2023	(3,808,676)	(0.53)
			WARD CURRI		(3,808,676)	(0.53)
	VALUE (D 659,320	OF INVESTI 1,653)	MENTS		708,201,931	98.91
OTHER /	ASSETS A	ND LIABILI	TIES		7,797,344	1.09
SHAREH	IOLDERS	'EQUITY			715,999,275	100.00
TOTAL I	NVESTME	ENTS		ı	Market Value USD	% of Shareholders Equity
659,320	,653)	uding derivativ	,		711,737,754	99.40
Unrealised purpose	•	ward currency	contracts held for	or hedging	272,853	0.04
Unrealised		ward currency	contracts held for	or hedging	(3,808,676)	(0.53)
	ets and Liab	ilities			7,797,344	1.09
Shareho	lders' Equ	uity			715,999,275	100.00

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.01% of the NAV.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Software	9.62
Pharmaceuticals	8.49
Computers	6.89
Semiconductors	6.58
Internet	6.02
Banks	5.56
Retail	5.09
Miscellaneous Manufacturing	4.67
Telecommunications	4.49
Machinery—Diversified	4.36
Others	35.60
TOTAL COMMON STOCKS	97.37
Real Estate Investment Trusts	2.03
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.04
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.53)
Other Assets and Liabilities	1.09
TOTAL	100.00

Goldman Sachs Funds—US Focused Growth Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exc	hange listing	
Common Stock	s – 95.50%		
Canada			
1,739	Lululemon Athletica, Inc.	576,339	2.42
Ireland			
	Accenture PLC Class A	838,376	3.52
•	Aptiv PLC	500,478	2.10
0,0.0	, p 20		2
		1,338,854	5.62
Netherlands			
1,516	Argenx SE ADR ^(a)	597,865	2.51
United States			
	Alnylam Pharmaceuticals, Inc.	282,435	1.19
	Alphabet, Inc. Class A	1,438,281	6.03
	Amazon.com, Inc.	2,014,241	8.45
	Apple, Inc.	2,303,710	9.67
	CoStar Group, Inc.	422,766	1.77
	Enphase Energy, Inc.	339,620	1.42
	Etsy, Inc.	300,904	1.26
	HubSpot, Inc.	204,970	0.86
	Insulet Corp.	659,499	2.77
	Intuit, Inc.	562,014	2.36
	Intuitive Surgical, Inc.	765,272	3.21
	KLA Corp.	455.009	1.91
	Marvell Technology, Inc.	916,179	3.84
	Mastercard, Inc. Class A	1,349,168	5.66
	McCormick & Co., Inc.	504,425	2.12
	NIKE, Inc. Class B	661.380	2.78
	NVIDIA Corp.	2,255,072	9.46
	Old Dominion Freight Line, Inc.	474,951	1.99
1,305	_	328,834	1.38
	Salesforce, Inc.	737,832	3.10
	Sarepta Therapeutics, Inc.	371,488	1.56
	Sherwin-Williams Co.	800,402	3.36
	Snap, Inc. Class A	278,642	1.17
	Snowflake, Inc. Class A	420,204	1.76
	Tesla, Inc.	611,353	2.57
	Veeva Systems, Inc. Class A	391,642	1.64
	Workday, Inc. Class A	396,188	1.66
1,007	Tromady, mo. class 7.		
		20,246,481	84.95
TOTAL COMMON		22,759,539	95.50
	estment Trusts – 3.24%		
United States	Equinix, Inc.	771 070	3.24
	<u> </u>	771,079	3.24
TOTAL REAL ES (cost USD 377,62	TATE INVESTMENT TRUSTS (3)	771,079	3.24
Mutual Funds – Ireland	1.58%		
	Goldman Sachs US\$ Treasury		
370,302	Liquid Reserves Fund (X Distribution		
	Class)(b)(c)	376,582	1.58
	,	,	
TOTAL MUTUAL (cost USD 376,58		376,582	1.58
	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 18,359	EXCHANGE LISTING 1,107)	23,907,200	100.32
MARKET VALUE	OF INVESTMENTS		
(cost USD 18,359		22 007 200	100.32
(5031 030 10,338	, 101)	23,907,200	100.32
OTHER ASSETS	AND LIABILITIES	(75,039)	(0.32)
CHARENOI DES	S' FOUITV	22 022 464	400.00
SHAREHOLDER	D EWUIIT	23,832,161	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost USD 18,359,107) Other Assets and Liabilities	23,907,200 (75,039)	100.32 (0.32)
Shareholders' Equity	23,832,161	100.00
 (a) Security holding is traded/held in USD. (ADR: Americ GDR: Global Depositary Receipt). 	can Depositary R	teceipt/
(b) A related party to Goldman Sachs Funds.		
(c) The yield for this fund as at 31 May 2023 was 5.133	%.	
Allocation of Portfolio as at 31 May 2023		% of Shareholders' Equity
Common Stocks		
Internet		16.91
Semiconductors		15.21
Computers		13.19
Software		11.38
Healthcare Products		5.98
Diversified Financial Services		5.66
Retail		3.80
Biotechnology		3.70
Chemicals		3.36 2.78
Apparel Others		2.78 13.53
Others		13.33
TOTAL COMMON STOCKS		95.50
Real Estate Investment Trusts		3.24
Mutual Funds		1.58
Other Assets and Liabilities		(0.32)
TOTAL		100.00

Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
T	male ! :		alana e P. C		Common Stoc	ks – (Continued)		
		curities admitted to an official ex	change listing		United States –			
Commo France	n Stock	s – 96.39%				ONE Gas, Inc.	979,987	1.18
France	57 865	Constellium SE	873,183	1.06	•	Onto Innovation, Inc.	1,309,425	1.58
	37,003	Constellant CL	073,103	1.00		Pacific Premier Bancorp, Inc. PagerDuty, Inc.	556,048 723,686	0.67 0.87
Ireland						Paycor HCM, Inc.	514,361	0.62
	25,493	Alkermes PLC	740,572	0.89		Permian Resources Corp.	1,137,154	1.37
Israel						6 PJT Partners, Inc. Class A	746,365	0.90
	5,119	CyberArk Software Ltd.	787,302	0.95		Primo Water Corp.	728,166	0.88
United S	tatos				6,951	RBC Bearings, Inc.	1,421,201	1.72
Officeu 3		AAON, Inc.	1,023,463	1.24		Renasant Corp.	756,788	0.91
		AAR Corp.	797.319	0.96		2 RLI Corp.	901,301	1.09
		Acadia Healthcare Co., Inc.	1,075,207	1.30		Rogers Corp.	686,978	0.83
		Adient PLC	722,318	0.87		Sage Therapeutics, Inc.	582,398	0.70
	34,063	Allegro MicroSystems, Inc.	1,363,201	1.65		3 Saia, Inc. 3 Sarepta Therapeutics, Inc.	1,877,338 327,572	2.27 0.40
	22,496	Ameris Bancorp	717,622	0.87		SeaWorld Entertainment, Inc.	1,257,585	1.52
		Arcosa, Inc.	927,447	1.12		5 Selective Insurance Group, Inc.	1,071,944	1.30
		ASGN, Inc.	732,306	0.88		7 Shockwave Medical, Inc.	1,209,307	1.46
	-	ATI, Inc.	726,966	0.88		Simply Good Foods Co.	504,074	0.61
		Avid Bioservices, Inc. Avient Corp.	567,837	0.69	24,677	7 SM Energy Co.	645,304	0.78
	-	Avient Corp. Axcelis Technologies, Inc.	1,035,174 2,063,931	1.25 2.49		2 Smartsheet, Inc. Class A	656,336	0.79
		Axonics, Inc.	485,989	0.59		Sovos Brands, Inc.	639,809	0.77
	-	Azenta, Inc.	392,965	0.47) Sprinklr, Inc. Class A	662,108	0.80
		Badger Meter, Inc.	1,378,777	1.67		2 SPS Commerce, Inc.	965,879	1.17
		Banner Corp.	802,501	0.97		SPX Technologies, Inc.	986,915	1.19
		Boot Barn Holdings, Inc.	484,580	0.59	25,207	<u> </u>	1,007,776	1.22
	44,255	Bowlero Corp.	509,596	0.62		Texas Roadhouse, Inc. United Community Banks, Inc.	1,199,421 761,976	1.45 0.92
	18,371	Boyd Gaming Corp.	1,168,487	1.41		Utz Brands, Inc.	862,097	1.04
		Calix, Inc.	304,869	0.37		Viavi Solutions, Inc.	378.470	0.46
		Chart Industries, Inc.	469,378	0.57	•	Washington Federal, Inc.	757,597	0.92
	-	Cohu, Inc.	582,043	0.70		6 Watts Water Technologies, Inc.	,	
		CONMED Corp.	1,295,839	1.57 1.20		Class A	799,125	0.97
		Core & Main, Inc. Class A Crocs, Inc.	992,263 1,329,057	1.61		Wingstop, Inc.	817,089	0.99
		Cytokinetics, Inc.	545,972	0.66	14,318	Wyndham Hotels & Resorts, Inc.	974,340	1.18
		Dycom Industries, Inc.	500,601	0.60			77,355,066	93.49
		Evolent Health, Inc. Class A	485,010	0.59			77,000,000	
		Federal Signal Corp.	1,763,869	2.13	TOTAL COMMO			
	23,070	First Merchants Corp.	619,430	0.75	(cost USD 77,26	64,121)	79,756,123	96.39
	6,945	Five Below, Inc.	1,197,249	1.45	Real Estate Inv	vestment Trusts – 3.52%		
		Flywire Corp.	516,472	0.62	United States	763tillelit 11u3t3 – 3.32 /0		
		Foot Locker, Inc.	293,896	0.36		Physicians Realty Trust	887,228	1.07
		Glacier Bancorp, Inc.	607,404	0.73		RLJ Lodging Trust	823,764	1.00
		Graphic Packaging Holding Co. Halozyme Therapeutics, Inc.	744,224 1,004,029	0.90 1.21	19,483	B Terreno Realty Corp.	1,197,230	1.45
		Helmerich & Payne, Inc.	559.887	0.68			2.000.222	2.50
	-	Hostess Brands, Inc.	861,080	1.04			2,908,222	3.52
		Houlihan Lokey, Inc.	993,970	1.20		STATE INVESTMENT TRUSTS		
	-	Independent Bank Corp.	329,100	0.40	(cost USD 3,467	',304)	2,908,222	3.52
	17,424	Instructure Holdings, Inc.	422,880	0.51	Mutual Funds	- 0 03%		
		iRhythm Technologies, Inc.	584,235	0.71	Ireland	- 0.02%		
		KBR, Inc.	1,757,366	2.12		Goldman Sachs US\$ Treasury		
	54,218	Kratos Defense & Security	744.054		10,007	Liquid Reserves Fund (X Distribution		
	47.040	Solutions, Inc.	714,051	0.86		Class) ^{(a)(b)}	13,987	0.02
	17,040	MACOM Technology Solutions Holdings, Inc.	1,019,503	1.23	TOTAL MUTUAL	FUNDS		
	30.663	Magnolia Oil & Gas Corp. Class A	590,876	0.71	TOTAL MUTUAI (cost USD 13,98		13,987	0.02
		Manhattan Associates, Inc.	1,011,556	1.22	· · · · · · · · · · · · · · · · · · ·	·	13,307	0.02
		MasTec, Inc.	844,182	1.02		ERABLE SECURITIES ADMITTED		
	-	Matador Resources Co.	766,270	0.93		L EXCHANGE LISTING	00 070 007	
	2,000	Medpace Holdings, Inc.	411,340	0.50	(cost USD 80,74	13,412)	82,678,332	99.93
		Merit Medical Systems, Inc.	612,096	0.74	MARKET VALU	E OF INVESTMENTS EXCLUDING		<u></u>
		Meritage Homes Corp.	1,492,310	1.80	DERIVATIVES			
		Moog, Inc. Class A	1,121,193	1.36	(cost USD 80,74	5,412)	82,678,332	99.93
		National Instruments Corp.	571,211	0.69	-		· · · · · · · · · · · · · · · · · · ·	
		NeoGenomics, Inc.	452,627	0.55				
	-	Nexstar Media Group, Inc. NexTier Oilfield Solutions, Inc.	715,761 413,386	0.87 0.50				
	-	NMI Holdings, Inc. Class A	1,071,035	1.29				
	-1,070	Ollie's Bargain Outlet Holdings, Inc.	405,940	0.49				

Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2023

Share Class Specific Forward Currency Contracts – (0.02%)

% of Shareholders Equity	Unrealised Gain USD	Maturity Date	Amount Sold	Currency	Amount Bought	Currency
0.00	1,678	26/06/2023	70,266	EUR	76,811	USD
0.00	1,678		ARD CURRE			
% of Shareholders Equity	Unrealised Loss USD	Maturity Date	Amount Sold	Currency	Amount Bought	Currency
(0.02)	(17,276)	26/06/2023	771,571	USD	705,437	EUR
(0.02)	(17,276)		ARD CURRE			
99.91	82,662,734		ENTS	OF INVESTM 112)		MARKET (cost USI
0.09	77,686		TIES	ND LIABILIT	SSETS A	OTHER A
100.00	82,740,420			EQUITY	OLDERS'	SHAREH
100.00						
% of Shareholders Equity	arket Value USD	N		NTS	IVESTME	TOTAL IN
% of		,745,412)	es (cost USD 80	uding derivative	ments exclu	Total Invest
% of Shareholders' Equity 99.93	82,678,332 1,678	,745,412) or hedging	,	uding derivative	ments exclugain on forus	Total Invest Unrealised purposes Unrealised
% of Shareholders' Equity	USD 82,678,332	,745,412) or hedging	contracts held fo	uding derivative ward currency o	ments exclugain on forus	Total Invest Unrealised purposes

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.00% of the NAV.

⁽b) The yield for this fund as at 31 May 2023 was 5.133%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Semiconductors	7.65
Software	5.77
Banks	5.55
Healthcare Products	5.54
Retail	5.33
Oil & Gas	4.47
Food, Beverages & Tobacco	4.34
Computers	4.29
Biotechnology	3.81
Diversified Financial Services	3.69
Others	45.95
TOTAL COMMON STOCKS	96.39
Real Estate Investment Trusts	3.52
Mutual Funds	0.02
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.00
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.02)
Other Assets and Liabilities	0.09
TOTAL	100.00

⁽a) A related party to Goldman Sachs Funds.

Goldman Sachs Funds—US Technology Opportunities Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official	exchange listing	
Common Stock Ireland	s – 94.87%		
	Accenture PLC Class A	7,761,252	2.00
Netherlands			
	ASML Holding NV	7,175,974	1.85
United States	-		
	Adobe, Inc.	12,398,366	3.19
	Alphabet, Inc. Class C	36,126,718	9.30
	Amazon.com, Inc.	30,948,073	7.96
103,056	Apple, Inc.	18,438,264	4.75
36,136	Applied Materials, Inc.	4,864,990	1.25
	Cisco Systems, Inc.	6,757,144	1.74
	Datadog, Inc. Class A	5,549,126	1.43
26,111	Enphase Energy, Inc.	4,533,653	1.17
82,742	Fidelity National Information		
	Services, Inc.	4,440,763	1.14
15,489	HubSpot, Inc.	7,976,835	2.05
20,623	Intuit, Inc.	8,453,986	2.18
27,219	KLA Corp.	12,274,408	3.16
257,814	Marvell Technology, Inc.	15,971,577	4.11
18,367	Mastercard, Inc. Class A	6,611,569	1.70
111,026	Microsoft Corp.	37,171,505	9.57
20,575	Motorola Solutions, Inc.	5,857,908	1.51
78,090	Nasdaq, Inc.	4,256,686	1.10
	NVIDIA Corp.	23,461,164	6.04
	Oracle Corp.	9,991,322	2.57
	Palo Alto Networks, Inc.	11,070,918	2.85
	PayPal Holdings, Inc.	7,955,829	2.05
	Salesforce, Inc.	11,071,671	2.85
	ServiceNow, Inc.	6,270,865	1.61
	Snap, Inc. Class A	3,882,689	1.00
	Snowflake, Inc. Class A	4,999,424	1.29
	·	10,703,589	2.75
	Uber Technologies, Inc.	5,731,344	1.47
	UiPath, Inc. Class A	5,251,112	1.35
	Visa, Inc. Class A	12,350,513	3.18
	Workday, Inc. Class A	9,636,130	2.48
30,152	Zscaler, Inc.	4,061,474	1.04
		349,069,615	89.84
Uruguay			
3,709	MercadoLibre, Inc.	4,602,239	1.18
TOTAL COMMON (cost USD 362,66		368,609,080	94.87
Real Estate Inve	estment Trusts – 4.82%		
	American Tower Corp.	7,459,238	1.92
	Equinix, Inc.	11,266,780	2.90
		18,726,018	4.82
TOTAL REAL ES	TATE INVESTMENT TRUSTS 5,743)	18,726,018	4.82

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Mutual Funds –	0.06%		
Ireland	Coldman Cooks LICC Transvers		
220,907	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution		
	Class) ^{(a)(b)}	226,907	0.06
TOTAL MUTUAL		226 007	0.06
(cost USD 226,90		226,907	0.00
	ERABLE SECURITIES ADMITTED		
(cost USD 383,99	EXCHANGE LISTING 17.995)	387,562,005	99.75
<u> </u>	<u> </u>	,	
(cost USD 383,99	OF INVESTMENTS 17,995)	387,562,005	99.75
OTHER ASSETS	AND LIABILITIES	991,921	0.25
SHAREHOLDERS	S' EQUITY	388,553,926	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 383,997,995)	387,562,005	99.75
Other Assets and Lia		991,921	0.25
Shareholders' Ed		388,553,926	100.00
	to Goldman Sachs Funds.		
(b) The yield for th	is fund as at 31 May 2023 was 5.133%		
			% of Shareholders'
Allocation of Portfe	olio as at 31 May 2023		Equity
Common Stock	s		
Software			31.71
Internet			23.76
Semiconductors			19.16
Computers			7.79
Diversified Financ			5.98
Telecommunicatio Commercial Servi			3.25 2.05
Energy Sources	ces		1.17
TOTAL COMMON	STOCKS		94.87
Real Estate Inves	stment Trusts		4.82
Mutual Funds			0.06
Other Assets and	l Liabilities		0.25

Goldman Sachs Funds—Global Clean Energy Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	6	Security Description	Market Value USD	% of Shareholders Equity
Transfe	erable se	curities admitted to an official exc	change listing	
	on Stock	s – 99.82%		
Austria				
	1,264	Verbund AG	94,070	0.64
Canada				
		Algonquin Power & Utilities Corp.	49,191	0.34
		Boralex, Inc. Class A	514,354	3.52
		Innergex Renewable Energy, Inc. Northland Power, Inc.	260,694 562,714	1.78 3.85
		TransAlta Corp.	249.350	1.71
	20,000	Tanor tita Gorp.	1,636,303	11.20
 Denmar	l.		1,030,303	11.20
Delilliai		Orsted A/S ^(a)	673,078	4.61
	-	Vestas Wind Systems A/S	439,283	3.01
			1,112,361	7.62
France				
	14,766	Engie SA	222,211	1.52
German				
	,	Encavis AG	71,165	0.49
	20,625	RWE AG	867,900	5.94
			939,065	6.43
Israel				
	1,939	SolarEdge Technologies, Inc.	557,870	3.82
Italy	116 626	Enel SpA	722 740	5.02
		Terna Rete Elettrica Nazionale SpA	732,719 243,714	1.67
	20,000	ioma note Eletarioa nazionale opi		
			976,433	6.69
Portuga		EDP - Energias de Portugal SA	660,179	4.52
Spain				
Эрані	566	Acciona SA	93,613	0.64
		Iberdrola SA	1,160,615	7.95
	3,936	Solaria Energia y Medio Ambiente		
		SA	53,941	0.37
			1,308,169	8.96
United k	Kingdom			
	-	Atlantica Sustainable Infrastructure		
		PLC	361,574	2.48
		Drax Group PLC	306,864	2.10
		National Grid PLC	84,784	0.58 5.89
	30,912	SSE PLC	860,177	
			1,613,399	11.05
United S		450.0	500 507	0.50
	-	AES Corp.	523,587	3.59
		American Electric Power Co., Inc. Avangrid, Inc.	150,306 70,966	1.03 0.49
		Brookfield Renewable Corp. Class A	254,040	1.74
		Clearway Energy, Inc. Class A	50,674	0.35
		CMS Energy Corp.	107,993	0.74
		Darling Ingredients, Inc.	308,897	2.11
		Dominion Energy, Inc.	195,633	1.34
		Enphase Energy, Inc.	578,188	3.96
		Exelon Corp.	112,066	0.77
	-	First Solar, Inc.	442,717	3.03
		Green Plains, Inc. IDACORP, Inc.	252,329 191,796	1.73 1.31
		NextEra Energy Partners LP	191,796	0.80
	-	NextEra Energy, Inc.	949,948	6.50
		Ormat Technologies, Inc.	110,864	0.76
		Plug Power, Inc.	90,124	0.62
	12,404	Shoals Technologies Group, Inc.		
		Class A	292,052	2.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
United States – (C	Continued) Sunnova Energy International, Inc.	366,965	2.51
	Sunrun, Inc.	59,094	0.40
3,603	Xcel Energy, Inc.	231,637	1.59
		5,456,697	37.37
TOTAL COMMON (cost USD 15,768		14,576,757	99.82
Real Estate Inve	estment Trusts – 0.44%		
2,803	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	64,750	0.44
TOTAL REAL ES (cost USD 111,61	TATE INVESTMENT TRUSTS 4)	64,750	0.44
Mutual Funds –	0.00%		
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(b)(c)}	9	0.00
TOTAL MUTUAL (cost USD 9)	FUNDS	9	0.00
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 1,611)	14,641,516	100.26
	OF INVESTMENTS	14,641,516	100.26
OTHER ASSETS	AND LIABILITIES	(38,609)	(0.26)
SHAREHOLDERS	S' EQUITY	14,602,907	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co		14,641,516	100.26
Other Assets and Lia	bilities	(38,609)	(0.26)
Shareholders' Ed	quity curity is issued to qualified institutional in	14,602,907	100.00
	nd is transferable as stated in rule 144A		
	to Goldman Sachs Funds. iis fund as at 31 May 2023 was 5.133%		
The yield for th	iis iurid as at 31 May 2023 was 5.133%		% of
Allocation of Portfe	olio as at 31 May 2023		Shareholders' Equity
Common Stock			
Electric	3		72.34
Energy Sources			24.73
Agriculture Construction & En	gineering		2.11 0.64
TOTAL COMMON			99.82
Real Estate Inves			0.44
Mutual Funds			0.00
Other Assets and	d Liabilities		(0.26)
			(5.20)

100.00

TOTAL

Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	5	Security Description	Market Value USD	% of Shareholders Equity
		curities admitted to an official ex s – 90.70%	change listing	
Australi		S - 90.70 / ₀		
Austran		Transurban Group	2,196,108	5.80
			, ,	
Canada		Enhaldra Inc	4 450 474	2.06
		Enbridge, Inc. Hydro One Ltd. ^(a)	1,158,174 410,295	3.06 1.08
		Northland Power, Inc.	320,394	0.85
	-	Pembina Pipeline Corp.	602,142	1.59
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , ,	2,491,005	6.58
China				
Ommu	566.000	Beijing Capital International Airport		
	,	Co. Ltd. Class H	394,474	1.04
		ENN Energy Holdings Ltd.	687,020	1.82
	452,000	Jiangsu Expressway Co. Ltd. Class H	436,771	1.15
			1,518,265	4.01
France			,,	
	19,516	Getlink SE	329,348	0.87
	-	Veolia Environnement SA	291,705	0.77
	4,170	Vinci SA	475,974	1.26
			1,097,027	2.90
Hong K				
	192,000	China Merchants Port Holdings Co.	270 226	0.7/
	226 000	Ltd.	278,336	0.74
1		Guangdong Investment Ltd. Hutchison Port Holdings Trust	192,421 273,450	0.51 0.72
		Power Assets Holdings Ltd.	511,072	1.35
	,		1,255,279	3.32
Italy			,,	
italy	84,934	Enav SpA ^(a)	358,219	0.95
Japan				
	3,200	Central Japan Railway Co.	387,416	1.02
		Osaka Gas Co. Ltd.	773,250	2.04
	115,500	Tokyo Electric Power Co. Holdings,	205.000	4.05
	21 100	Inc.	395,929	1.05
	21,100	Tokyo Gas Co. Ltd.	446,792	1.18
			2,003,387	5.29
Mexico	40.000	Crusa Assessatuaria dal Basifica		
	40,200	Grupo Aeroportuario del Pacifico SAB de CV Class B	708,533	1.87
Spain				
		Aena SME SA ^(a)	1,164,297	3.08
	18,967	Cellnex Telecom SA ^(a)	773,222	2.04
		Ferrovial SA	370,425	0.98
	27,299	Iberdrola SA	334,625	0.88
			2,642,569	6.98
Thailan		Airports of Thailand PCL	1,196,661	3.16
United I	Kingdom			
	587	Linde PLC	208,115	0.55
	87,744	National Grid PLC	1,202,404	3.17
			1,410,519	3.72
United S		AF0.0	044 ====	
		AES Corp.	311,733	0.82
		American Floctric Power Co. Inc.	722,933	1.91
	OCU,UI	American Electric Power Co., Inc.	824,756	2.18
		American Water Works Co. Inc.	20/1/261	0.57
	1,428	American Water Works Co., Inc. Atmos Energy Corp.	204,261 528.800	
	1,428 4,574	American Water Works Co., Inc. Atmos Energy Corp. CenterPoint Energy, Inc.	204,261 528,800 691,169	0.54 1.40 1.82

	Security Description	Market Value USD	% of Shareholders Equity
Common Stocks	– (Continued)		
United States – (Co	,		
13,366	CMS Energy Corp.	764,936	2.02
30,619	CSX Corp.	941,228	2.49
16,917	Dominion Energy, Inc.	838,068	2.21
7,485	DTE Midstream LCC	340,043	0.90
	Duke Energy Corp.	585,205	1.55
	Eversource Energy	665,261	1.76
	NextEra Energy, Inc.	2,598,046	6.86
	Norfolk Southern Corp.	804,041	2.12
	ONEOK, Inc.	80,427	0.21
	PG&E Corp.	561,208	1.48
19,746 F	Sempra Energy	513,001 424,944	1.35 1.12
	Southern Co.	724,329	1.12
	Farga Resources Corp.	589,318	1.56
	Jnion Pacific Corp.	559,997	1.48
	NEC Energy Group, Inc.	1,039,540	2.75
	Williams Cos., Inc.	97,943	0.26
	Kcel Energy, Inc.	1.181.072	3.12
.0,01.	2.16.93, 11.6.		
		17,464,458	46.12
TOTAL COMMON 8 (cost USD 35,976,0		34,342,030	90.70
-	-	0 1,0 12,000	
Real Estate Inves United States	tment Trusts – 8.73%		
	American Tower Corp.	1,834,760	4.84
	Crown Castle, Inc.	275,252	0.73
	Digital Realty Trust, Inc.	221,553	0.58
	Equinix, Inc.	260,230	0.69
	SBA Communications Corp.	715,652	1.89
0,240	object communications corp.		
		3,307,447	8.73
TOTAL REAL ESTA (cost USD 4,460,25	ATE INVESTMENT TRUSTS (3)	3,307,447	8.73
Mutual Funds – 0	A7%		
Ireland	.41 /0		
178,025	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution	470.005	0.4
	Class) ^{(b)(c)}	178,025	0.47
TOTAL MUTUAL FI (cost USD 178,025)		178,025	0.47
	<u>'</u>	170,023	0.47
	RABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 40,614,3		37,827,502	99.90
MARKET VALUE O	OF INVESTMENTS		
(cost USD 40,614,3	377)	37,827,502	99.90
OTHER ASSETS A	ND LIABILITIES	36,948	0.10
SHAREHOLDERS'	EQUITY	37,864,450	100.00
		Market Value	% of Shareholders
TOTAL INVESTME	NTS	USD	Equity
Total Investments (cost		37,827,502	99.90
Other Assets and Liabil	lities	36,948	0.10
Shareholders' Equ	ity	37,864,450	100.00
(a)	rity is issued to qualified institutional i	nvestors nursus	ant to private
14471. 11110 000001	is transferable as stated in rule 144/		

⁽c) The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2023

	% of
	Shareholders'
Allocation of Portfolio as at 31 May 2023	Equity
Common Stocks	
Electric	41.24
Construction & Engineering	14.38
Pipelines	9.88
Commercial Services	8.41
Transportation	7.98
Gas	6.44
Water	1.82
Chemicals	0.55
TOTAL COMMON STOCKS	90.70
Real Estate Investment Trusts	8.73
Mutual Funds	0.47
Other Assets and Liabilities	0.10
TOTAL	100.00

Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2023

Transferable securities admitted to an official excession Securities Securiti	Holdings	3	Security Description	Market Value USD	% of Shareholders' Equity
Registration Real Estate Group SE 244,960 2.25 1.51 1	Transfe	erable se	curities admitted to an official ex	change listing	
R.430			s – 15.34%		
16,178 Vonovia SE	001111011	-	Instone Real Estate Group SE	44,960	0.23
Hong Kong			-		1.51
15,500 CK Asset Holdings Ltd. 83,492 0.43 49,300 Hongkong Land Holdings Ltd. 211,398 1.09 201,461 Sino Land Co. Ltd. 261,816 1.35 18,000 Sun Hung Kai Properties Ltd. 229,057 1.19 785,763 4.06				337,669	1.74
A9,300 Hongkong Land Holdings Ltd. 211,398 1.99 201,461 Sino Land Co. Ltd. 261,816 1.35 1.59 785,763 4.06 34,00 34,00 34,00 34,00 34,00 35,40 35,40 35,40 35,40 35,40 36,40 35,40 36,40 35,40 36,4	Hong Ko	ong			-
201,461 Sino Land Co. Ltd. 229,057 1.19		15,500	CK Asset Holdings Ltd.	83,492	0.43
18,000 Sun Hung Kai Properties Ltd. 229,057 1.19 785,763 4.06					
Test					
A,800 Kyoritsu Maintenance Co. Ltd.		18,000	Sun Hung Kai Properties Ltd.	229,057	1.19
4,800 Kyoritsu Maintenance Co. Ltd. 167,921 0.87 16,500 Mitsubishi Estate Co. Ltd. 354,513 1.83 7,300 Sumitomo Realty & Development Co. Ltd. 354,513 1.83 7,300 Sumitomo Realty & Development Co. Ltd. 175,062 0.90				785,763	4.06
16,500 Mitsu Fudosan Co. Ltd. 188,314 0.97 18,700 Sumitomo Realty & Development Co. Ltd. 175,062 0.90 885,810 4.57 175,062 0.90 885,810 4.57 175,062 0.90 885,810 4.57 175,062 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90 0.90	Japan	4 000	W " M	107.001	0.07
18,700 Mitsui Fudosan Co. Ltd. 354,513 1.83 2,700 Sumitomo Realty & Development Co. Ltd. 175,062 0.90 885,810 4.57 Netherlands					
Total Common Stocks		-			
Co. Ltd. 175,062 0.90 885,810 4.57				354,513	1.83
Netherlands		.,		175,062	0.90
11,669 CTP NV ^(a)				885,810	4.57
Singapore	Netherla				
143,800 Capitaland India Trust 112,534 0.58		11,669	CTP NV ^(a)	150,013	0.78
Spain	Singapo		0 7 1 1 7 7	440.504	0.50
Name		143,800	Capitaland India Trust	112,534	0.58
16,341 Castellum AB	Spain	4,875	Cellnex Telecom SA	198,738	1.03
United States	Sweden				
1,426 CBRE Group, Inc. Class A 106,551 0.55 709 Hilton Worldwide Holdings, Inc. 95,970 0.50 1,345 Hyatt Hotels Corp. Class A 145,973 0.75 348,494 1.80 TOTAL COMMON STOCKS (cost USD 3,235,599) 2,970,411 15.34 Total Cost USD 3,235,599) 2,970,411 15.34 Total Cost USD 3,235,599 2,970,411 15.34 0.78 9,673 Goodman Group 122,952 0.63 100,348 Scentre Group 176,062 0.91 176,062 0.91 176,062 0.91 176,062 0.91 176,062 0.91 1.35		16,341	Castellum AB	151,390	0.78
Total Common Stocks	United S		00050	100 551	0.55
1,345 Hyatt Hotels Corp. Class A 145,973 0.75					
TOTAL COMMON STOCKS (cost USD 3,235,599)			-		
TOTAL COMMON STOCKS		1,345	nyatt notels Corp. Class A		0.75
(cost USD 3,235,599) 2,970,411 15.34 Real Estate Investment Trusts − 83.45% Australia 28,315 Dexus 150,524 0.78 9,673 Goodman Group 122,952 0.63 100,348 Scentre Group 176,062 0.91 95,009 Stockland 261,996 1.35 Canada 5,763 Canadian Apartment Properties 206,944 1.07 13,651 Dream Industrial Real Estate Investment Investment Trust 137,407 0.71 10,324 RioCan Real Estate Investment Trust 150,458 0.77 494,809 2.55 France 2,304 Gecina SA 236,046 1.22 Hong Kong 166,000 Fortune Real Estate Investment Trust 119,723 0.62 Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 10,000 April Residential, Fund Invest 163,070 0.84				348,494	1.80
Australia				2,970,411	15.34
28,315			estment Trusts – 83.45%		
9,673 Goodman Group 122,952 0.63 100,348 Scentre Group 176,062 0.91 95,009 Stockland 261,996 1.35 711,534 3.67 Canada	· ······		Dexus	150.524	0.78
100,348 Scentre Group 176,062 0.91 95,009 Stockland 261,996 1.35 711,534 3.67 Canada		-			
Canada 5,763 Canadian Apartment Properties 206,944 1.07 13,651 Dream Industrial Real Estate Investment Trust 137,407 0.71 10,324 RioCan Real Estate Investment 150,458 0.77 494,809 2.55 Canadian SA 236,046 1.22 Canadian SA 236,046 1.22 Canadian SA 236,046 1.22 Canadian SA Canadian S					0.91
Canada 5,763 Canadian Apartment Properties 206,944 1.07 13,651 Dream Industrial Real Estate Investment Trust 137,407 0.71 10,324 RioCan Real Estate Investment Trust 150,458 0.77 494,809 2.55 France 2,304 Gecina SA 236,046 1.22 Hong Kong 166,000 Fortune Real Estate Investment Trust 119,723 0.62 Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84		95,009	Stockland	261,996	1.35
5,763 Canadian Apartment Properties 206,944 1.07 13,651 Dream Industrial Real Estate Investment Trust 137,407 0.71 10,324 RioCan Real Estate Investment Trust 150,458 0.77 494,809 2.55 France 2,304 Gecina SA 236,046 1.22 Hong Kong 166,000 Fortune Real Estate Investment Trust 119,723 0.62 Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84				711,534	3.67
13,651 Dream Industrial Real Estate 137,407 0.71	Canada				
Investment Trust 137,407 0.71				206,944	1.07
Trust 150,458 0.77			Investment Trust	137,407	0.71
France 2,304 Gecina SA 236,046 1.22		10,324		150,458	0.77
2,304 Gecina SA 236,046 1.22 Hong Kong 166,000 Fortune Real Estate Investment Trust 119,723 0.62 Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84				494,809	2.55
2,304 Gecina SA 236,046 1.22 Hong Kong 166,000 Fortune Real Estate Investment Trust 119,723 0.62 Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84	France				
Trust 119,723 0.62		2,304	Gecina SA	236,046	1.22
Trust 119,723 0.62	Hong Ko				
Japan 121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84		166,000		119 723	0.62
121 Comforia Residential, Inc. 291,980 1.51 31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84				110,120	0.02
31 Hoshino Resorts, Inc. 151,401 0.78 481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84	Japan	121	Comforia Residential, Inc.	291,980	1.51
481 Invincible Investment Corp. 203,258 1.05 232 Japan Metropolitan Fund Invest 163,070 0.84					0.78
232 Japan Metropolitan Fund Invest 163,070 0.84					
		30			0.75

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inve	estment Trusts – (Continued)		
Japan – (Continu			
16	Nippon Building Fund, Inc.	63,618	0.33
89	Nippon Prologis, Inc.	185,312	0.95
		1,203,654	6.21
Singapore			
	CapitaLand Ascendas	155,006	0.80
	Far East Hospitality Trust	189,888	0.98
82,100	Frasers Logistics & Commercial		
	Trust	75,153	0.39
421,324	Lendlease Global Commercial	206,894	1.07
		626,941	3.24
Spain			
17,295	Merlin Properties Socimi SA	142,009	0.73
United Kingdom	Die Vallere Orene DI O	040 400	
	Big Yellow Group PLC	213,408	1.10
	Segro PLC	316,110 235,021	1.63 1.22
	Shaftesbury Capital PLC UNITE Group PLC	195,419	1.01
,		959,958	4.96
		300,000	4.50
United States	Alexandria Real Estate Equities, Inc.	384,835	1.99
	American Homes 4 Rent Class A	321,299	1.66
.,	American Tower Corp.	258,989	1.34
	Americal Tower Corp. Americal Tower Corp. Americal Tower Corp.	167,899	0.87
	AvalonBay Communities, Inc.	590,175	3.05
	Boston Properties, Inc.	158,484	0.82
	Cousins Properties, Inc.	95,908	0.49
	CubeSmart	608,073	3.14
5,495	Digital Realty Trust, Inc.	553,127	2.85
1,653	EastGroup Properties, Inc.	273,522	1.41
	Equinix, Inc.	758,511	3.92
	Equity LifeStyle Properties, Inc.	315,990	1.63
	Equity Residential	195,473	1.01
	Extra Space Storage, Inc.	533,340	2.75
	Federal Realty Investment Trust	271,827	1.40
	Healthcare Realty Trust, Inc.	204,666	1.06
	Healthpeak Properties, Inc.	77,509	0.40
	Invitation Homes, Inc.	510,857	2.64
070	Mid-America Apartment Communities, Inc.	100,012	0.52
13 007	Prologis, Inc.	1,618,461	8.35
	Realty Income Corp.	343,853	1.77
	Regency Centers Corp.	327,409	1.69
	Ryman Hospitality Properties, Inc.	218,457	1.13
	SBA Communications Corp.	167,610	0.86
	Simon Property Group, Inc.	484,756	2.50
	Terreno Realty Corp.	231,974	1.20
	UDR, Inc.	335,248	1.73
8,929	Ventas, Inc.	383,411	1.98
17,114	VICI Properties, Inc.	522,319	2.70
	Welltower, Inc.	564,233	2.91
1,365	WP Carey, Inc.	93,694	0.48
		11,671,921	60.25
	TATE INVESTMENT TRUSTS		
(cost USD 16,943	3,773)	16,166,595	83.45

Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Mutual Funds –	1.66%		
Ireland			
322,064	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution Class) ^{(b)(c)}	322,064	1.66
TOTAL MUTUAL			
(cost USD 322,06	(4)	322,064	1.66
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 20,501	,436)	19,459,070	100.45
MARKET VALUE	OF INVESTMENTS		
(cost USD 20,501	,436)	19,459,070	100.45
OTHER ASSETS	AND LIABILITIES	(86,633)	(0.45)
SHAREHOLDERS	S' EQUITY	19,372,437	100.00
			% of
		Market Value	Shareholders'
TOTAL INVESTM	ENTS	USD	Equity
Total Investments (co	est USD 20,501,436)	19,459,070	100.45
	hilities	(86,633)	(0.45)
Other Assets and Lia	DIN. CO		

⁽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.

⁽c) The yield for this fund as at 31 May 2023 was 5.133%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Real Estate Investment Trusts	83.45
Common Stocks	
Real Estate	12.19
Lodging	2.12
Construction & Engineering	1.03
TOTAL COMMON STOCKS	15.34
Mutual Funds	1.66
Other Assets and Liabilities	(0.45)
TOTAL	100.00

⁽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 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	ecurities admitted to an official ex	change listing	
Australia 221,058	Transurban Group	2,123,998	3.87
Canada	Chartwell Retirement Residences	734,557	1.34
Denmark	Chartwell redirection recordences	704,007	1.04
6,476	Orsted A/S ^(a)	571,353	1.04
France	Facia CA	904.046	1.63
	Engie SA Veolia Environnement SA	891,916 814,320	1.48
	Vinci SA	1,116,085	2.04
		2,822,321	5.15
Germany			
-	Vonovia SE	700,200	1.28
Italy 264,570	Enav SpA ^(a)	1,115,854	2.04
Netherlands			
44,887	CTP NV ^(a)	577,054	1.05
Spain 37 435	Cellnex Telecom SA	1,526,101	2.78
	Ferrovial SA	1,269,142	2.32
		2,795,243	5.10
Thailand			
339,000	Airports of Thailand PCL	688,974	1.26
United Kingdom	Linde PLC	670,790	1.23
	National Grid PLC	2,235,350	4.08
	Severn Trent PLC	714,149	1.30
		3,620,289	6.61
United States			
	AES Corp.	711,820	1.30
	Ameren Corp. American Water Works Co., Inc.	770,658 975,819	1.41 1.78
	Cheniere Energy, Inc.	1,037,277	1.89
18,732	CMS Energy Corp.	1,072,032	1.96
	Eversource Energy	1,199,943	2.19
	NextEra Energy, Inc. Norfolk Southern Corp.	2,688,861 1,021,681	4.91 1.86
	WEC Energy Group, Inc.	1,271,415	2.32
	Xcel Energy, Inc.	1,491,914	2.72
		12,241,420	22.34
TOTAL COMMON (cost USD 28,032		27,991,263	51.08
	estment Trusts – 47.40%		
Australia 42,894	Goodman Group	545,219	0.99
Japan	=		
	Hoshino Resorts, Inc.	576,302	1.05
446	Nippon Prologis, Inc.	928,639	1.70
		1,504,941	2.75
United Kingdom	Big Yellow Group PLC	900,940	1.64
	Segro PLC	1,055,720	1.04
	UNITE Group PLC	856,804	1.56
		2,813,464	5.13
United States			
	Alexandria Real Estate Equities, Inc.	1,304,427	2.38
26,274	American Homes 4 Rent Class A	899,885	1.64

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inv	estment Trusts – (Continued)		
United States - (Continued)		
10,411	American Tower Corp.	1,878,977	3.43
9,163	AvalonBay Communities, Inc.	1,597,569	2.92
	Digital Realty Trust, Inc.	1,334,148	2.44
	Equinix, Inc.	2,111,412	3.85
	Equity LifeStyle Properties, Inc.	1,027,141	1.87
	Extra Space Storage, Inc.	1,114,902	2.03
	Invitation Homes, Inc.	1,344,876	2.45
	Prologis, Inc.	3,049,531	5.57
	Public Storage	579,442	1.06
	SBA Communications Corp.	1,081,528	1.97
	Terreno Realty Corp.	729,657	1.33
	Ventas, Inc.	777,987	1.42
	VICI Properties, Inc.	939,741	1.72
18,275	Welltower, Inc.	1,341,751	2.45
		21,112,974	38.53
TOTAL REAL ES (cost USD 26,14	TATE INVESTMENT TRUSTS 0,128)	25,976,598	47.40
84 4 4 5			
Mutual Funds - Ireland 775,994	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution		
Ireland	Goldman Sachs US\$ Treasury	775,994	1.42
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(b)(c)} FUNDS	775,994 775,994	
TOTAL MUTUAL (cost USD 775,99	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(b)(c)} FUNDS		
TOTAL MUTUAL (cost USD 775,99	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 34) ERABLE SECURITIES ADMITTED EXCHANGE LISTING		1.42 1.42 99.90
TOTAL MUTUAL (cost USD 775,99 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94)	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 34) ERABLE SECURITIES ADMITTED EXCHANGE LISTING	775,994	1.42
TOTAL MUTUAL (cost USD 775,99 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94)	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) FOF INVESTMENTS	775,994	1.42 99.90
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94) MARKET VALUE (cost USD 54,94)	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) FOF INVESTMENTS	775,994 54,743,855	99.90 99.90
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94) MARKET VALUE (cost USD 54,94)	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) OF INVESTMENTS 3,988) AND LIABILITIES	775,994 54,743,855 54,743,855	99.90 99.90 0.10
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,941 MARKET VALUE (cost USD 54,941 OTHER ASSETS	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) OF INVESTMENTS 3,988) AND LIABILITIES	775,994 54,743,855 54,743,855 54,874	99.90 99.90 0.10
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,941 MARKET VALUE (cost USD 54,941 OTHER ASSETS	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) OF INVESTMENTS 3,988) AND LIABILITIES S' EQUITY	775,994 54,743,855 54,743,855 54,874	99.90 99.90 0.10 100.00 % of Shareholders
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94) MARKET VALUE (cost USD 54,94) OTHER ASSETS SHAREHOLDER	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) OF INVESTMENTS 3,988) AND LIABILITIES S' EQUITY	775,994 54,743,855 54,743,855 54,874 54,798,729 Market Value	1.42
TOTAL MUTUAL (cost USD 775,994 TOTAL TRANSF TO AN OFFICIAL (cost USD 54,94) MARKET VALUE (cost USD 54,94) OTHER ASSETS SHAREHOLDER	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(b)(c) FUNDS 344) ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,988) OF INVESTMENTS 3,988) AND LIABILITIES S' EQUITY IENTS ast USD 54,948,988)	775,994 54,743,855 54,743,855 54,874 54,798,729 Market Value USD	99.90 99.90 0.10 100.00 % of Shareholders' Equity

⁽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.

 $^{^{\}rm (c)}~$ The yield for this fund as at 31 May 2023 was 5.133%.

Goldman Sachs Funds—Global Future Real Estate And Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2023

	% of
	Shareholders'
Allocation of Portfolio as at 31 May 2023	Equity
Common Stocks	
Electric	23.56
Construction & Engineering	10.44
Water	4.56
Commercial Services	3.87
Real Estate	3.67
Pipelines	1.89
Transportation	1.86
Chemicals	1.23
TOTAL COMMON STOCKS	51.08
Real Estate Investment Trusts	47.40
Mutual Funds	1.42
Other Assets and Liabilities	0.10
TOTAL	100.00

Goldman Sachs Funds—North America Energy & Energy Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exc	hange listing	
Common Stock	s – 94.70%		
Canada			
	Enbridge, Inc.	3,962,605	4.94
	Gibson Energy, Inc. Keyera Corp.	999,628 2,028,004	1.25 2.53
	Pembina Pipeline Corp.	3,164,786	3.94
	TC Energy Corp.	1,962,382	2.45
00,170		12,117,405	15.11
France		12,117,400	10.11
6,880	TotalEnergies SE ADR ^(a)	387,000	0.48
Italy			
14,155	Eni SpA ADR ^(a)	379,637	0.48
United Kingdom	DD DI O A DD(3)	000 440	0.40
	BP PLC ADR ^(a)	386,419	0.48
6,949	Shell PLC ADR ^(a)	390,395	0.49
		776,814	0.97
United States	Antero Midstream Corp.	1.038.642	1.29
	Cheniere Energy, Inc.	3,684,946	4.59
	Chevron Corp.	5,939,617	7.41
	ConocoPhillips	1,891,923	2.36
	Devon Energy Corp.	960,489	1.20
	Diamondback Energy, Inc.	810,262	1.01
	DTE Midstream LCC	2,689,093	3.35
	EnLink Midstream LLC	1,872,922	2.34
20,334	EOG Resources, Inc.	2,186,312	2.73
13,156	EQT Corp.	461,644	0.58
206,047	Equitrans Midstream Corp.	1,697,827	2.12
9,753	Excelerate Energy, Inc. Class A	183,113	0.23
74,596	Exxon Mobil Corp.	7,653,550	9.54
16,988	Hess Corp.	2,121,631	2.65
37,325	Hess Midstream LP Class A	1,014,493	1.26
	Kinder Morgan, Inc.	3,224,352	4.02
	Marathon Oil Corp.	1,034,766	1.29
	Marathon Petroleum Corp.	1,638,308	2.04
	NextDecade Corp.	195,996	0.24
	Occidental Petroleum Corp.	1,661,435	2.07
	ONEOK, Inc.	2,913,634	3.63
	Phillips 66	1,343,745	1.68
-,	Pioneer Natural Resources Co.	1,704,468	2.13
	Plains GP Holdings LP Class A Sempra Energy	4,374,634 390,977	5.45 0.49
	Targa Resources Corp.	4,436,832	5.53
	Valero Energy Corp.	1,488,456	1.86
	Williams Cos., Inc.	3,666,259	4.57
	•	62,280,326	77.66
TOTAL COMMON	NSTOCKS		
(cost USD 72,136	5,425)	75,941,182	94.70
Mutual Funds – Ireland	5.02%		
	Goldman Sachs US\$ Treasury		
.0,020	Liquid Reserves Fund (X Distribution Class) ^{(b)(c)}	40 500	0.05
Halfard Otto	Glass). " "	43,520	0.05
United States 7,394	ClearBridge Energy Midstream		
7,554	Opportunity Fund, Inc.	202,596	0.25
6,437		_32,000	0.20
-,	Inc.	203,023	0.25

Holdings	Security Description	Market Value USD	Shareholders' Equity
Mutual Funds –	•		
United States – (0			
7,484	ClearBridge MLP & Midstream Total Return Fund, Inc.	207,456	0.26
153,604	JPMorgan Alerian MLP Index ETN	3,371,608	4.21
		3,984,683	4.97
TOTAL MUTUAL (cost USD 3,603,		4,028,203	5.02
	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 75,739	. EXCHANGE LISTING 9,529)	79,969,385	99.72
MARKET VALUE	OF INVESTMENTS		
(cost USD 75,739	9,529)	79,969,385	99.72
OTHER ASSETS	AND LIABILITIES	224,372	0.28
SHAREHOLDER	S' EQUITY	80,193,757	% of
TOTAL INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
TOTAL INVESTM	IENTS ost USD 75,739,529)	Market Value	% of Shareholders' Equity
TOTAL INVESTM Total Investments (co Other Assets and Lie Shareholders' Ec	IENTS ost USD 75,739,529) abilities quity	Market Value USD 79,969,385 224,372 80,193,757	% of Shareholders' Equity 99.72 0.28
TOTAL INVESTM Total Investments (co Other Assets and Lie Shareholders' Ec (a) Security holdir	IENTS post USD 75,739,529) abilities	Market Value USD 79,969,385 224,372 80,193,757	% of Shareholders' Equity 99.72 0.28
TOTAL INVESTM Total Investments (or Other Assets and Lie Shareholders' Er (a) Security holdir GDR: Global E (b) A related party	DENTS Dest USD 75,739,529) abilities quity g is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds.	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28
TOTAL INVESTM Total Investments (or Other Assets and Lie Shareholders' Er (a) Security holdir GDR: Global E (b) A related party	nest USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt).	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/
TOTAL INVESTM Total Investments (co. Other Assets and Lie Shareholders' Ec (a) Security holdir GDR: Global E (b) A related party (c) The yield for th	DENTS Dest USD 75,739,529) abilities quity g is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds.	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ % of Shareholders'
TOTAL INVESTM Total Investments (co. Other Assets and Lic Shareholders' Ec. (a) Security holdir (GDR: Global II) (b) A related party (c) The yield for the Allocation of Portf Common Stock	post USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds. his fund as at 31 May 2023 was 5.133% olio as at 31 May 2023	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ % of Shareholders'
TOTAL INVESTM Total Investments (or Other Assets and Lie Shareholders' Ec (a) Security holdir GDR: Global E (b) A related party (c) The yield for th Allocation of Portf Common Stock Pipelines	post USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds. his fund as at 31 May 2023 was 5.133% olio as at 31 May 2023	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ % of Shareholders' Equity 53.73
TOTAL INVESTM Total Investments (co. Other Assets and Lic Shareholders' Ec. (a) Security holdir (GDR: Global II) (b) A related party (c) The yield for the Allocation of Portf Common Stock	post USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds. his fund as at 31 May 2023 was 5.133% olio as at 31 May 2023	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ % of Shareholders' Equity 53.73 40.48
TOTAL INVESTM Total Investments (co. Other Assets and Lie Shareholders' Ec. (a) Security holding GDR: Global E. (b) A related party. (c) The yield for the Allocation of Portf Common Stock Pipelines Oil & Gas	post USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds. nis fund as at 31 May 2023 was 5.133% folio as at 31 May 2023	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ % of Shareholders' Equity 53.73 40.48
TOTAL INVESTM Total Investments (co. Other Assets and Lic Shareholders' Ec. (a) Security holdir GDR: Global E. (b) A related party (c) The yield for the Allocation of Portf Common Stock Pipelines Oil & Gas Electric	post USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal Depositary Receipt). y to Goldman Sachs Funds. nis fund as at 31 May 2023 was 5.133% folio as at 31 May 2023	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	% of Shareholders' Equity 99.72 0.28 100.00 eceipt/ Shareholders' Equity 53.73 40.48 0.49 94.70
TOTAL INVESTM Total Investments (co. Other Assets and Lic Shareholders' Ec (a) Security holding GDR: Global I (b) A related party (c) The yield for the Allocation of Portf Common Stock Pipelines Oil & Gas Electric TOTAL COMMON	IENTS ast USD 75,739,529) abilities quity ng is traded/held in USD. (ADR: Americal) epositary Receipt). to Goldman Sachs Funds. nis fund as at 31 May 2023 was 5.133% folio as at 31 May 2023 is	Market Value USD 79,969,385 224,372 80,193,757 an Depositary R	99.72 0.28 100.00 eceipt/ % of Shareholders' Equity 53.73 40.48 0.49

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transforable see	curities admitted to an official exc	shango lieting		Common Stock	· ·		
Common Stocks		mange naming		China – (Continue	ed) China Pacific Insurance Group Co.		
Brazil	5 551.575			1,104,091	Ltd. Class A	4,623,473	0.18
9,193,542	Ambev SA ADR ^(a)	25,695,950	1.00	6,666,200	China Pacific Insurance Group Co.	1,020,170	0.10
	Azul SA—Preferred	877,018	0.03		Ltd. Class H	16,845,895	0.66
	Banco Bradesco SA ADR ^(a)	562,599	0.02		China Railway Group Ltd. Class A	1,030,879	0.04
	BB Seguridade Participacoes SA	5,935,063	0.23		China Railway Group Ltd. Class H	6,838,158	0.27
12,331,100	Cielo SA Companhia Energetica de Minas	11,419,597	0.45	13,644,000		15,743,618	0.61
0,400,747	Gerais ADR ^(a)	19,332,807	0.75	102,360	Contemporary Amperex Technology Co. Ltd. Class A	3,177,888	0.12
203.800	CTEEP-Companhia de Transmissao	10,002,007	0.70	28 482 050	CRRC Corp. Ltd. Class A	28,113,078	1.09
•	de Energia Eletrica				CRRC Corp. Ltd. Class H	9,228,725	0.36
	Paulista—Preferred	1,004,313	0.04	10,171,692	Daqin Railway Co. Ltd. Class A	10,897,614	0.42
520,000	Cyrela Brazil Realty SA	4 0 4 0 0 0 0	0.00	31,800	G-bits Network Technology Xiamen		
044.000	Empreendimentos e Participacoes	1,912,929	0.08		Co. Ltd. Class A	2,497,088	0.10
	Directional Engenharia SA	2,094,874	0.08 0.04	548,000	Guangzhou Baiyunshan	4 000 540	0.07
	EDP - Energias do Brasil SA Embraer SA ADR ^(a)	1,084,952 4,395,996	0.04	24.000	Pharmaceutical Holdings Co. Ltd.	1,836,519	0.07
	Fleury SA	2,491,124	0.17		H World Group Ltd. ADR ^(a) Haidilao International Holding Ltd. ^(b)	787,305 4,614,211	0.03 0.18
	Itausa SA—Preferred	1,861,118	0.07		Haitian International Holdings Ltd.	2,322,499	0.09
	Kepler Weber SA	1,269,653	0.05		Hangzhou Oxygen Plant Group Co.	2,522,439	0.09
	Marcopolo SA—Preferred	1,615,754	0.06	02,700	Ltd. Class A	414,437	0.02
3,021,650	Petroleo Brasileiro SA ADR ^(a)	34,869,841	1.36	2,121,748	Hundsun Technologies, Inc. Class A	12,636,549	0.49
1,814,700	Petroleo Brasileiro SA—Preferred	9,350,345	0.36	1,012,140	JD.com, Inc. Class A	16,198,820	0.63
696,100	Randon SA Implementos e			1,250,000			
	Participacoes—Preferred	1,462,110	0.06		Class H	1,207,884	0.05
	Telefonica Brasil SA	11,593,954	0.45	192,309	Jiangsu Pacific Quartz Co. Ltd.	0.000.107	0.40
69,600	WEG SA	523,047	0.02	400.007	Class A Jiangsu Yuyue Medical Equipment &	3,069,187	0.12
		139,353,044	5.42	400,007	Supply Co. Ltd. Class A	2,287,143	0.09
				746 000	Jiangxi Copper Co. Ltd. Class H	1,121,661	0.03
Cayman Islands	Hello Group, Inc. ADR ^(a)	1 205 455	0.17		KE Holdings, Inc. ADR ^(a)	9,744,382	0.38
331,300	Hello Group, Inc. ADK	4,395,455	0.17		Kingdee International Software	, , , , , , , , , , , , , , , , , , , ,	
Chile					Group Co. Ltd.	5,321,181	0.21
	Aguas Andinas SA Class A	300,260	0.01	62,600		227,297	0.01
	Banco de Chile	6,171,251	0.24		Kuaishou Technology ^(b)	2,224,122	0.09
	Cencosud SA	1,871,929	0.07		Lenovo Group Ltd.	5,060,100	0.20
31,355,036	Companhia Sud Americana de Vapores SA	2,267,450	0.09		Li Ning Co. Ltd. Lifetech Scientific Corp.	2,482,886 305,029	0.10 0.01
76 773	Quinenco SA	271,909	0.03		Meituan Class B ^(b)	31,991,871	1.24
	Sociedad Quimica y Minera de Chile	,		1,945,500		32,743,323	1.27
	SA ADR ^(a)	5,250,056	0.21		Ningbo Deye Technology Co. Ltd.	02,140,020	1.21
		40 400 055	0.00	.,	Class A	937,176	0.04
		16,132,855	0.63		Nongfu Spring Co. Ltd. Class H ^(b)	11,010,741	0.43
China				4,993,500	People's Insurance Co. Group of		
	3SBio, Inc. ^(b)	321,493	0.01		China Ltd. Class A	4,284,975	0.17
1,770,469	Aier Eye Hospital Group Co. Ltd.			18,224,000	People's Insurance Co. Group of	0.004.577	0.07
	Class A	6,663,490	0.26	20 456 000	China Ltd. Class H	6,884,577	0.27
	AK Medical Holdings Ltd. ^(b)	140,478	0.01	30,456,000	PICC Property & Casualty Co. Ltd. Class H	36,273,269	1.41
	Alibaba Group Holding Ltd.	53,016,158	2.06	265 400	Ping An Bank Co. Ltd. Class A	432,323	0.02
	ANTA Sports Products Ltd. Autohome, Inc. ADR ^(a)	10,193,019 4,016,634	0.40 0.16		Ping An Insurance Group Co. of	102,020	0.02
	Baidu, Inc. Class A	5,576,351	0.10		China Ltd. Class A	3,223,744	0.13
	Bank of Communications Co. Ltd.	3,370,331	0.22	3,481,061	Shanghai International Port Group		
000,000	Class H	233,965	0.01		Co. Ltd. Class A	2,572,577	0.10
99,200	Bilibili, Inc. Class Z	1,573,230	0.06		Shenergy Co. Ltd. Class A	1,037,251	0.04
20,745	BYD Co. Ltd. Class A	739,895	0.03	440,364	Shenzhen Mindray Bio-Medical	10 500 517	0.70
674,000	BYD Co. Ltd. Class H	20,273,815	0.79	054 400	Electronics Co. Ltd. Class A	18,586,517	0.72
	China BlueChemical Ltd. Class H	1,631,809	0.06	251,400	Sichuan Road & Bridge Group Co. Ltd. Class A	535,955	0.02
14,583,000	China CITIC Bank Corp. Ltd.			1 166 500	Sinotruk Hong Kong Ltd.	1,649,628	0.02
7.070.000	Class H	7,668,888	0.30		Sunny Optical Technology Group	1,010,020	0.00
7,272,000	China Communications Services Corp. Ltd. Class H	3,453,561	0.13	300,000	Co. Ltd.	5,506,156	0.21
76 763 000	China Construction Bank Corp.	5,755,501	0.13		Tencent Holdings Ltd.	113,290,625	4.41
7 0,7 00,000	Class H	49,076,318	1.91	2,069,600	Tencent Music Entertainment Group		
1,286,000	China International Marine	-,,3			ADR ^(a)	14,259,544	0.55
, ,	Containers Group Co. Ltd. Class H	771,107	0.03	1,970,000	Topsports International Holdings	4 500 555	
1,780,000	China Lesso Group Holdings Ltd.	1,174,499	0.05	407.000	Ltd. ^(b)	1,528,859	0.06
4,935,871	China Minsheng Banking Corp. Ltd.				TravelSky Technology Ltd. Class H	249,667	0.01
	Class A	2,740,838	0.11	166,500	Trip.com Group Ltd. Trip.com Group Ltd. ADR ^(a)	4,202,045 5,342,985	0.16 0.21
196,000	China National Medicines Corp. Ltd.	1 000 100	0.04	177,500		2,369,140	0.21
616 000	Class A China Nonferrous Mining Corp. Ltd.	1,099,463	0.04 0.01	1,938,000	-	16,664,597	0.65
010,000	Orma Nomerrous Minny Corp. Ltd.	295,392	0.01	.,,500	3 , 1	.,,	2.00

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)		
China – (Continue	ed)			India – (Continue	d)		
	Uni-President China Holdings Ltd.	520,746	0.02		Maruti Suzuki India Ltd.	22,181,651	0.86
	Vipshop Holdings Ltd. ADR ^(a)	8,975,904	0.35		Max Healthcare Institute Ltd.	985,434	0.04
	Weibo Corp. ADR ^(a)	66,640	0.00		MRF Ltd.	1,587,629	0.06
	Wuxi Biologics Cayman, Inc. (b)	7,223,243	0.28		Narayana Hrudayalaya Ltd.	241,346	0.01
	XD, Inc.	234,383	0.01		NCC Ltd.	531,178	0.02
	Yadea Group Holdings Ltd. (b) Yum China Holdings, Inc.	780,658	0.03		Nestle India Ltd.	3,941,346	0.15
	Zangge Mining Co. Ltd. Class A	17,786,655 2,109,514	0.69 0.08		Petronet LNG Ltd. Polycab India Ltd.	2,615,900 2.289.369	0.10
	Zhejiang Century Huatong Group	2,109,514	0.06		Power Finance Corp. Ltd.	9,084,130	0.0
0,200,000	Co. Ltd. Class A	5,413,420	0.21		Power Grid Corp. of India Ltd.	2,809,724	0.1
328.000	Zhejiang Expressway Co. Ltd.	-,,		10.063.360		17,201,359	0.67
	Class H	242,790	0.01	.,,	Reliance Industries Ltd.	1,483,125	0.06
571,700	Zhongjin Gold Corp. Ltd. Class A	900,050	0.03	345,400	SBI Life Insurance Co. Ltd. (b)	5,150,998	0.20
843,600				5,343,808	State Bank of India	37,408,388	1.46
	Ltd.	3,548,130	0.14	355,635	Tata Consultancy Services Ltd.	14,122,531	0.55
		704,897,709	27.43	53,762	Tata Motors Ltd.	341,574	0.0
		704,007,700	27.40		Tata Motors Ltd. Class A	451,784	0.02
Greece				281,940		1,360,112	0.0
900,517	OPAP SA	15,413,275	0.60		TVS Motor Co. Ltd.	3,619,201	0.14
Hong Kong					UltraTech Cement Ltd.	1,669,924	0.07
6,688,000	Bosideng International Holdings Ltd.	2,774,501	0.11	689,770	Varun Beverages Ltd. West Coast Paper Mills Ltd.	14,114,332	0.55 0.00
1,127,000	China Medical System Holdings Ltd.	1,582,471	0.06	9,525	West Coast Paper Willis Ltd.	62,559	0.00
660,000	China Resources Beer Holdings Co.					352,758,753	13.73
	Ltd.	4,161,694	0.16	La de casa de			
	CIMC Enric Holdings Ltd.	442,975	0.02	Indonesia	AKB Corporindo Thk DT	328,574	0.01
	Geely Automobile Holdings Ltd.	5,048,868	0.20		AKR Corporindo Tbk PT Aneka Tambang Tbk	3,379,996	0.0
	Kingboard Holdings Ltd.	2,223,898	0.09		Bank Central Asia Tbk PT	29,399,549	1.15
	Kunlun Energy Co. Ltd.	7,851,493	0.30	-, -,	Bank Mandiri Persero Tbk PT	22,434,672	0.87
161,500	Orient Overseas International Ltd.	1,967,679	0.08		Bank Pembangunan Daerah Jawa	,,	
10,282,000	Ltd.	3,148,857	0.12		Barat Dan Banten Tbk PT Bank Pembangunan Daerah Jawa	978,111	0.04
27,747,000	Sino Biopharmaceutical Ltd.	13,208,730	0.51	00,100,000	Timur Tbk PT	1,678,132	0.07
		42,411,166	1.65	44,058,200	Bank Rakyat Indonesia Persero Tbk		
In all a					PT	16,378,433	0.64
India 324 486	ABB India Ltd.	16,168,662	0.63	1,233,600	Indocement Tunggal Prakarsa Tbk		
	Adani Ports & Special Economic	10,100,002	0.03	17 105 100	PT	814,467	0.03
01,020	Zone Ltd.	303,577	0.01	17,425,400	Surya Esa Perkasa Tbk PT	566,894	0.02
358,953	Ambuja Cements Ltd.	1,835,919	0.07			75,958,828	2.96
361,846	APL Apollo Tubes Ltd.	4,962,875	0.19	I and a second			
211,146	Apollo Hospitals Enterprise Ltd.	11,785,888	0.46	Ireland	DDD Haldings Inc. ADD(8)	2 620 044	0.44
2,602,675	Axis Bank Ltd.	28,751,966	1.12	56,880	PDD Holdings, Inc. ADR ^(a)	3,628,944	0.14
	Bajaj Auto Ltd.	18,107,422	0.71	Kuwait			
	Bajaj Finance Ltd.	4,959,369	0.19	1,411,476	Kuwait Finance House KSCP	3,243,665	0.13
	Bajaj Holdings & Investment Ltd.	1,395,125	0.05	831,786			
, . ,	Bank of Baroda	4,929,542	0.19		KSCP	1,405,912	0.05
98,054	Britannia Industries Ltd. Canara Bank	5,518,302	0.22	1,609,414	National Bank of Kuwait SAKP	4,812,809	0.19
. ,	Ceat Ltd.	306,185 1,884,501	0.01 0.07			9,462,386	0.37
	Cochin Shipyard Ltd. (b)	1,548,544	0.06			., . ,	
682 518	Cummins India Ltd.	14,502,470	0.56	Luxembourg	(0)		
	Dr Reddy's Laboratories Ltd. ADR ^(a)	3,811,073	0.15	8,300	Ternium SA ADR ^(a)	310,586	0.01
	Eicher Motors Ltd.	37,934,928	1.48	Mexico			
	Federal Bank Ltd.	2,205,756	0.09		Arca Continental SAB de CV	33,059,112	1.29
	Garden Reach Shipbuilders &	_,,		349,472	Coca-Cola Femsa SAB de CV		
•	Engineers Ltd.	261,334	0.01		ADR ^(a)	29,415,058	1.14
252,438	Great Eastern Shipping Co. Ltd.	2,095,354	0.08	84,101	Grupo Aeroportuario del Centro		
	Hero MotoCorp Ltd.	5,143,099	0.20		Norte SAB de CV	877,700	0.03
	Hindustan Zinc Ltd.	4,173,998	0.16	996,506	Grupo Financiero Banorte SAB de	0.404.045	
	ICICI Bank Ltd. ADR ^(a)	8,558,901	0.33	0.054.440	CV Class O	8,161,842	0.32
	IndiaMart InterMesh Ltd.	1,667,905	0.07	2,054,442	Kimberly-Clark de Mexico SAB de CV Class A	A 1A7 711	0.16
	Indian Hotels Co. Ltd.	134,704	0.01		OV Class A	4,147,711	0.16
	Infosys Ltd. ADR ^(a)	3,779,011	0.15			75,661,423	2.94
	Jindal Stainless Ltd.	72,064	0.00	DL::::::::		·	
	Jindal Steel & Power Ltd.	2,503,150	0.10	Philippines	Avala Corp	604.040	0.00
	JK Paper Ltd.	3,746,164	0.15		Ayala Corp. Bank of the Philippine Islands	621,042 1,265,015	0.02
1,551,890	JSW Steel Ltd. Karur Vysya Bank Ltd.	13,044,258 113,940	0.51 0.00		BDO Unibank, Inc.	2,898,029	0.03
QQ 072		110.540	0.00	1, 130,300	223 Offibality, 1110.	2,000,020	0.11
	KEC International Ltd.	304,502	0.01	85 600	GT Capital Holdings, Inc.	786,394	0.03

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
Philippines – (Co			
2,719,170	International Container Terminal		
405.000	Services, Inc.	9,440,505	0.37
	Jollibee Foods Corp.	1,827,612	0.07
	Manila Electric Co.	674,018	0.03
	Metro Pacific Investments Corp. Metropolitan Bank & Trust Co.	1,326,843	0.05 0.17
	Robinsons Land Corp.	4,357,019 129,964	0.17
	SM Investments Corp.	2,870,327	0.01
170,000	OW IIVOSUIICINO COIP.	26,196,768	1.02
Poland		20,130,700	1.02
	Bank Polska Kasa Opieki SA	3,116,002	0.12
	Jastrzebska Spolka Weglowa SA	658,199	0.03
	Powszechny Zaklad Ubezpieczen		
	SA	17,828,261	0.69
		21,602,462	0.84
Qatar	Commercial Bank BSOC	472.652	0.03
	Commercial Bank PSQC	472,653	0.02
	Estithmar Holding QPSC Industries Qatar QSC	780,404 2.415.700	0.03
	Ooredoo QPSC	2,415,799 666,758	0.10
	Qatar Aluminum Manufacturing Co.	56,994	0.00
	Qatar Electricity & Water Co. QSC	748,928	0.00
	Qatar Fuel QSC	302,090	0.01
	Qatar Gas Transport Co. Ltd.	866,809	0.03
	Qatar International Islamic Bank	,000	5.00
,	QSC	357,499	0.01
485,823	Qatar Islamic Bank SAQ	2,336,110	0.09
462,588	Qatar National Bank QPSC	2,033,850	0.08
206,646	Qatar Navigation QSC	578,446	0.02
		11,616,340	0.45
Russia	(3)(c)		
	Novatek PJSC GDR ^{(a)(c)}	0	0.00
	Novolipetsk Steel PJSC GDR ^{(a)(c)}	0	0.00
	PhosAgro PJSC GDR ^{(a)(c)} Polyus PJSC GDR ^{(a)(c)}	0	0.00
	Sberbank of Russia PJSC ^(c)	0	0.00
	Tatneft PJSC ADR ^{(a)(c)}	0	0.00
	VTB Bank PJSC ^(c)	0	0.00
1,100,000,000	VID Bank 1 000		
Saudi Arabia		0	0.00
	Abdullah Al Othaim Markets Co.	3,982,294	0.16
	Al Hammadi Holding	3,372,692	0.13
	Alinma Bank	2,597,199	0.10
	Almarai Co. JSC	2,404,448	0.09
75,838	Arab National Bank	514,310	0.02
87,687	Arabian Centres Co. Ltd.	481,887	0.02
	Arabian Contracting Services Co. Bupa Arabia for Cooperative	1,810,966	0.07
	Insurance Co.	1,479,150	0.06
339,270	Dr Sulaiman Al Habib Medical Services Group Co.	24,146,887	0.94
434,550	Jarir Marketing Co.	2,038,892	0.08
	Leejam Sports Co. JSC	2,121,945	0.08
	Mouwasat Medical Services Co.	1,682,049	0.07
28,867	National Gas & Industrialization Co.	471,779	0.02
	National Medical Care Co.	2,289,291	0.09
	Riyad Bank	9,313,692	0.36
86,264 1,625,071	SABIC Agri-Nutrients Co. Sahara International Petrochemical	2,873,045	0.11
.,020,071	Co.	15,412,775	0.60
180,551		2,987,571	0.12
	Saudi Arabian Oil Co.(b)	788,381	0.03
93,882	Saudi British Bank	5,186,127	0.20
93,882 526,013	Saudi British Bank Saudi Cement Co.	5,186,127 571,574	0.20
93,882 526,013 36,530			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Saudi Arabia – (C	ontinued)		
	Saudi National Bank	751,565	0.03
	Saudi Reinsurance Co.	196,986	0.01
	Saudi Telecom Co. Savola Group	847,107 383,713	0.03 0.01
40,102	Savoia Group		0.01
		89,748,425	3.49
South Africa			
	Anglo American Platinum Ltd.	4,805,443	0.19
	AngloGold Ashanti Ltd. ADR ^(a)	17,585,251	0.69
	DRDGOLD Ltd. FirstRand Ltd.	245,938 28,506,504	0.01 1.11
	Gold Fields Ltd. ADR ^(a)	16,261,558	0.63
	Kumba Iron Ore Ltd.	103,787	0.00
	Remgro Ltd.	257,275	0.01
		67,765,756	2.64
		01,103,130	2.04
South Korea	Classys Inc	489,132	0.00
	Classys, Inc. DB Insurance Co. Ltd.	489,132 10,509,019	0.02 0.41
,	Dear U Co. Ltd.	446,698	0.02
	Doosan Bobcat, Inc.	9,760,261	0.38
27,469	Douzone Bizon Co. Ltd.	642,875	0.02
823	Ecopro Co. Ltd.	348,588	0.01
	Grand Korea Leisure Co. Ltd.	312,976	0.01
	GS Holdings Corp.	9,213,435	0.36
	HAESUNG DS Co. Ltd.	4,233,544	0.16
	Hana Financial Group, Inc.	1,430,180	0.06
	Hanmi Semiconductor Co. Ltd. HD Hyundai Construction	3,181,795	0.12
201,000	Equipment Co. Ltd.	10,665,327	0.42
46,648	HD Hyundai Electric Co. Ltd.	1,716,643	0.07
645,753	Humasis Co. Ltd.	1,414,652	0.05
56,132	Hyundai Marine & Fire Insurance		
02.267	Co. Ltd.	1,386,184	0.05
	Hyundai Motor Co. Hyundai Rotem Co. Ltd.	12,532,705 277,280	0.49 0.01
	JB Financial Group Co. Ltd.	4,276,713	0.17
	Jeisys Medical, Inc.	344,543	0.01
	JYP Entertainment Corp.	5,839,272	0.23
51,148	Kangwon Land, Inc.	702,161	0.03
	KB Financial Group, Inc.	19,470,311	0.76
	Kia Corp.	45,087,543	1.75
	LF Corp.	73,989	0.00
	LG Chem Ltd. LG Uplus Corp.	1,807,348 1,158,062	0.07 0.04
	Lotte Chilsung Beverage Co. Ltd.	1,385,006	0.04
	LX INTERNATIONAL Corp.	8,425,850	0.33
	NAVER Corp.	20,780,646	0.81
35,863	Neowiz	1,349,268	0.05
	POSCO Holdings, Inc.	9,903,575	0.39
	Posco International Corp.	5,904,240	0.23
	Samsung C&T Corp.	2,105,297	0.08
1,551,601	Samsung Electronics Co. Ltd. Samsung Electronics Co.	83,390,350	3.25
300,929	Ltd.—Preferred	13,538,524	0.53
269,689		5,742,432	0.22
	Samsung Fire & Marine Insurance		
	Co. Ltd.	622,443	0.02
	Samsung SDI Co. Ltd.	28,537,013	1.11
	Samsung SDS Co. Ltd.	1,377,519	0.05
	SeAH Besteel Holdings Corp.	325,327	0.01
	Seoul Semiconductor Co. Ltd. Shinhan Financial Group Co. Ltd.	399,289 19,689,540	0.02 0.77
4,727		390,591	0.77
	SNT Motiv Co. Ltd.	264,518	0.01
	Value Added Technology Co. Ltd.	913,855	0.04
		352 366 510	13.71
		352,366,519	13.7

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Taiwan 122,000	Advanced International Multitech Co.		
	Ltd.	315,399	0.01
457,000	Advantech Co. Ltd.	6,039,648	0.23
	Ardentec Corp.	6,946,967	0.27
	ASE Technology Holding Co. Ltd.	28,156,251	1.10
	Asia Cement Corp.	147,201	0.01
	Asia Vital Components Co. Ltd.	5,078,841	0.20
	AURAS Technology Co. Ltd.	2,896,580	0.11
	Bafang Yunji International Co. Ltd. Brighton-Best International Taiwan, Inc.	904,971	0.04
2 430 000	Catcher Technology Co. Ltd.	14,654,766	0.57
	Chipbond Technology Corp.	1,540,402	0.06
	Chroma ATE, Inc.	1,528,814	0.06
	Compal Electronics, Inc.	8,621,968	0.34
	Compeq Manufacturing Co. Ltd.	646,168	0.03
	Continental Holdings Corp.	2,037,095	0.08
	eMemory Technology, Inc.	11,709,946	0.46
	Feng TAY Enterprise Co. Ltd.	626,341	0.02
	FLEXium Interconnect, Inc.	4,942,837	0.19
	G Shank Enterprise Co. Ltd.	85,121	0.00
	Gamania Digital Entertainment Co. Ltd.	3,112,036	0.12
2 344 000	Getac Holdings Corp.	5,270,554	0.20
	Gigabyte Technology Co. Ltd.	4,456,181	0.17
	Goldsun Building Materials Co. Ltd.	133,894	0.01
	IEI Integration Corp.	752,014	0.03
	Innodisk Corp.	2,659,083	0.10
	International Games System Co.	,,	
	Ltd.	12,222,806	0.48
320,000	Inventec Corp.	383,491	0.01
73,000	Jentech Precision Industrial Co. Ltd.	1,417,055	0.06
8,861,000	King Yuan Electronics Co. Ltd.	15,541,529	0.60
3,407,000	Lite-On Technology Corp.	9,852,806	0.38
	M31 Technology Corp.	9,001,623	0.35
	Makalot Industrial Co. Ltd.	5,504,038	0.21
	MediaTek, Inc.	15,462,760	0.60
	Micro-Star International Co. Ltd.	4,497,895	0.17
	MPI Corp.	2,447,068	0.10
	Novatek Microelectronics Corp. Orient Semiconductor Electronics	14,559,670	0.57
121 000	Ltd.	375,084	0.01
	Pegavision Corp. Pou Chen Corp.	1,417,265	0.06 0.02
	Primax Electronics Ltd.	420,775 5,375,830	0.02
	Qisda Corp.	369,967	0.01
	Radiant Opto-Electronics Corp.	5,202,610	0.20
409,000		737,725	0.03
517,000	•	2,671,422	0.10
2,192,000		6,179,479	0.24
1,649,000	Taishin Financial Holding Co. Ltd.	983,645	0.04
7,723,000		139,815,976	5.44
2,200,000	Taiwan Surface Mounting		0.28
1,943,000	Technology Corp. Ton Yi Industrial Corp.	7,217,785 1,212,402	0.28
45,000		292,373	0.03
101,000		751,071	0.03
21,873,000	-	36,748,094	1.43
169,000	Vanguard International		
0 106 000	Semiconductor Corp.	510,109	0.02 0.78
	Wistron Corp.	19,933,975 2,484,585	0.78
00,000	Wiwynn Corp.		
Thailand		439,356,909	17.10
5,649,500	Bumrungrad Hospital PCL	36,177,555	1.41
2,879,100		4,030,371	0.16

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Thailand – (Conti			
	Krung Thai Bank PCL	3,291,051	0.13
7,624,400	TMBThanachart Bank PCL	345,896	0.01
		43,844,873	1.71
Turkey			
464,099	Haci Omer Sabanci Holding AS	865,849	0.03
	KOC Holding AS	309,467	0.01
708,750	Mavi Giyim Sanayi ve Ticaret AS	1 001 710	0.07
500 400	Class B ^(b)	1,831,749	0.07
	Tofas Turk Otomobil Fabrikasi AS Turk Hava Yollari AO	5,906,052 9,134,490	0.23 0.36
1,505,100	Turk Hava Tollall AO	18,047,607	0.70
		10,047,007	0.70
United Arab Emir	Abu Dhabi Islamic Bank PJSC	799,812	0.03
	Abu Dhabi National Oil Co. for	799,012	0.03
3,333,207	Distribution PJSC	4,052,371	0.16
6.064.664	Air Arabia PJSC	3,731,644	0.14
	Aldar Properties PJSC	693,976	0.03
	Dubai Electricity & Water Authority	,	
	PJSC	179,730	0.01
2,336,007	Dubai Islamic Bank PJSC	3,343,160	0.13
	Emaar Development PJSC	556,360	0.02
1,605,543	Emirates NBD Bank PJSC	5,962,120	0.23
74,305	Emirates Telecommunications		
	Group Co. PJSC	466,786	0.02
	First Abu Dhabi Bank PJSC	938,768	0.04
	National Marine Dredging Co.	252,110	0.01
220,859	Seera Group Holding	1,510,379	0.06
		22,487,216	0.88
United States			
81,400	BeiGene Ltd.	1,381,560	0.06
175,600	Southern Copper Corp.	11,587,844	0.45
		12,969,404	0.51
TOTAL COMMON (cost USD 2,662,		2,546,386,703	99.10
Mutual Funds –			
Ireland	Coldman Sasha LIS\$ Transury		
55, 181	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution		
	Class) ^{(d)(e)}	55,181	0.00
TOTAL MUTUAL		== 101	
(cost USD 55,181)	55,181	0.00
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 2,662,		2,546,441,884	99.10
			% of
	Security	Market Value	% of Shareholders
Holdings	Description	USD	Equity
Other Transfera	able Securities		
Common Stock	s – 0.00%		
Russia 979	PhosAgro PJSC ^(c)	0	0.00
TOTAL COMMON			
(cost USD 22,150		0	0.00
TOTAL OTHER T (cost USD 22,150	RANSFERABLE SECURITIES	0	0.00
MARKET VALUE DERIVATIVES	OF INVESTMENTS EXCLUDING		
(cost USD 2,662,	491,782)	2,546,441,884	99.10
	*	·	

Futures	Cont	ract	s – (0.02%)				
	••••		(0.0270)	Co	mmitment		
					Market	Unrealised	% of
Number of Contracts		Sec	urity Descrip	tion	Value USD	Loss USD	Shareholders' Equity
	372	Mark	CI Emerging kets Index Futu 6/2023	Long	17,783,460	(496,606)	(0.02)
UNREAL	ISED	LOS	S ON FUTUR	RES CONTI	RACTS	(496,606)	(0.02)
Forward	l Curi	renc	y Contracts	s – 0.00%			
	Amo	4		A	84-4	Unrealised Loss	% of
Currency			Currency	Amount Sold	Maturity Date		Shareholders' Equity
EUR	7,188,	000	USD	7,709,107	01/06/2023	(34,121)	(0.00)
USD	741,		GBP	602,000	01/06/2023	(-,,	(0.00)
EUR	7,439,	000	USD	7,983,394	02/06/2023	(40,404)	(0.00)
UNREAL		LOS	S ON FORW	ARD CURF	RENCY	(77,829)	(0.00)
Share C	lass	Spec	ific Forwar	d Currenc	y Contracts	- (0.00%)	
Onare e		орос	onio i oi wai	u ourrono	y continuoto	Unrealised	% of
Currency	Amo Bou		Currency	Amount Sold	Maturity Date	Gain	Shareholders'
CHF	34,		USD	36,795	21/06/2023		0.00
PLN	379,		USD	86,254	21/06/2023		0.00
USD	112,	213	EUR	104,033	21/06/2023	1,008	0.00
			ON FORWA			4,567	0.00
						Unrealised	% of
Currency	Amo Bou		Currency	Amount Sold	Maturity Date		Shareholders' Equity
EUR	998,	015	USD	1,079,077	21/06/2023	(12,260)	(0.00)
USD	5,	421	PLN	24,166	21/06/2023	(261)	(0.00)
			S ON FORW			(12,521)	(0.00)
MARKET	VAL	UE C	F INVESTMI	ENTS			(* * * * * * * * * * * * * * * * * * *
(cost US	D 2,60	62,49	1,782)		2	,545,859,495	99.08
			ND LIABILIT	TES		23,579,481	0.92
SHAREH	IOLDE	ERS'	EQUITY		2	,569,438,976	100.00
TOTAL II	NVES	TME	NTS			Market Value USD	% of Shareholders' Equity
Total Inves	tments	exclu	ding derivative	s (cost			<u> </u>
USD 2,6				,		2,546,441,884	99.10
Unrealised loss on futures contracts						(496,606)	(0.02)
			ard currency c			(77,829)	(0.00)
		n forv	vard currency o	contracts held	for hedging	A EC7	0.00
purpose: Unrealised		n forw	ard currency c	ontracts held	for hedging	4,567	0.00
nurnose						(12 521)	(0.00)

Other Assets and Liabilities

Shareholders' Equity

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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Morgan Stanley & Co. LLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The maximum individual counterparty exposure as at 31 May 2023 is 0.00% of the NAV.

- (a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).
- (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.
- $^{\rm (c)}$ Valuation of this security is determined by the Valuer. See Note 4.
- (d) A related party to Goldman Sachs Funds.
- (e) The yield for this fund as at 31 May 2023 was 5.133%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Semiconductors	15.22
Banks	13.11
Internet	11.39
Food, Beverages & Tobacco	6.43
Automobile Manufacturers	4.50
Insurance	4.49
Healthcare Services	3.79
Computers	3.44
Software	2.93
Leisure Time	2.68
Others	31.12
TOTAL COMMON STOCKS	99.10
Mutual Funds	0.00
Unrealised Loss on Futures Contracts	(0.02)
Unrealised Loss on Forward Currency Contracts	(0.00)
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.00
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	0.92
TOTAL	100.00

(0.00)

100.00

0.92

(12.521)

23.579.481

2,569,438,976

Holdings	Security Description	Market Value EUR	% o Shareholders Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock	s – 97.73%		
Austria			
	BAWAG Group AG ^(a)	1,038,686	0.07
	Raiffeisen Bank International AG	4,797,196	0.35
+ 192,211	Wienerberger AG	5,097,436	0.37
		10,933,318	0.79
Belgium			
	D'ieteren Group	4,186,428	0.3
	Proximus SADP	838,819	0.0
8,552	UCB SA	694,593	0.0
		5,719,840	0.42
		3,713,040	0.4.
Denmark	AD Mallan Managala A/O Olasa A	4 544 707	0.4
	AP Moller - Maersk A/S Class A Carlsberg AS Class B	1,511,787 13,499,210	0.1
	D/S Norden A/S	344,907	0.0
	Genmab A/S	5,750,983	0.4
	Jyske Bank A/S	2,879,436	0.2
	Novo Nordisk A/S Class B	43,455,965	3.1
	Pandora A/S	222,529	0.0
19,325	Sydbank AS	758,177	0.0
		68,422,994	4.9
		00,422,554	7.5
Finland	Kaaka Ovi Class B	1,052,972	0.0
	Kesko Oyj Class B Kone Oyj Class B	6,573,448	0.0
	Konecranes Oyj	2,564,573	0.4
	Nokia Oyj	652,097	0.0
	Orion Oyj Class B	2,252,633	0.10
	Outokumpu Oyj	538,045	0.04
	Sampo Oyj Class A	16,781,709	1.2
,	,		
		30,415,477	2.2
France			
	Alten SA	1,579,637	0.1
	Arkema SA	801,899	0.0
	Dassault Aviation SA	12,913,033	0.9
	Dassault Systemes SE Edenred	7,620,745 19,618,779	1.4
	Eiffage SA	15,908,727	1.4
	Engle SA	18,485,493	1.3
	EssilorLuxottica SA	1,312,335	0.10
	Hermes International	29,445,968	2.14
	Ipsen SA	3,188,483	0.2
	La Française des Jeux SAEM ^(a)	451,108	0.03
214,280	Legrand SA	19,002,350	1.38
15,176	LVMH Moet Hennessy Louis Vuitton		
	SE	12,363,887	0.9
	Rexel SA	13,137,286	0.9
	Safran SA	21,542,106	1.5
281,982		26,743,173	1.9
	Schneider Electric SE	9,967,611	0.73
	Societe Generale SA	3,089,556	0.2
	Thales SA Verallia SA ^(a)	15,806,731	1.1
	Vinci SA	4,337,934 12,387,465	0.3 0.9
	Worldline SA ^(a)	3,404,503	0.9
33,.02			
		253,108,809	18.3
Germany	DAGE 05		_
	BASF SE	4,254,029	0.3
	Bayerische Motoren Werke AG	19,063,394	1.3
8,891	Bayerische Motoren Werke	057.000	0.0
04.404	AG—Preferred	857,982	0.0
	Beiersdorf AG	10,936,675	0.79
	Carl Zeiss Meditec AG	2,422,456	0.18
	Deutsche Boerse AG Deutsche Lufthansa AG	13,834,608 2,995,785	1.00 0.22
	E.ON SE	18,025,049	1.3
1,000,010	2.3.102	10,020,043	1.5

601,905 Infineon Technologies AG	Holdings	Security Description	Market Value EUR	% of Shareholders Equity
17,000				
KGA				
193,179 Fresenius SE & Co. KGAA 4,953,110 0.3 37,795 Fusibe Petrolub SE—Preferred 1,269,329 0.6 5,204 Hannover Rusck SE 1,050,167 0.6 128,192 Heidelberg/Cement AG 8,608,811 0.6 42,289 Hugo Boss AG 2,727,640 0.2 601,905 Infineon Technologies AG 21,075,704 1.5 52,841 Muenchener Rusck/ersicherungs-Gesellschaft AG 17,976,508 1.3 52,841 Muenchener Rusck/ersicherungs-Gesellschaft AG 17,976,508 1.3 125,982 Siemens Energy AG 2,974,435 0.2 9,820 Stroeer SE & Co. KGaA 445,828 0.0 299,049 TeamViewer AG(a) 191,041,910 13.8 1reland 17,467 CRH PLC ADR(b) 24,477 Smurfit Kappa Group PLC 811,168 0.0 180,039 Plus500 Ltd. 3,014,045 0.2 181,683 Mediobanca Banca di Credito Finanziario SpA 33,11,221 0.2 2,370,440 Banco BPM SpA 8,730,330 0.6 18,683 Mediobanca Banca di Credito Finanziario SpA 11,857,107 0.3 829,052 UniCredit SpA 15,048,952 1.0 39,139,578 2.8 Luxembourg 664,577 Tenaris SA 7,802,134 0.5 Noterlands St.167 EXOR NV 4,054,419 0.3 160,200 Heineken Holding NV 18,222,533 1.3 158,983 Koninklijke Ahold Delhaize NV 1,673,723 0.1 162,656 Signify NV(e) 3,866,333 0.2 1,092,476 Stellantis NV 162,527,406 9,1 Norway 77,490 Aker Solutions ASA 238,071 0.0 582,076 DNB Bank ASA 2,992,480 0.2 775,288 Koninklijke Ahold Delhaize NV 1,653,770 1.1 125,254,466 9,1 Norway 77,490 Aker Solutions ASA 2,992,480 0.2 775,288 Convergian Air Shuttle ASA 3,646,333 0.2 1,092,476 Stellantis NV 1,043,99 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,887,031 0.6 4,817 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,887,031 0.6 4,818 Bankinter SA 2,80,665 1.4 222,895 Iberdrola SA 3,247,634 0.2	44,500		4 700 000	0.44
37,795	102 170			
218,625 GEA Group AG				
S.204 Hannover Rueck SE				
128,192		•		
Hugo Boss AG				
601,905 Infineon Technologies AG		o .		0.20
T5,087 MTU Aero Engines AG				1.5
Rueckversicherungs-Gesellschaft AG				1.19
217,193	52,841			
125,982 Siemens Energy AG 2,974,435 0.2 9,820 Stroeer SE & Co. KGaA 445,828 0.0 191,041,910 13.8		AG	17,976,508	1.3
Section Sect	217,193	SAP SE	26,536,641	1.9
Page	125,982	Siemens Energy AG	2,974,435	0.2
Ireland			445,828	0.0
Treland	299,049	TeamViewer AG ^(a)	4,387,049	0.3
17,467 CRH PLC ADR ^(b) 780,964 0.0			191,041,910	13.88
Section		CRH PLC ADR(b)	780,964	0.06
Israel	24,477	Smurfit Kappa Group PLC		0.06
Section Sect			1,592,132	0.12
419,886 Banca Mediolanum SpA 3,311,221 0.2 2,370,440 Banco BPM SpA 8,730,330 0.6 18,683 Mediobanca Banca di Credito Finanziario SpA 191,968 0.0 338,581 Prysmian SpA 11,857,107 0.8 829,052 UniCredit SpA 15,048,952 1.0	180,039	Plus500 Ltd.	3,014,045	0.22
2,370,440 Banco BPM SpA 8,730,330 0.6 18,683 Mediobanca Banca di Credito Finanziario SpA 191,968 0.0 338,581 Prysmian SpA 11,857,107 0.8 829,052 UniCredit SpA 15,048,952 1.0 39,139,578 2.8 Luxembourg 664,577 Tenaris SA 7,802,134 0.5 Netherlands 95,113 ASML Holding NV 4,054,419 0.3 160,200 Heineken Holding NV 12,711,870 0.9 193,281 Heineken NV 18,222,533 1.3 158,983 Koninklijke Ahold Delhaize NV 4,705,897 0.3 518,984 Koninklijke KPN NV 1,673,723 0.1 162,656 Signify NV(a) 3,866,333 0.2 1,092,476 Stellantis NV 15,637,701 1.1 125,254,466 9.1 Norway 77,490 Aker Solutions ASA 238,071 0.0 582,076 DNB Bank ASA 9,112,503 0.6 80,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 4,701 Acciona SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 Spain 4,711 Acciona SA 729,734 0.6 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 438,578 Bankinter SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4	•	Dance Madialanum CnA	2 244 224	0.0
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338,581 Prysmian SpA 11,857,107 0.8 829,052 UniCredit SpA 15,048,952 1.0 39,139,578 2.8 28 28 28 39,139,578 2.8 39,139,578 2.8 39,139,578 2.8 39,139,578 2.8 4,711 Acciona SA 7,802,134 0.5 829,052 Industria de Diseno Textil SA 19,938,665 1.4 16,200 Holneken Holding NV 4,054,419 0.3 160,200 Heineken Holding NV 12,711,870 0.9 4,64,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,381,990 4.6 4,705,897 0.3 4,705,897 0.5	18,683		101.069	0.0
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Netherlands	Luvemboura		,,	
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193,281 Heineken NV			4,054,419	0.3
158,983 Koninklijke Ahold Delhaize NV 4,705,897 0.3 518,984 Koninklijke KPN NV 1,673,723 0.1 162,656 Signify NV ^(a) 3,866,333 0.2 1,092,476 Stellantis NV 15,637,701 1.1 125,254,466 9.1 Norway 77,490 Aker Solutions ASA 238,071 0.0 880,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 17,406,009 1.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 4,866 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 636,205 Industria de Diseno Textil SA 19,938,665 1.4		S .		0.9
518,984 Koninklijke KPN NV 1,673,723 0.1 162,656 Signify NV ^(a) 3,866,333 0.2 1,092,476 Stellantis NV 15,637,701 1.1 Norway 77,490 Aker Solutions ASA 238,071 0.0 582,076 DNB Bank ASA 9,112,503 0.6 80,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,266 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 <td></td> <td></td> <td></td> <td>1.3</td>				1.3
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Norway				
Norway 77,490 Aker Solutions ASA 238,071 0.0	1,092,476	Stellantis INV		
77,490 Aker Solutions ASA 238,071 0.0 582,076 DNB Bank ASA 9,112,503 0.6 80,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4			125,254,466	9.1
582,076 DNB Bank ASA 9,112,503 0.6 80,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 6,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4		Aker Solutions ASA	238.071	0.0
80,075 Kongsberg Gruppen ASA 2,992,480 0.2 775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 17,406,009 1.2 Portugal				0.6
775,238 Norwegian Air Shuttle ASA 846,626 0.0 37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.2
37,286 Storebrand ASA 251,891 0.0 410,681 Telenor ASA 3,964,438 0.2 Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.0
Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4	37,286	Storebrand ASA		0.0
Portugal 311,870 Jeronimo Martins SGPS SA 7,104,399 0.5 Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4	410,681	Telenor ASA	3,964,438	0.2
Spain 4,711 Acciona SA 729,734 0.5 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4			17,406,009	1.20
Spain 4,711 Acciona SA 729,734 0.0 731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4	-		7.46	
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731,844 Acerinox SA 6,981,792 0.5 1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4	•	Assistant OA	700 70 :	
1,408,860 Banco Bilbao Vizcaya Argentaria SA 8,687,031 0.6 438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.0
438,578 Bankinter SA 2,380,601 0.1 282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.5
282,895 Iberdrola SA 3,247,634 0.2 636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.6
636,205 Industria de Diseno Textil SA 19,938,665 1.4				0.1
41,965,457	030,205	IIIuusiiia ue Diseiio Textii SA		
			41,965,457	3.0

	larket Value EUR	N		Security Description		Holdings	% of Shareholders' Equity	Market Value EUR	Security Description	Holdings
			ed)	– (Continu	1 Stocks	Commo			s – (Continued)	Common Stock
				(Continued)	•					Sweden
	17,695,593			Tesco PLC		5,8	0.17	2,317,072	Atlas Copco AB Class B	
0.05	738,772			WPP PLC	73,685		0.05	675,784	BioArctic AB ^(a)	
18.52	54,974,780	2					0.15 1.50	2,018,347 20,714,984	Epiroc AB Class B Evolution AB ^(a)	
						United St	1.02	14,052,492	H & M Hennes & Mauritz AB Class B	
0.01	159,609		sic Group NV	Iniversal Mu		United St	0.25	3,398,670	Hexagon AB Class B	
0.01	133,003		Sic Group ivv				0.21	2,848,346	Hexpol AB	
						TOTAL C	0.03	478,885	Industrivarden AB Class A	18,866
97.73	45,259,191	1,3		33,732)	₹ 1,261,66	(cost EUI	0.06	777,654	Industrivarden AB Class C	, -
		IITTED	URITIES ADM	RABLE SEC	RANSFE	TOTAL T	1.54	21,235,759	Investor AB Class B	
			LISTING	XCHANGE	FFICIAL E	TO AN O	0.03	453,585	Lifco AB Class B	
97.73	45,259,191	1,3		33,732)	₹ 1,261,66	(cost EUI	0.13	1,729,948	Saab AB Class B Skandinaviska Enskilda Banken AB	
		IDING	ENTS EXCLU	TE INIVESTM	VALUE	MADKET	0.53	7,354,914	Class A	740,451
		DING	LINIS EXCEO	JE INVESTIM		DERIVAT	0.30	4,158,624	SKF AB Class B	280.691
97.73	45,259,191	1.3		33.732)		(cost EUI	0.31	4,245,814	SSAB AB Class A	
	.0,200,.0.	.,0		,,,,,,		(0001.201	0.72	9,871,574	SSAB AB Class B	+ 1,707,438
			s – 0.00%	y Contracts	Currenc	Forward	0.93	12,749,844	Swedbank AB Class A	888,467
l % of	Unrealised						0.44	6,105,249	Swedish Orphan Biovitrum AB	
	Gain	Maturity	Amount		Amount		0.03	406,975	Telia Co. AB	
Equity	EUR	Date	Sold	Currency	Bought	Currency	0.03	466,454	Vitrolife AB	25,512
0.00	341	01/06/2023	68,964	EUR	74,000	USD	8.43	116,060,974		
		NCY	ARD CURRE	N ON FORW			4.00	00 500 010	400444	Switzerland
0.00	341				CTS	CONTRA	1.63	22,500,019	ABB Ltd.	
	(0.14%)	Contracts -	rd Currency	cific Forwa	ass Spe	Share Cl	0.43 0.12	5,924,606	Alcon, Inc.	
	,	Contracto	a carrency	J.110 1 01 Wal	uoo opo	Onare of	0.12	1,650,532 453,822	Aryzta AG Cembra Money Bank AG	
	Unrealised Gain	Maturity	Amount		Amount		0.03	400,022	Chocoladefabriken Lindt & Spruengli	
	EUR	Date	Sold	Currency		Currency	0.63	8,622,541	AG	
									Chocoladefabriken Lindt & Spruengli	79
	18,879	21/06/2023	1,136,606	EUR	1,124,711		0.65	8,917,560	AG	
	993	21/06/2023	118,759	NOK	10,669	CHF			Compagnie Financiere Richemont	146,717
	3,472 38	21/06/2023 21/06/2023	619,628 2,123	SEK USD	55,345 1,970	CHF CHF	1.59	21,898,805	SA Class A	00.004
	62,776	21/06/2023	10,754,121	NOK	965,317	EUR	0.38 1.57	5,316,820 21,567,549	LafargeHolcim Ltd. Nestle SA	
	179,360	21/06/2023	52,851,912	SEK	4,732,790		2.94	40,433,287	Novartis AG	
	1,689	21/06/2023	233,409	CHF	208,423	GBP	0.09	1,188,392	Roche Holding AG	
0.00	26,227	21/06/2023	1,418,371	EUR	1,247,035	GBP	1.22	16,846,558	Roche Holding AG	
0.00	59	21/06/2023	3,913	USD	3,211	GBP	0.15	2,020,599	Sika AG	
	270	21/06/2023	15,575	CHF	73,967	PLN	0.61	8,435,179	Sonova Holding AG	+ 35,053
	2,518	21/06/2023	64,847	EUR	306,248	PLN	0.02	351,235	Straumann Holding AG	2,560
	217	21/06/2023	21,378	GBP	113,579	PLN	0.09	1,205,997	Swatch Group AG	
	123	21/06/2023	12,404	NOK	5,293	PLN	0.28	3,809,759	Tecan Group AG	10,565
	451	21/06/2023	61,020	SEK	25,950	PLN	12.43	171,143,260		
	4 040	21/06/2023	222	USD	979	PLN	12.43	17 1, 143,200		
	1,048 210	21/06/2023 21/06/2023	168,247 31,501	EUR NOK	180,968 3,051	USD USD				United Kingdom
	640	21/06/2023	154,972	SEK	14,957	USD	0.21	2,832,116	Anglo American PLC	
		21/00/2020	.0.,0.2				1.59	21,863,366	AstraZeneca PLC ADR ^(b)	
			ARD CURRE				1.14	15,765,796	Aviva PLC	
0.02	298,978	SES	GING PURPO	D FOR HEDO	CTS HEL	CONTRA	0.05 1.79	682,651 24,686,645	Bellway PLC BP PLC ADR ^(b)	
							0.27	3,694,619	Burberry Group PLC	
	Unrealised						0.44	6,108,895	Centrica PLC	
	Loss EUR	Maturity Date	Amount Sold	Currency	Amount	Currency	0.84	11,547,511	Compass Group PLC	
	Lon	Dute		Ouricitoy		- Currency	0.21	2,867,733	DS Smith PLC	
(0.00)	(2,175)	21/06/2023	225,726	GBP	252,447	CHF	0.07	981,415	Entain PLC	63,481
	(282,456)	21/06/2023	13,988,221	CHF	4,089,627		1.77	24,333,411	GSK PLC ADR ^(b)	
, ,	(623,710)	21/06/2023	18,398,040	GBP	0,689,078		0.05	660,110	IG Group Holdings PLC	
	(133)	21/06/2023	13,756	PLN	2,893	EUR	0.75	10,342,914	Informa PLC	
	(48,474)	21/06/2023 21/06/2023	31,512,306	SGD	1,742,457		0.21	2,841,031	Man Group PLC	1,114,891
	(1,312)	21/06/2023	217,082 9,211	USD CHF	201,739	EUR NOK	0.13	1,726,603	Melrose Industries PLC	
	(330) (2,990)	21/06/2023	69,475	EUR	108,821 792,196	NOK	0.89	12,314,599	NatWest Group PLC	
	,	21/06/2023	49,591	CHF	569,622	SEK	0.37 1.40	5,093,850 19,325,925	Next PLC Reckitt Benckiser Group PLC	
, ,				J		J	1.40	10,020,020	Medicine Gloub LTC	
(0.00)	(1,868) (13,191)		366.740	EUR		SEK 4	0.16	2 140 681	Rolls-Royce Holdings PLC	7 785 8 7/1
(0.00)	(13,191)	21/06/2023 21/06/2023	366,740 193,268,312	EUR EUR	4,103,666		0.16 2.36	2,140,681 32.473.167	Rolls-Royce Holdings PLC Shell PLC	
(0.00)		21/06/2023					2.36	32,473,167	Shell PLC	1,235,896
(0.00)	(13,191)	21/06/2023			4,103,666					1,235,896 880,483

Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
USD	42,636	CHF	39,556	21/06/2023	(749)	(0.00)
USD	65,484	GBP	54,294	21/06/2023	(1,642)	(0.00)
			ARD CURRE		(2,166,282)	(0.16)
	VALUE (R 1,261,6	OF INVESTME 63,732)	ENTS	1	,343,392,228	97.59
OTHER A	ASSETS A	ND LIABILIT	IES		33,185,449	2.41
SHAREH	OLDERS'	EQUITY		1	,376,577,677	100.00
TOTAL II	NVESTME	NTS		I	Market Value EUR	% of Shareholders' Equity
		uding derivatives	s (cost			07.70
	61,663,732	,			1,345,259,191 341	97.73
	•	ward currency c ward currency c	ontracts ontracts held for	hedaina	341	0.00

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

298,978

(2,166,282)

33,185,449

1,376,577,677

0.02

(0.16)

2.41

The maximum individual counterparty exposure as at 31 May 2023 is 0.01% of the NAV.

⁺ A portion of these securities were on loan at 31 May 2023. See Note 6.

Unrealised loss on forward currency contracts held for hedging

purposes

Other Assets and Liabilities

Shareholders' Equity

- (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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Pharmaceuticals	13.15
Food, Beverages & Tobacco	9.26
Banks	7.15
Semiconductors	6.21
Aerospace & Defence	5.14
Retail	4.74
Oil & Gas	4.15
Insurance	3.77
Electric	3.74
Apparel	3.31
Others	37.11
TOTAL COMMON STOCKS	97.73
Unrealised Gain on Forward Currency Contracts	0.00
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.02
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.16)
Other Assets and Liabilities	2.41
TOTAL	100.00

Holdings	Security doldings Description		Market Value EUR	% of Shareholders Equity
			change listing	
Austria	732	Erste Group Bank AG	22,384	0.53
		-	24,091	0.57
	1,022	Strabag SE	38,938	0.93
	Ings Description Insferable securities admitted to an official formon Stocks – 99.12% Insferable securities admitted to an official formon Stocks – 99.12% Insferable securities admitted to an official formon Stocks – 99.12% Inspect of Strabag SE Inspect of Strabag Security Strabag Security Strabag Security Secu	Wienerberger AG	25,804	0.62
	Insferable securities admitted to an official mmon Stocks – 99.12% Instria 732 Erste Group Bank AG 1,747 Raiffeisen Bank International AG 1,022 Strabag SE 973 Wienerberger AG 470 Zumtobel Group AG 32 Anheuser-Busch InBev SA/NV 73 D'ieteren Group 28 Groupe Bruxelles Lambert NV 269 Ion Beam Applications 474 KBC Ancora 3 Orion Oyj Class B 4,652 Nokia Oyj 713 Orion Oyj Class B 1,433 Outokumpu Oyj 1,205 Sampo Oyj Class A 3 Dieteren Group 3 Orion Oyj Class B 1,433 Outokumpu Oyj 1,205 Sampo Oyj Class A 3 Dieteren Group 3 Orion Oyj Class B 1,431 Beneteau SA 3 Dieteren Group 3 Orion Oyj Class B 1,433 Outokumpu Oyj 1,205 Campa Oyj Class A 3 Dieteren Group 4 Orion Oyj Class B 4,652 Nokia Oyj 713 Orion Oyj Class B 1,433 Outokumpu Oyj 1,205 Sampo Oyj Class A 4 Orion Oyj Class A 4 Orion Oyj Class B 4,642 AXA SA 4 Dieteren Group 4 Orion Oyj Class A 4 Dieteren Group 5 Orion Oyj Class B 4 Orion Oyj Cl	Zumtobel Group AG	3,328	0.08
	732 Erste Group Bank AG 1,747 Raiffeisen Bank International AG 1,022 Strabag SE 973 Wienerberger AG 470 Zumtobel Group AG ligium 432 Anheuser-Busch InBev SA/NV 73 D'ieteren Group 28 Groupe Bruxelles Lambert NV 269 Ion Beam Applications 474 KBC Ancora 101 Kemira Oyj 700 Kone Oyj Class B 4,652 Nokia Oyj 713 Orion Oyj Class B 1,433 Outokumpu Oyj 1,205 Sampo Oyj Class A ance 142 Air Liquide SA 611 Airbus SE 448 AXA SA 131 Beneteau SA 10 BioMerieux 31 Bouygues SA 28 Capgemini SE 11 Christian Dior SE		114,545	2.73
Belgium	400	A	04.747	0.50
			21,717	0.52
		•	11,738 2,031	0.28 0.05
		•	4,035	0.03
			21,036	0.50
		7.000.0	60,557	1.44
Finland			00,007	1.44
		**	1,501	0.04
			33,432	0.80
			17,724	0.42
			28,506	0.68
			7,346 51,899	0.17 1.24
	1,205	Sampo Oyj Class A		
			140,408	3.35
riance	142	Air Liquide SA	22,263	0.53
			75,630	1.80
	448	AXA SA	11,957	0.28
	131	Beneteau SA	2,051	0.05
	10	BioMerieux	938	0.02
			932	0.02
			4,606	0.11
			8,530	0.20
			19,109	0.45 0.16
			6,811 47,745	1.14
			28,326	0.67
			61,024	1.45
			47,186	1.12
			65,424	1.56
		-	83,632	1.99
	55	Hermes International	105,171	2.51
	139	Ipsen SA	15,137	0.36
	309	IPSOS	14,214	0.34
			17,435	0.42
			43,512	1.04
		-	66,244	1.58
		LVMH Moet Hennessy Louis Vuitton	17,582	0.42
	_:		139,314	3.32
			7,494	0.18
			2,442	0.06
			40,679 82,560	0.97
			82,560 137,802	1.97
			736	3.28 0.02
			73,332	1.75
			1,107	0.03
			44,623	1.06
	11	Sodexo SA	1,116	0.03
		•	835	0.02
			10,122	0.24
		TotalEnergies SE	59,002	1.4
		Trigano SA	12,903	0.3
		Verallia SA ^(a)	5,128	0.12
		Vinci SA Worldline SA ^(a)	45,967 35,685	1.10
	979	worldline 5A.	35,685	0.85
			1,466,306	34.94

Holdings	Security Holdings Description		Market Value EUR	% of Shareholders' Equity
Common Sto Germany	ock	s – (Continued)		
-	132	AIXTRON SE	3,835	0.09
	64	Allianz SE	12,867	0.31
		BASF SE	28,493	0.68
		Bayer AG	35,322	0.84
		Bayerische Motoren Werke AG	62,248	1.48
1	176	Bayerische Motoren Werke	16.004	0.44
,	225	AG—Preferred	16,984	0.41 0.64
4		Beiersdorf AG Brenntag SE	27,011 880	0.04
		Carl Zeiss Meditec AG	23,288	0.56
		CTS Eventim AG & Co. KGaA	19,828	0.47
`		Deutsche Boerse AG	13,195	0.31
2,1		Deutsche Lufthansa AG	19,801	0.47
6,1	186	E.ON SE	70,180	1.67
	18	Energiekontor AG	1,233	0.03
1,1	132	Fresenius SE & Co. KGaA	29,025	0.69
1	174	Fuchs Petrolub SE—Preferred	5,798	0.14
		GEA Group AG	25,161	0.60
2		Hannover Rueck SE	52,064	1.24
		Hapag-Lloyd AG	1,979	0.05
		HeidelbergCement AG	16,852	0.40
		Hornbach Holding AG & Co. KGaA	7,829	0.19
		Hugo Boss AG	25,091	0.60 2.05
		Infineon Technologies AG Mercedes-Benz Group AG	85,857	1.80
		METRO AG	75,600 1,205	0.03
		MTU Aero Engines AG	43,045	1.03
	247		10,010	1.00
		Rueckversicherungs-Gesellschaft		
		AG	84,029	2.00
1	134	New Work SE	16,348	0.39
	12 Rheinmetall AG		2,840	0.07
1,2		SAP SE	155,169	3.70
		Scout24 SE	3,102	0.07
		Siemens AG	36,171	0.86
6		Siemens Energy AG	14,945	0.36
,		Siemens Healthineers AG STO SE & Co. KGaA—Preferred	3,128	0.07 0.94
-		Symrise AG	39,353 1,818	0.94
		TeamViewer AG	1,804	0.04
'		Wacker Chemie AG	1,243	0.03
		Tradicio Cilonia 710	1,064,621	25.37
Ireland			1,004,021	20.01
	141	Bank of Ireland Group PLC	21,564	0.51
Italy				
	81	Avio SpA	774	0.02
		Banca Mediolanum SpA	20,243	0.48
		Banco BPM SpA	28,293	0.68
		Enel SpA	16,646	0.40
		Ferrari NV	66,638	1.59
		Intesa Sanpaolo SpA	33,539	0.80 0.29
		Leonardo SpA OVS SpA ^(a)	12,130 1,720	0.28
		Prysmian SpA	20,732	0.04
`		Recordati Industria Chimica e	20,732	0.40
	20	Farmaceutica SpA	948	0.02
	17		1,742	0.04
2,7		Terna Rete Elettrica Nazionale SpA	21,883	0.52
		UniCredit SpA	61,862	1.47
			287,150	6.84
Luxembourg				
-	328	ArcelorMittal SA	19,313	0.46
3,5	593	Tenaris SA	42,182	1.01
			61,495	1.47
Netherlands			.,	
	27	Aalberts NV	1,071	0.03
	21	Adyen NV ^(a)	32,634	0.78

	Security	Market Value	% of Shareholders'
Holdings	Description	EUR	Equity
Common Stock	s – (Continued)		
Netherlands – (Co			
	ASML Holding NV	295,805	7.05
	EXOR NV	38,782	0.92
	Heineken Holding NV Heineken NV	48,959 62,413	1.17 1.49
	ING Groep NV	1,808	0.04
	Koninklijke Ahold Delhaize NV	43,275	1.03
	Koninklijke KPN NV	4,231	0.10
33	Signify NV ^(a)	785	0.02
4,813	Stellantis NV	68,893	1.64
		598,656	14.27
Portugal			
87	Galp Energia SGPS SA	866	0.02
1,215	Jeronimo Martins SGPS SA	27,678	0.66
		28,544	0.68
Spain			
	Acerinox SA	1,355	0.03
	Banco Bilbao Vizcaya Argentaria SA	49,790	1.19
	Bankinter SA	7,241	0.17
	Global Dominion Access SA ^(a)	981	0.02
	Iberdrola SA	105,822	2.52
	Industria de Diseno Textil SA	79,792	1.90
010	Repsol SA	10,352	0.25
		255,333	6.08
Switzerland 368	STMicroelectronics NV	15,092	0.36
United States			
2,427	Universal Music Group NV	45,227	1.08
TOTAL COMMON		4.450.400	00.40
(cost EUR 3,930,	042)	4,159,498	99.12
Real Estate Inve	estment Trusts – 0.03%		
	Merlin Properties Socimi SA	1,400	0.03
TOTAL REAL ES	TATE INVESTMENT TRUSTS		
(cost EUR 1,731)		1,400	0.03
Mutual Funds –	0.72%		
Ireland			
3	Goldman Sachs Euro Liquid		
	Reserves Fund (X Accumulation Class) ^{(b)(c)}	20.221	0.72
		30,231	0.72
TOTAL MUTUAL (cost EUR 30,127		30,231	0.72
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost EUR 3,962,	EXCHANGE LISTING	4,191,129	99.87
	·	7,101,120	
MARKET VALUE DERIVATIVES	OF INVESTMENTS EXCLUDING		
(cost EUR 3,962,	700)	4,191,129	99.87
(505t LUIX 3,302,		7,131,123	33.01

Futures	Contracts	-0.04%
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Number of Contracts	Security Description	Commitment Market Value EUR	Unrealised Gain EUR	% of Shareholders' Equity
2	EUR Euro STOXX 50 Index Long Futures 16/06/2023	84,960	1,543	0.04
UNREALISE	GAIN ON FUTURES CON	ITRACTS	1,543	0.04
MARKET VAI	LUE OF INVESTMENTS 962,700)		4,192,672	99.91
OTHER ASSI	ETS AND LIABILITIES		3,741	0.09
SHAREHOLD	ERS' EQUITY		4,196,413	100.00

TOTAL INVESTMENTS	Market Value EUR	% of Shareholders' Equity
Total Investments excluding derivatives (cost EUR 3,962,700)	4,191,129	99.87
Unrealised gain on futures contracts	1,543	0.04
Other Assets and Liabilities	3,741	0.09
Shareholders' Equity	4,196,413	100.00

The Futures Commission Merchant was Barclays Capital, Inc.

The maximum individual counterparty exposure as at 31 May 2023 is 0.04% of the NAV.

- (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.
- (c) The yield for this fund as at 31 May 2023 was 3.215%.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Semiconductors	9.55
Banks	8.00
Automobile Manufacturers	6.92
Electric	6.70
Aerospace & Defence	6.56
Apparel	6.45
Pharmaceuticals	5.18
Insurance	5.10
Food, Beverages & Tobacco	4.93
Software	4.41
Others	35.32
TOTAL COMMON STOCKS	99.12
Mutual Funds	0.72
Real Estate Investment Trusts	0.03
Unrealised Gain on Futures Contracts	0.04
Other Assets and Liabilities	0.09
TOTAL	100.00

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	curities admitted to an official ex	change listing	
Common Stock Australia	s – 95.48%		
175,748	ASX Ltd.	7,675,642	0.22
30,526	Cochlear Ltd.	4,812,794	0.14
	Coles Group Ltd.	2,400,882	0.07
	Qantas Airways Ltd.	12,123,994	0.3
	Seven Group Holdings Ltd.	923,651	0.03
	Technology One Ltd. Woodside Energy Group Ltd.	931,814	0.0
	Woolworths Group Ltd.	9,557,668 11,167,093	0.3
400,410	Woodwork to Group Eta.	49,593,538	1.4
Bermuda		+0,000,000	1.4
	Arch Capital Group Ltd.	3,454,593	0.10
Canada			
	Bank of Nova Scotia	14,147,216	0.4
	Bombardier, Inc. Class B	6,637,836	0.2
	Canadian National Railway Co.	28,061,245	0.8
	Canadian Pacific Kansas City Ltd.	3,225,800	0.0
	Constellation Software, Inc.	9,853,934	0.2
	Descartes Systems Group, Inc.	1,194,435	0.0
	George Weston Ltd.	1,213,798	0.0
	Loblaw Cos. Ltd.	7,514,519	0.2
	Lululemon Athletica, Inc.	22,909,739	0.6
	Metro, Inc.	2,454,412	0.0
	Pembina Pipeline Corp.	3,317,652	0.1
	TFI International, Inc.	3,203,919	0.0
67,100	Torex Gold Resources, Inc.	1,029,617	0.0
		104,764,122	3.0
China 5.968.800	Yangzijiang Shipbuilding Holdings		
	Ltd.	5,416,719	0.16
Denmark			
5,041	AP Moller - Maersk A/S Class A	8,441,114	0.2
4,703	Carlsberg AS Class B	712,336	0.0
2,832	Genmab A/S	1,109,211	0.0
		10,262,661	0.3
France			
224,646	Dassault Systemes SE	9,977,215	0.2
249,934	Edenred	16,188,151	0.4
114,734	Eiffage SA	12,221,319	0.3
935,797	Engie SA	14,082,683	0.4
13,683	Hermes International	27,937,281	0.8
92,310	Legrand SA	8,740,654	0.2
254,127	Rexel SA	5,177,244	0.1
199,734	Safran SA	29,345,393	0.8
82,726	Sanofi	8,377,281	0.2
187,286	Thales SA	26,286,659	0.7
		158,333,880	4.6
Germany	Develope Makes 144 1 AC	0.570.000	
	Bayerische Motoren Werke AG	8,576,699	0.2
	Beiersdorf AG	8,913,615	0.2
1,362,065		16,499,540	0.4
	Hugo Boss AG	13,956,891	0.4
	Infineon Technologies AG	14,322,610	0.4
	MTU Aero Engines AG Muenchener	15,106,710	0.4
	Rueckversicherungs-Gesellschaft	A 240 047	0.4
64 407	AG	4,248,917	0.1
61,197		7,983,618	0.2
49,860	TeamViewer AG	781,001	0.0
		90,389,601	2.6

Security Holdings Description		Market Value USD	% of Shareholders Equity	
Common Stock	s – (Continued)			
Hong Kong				
	AIA Group Ltd.	6,638,879	0.20	
10,400	Jardine Matheson Holdings Ltd.	499,119	0.01	
		7,137,998	0.21	
Ireland				
20,449	Aptiv PLC	1,803,398	0.05	
	Medtronic PLC	4,954,550	0.15	
13,816	Trane Technologies PLC	2,271,212	0.07	
		9,029,160	0.27	
Israel				
3,925	SolarEdge Technologies, Inc.	1,129,262	0.03	
46,565	Wix.com Ltd.	3,529,627	0.11	
		4,658,889	0.14	
ltalı.		.,,		
Italy 349 151	Banco BPM SpA	1,373,044	0.04	
	Leonardo SpA	15,408,170	0.45	
	UniCredit SpA	649,019	0.02	
		17,430,233	0.51	
lonon		17,-100,200	0.51	
Japan 166 100	Astellas Pharma, Inc.	2,612,385	0.08	
	Central Japan Railway Co.	6,065,481	0.18	
	Dai Nippon Printing Co. Ltd.	1,477,495	0.04	
	Daiwa House Industry Co. Ltd.	1,884,280	0.06	
69,500	Fujitsu Ltd.	8,765,474	0.26	
29,300	IHI Corp.	672,132	0.02	
	Isetan Mitsukoshi Holdings Ltd.	1,128,208	0.03	
	JFE Holdings, Inc.	14,578,613	0.43	
	JGC Holdings Corp.	1,789,418	0.05	
	Kansai Electric Power Co., Inc. Kobe Steel Ltd.	1,382,331 5,811,690	0.04 0.17	
	Mazda Motor Corp.	6,581,480	0.17	
	Mitsubishi Corp.	28,611,484	0.84	
	Mitsubishi HC Capital, Inc.	29,265,130	0.86	
186,700	NEC Corp.	8,711,183	0.26	
	Nippon Paint Holdings Co. Ltd.	1,862,766	0.06	
	Nippon Steel Corp.	13,744,290	0.41	
	Nissan Motor Co. Ltd.	4,784,864	0.14	
	ORIX Corp. Osaka Gas Co. Ltd.	28,326,711 1,418,938	0.84	
	Otsuka Holdings Co. Ltd.	12,986,733	0.04 0.38	
	Round One Corp.	1,932,200	0.06	
	Santen Pharmaceutical Co. Ltd.	3,167,759	0.09	
165,000	SBI Holdings, Inc.	3,067,455	0.09	
188,200	SCREEN Holdings Co. Ltd.	19,496,282	0.58	
	Sekisui Chemical Co. Ltd.	3,324,550	0.10	
129,700	•	5,791,898	0.17	
	SoftBank Group Corp.	12,664,500	0.37	
	Subaru Corp.	1,688,699	0.05	
	Sumitomo Heavy Industries Ltd. Suzuki Motor Corp.	1,007,365 2,524,399	0.03 0.07	
	Tokyo Gas Co. Ltd.	8,402,222	0.07	
	Tokyu Fudosan Holdings Corp.	689,639	0.02	
	,			
No. de . de . de		246,218,054	7.26	
Netherlands	ASMI Holding NV	61,676,710	1 00	
	ASML Holding NV Heineken Holding NV	3,087,583	1.82 0.09	
	Heineken NV	22,512,665	0.66	
	NXP Semiconductors NV	29,269,024	0.86	
	QIAGEN NV	1,210,091	0.04	
	Stellantis NV	2,124,750	0.06	
		119,880,823	3.53	
		110,000,023		

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	n Stock	s – (Continued)			Common Stock	,		
Norway	245 801	Aker Solutions ASA	806,626	0.02	United States – (C	Bank of New York Mellon Corp.	27.846.966	0.82
	-	Equinor ASA	685,938	0.02		Berkshire Hathaway, Inc. Class B	53,199,349	1.57
	20,010	Equilior 7.07.				BioMarin Pharmaceutical, Inc.	1,102,687	0.03
			1,492,564	0.04		Block, Inc.	2,028,197	0.06
Singapoi	ro.			•		Boston Scientific Corp.	14,943,918	0.44
		Sembcorp Industries Ltd.	1,472,616	0.04		Bristol-Myers Squibb Co.	8,956,745	0.26
	330,000	Gernbeorp industries Etc.	1,472,010	0.04	58,066	Carrier Global Corp.	2,383,609	0.07
Spain					33,230	Caterpillar, Inc.	6,883,595	0.20
	712,887	Industria de Diseno Textil SA	23,855,536	0.70	429,821	Centene Corp.	26,476,974	0.78
Sweden					7,291			
	258,290	Elekta AB Class B	1,901,968	0.06		Class A	2,409,311	0.07
	272,899	Evolution AB ^(a)	35,932,771	1.06		Cheniere Energy, Inc.	21,604,592	0.64
	613,986	H & M Hennes & Mauritz AB Class B	7,664,128	0.23	51,480	•	7,824,445	0.23
	933,268	Hexagon AB Class B	10,938,663	0.32	59,664	• .	14,534,747	0.43
1,	434,021	Investor AB Class B	29,196,135	0.86	57,767	Cintas Corp.	27,121,607	0.80
	426,714	Saab AB Class B	23,546,794	0.69	257,218	Cisco Systems, Inc.	12,830,034	0.38 0.88
	211,842	SKF AB Class B	3,351,218	0.10	679,218	Citigroup, Inc.	29,919,553	0.03
	393,949	SSAB AB Class A	2,518,188	0.07	16,416 164,788	Cloudflare, Inc. Clasa A CME Group, Inc.	1,108,244 29,302,602	0.86
+ 1,	716,611	SSAB AB Class B	10,596,998	0.31	268.657	Coca-Cola Co.	15,966,286	0.47
1,	238,134	Swedbank AB Class A	18,971,459	0.56	34,176		1,179,756	0.03
		Telia Co. AB	1,198,463	0.04		ConocoPhillips	3,626,428	0.11
	680,747	Volvo AB Class B	12,588,391	0.37		Consolidated Edison, Inc.	2,076,501	0.06
			158,405,176	4.67	10,151	•	2,414,923	0.07
			130,403,170	4.07	21,373	· ·	1,784,859	0.05
Switzerla	and				25,808	Copart, Inc.	2,270,588	0.07
	247,443	ABB Ltd.	9,136,941	0.27	80,676	•	40,820,443	1.20
	36,988	Chubb Ltd.	6,961,881	0.20		CVS Health Corp.	29,239,114	0.86
	241,463	Compagnie Financiere Richemont			7,687		1,225,000	0.04
		SA Class A	38,482,215	1.13	14,103	Dollar General Corp.	2,852,755	0.08
		Garmin Ltd.	1,061,161	0.03	20,523	DR Horton, Inc.	2,192,267	0.06
	16,229	Novartis AG	1,561,818	0.05	82,202	East West Bancorp, Inc.	4,057,491	0.12
+	7,348	Sonova Holding AG	1,888,025	0.06	12,220	Eaton Corp. PLC	2,186,280	0.06
	1,923	Swatch Group AG	574,803	0.02	34,541	eBay, Inc.	1,475,937	0.04
			59,666,844	1.76	24,942	Edison International	1,656,398	0.05
					39,463	Edwards Lifesciences Corp.	3,217,418	0.10
United K	-					Elanco Animal Health, Inc.	3,900,197	0.12
		Bellway PLC	1,045,679	0.03	17,286	Electronic Arts, Inc.	2,186,852	0.06
	-	BP PLC ADR ^(b)	9,666,125	0.28		Equifax, Inc.	1,359,966	0.04
		Burberry Group PLC	1,174,740	0.03		FactSet Research Systems, Inc.	925,645	0.03
2,		Centrica PLC	3,607,219	0.11		Fair Isaac Corp.	1,237,224	0.04
		Ferguson PLC GSK PLC ADR ^(b)	1,921,008	0.06 0.96		Five Below, Inc.	4,286,133	0.13
	-	nVent Electric PLC	32,590,623			Fortinet, Inc.	28,615,860	0.84
	.,	Reckitt Benckiser Group PLC	926,098 1,034,188	0.03 0.03	92,369	Gartner, Inc.	31,808,189	0.94
3		·	6,871,860	0.20	22,776	GE Healthcare Holding LLC General Mills. Inc.	1,799,532	0.05 0.09
		Smiths Group PLC	2,968,896	0.09	892,271	General Motors Co.	3,148,644 29,096,957	0.86
		SSE PLC	2,557,741	0.08	9.045	Genuine Parts Co.	1,339,926	0.04
	. 55,7 55		2,007,771			Gilead Sciences, Inc.	23,852,881	0.70
			64,364,177	1.90		HCA Healthcare, Inc.	3.853.892	0.70
United S	tatas				•	HEICO Corp.	1,260,633	0.04
Officed 3		AbbVie, Inc.	1,434,348	0.04		Hewlett Packard Enterprise Co.	13,987,646	0.41
		Adobe, Inc.	22,532,517	0.66		Hilton Worldwide Holdings, Inc.	4,929,134	0.15
		Advanced Micro Devices, Inc.	9,051,677	0.27		Howmet Aerospace, Inc.	11,418,817	0.34
		Agilent Technologies, Inc.	2,354,595	0.27		HubSpot, Inc.	1,501,740	0.04
		Airbnb, Inc.	2,487,770	0.07		Humana, Inc.	4,039,849	0.12
	-	Align Technology, Inc.	1,295,676	0.04		IDEXX Laboratories, Inc.	2,460,561	0.07
	-	Alphabet, Inc. Class A	29,442,722	0.87		Illinois Tool Works, Inc.	4,662,194	0.14
		Alphabet, Inc. Class C	59,899,693	1.77	217,125	Incyte Corp.	13,446,551	0.40
		Amazon.com, Inc.	69,739,144	2.06		Intel Corp.	7,895,051	0.23
	-	AMETEK, Inc.	29,496,888	0.87		Intercontinental Exchange, Inc.	2,252,143	0.07
		Amgen, Inc.	5,084,319	0.15	57,502	-		
		Antero Resources Corp.	2,884,819	0.09		Corp.	7,405,108	0.22
		Anthem, Inc.	13,569,053	0.40	24,572	Intuitive Surgical, Inc.	7,426,641	0.22
		Apple, Inc.	138,402,024	4.08	40,545	IQVIA Holdings, Inc.	7,956,956	0.23
		Archer-Daniels-Midland Co.	2,562,398	0.08	436,150	Johnson Controls International PLC	26,443,775	0.78
		Arista Networks, Inc.	2,847,284	0.08	184,021	JPMorgan Chase & Co.	24,892,521	0.73
	-	Autodesk, Inc.	25,752,769	0.76		Kellogg Co.	1,099,546	0.03
		Avantor, Inc.	428,491	0.01		Kimberly-Clark Corp.	2,895,285	0.09
	61 958	Baker Hughes Co.	1,699,508	0.05	356,655	Kinder Morgan, Inc.	5,745,712	0.17
	01,000					KLA Corp.	3,479,530	0.10

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)			Common Stock	,		
United States – (4.050.040	0.00	United States – (0	•	563.029	0.00
	Kroger Co. Lear Corp.	1,959,242 1,218,352	0.06 0.04		Teleflex, Inc. Tenet Healthcare Corp.	1,988,278	0.02 0.06
	Lennar Corp. Class A	1,706,526	0.05		Tesla. Inc.	6,834,708	0.00
	Live Nation Entertainment, Inc.	2,712,462	0.08	. ,	Textron, Inc.	911,114	0.03
	LKQ Corp.	33,409,039	0.98		Thermo Fisher Scientific, Inc.	11,329,892	0.33
28,929	Marathon Petroleum Corp.	3,046,513	0.09	61,789	TJX Cos., Inc.	4,702,761	0.14
	MarketAxess Holdings, Inc.	5,121,366	0.15		Trade Desk, Inc. Class A	27,317,249	0.81
	Marsh & McLennan Cos., Inc.	5,520,814	0.16		Travelers Cos., Inc.	2,540,437	0.08
	Martin Marietta Materials, Inc. Masco Corp.	1,819,849 698,283	0.05 0.02		TripAdvisor, Inc. United Parcel Service, Inc. Class B	2,653,530 21,330,354	0.08 0.63
	McKesson Corp.	3,456,695	0.10		United Rentals, Inc.	1,652,794	0.05
	Merck & Co., Inc.	3,626,960	0.11		Universal Health Services, Inc.	1,002,701	0.00
	Meta Platforms, Inc. Class A	16,946,230	0.50	•	Class B	12,540,669	0.37
119,341	MetLife, Inc.	6,005,239	0.18	90,131	US Bancorp	2,718,351	0.08
	Mettler-Toledo International, Inc.	14,117,912	0.42		Valero Energy Corp.	6,563,268	0.19
	Microchip Technology, Inc.	9,622,968	0.28		Veeva Systems, Inc. Class A	1,432,771	0.04
	Microsoft Corp.	109,231,178	3.22		VeriSign, Inc. Vertex Pharmaceuticals, Inc.	24,351,717 37,145,969	0.72 1.09
	Moderna, Inc. Molina Healthcare, Inc.	5,691,714 806,424	0.17 0.02	13,450		1,814,136	0.05
	Mondelez International, Inc. Class A	39,224,033	1.16		Vulcan Materials Co.	1,766,211	0.05
	MongoDB, Inc.	3,155,861	0.09		Walmart, Inc.	13,597,915	0.40
	Monolithic Power Systems, Inc.	1,429,504	0.04		Waste Connections, Inc.	2,204,270	0.07
	Monster Beverage Corp.	3,080,417	0.09	238,584	Wells Fargo & Co.	9,545,746	0.28
10,513	Moody's Corp.	3,283,525	0.10	729,269	Williams Cos., Inc.	20,769,581	0.61
	Mosaic Co.	14,528,223	0.43		Wyndham Hotels & Resorts, Inc.	5,222,701	0.15
	Nasdaq, Inc.	1,177,525	0.03		Yum! Brands, Inc.	2,180,148	0.06
. ,	Netflix, Inc.	20,868,554	0.62		Zimmer Biomet Holdings, Inc.	1,456,176	0.04
	Neurocrine Biosciences, Inc.	2,163,083	0.06	14,645	Zoom Video Communications, Inc. Class A	963,055	0.03
940,409	Newmont Corp. News Corp. Class A	1,994,300 17,515,118	0.06 0.52	5 353	Zscaler, Inc.	721,049	0.02
	NVIDIA Corp.	70,520,813	2.08	0,000	200401, 1110.	721,040	
	Okta, Inc.	2,916,314	0.09			2,096,645,519	61.78
	O'Reilly Automotive, Inc.	3,495,593	0.10	Uruguay			
169,526	Otis Worldwide Corp.	13,543,432	0.40		MercadoLibre, Inc.	7,948,757	0.23
	PACCAR, Inc.	2,497,999	0.07	TOTAL COMMON	LETOCKE		
	Palo Alto Networks, Inc.	43,793,078	1.29	TOTAL COMMON (cost USD 3,001,		3,240,421,460	95.48
	PayPal Holdings, Inc.	26,689,979	0.79	(COST GOD 3,001,	472,003)	3,240,421,400	
	PepsiCo, Inc.	11,685,944	0.34 0.04	Real Estate Inve	estment Trusts – 4.21%		
	Phillips 66 Pinterest, Inc. Class A	1,307,728 893,656	0.04	United States			
2,589		833,684	0.02		American Homes 4 Rent Class A	731,238	0.02
	Progressive Corp.	4,833,124	0.14		AvalonBay Communities, Inc.	1,668,704	0.05
	Prudential Financial, Inc.	1,989,098	0.06		Camden Property Trust	21,078,127	0.62
22,013	Public Service Enterprise Group,				Crown Castle, Inc. Equity LifeStyle Properties, Inc.	5,270,140 702,834	0.16 0.02
	Inc.	1,306,692	0.04		Equity Residential	994,316	0.02
	PulteGroup, Inc.	946,416	0.03		First Industrial Realty Trust, Inc.	2,156,547	0.06
	Regeneron Pharmaceuticals, Inc.	4,022,979	0.12		Host Hotels & Resorts, Inc.	26,498,391	0.78
	Republic Services, Inc. ROBLOX Corp. Class A	3,915,600 2,126,611	0.12 0.06		Lamar Advertising Co. Class A	1,293,998	0.04
	Rockwell Automation, Inc.	2,021,098	0.06	175,566	Mid-America Apartment		
	Ross Stores, Inc.	2,270,616	0.07		Communities, Inc.	25,897,741	0.76
	Royalty Pharma PLC Class A	2,837,089	0.08		Park Hotels & Resorts, Inc.	8,918,668	0.26
8,890	RPM International, Inc.	708,800	0.02		Prologis, Inc. SBA Communications Corp.	15,043,463 21,172,061	0.44 0.63
	Ryder System, Inc.	1,816,543	0.05		Ventas, Inc.	5,821,118	0.03
	S&P Global, Inc.	7,694,229	0.23		Welltower, Inc.	5,560,757	0.17
	Salesforce, Inc.	13,863,004	0.41		,		
	Sarepta Therapeutics, Inc.	2,447,518	0.07			142,808,103	4.21
	Seagen, Inc. ServiceNow, Inc.	1,841,385 22,325,674	0.05 0.66	TOTAL REAL ES	TATE INVESTMENT TRUSTS		
	Sherwin-Williams Co.	29,064,447	0.86	(cost USD 166,17	71,065)	142,808,103	4.21
	Skechers USA, Inc. Class A	4,566,886	0.13	TOTAL TRANSFE	EDADI E SECUDITIES ADMITTED		
	Snowflake, Inc. Class A	12,908,007	0.38		ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
79,058	Splunk, Inc.	7,829,904	0.23	(cost USD 3,167,		3,383,229,563	99.69
	Starbucks Corp.	7,130,481	0.21			, ,	
	Stifel Financial Corp.	611,419	0.02		OF INVESTMENTS EXCLUDING		
	Stryker Corp.	5,747,889	0.17	DERIVATIVES	040 700)	0.000.000.	
	Synchrony Financial	27,782,521	0.82	(cost USD 3,167,	643,/30)	3,383,229,563	99.69
	Synopsys, Inc. Sysco Corp.	2,985,246 2,825,602	0.09 0.08				
40,493	•						
17.586	TE Connectivity Ltd.	2,152,878	0.06				

Forward	Currency	Contracts -	0.00%
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Curre	Amount ncy Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	7,069,702	AUD	10,844,000	01/06/2023	43,874	0.00
	ALISED GAI	N ON FORW	ARD CURRE	NCY	43,874	0.00
Curre	Amount ncy Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
Curre		Currency			Loss	Shareholders'

Share Class Specific Forward Currency Contracts - (0.01%)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Gain USD	Shareholders' Equity
AUD	2,016	NOK	14,137	21/06/2023	39	0.00
AUD	9,884	SEK	69,547	21/06/2023	3	0.00
CAD	11,462	AUD	12,618	21/06/2023	239	0.00
CAD	454,562	EUR	308,764	21/06/2023	3,847	0.00
CAD	8,918	SGD	8,806	21/06/2023	43	0.00
CHF	5,857	AUD	9,542	21/06/2023	245	0.00
CHF	3,917	CAD	5,732	21/06/2023	91	0.00
CHF	224,016	EUR	228,461	21/06/2023	1,783	0.00
CHF	146	ILS	565	21/06/2023	9	0.00
CHF	7,110	JPY	1,023,930	21/06/2023	481	0.00
CHF	234	NOK	2,603	21/06/2023	23	0.00
CHF	64	NZD	110	21/06/2023	4	0.00
CHF	1,147	SEK	12,805	21/06/2023	80	0.00
CHF	3,690	SGD	5,375	21/06/2023	80	0.00
CHF	81,186	USD	87,588	21/06/2023	1,562	0.00
EUR	1,013,646	AUD	1,610,819	21/06/2023	39,128	0.00
EUR	52,088	ILS	200,728	21/06/2023	1,709	0.00
EUR	3,025,714	JPY	435,153,504	21/06/2023	120,661	0.01
EUR	83,151	NOK	925,608	21/06/2023	5,845	0.00
EUR	23,239	NZD	39,867	21/06/2023	936	0.00
EUR	482,628	SEK	5,390,912	21/06/2023	19,426	0.00
EUR	175,643	SGD	252,769	21/06/2023	940	0.00
GBP	11,915	AUD	22,013	21/06/2023	483	0.00
GBP	388,614	EUR	441,926	21/06/2023	8,871	0.00
GBP	9,768	SGD	16,153	21/06/2023	158	0.00
JPY	530,915	SEK	40,795	21/06/2023	42	0.00
SEK	16,376	NOK	16,319	21/06/2023	44	0.00
SGD	61,868	AUD	68,133	21/06/2023	1,549	0.00
SGD	3,532	ILS	9,473	21/06/2023	63	0.00
SGD	190,454	JPY	19,048,290	21/06/2023	4,461	0.00
SGD	5,650	NOK	43,646	21/06/2023	260	0.00
SGD	1,537	NZD	1,836	21/06/2023	35	0.00
SGD	27,698	SEK	214,716	21/06/2023	697	0.00
USD	291,762	AUD	434,551	21/06/2023	10,014	0.00
USD	6,054,580	EUR	5,594,269	21/06/2023	74,650	0.00
USD	134,595	SEK	1,401,147	21/06/2023	5,558	0.00
USD	302,566	SGD	404,141	21/06/2023	3,880	0.00

UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES

5,019 GBP

CHF

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
AUD	57,178	CAD	52,115	21/06/2023	(1,210)	(0.00)
AUD	44,454	CHF	27,453	21/06/2023	(1,324)	(0.00)
AUD	480,370	EUR	297,982	21/06/2023	(7,071)	(0.00)
AUD	78,155	GBP	43,053	21/06/2023	(2,644)	(0.00)
AUD	1,260	ILS	3,068	21/06/2023	(8)	(0.00)
AUD	114,030	JPY	10,372,751	21/06/2023	(287)	(0.00)
AUD	549	NZD	595	21/06/2023	(1)	(0.00)
AUD	3,596	SGD	3,264	21/06/2023	(81)	(0.00)
AUD	1,352,824	USD	909,925	21/06/2023	(32,800)	(0.00)

4,486

21/06/2023

307,939

Share	e Class Spe	cific Forwa	rd Currency	Contracts	– (Continue	d)
Currei	Amount ncy Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
EUR	1,520,759	CAD	2,223,127	21/06/2023	(7,410)	(0.00)
EUR	1,283,709	CHF	1,275,998	21/06/2023	(28,979)	(0.00)
EUR	1,966,292	GBP	1,748,051	21/06/2023	(62,959)	(0.01)
EUR	31,669,051	USD	34,088,818	21/06/2023	(236,547)	(0.01)
ILS	12,251	EUR	3,152	21/06/2023	(76)	(0.00)
JPY	2,355,175	AUD	26,290	21/06/2023	(193)	(0.00)
JPY	82,639,686	EUR	577,317	21/06/2023	(25,806)	(0.00)
JPY	938,105	SGD	9,550	21/06/2023	(345)	(0.00)
NOK	115,535	EUR	10,034	21/06/2023	(361)	(0.00)
SEK	276,652	AUD	39,520	21/06/2023	(145)	(0.00)
SEK	419,006	CAD	54,841	21/06/2023	(1,696)	(0.00)
SEK	376,004	CHF	33,291	21/06/2023	(1,929)	(0.00)
SEK	2,708,379	EUR	241,047	21/06/2023	(8,237)	(0.00)
SEK	533,560	GBP	42,339	21/06/2023	(3,295)	(0.00)
SEK	10,234	ILS	3,542	21/06/2023	(10)	(0.00)
SEK	892,097	JPY	11,497,128	21/06/2023	(106)	(0.00)
SEK	4,459	NZD	687	21/06/2023	(1)	(0.00)
SEK	29,207	SGD	3,768	21/06/2023	(94)	(0.00)
SEK	10,406,959	USD	1,003,989	21/06/2023	(45,560)	(0.00)
SGD	98,793	CAD	100,334	21/06/2023	(687)	(0.00)
SGD	83,104	CHF	57,636	21/06/2023	(1,872)	(0.00)
SGD	340,990	EUR	237,293	21/06/2023	(1,638)	(0.00)
SGD	126,573	GBP	78,431	21/06/2023	(3,585)	(0.00)
SGD	2,310,313	USD	1,728,723	21/06/2023	(21,261)	(0.00)
			VARD CURRE		(498,262)	(0.02)
	KET VALUE C USD 3,167,64		IENTS	3	,382,974,149	99.68
OTHE	R ASSETS A	ND LIABILI	TIES		10,878,826	0.32
SHAR	REHOLDERS'	EQUITY		3,	,393,852,975	100.00
						0/ -5
					Market Value	% of Shareholders'
TOTA	L INVESTME	NTS			USD	Equity
	vestments exclu		es (cost			
	3,167,643,730)			;	3,383,229,563	99.69
	ised gain on fon	,			43,874	0.00
	ised loss on forv	,			(108,965)	(0.00)
	-	ward currency	contracts held fo	or hedging	207.05-	
purp					307,939	0.01
Unreal		vard currency	contracts held fo	r nedging	(498,262)	(0.02)

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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

10,878,826

3,393,852,975

0.32

The maximum individual counterparty exposure as at 31 May 2023 is 0.00% of the NAV.

* A portion of these securities were on loan at 31 May 2023. See Note 6.

Other Assets and Liabilities

Shareholders' Equity

- (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) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

(0.00)

0.01

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	
Internet	8.48
Software	7.76
Semiconductors	6.10
Computers	6.09
Retail	5.73
Banks	5.08
Pharmaceuticals	4.03
Aerospace & Defence	4.02
Food, Beverages & Tobacco	3.85
Diversified Financial Services	3.81
Others	40.53
TOTAL COMMON STOCKS	95.48
Real Estate Investment Trusts	4.21
Unrealised Gain on Forward Currency Contracts	0.00
Unrealised Loss on Forward Currency Contracts	(0.00)
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.01
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.02)
Other Assets and Liabilities	0.32
TOTAL	100.00

Holdings	Security Description	Market Value USD	% o Shareholders Equit
Transferable se	curities admitted to an official e	xchange listing	
Common Stock Australia	s – 88.24%		
	Altium Ltd.	22 116	0.0
, -		32,116	0.0
	AUB Group Ltd.	819,284	0.13
	Capricorn Metals Ltd.	204,575	0.03
	EVT Ltd.	1,157,636	0.19
	GrainCorp Ltd. Class A	238,630	0.0
	Infomedia Ltd.	320,200	0.0
	Jumbo Interactive Ltd.	253,309	0.0
	Myer Holdings Ltd.	78,836	0.0
	NRW Holdings Ltd.	114,919	0.0
	OceanaGold Corp.	407,971	0.0
	OFX Group Ltd.	739,385	0.1
	Perenti Global Ltd.	1,815,531	0.3
221,821	Praemium Ltd.	88,351	0.0
		6,270,743	1.0
Austria	Keetee AO	004 407	0.0
	Kontron AG	301,437	0.0
39,042	Porr AG	576,009	0.0
		877,446	0.1
Belgium	EVS Broadcast Equipment SA	698,799	0.1
	Ion Beam Applications	359,757	0.0
	KBC Ancora	1,098,756	0.1
	Melexis NV	779,998	0.1
14,803	X-Fab Silicon Foundries SE ^(a)	127,238	0.0
		3,064,548	0.5
Bermuda	A	400 450	0.0
	Assured Guaranty Ltd.	196,153	0.0
	Axis Capital Holdings Ltd.	257,811	0.0
	DHT Holdings, Inc.	1,770,864	0.2
	Enstar Group Ltd.	236,925	0.0
	Everest Re Group Ltd.	958,481	0.1
9,671	James River Group Holdings Ltd.	188,391	0.0
6,148	RenaissanceRe Holdings Ltd.	1,166,091	0.1
277,227	Teekay Corp.	1,535,838	0.2
		6,310,554	1.0
Canada			
8,600	Alamos Gold, Inc. Class A	104,497	0.0
421,843	Aurinia Pharmaceuticals, Inc.	3,889,392	0.6
73,700	Bombardier, Inc. Class B	2,915,426	0.4
117,600	Celestica, Inc.	1,503,619	0.2
4,900	Docebo, Inc.	161,385	0.0
232,700	Dundee Precious Metals, Inc.	1,583,737	0.2
40,800	Lundin Gold, Inc.	508,633	0.0
2,400	North West Co., Inc.	67,522	0.0
	Orla Mining Ltd.	562,627	0.0
	Repare Therapeutics, Inc.	63,551	0.0
	Savaria Corp.	243,198	0.0
	Teekay Tankers Ltd. Class A	5,095,074	0.8
	Torex Gold Resources, Inc.	4,178,312	0.6
	Total Energy Services, Inc.	218,212	0.0
	Wajax Corp.	563,548	0.0
	Westshore Terminals Investment	303,340	0.0
	Corp.	3,493,462	0.5
		25,152,195	4.0
Colombia	Townselson /		
	Tecnoglass, Inc.	537,946	0.0
Denmark 65 142	D/S Norden A/S	3,376,990	0.5
	Dfds A/S	105,283 4,723,087	0.0 0.7
68,421 13,657	Jyske Bank A/S Matas A/S	163,486	0.0

Holdings	5	Security Description	Market Value USD	% of Shareholders' Equity
Comm	on Stock	s – (Continued)		
Denmar	k – (Conti			
		Solar A/S Class B Sydbank AS	2,105,178 145,236	0.34 0.02
	3,407	Syubank AS		
			10,619,260	1.73
Finland	21 381	Cargotec Oyj Class B	1,138,282	0.18
		Konecranes Oyj	1,278,987	0.21
	119,520	Puuilo Oyj	911,188	0.15
		Rovio Entertainment Oyj ^(a)	159,422	0.02
+	410,617	Stockmann Oyj Abp	854,074	0.14
			4,341,953	0.70
France				
		Alten SA	967,712	0.16
		Aubay	157,688	0.03
		Beneteau SA Catana Group	1,047,033 601,194	0.17 0.10
		Compagnie des Alpes	1,817,157	0.30
		Constellium SE	1,011,860	0.16
	51,074	Eiffage SA	5,440,337	0.88
	8,204	Getlink SE	138,449	0.02
		Jacquet Metals SACA	1,596,626	0.26
		La Française des Jeux SAEM ^(a)	2,084,055	0.34
	.,	Mersen SA	238,575	0.04
		PEUGEOT INVEST Rexel SA	228,458 1,721,531	0.04 0.28
		SCOR SE	71,059	0.01
		Verallia SA ^(a)	135,969	0.02
			17,257,703	2.81
German	y			
		AIXTRON SE	1,809,970	0.29
		Duerr AG	149,314	0.02
		Elmos Semiconductor SE Energiekontor AG	428,210 455,594	0.07 0.07
		GEA Group AG	2,195,302	0.36
		Hensoldt AG	166,227	0.03
	3,831	Hornbach Holding AG & Co. KGaA	271,408	0.04
	65,362	Hugo Boss AG	4,501,472	0.73
		Jenoptik AG	32,761	0.01
		JOST Werke SE	369,527	0.06
		Kloeckner & Co. SE Krones AG	432,019	0.07
	.,	PVA TePla AG	1,016,013 155,163	0.16 0.02
		Rheinmetall AG	1,329,393	0.22
	2,690	SAF-Holland SE	34,754	0.01
	521	STO SE & Co. KGaA—Preferred	96,017	0.02
		SUESS MicroTec SE	351,867	0.06
	312,749	TeamViewer AG	4,898,866	0.80
			18,693,877	3.04
Hong K		Ponk of Foot Asia Ltd	E0 E00	0.01
		Bank of East Asia Ltd. Kerry Logistics Network Ltd.	50,589 426,837	0.01 0.07
	007,000	riony Logicilos Homein Lia.		
			477,426	0.08
Ireland	10 569	Alkermes PLC	307,029	0.05
		Allegion PLC	660,558	0.03
		Ardmore Shipping Corp.	2,062,205	0.34
		Glenveagh Properties PLC ^(a)	387,291	0.06
		Jazz Pharmaceuticals PLC	986,409	0.16
		Kenmare Resources PLC	566,171	0.09
	9,402	Perrigo Co. PLC	295,787	0.05
			5,265,450	0.86
Isle Of I		Playtech PLC	104,899	0.02
	17,017	i laytouri Lo	104,039	0.02

Holdings	3	Security Description	Market Value USD	% of Shareholders' Equity	Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Commo	on Stock	s – (Continued)			Comm	on Stock	s – (Continued)		
ltaly					Japan -	- (Continue	•		
		Avio SpA	453,074	0.07			Mirarth Holdings, Inc.	958,887	0.16
		Banca IFIS SpA	118,286	0.02			Miroku Jyoho Service Co. Ltd.	745,521	0.12
		Banca Popolare di Sondrio SPA	100,497	0.02		18,100	Mitsubishi Kakoki Kaisha Ltd.	307,044	0.05
		Banco BPM SpA	2,531,302	0.41		6,600	Mitsubishi Logistics Corp.	159,866	0.03
		Biesse SpA	60,666	0.01		95,600	Mitsubishi Pencil Co. Ltd.	1,128,212	0.18
		OVS SpA ^(a)	473,239	0.08		2,700	Mitsubishi Research Institute, Inc.	98,476	0.02
		Piaggio & C SpA Technogym SpA ^(a)	362,167 333,153	0.06 0.05		34,000 32,700	Mitsubishi Shokuhin Co. Ltd. Mitsubishi Steel Manufacturing Co.	874,364	0.14
			4,432,384	0.72		2 400	Ltd.	269,741	0.04
			7,702,007	0.72			Mitsui DM Sugar Holdings Co. Ltd.	61,592	0.01 0.07
Japan						23,100	Mitsui Matsushima Holdings Co. Ltd. Miyaji Engineering Group, Inc.	442,816 49,298	0.07
		Aichi Corp.	299,124	0.05		1,800 51,800	Nippn Corp.	652,418	0.01
	41,700	Aisan Industry Co. Ltd.	288,297	0.05	+	20,600	Nippon Piston Ring Co. Ltd.	199,098	0.03
	17,300	Amiyaki Tei Co. Ltd.	419,837	0.07		3,600	Nippon Road Co. Ltd.	214,022	0.03
		Amuse, Inc.	162,917	0.03		106,200	Nippon Seiki Co. Ltd.	650,057	0.03
	19,600	Aoyama Trading Co. Ltd.	178,172	0.03		9,300	Nippon Seisen Co. Ltd.	288,991	0.11
	2,100	Argo Graphics, Inc.	59,277	0.01					0.03
	141,300	ASKA Pharmaceutical Holdings Co.				251,800	Nippon Thompson Co. Ltd.	993,207	
		Ltd.	1,219,431	0.20		37,300 40,800	Nisshin Oillio Group Ltd. Nissin Corp.	875,977 687,772	0.14 0.11
		Aval Data Corp.	278,064	0.04		3,300	Noritake Co. Ltd.	115,035	0.11
		Avex, Inc.	567,924	0.09		69,100	NS United Kaiun Kaisha Ltd.	1,624,664	0.02
		Bank of Iwate Ltd.	265,072	0.04		46,200	NSW, Inc.	793,956	0.20
		CAC Holdings Corp.	463,017	0.07		14,200	Okamoto Machine Tool Works Ltd.	558,613	0.09
	.,	Canon Electronics, Inc.	39,767	0.01			Okinawa Cellular Telephone Co.		0.03
	332,800	Citizen Watch Co. Ltd.	2,029,665	0.33		10,700	Okinawa Financial Group, Inc.	624,860 161.746	0.10
	32,200	Computer Engineering & Consulting	000 100	0.05			Open Door, Inc.	45,504	0.03
		Ltd.	323,168	0.05		-	Oyo Corp.	42,595	0.01
	2,400	Daiichi Jitsugyo Co. Ltd.	101,346	0.02			Pilot Corp.	467,021	0.01
	20,500	Daikyonishikawa Corp.	105,875	0.02		45,000	Riken Corp.	860,401	0.14
	14,600	Doshisha Co. Ltd.	220,103	0.04			Riken Technos Corp.	708,449	0.14
	23,400	Doutor Nichires Holdings Co. Ltd.	337,040	0.05			Round One Corp.	357,747	0.06
	142,100	Eagle Industry Co. Ltd.	1,486,170	0.24		5,600	RS Technologies Co. Ltd.	125,184	0.02
		Enplas Corp.	2,116,744	0.34			Sagami Holdings Corp.	46,287	0.02
	9,300	•	51,633	0.01		3,000	San-A Co. Ltd.	96,440	0.02
		Ferrotec Holdings Corp.	3,837,587	0.62		8,500	Sanyo Denki Co. Ltd.	444,243	0.02
		Fuji Co. Ltd.	84,809	0.01		43,200	Sanyo Special Steel Co. Ltd.	772,522	0.13
		Fujikura Ltd.	1,132,274	0.18 0.30		14,400	SEC Carbon Ltd.	940,574	0.15
		Fukuda Denshi Co. Ltd. Godo Steel Ltd.	1,826,455	0.02		34,600	Seikagaku Corp.	183,858	0.03
		Goldcrest Co. Ltd.	151,409 184,948	0.02		86,600	Shikoku Electric Power Co., Inc.	594,836	0.10
		G-Tekt Corp.	465,461	0.03		1,100	Shinagawa Refractories Co. Ltd.	37,211	0.01
		H2O Retailing Corp.	99,371	0.02		103,000	Shinko Shoji Co. Ltd.	797,542	0.13
		Happinet Corp.	503,925	0.02		68,400	Shofu, Inc.	1,042,644	0.17
		Heiwa Corp.	994,230	0.16		81,200	Sinfonia Technology Co. Ltd.	937,131	0.15
		lino Kaiun Kaisha Ltd.	8,570	0.00		61,700	SRA Holdings	1,339,551	0.22
	,	IMAGICA GROUP, Inc.	41,323	0.00			Starts Corp., Inc.	476,942	0.08
		Itfor, Inc.	241,083	0.01		3,100	Sumitomo Densetsu Co. Ltd.	60,999	0.01
		Itoki Corp.	713,006	0.12		37,100	Sun Frontier Fudousan Co. Ltd.	348,453	0.06
	9,800	Japan Electronic Materials Corp.	111,066	0.12		27,600	Takuma Co. Ltd.	279.522	0.04
	46,400	Japan Lifeline Co. Ltd.	340,533	0.02		-	Tanseisha Co. Ltd.	588,031	0.10
		Japan Medical Dynamic Marketing,	0+0,000	0.03		7,000	Toho Gas Co. Ltd.	121,732	0.02
	57,000	Inc.	222,513	0.04			Tokai Corp.	899,127	0.15
	30 700	JBCC Holdings, Inc.	494,686	0.08		24,000	Tokyo Tekko Co. Ltd.	449,379	0.07
		Kato Sangyo Co. Ltd.	92,886	0.01			Tokyu Construction Co. Ltd.	158,211	0.03
		KAWADA TECHNOLOGIES, Inc.	31,554	0.00			Topy Industries Ltd.	46,800	0.01
		KFC Holdings Japan Ltd.	230,632	0.04		25,600	Torii Pharmaceutical Co. Ltd.	615,354	0.10
		KLab, Inc.	627,590	0.10			Tosho Co. Ltd.	163,726	0.03
		KNT-CT Holdings Co. Ltd.	493,187	0.08		-	Toyo Engineering Corp.	321,825	0.05
		Kobe Steel Ltd.	1,568,944	0.08		43,700	Tv Tokyo Holdings Corp.	857,435	0.14
		Komori Corp.	1,922,427	0.23		-	UNITED, Inc.	66,247	0.01
		KYB Corp.	1,126,680	0.31			Universal Entertainment Corp.	459,107	0.07
		Kyoei Steel Ltd.	317,236	0.05		8,600	Warabeya Nichiyo Holdings Co. Ltd.	137,399	0.02
	7,200	-	79,518	0.03			World Holdings Co. Ltd.	176,063	0.03
		Mandom Corp.	1,820,664	0.30			Xebio Holdings Co. Ltd.	660,234	0.11
		Maruichi Steel Tube Ltd.	65,466	0.30		201,900	Yamaichi Electronics Co. Ltd.	2,984,192	0.48
		Maruzen Showa Unyu Co. Ltd.	122,986	0.01		22,200	Yellow Hat Ltd.	289,572	0.40
		Megmilk Snow Brand Co. Ltd.	210,838	0.02			Yokogawa Bridge Holdings Corp.	43,082	0.03
		Meiji Shipping Co. Ltd.	127,872	0.03		_,,,,,	gana znago riolango ooip.		0.01
		Meisei Industrial Co. Ltd.	222,971	0.02				66,619,663	10.84
	71,100		222,311	0.04	M-14-				
	11,100	Ltd.	1,512,915	0.25	Malta	007.040	Karabi Osam RI O	4 400 000	
		Etd.	1,512,513	0.20		227,946	Kambi Group PLC	4,466,836	0.73

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 – (Co	s – (Continued)		
	Scorpio Tankers, Inc.	4,650,596	0.75	•	u-blox Holding AG	538,776	0.09
Note of the	· · · · · · · · · · · · · · · · · · ·				Ypsomed Holding AG	84,492	0.01
Netherlands	DE Consissa de standa de destria a NV	4 700 004	0.00	12,962	Zehnder Group AG	1,008,384	0.17
- '	BE Semiconductor Industries NV Heijmans NV CVA	1,736,031	0.28 0.16			0.000.400	4.00
	Signify NV ^(a)	982,440 1,579,042	0.16			9,938,106	1.62
	Van Lanschot Kempen NV	1,309,328	0.21	Thailand			
47,714	van Editoriot Kempen IVV			2,158	Fabrinet	255,033	0.04
		5,606,841	0.91	United Kingdom			
Norway				415,209	Balfour Beatty PLC	1,891,472	0.31
81,093	Aker Solutions ASA	266,019	0.04	12,034	Bellway PLC	336,670	0.05
55,944	Atea ASA	729,066	0.12	35,642	Bodycote PLC	284,141	0.05
	Bonheur ASA	194,716	0.03	307,100	-	334,540	0.05
	Hoegh Autoliners ASA	2,185,471	0.36	210,499	Chemring Group PLC	670,985	0.11
	Kitron ASA	65,514	0.01		Clarkson PLC	1,255,534	0.20
	Nordic American Tankers Ltd.	2,551,664	0.41		Drax Group PLC	221,911	0.04
421,291	Odfjell Drilling Ltd. Protector Forsikring ASA	977,981 105,529	0.16 0.02	196,509 32,021	ECORA RESOURCES PLC Firstgroup PLC	270,503 45,228	0.04 0.01
	SFL Corp. Ltd.	63,659	0.02		Forterra PLC ^(a)	315,109	0.01
7,505	5. 2 60rp. Etd.		0.01	58,211	Ibstock PLC ^(a)	116,102	0.03
		7,139,619	1.16			69,796	0.02
Portugal			•		LivaNova PLC	137,840	0.02
-	REN - Redes Energeticas Nacionais			44,220	Man Group PLC	120,318	0.02
40,073	SGPS SA	109.994	0.02	8,297	Michael Kors Holdings Ltd.	301,845	0.05
		,		85,647	nVent Electric PLC	3,796,732	0.62
Puerto Rico	EVEDTEO I	0.740.070	0.00	11,863	Pentair PLC	665,752	0.11
	EVERTEC, Inc.	3,712,673	0.60		Senior PLC	847,763	0.14
15,486	First BanCorp	177,779	0.03		Spirent Communications PLC	69,492	0.01
		3,890,452	0.63		SSP Group PLC	280,602	0.05
<u></u>					Stolt-Nielsen Ltd.	3,147,144	0.51
Singapore	Have Class Ltd	62,084	0.01	179,071 18,039	TechnipFMC PLC Telecom Plus PLC	2,406,714	0.39 0.06
	Hour Glass Ltd. Sheng Siong Group Ltd.	166,626	0.01		Vesuvius PLC	343,889 1,134,736	0.00
139,300	Sherig Slorig Group Ltd.	100,020	0.03	210,903	Vesuvius P LC	1,134,730	
		228,710	0.04			19,064,818	3.10
Spain	2. (2)			United States			
165,875	Global Dominion Access SA ^(a)	727,049	0.12		A O Smith Corp.	242,656	0.04
Sweden					AAD Com	263,428	0.04
195,503	Addnode Group AB	2,116,988	0.34	55,453	AAR Corp. Academy Sports & Outdoors, Inc.	253,184 2,658,417	0.04 0.43
302,869	Ambea AB ^(a)	969,667	0.16	1,047		71,772	0.43
	Arjo AB Class B	418,317	0.07	133,738	ACADIA Pharmaceuticals, Inc.	3,227,098	0.52
	Betsson AB	27,760	0.00	2,068	Acuity Brands, Inc.	315,163	0.05
	Betsson AB Class B	1,245,228	0.20	1,995	Acushnet Holdings Corp.	90,274	0.01
	BioGaia AB Class B	1,410,329	0.23	8,461	ACV Auctions, Inc. Class A	146,121	0.02
	BoneSupport Holding AB ^(a) Bravida Holding AB ^(a)	637,908	0.10	56,240	Adaptive Biotechnologies Corp.	392,555	0.06
	Cloetta AB Class B	500,098	0.08 0.09	1,036	Addus HomeCare Corp.	91,603	0.01
	Duni AB	535,982 57,911	0.09	4,138	Advance Auto Parts, Inc.	318,502	0.05
	Elekta AB Class B	640,832	0.10			235,594	0.04
	Enad Global 7 AB	564,846	0.09		agilon health, Inc.	732,923	0.12
	Fagerhult AB	95,183	0.01		Alarm.com Holdings, Inc.	145,688	0.02
	MEKO AB	38,225	0.01	66,940	Aldeyra Therapeutics, Inc.	626,558	0.10
	Modern Times Group MTG AB	, -		5,925	Alignment Healthcare, Inc. Allied Motion Technologies, Inc.	34,010 35,073	0.01
	Class B	600,442	0.10		0 .	35,973	0.01
	Net Insight AB Class B	553,053	0.09		Alphatec Holdings, Inc. Alteryx, Inc. Class A	74,217 137,938	0.01 0.02
	New Wave Group AB Class B	37,571	0.01	29,499	Amalgamated Financial Corp.	425,376	0.02
	Resurs Holding AB ^(a)	40,546	0.01	133,344	A-Mark Precious Metals, Inc.	4,589,700	0.75
1,306	Xvivo Perfusion AB	34,544	0.01		Ambac Financial Group, Inc.	45,308	0.01
		10,525,430	1.71		Ambarella, Inc.	172,969	0.03
Switzerland		,020,700	1.7.1		AMC Entertainment Holdings, Inc. Class A	52,654	0.01
814,124	Aryzta AG Burckhardt Compression Holding	1,312,197	0.21	137,946	American Equity Investment Life		
539	Burckhardt Compression Holding AG	331,910	0.05	4.005	Holding Co.	5,542,670	0.90
5 175	CRISPR Therapeutics AG	360,255	0.06		American Financial Group, Inc.	481,943	0.08
	Huber & Suhner AG	790,287	0.00		American Woodmark Corp.	67,696	0.01
	Implenia AG	2,158,186	0.35		Ameris Bancorp	119,816	0.02
	Meier Tobler Group AG	2,103,081	0.34	21,528 2,425	Amicus Therapeutics, Inc. Amphastar Pharmaceuticals, Inc.	241,975 108,470	0.04 0.02
	Mobilezone Holding AG	947,517	0.16	4,890	AngioDynamics, Inc.	46,015	0.02
	Tecan Group AG	303,021	0.05			940,646	0.15
	•	,		75,129		0-10,0-10	0.13

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock		000	Equity	Common Stock		035	
United States – (C	,			United States – (,		
34,301	Apellis Pharmaceuticals, Inc.	2,995,849	0.49	2,331	ConnectOne Bancorp, Inc.	31,725	0.01
	Apollo Medical Holdings, Inc.	78,561	0.01	•	Corebridge Financial, Inc.	83,077	0.01
	Appian Corp. Class A	182,780	0.03	2,860	G .	56,371	0.01
	Applied Industrial Technologies, Inc. ArcBest Corp.	349,582 87,139	0.06 0.01	5,205 4,428	-	64,906 494,918	0.01 0.08
	Arcosa, Inc.	187,753	0.03		CryoPort, Inc.	77,501	0.00
	Ardelyx, Inc.	44,649	0.01		CVB Financial Corp.	109,695	0.02
	Arrowhead Pharmaceuticals, Inc.	261,512	0.04		CVRx, Inc.	142,478	0.02
11,346	Artivion, Inc.	168,261	0.03	2,697	Dave & Buster's Entertainment, Inc.	85,819	0.01
	Arvinas, Inc.	223,135	0.04	3,396	•	318,443	0.05
	Asana, Inc. Class A	1,505,392	0.24		Deciphera Pharmaceuticals, Inc.	817,804	0.13
	Asbury Automotive Group, Inc. Associated Banc-Corp.	610,257 141,135	0.10 0.02	1,841	Deckers Outdoor Corp. Dick's Sporting Goods, Inc.	876,077 551,780	0.14 0.09
	ATI, Inc.	106,220	0.02	3,271		298,871	0.05
	Atkore, Inc.	3,355,596	0.55	31,009	· · · · · · · · · · · · · · · · · · ·	1,736,504	0.28
	AtriCure, Inc.	339,512	0.06		Dolby Laboratories, Inc. Class A	304,581	0.05
2,113	AutoNation, Inc.	285,255	0.05	1,568	Donnelley Financial Solutions, Inc.	69,337	0.01
	Avis Budget Group, Inc.	427,543	0.07		Doximity, Inc. Class A	255,628	0.04
	Axalta Coating Systems Ltd.	1,591,701	0.26		Dril-Quip, Inc.	47,891	0.01
	Axcelis Technologies, Inc.	4,175,186	0.68 0.03	3,220	5 ·	80,436	0.01 0.07
	Axsome Therapeutics, Inc. B&G Foods, Inc.	171,229 59,248	0.03	17,726 112,299		405,571 1,080,316	0.07
	Badger Meter, Inc.	469,870	0.08	38,486	0 .	5,849,872	0.18
	Balchem Corp.	277,628	0.05	2,105	_	59,824	0.01
	BancFirst Corp.	101,545	0.02	1,875	•	194,494	0.03
	Barnes Group, Inc.	129,469	0.02		Eagle Materials, Inc.	4,571,507	0.74
5,799	Beauty Health Co.	46,218	0.01	35,419		1,748,282	0.28
1,961	Beazer Homes USA, Inc.	40,455	0.01	8,296	Eastman Chemical Co.	647,835	0.11
	Berry Global Group, Inc.	485,154	0.08	543,648		4,354,620	0.71
	BioCryst Pharmaceuticals, Inc.	101,597	0.02	234,033		4,179,829	0.68
	Biohaven Ltd.	1,504,161	0.24	51,760	•	5,392,874	0.88
	Biomea Fusion, Inc.	54,807	0.01 0.03	52,123 1,412		1,883,204	0.31 0.01
	Blackline, Inc. BOK Financial Corp.	180,792 1,777,328	0.03	6,419	·	33,620 392,201	0.01
	Brady Corp. Class A	524,190	0.09		Encore Wire Corp.	4,792,266	0.78
	Bright Horizons Family Solutions,	024,100	0.00	4,645	·	152,588	0.02
.,.	Inc.	538,901	0.09		Ennis, Inc.	183,064	0.03
13,044	Brookdale Senior Living, Inc.	44,350	0.01	2,530	Enterprise Financial Services Corp.	103,882	0.02
	BRP Group, Inc. Class A	460,162	0.07	11,769	Envista Holdings Corp.	378,020	0.06
	Bruker Corp.	1,847,577	0.30	23,177	-	574,326	0.09
	Builders FirstSource, Inc.	291,098	0.05	7,625		340,533	0.06
	Burlington Stores, Inc. Camping World Holdings, Inc.	563,441	0.09	7,069	· · · · · · · · · · · · · · · · · · ·	583,405	0.09
2,007	Class A	78,064	0.01	8,593	Euronet Worldwide, Inc. Everbridge, Inc.	950,386	0.15 0.08
3.340	Cargurus, Inc.	63,594	0.01	6,075	0 .	521,082 84,321	0.08
	Carnival Corp.	230,951	0.04		ExlService Holdings, Inc.	548,686	0.09
25,972	Carpenter Technology Corp.	1,164,065	0.19	19,238	-	1,783,170	0.29
7,082	Carvana Co.	91,358	0.01	8,845	Extreme Networks, Inc.	178,581	0.03
	Catalyst Pharmaceuticals, Inc.	344,458	0.06	86,593	EZCORP, Inc. Class A	739,071	0.12
	CBIZ, Inc.	151,423	0.02		Fair Isaac Corp.	1,427,992	0.23
	CECO Environmental Corp.	167,332	0.03		Fastly, Inc. Class A	128,952	0.02
	Ceridian HCM Holding, Inc. CH Robinson Worldwide, Inc.	51,870	0.01 0.15		First Hawaiian, Inc.	139,876	0.02
	Chart Industries, Inc.	901,108 233,087	0.04	5,628	First Interstate BancSystem, Inc. Class A	127,812	0.02
	Chefs' Warehouse, Inc.	66,623	0.01	6 544	First Solar, Inc.	1,318,681	0.02
	Chuy's Holdings, Inc.	155,397	0.03	23,763		415,377	0.07
196,584		4,904,771	0.80		Five Below, Inc.	2,231,589	0.36
4,551	Clearway Energy, Inc. Class C	129,567	0.02	4,454	Flywire Corp.	130,547	0.02
10,714	CNA Financial Corp.	393,525	0.06	4,625	FormFactor, Inc.	144,855	0.02
	CNO Financial Group, Inc.	707,199	0.11		Franklin Electric Co., Inc.	787,625	0.13
	Coca-Cola Consolidated, Inc.	2,037,775	0.33		Freshworks, Inc. Class A	174,234	0.03
	Coeur Mining, Inc.	1,579,418	0.26		Frontdoor, Inc.	156,989	0.03
	Cohu, Inc. Collegium Pharmaceutical, Inc.	105,567 49,070	0.02 0.01	+ 16,236		400,217 75,500	0.06
	Comfort Systems USA, Inc.	1,254,119	0.01	6,453 11,161	•	75,500 181,143	0.01 0.03
	Commerce Bancshares, Inc.	388,871	0.06		Gitlab, Inc. Class A	158,448	0.03
	Commercial Metals Co.	339,829	0.06	7,736		225,118	0.04
	Community Trust Bancorp, Inc.	34,371	0.01	41,170		47,346	0.01
	CommVault Systems, Inc.	2,261,274	0.37		Globus Medical, Inc. Class A	665,947	0.11
	Concentrix Corp.	2,187,422	0.36	5,609		362,510	0.06
10,938	Confluent, Inc. Class A	342,578	0.06	9,453	GoDaddy, Inc. Class A	688,651	0.11

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock United States – (cs – (Continued)			Common Stock United States – (0	'		
•	Golden Entertainment, Inc.	58,255	0.01	•	ManpowerGroup, Inc.	46,423	0.01
	Goosehead Insurance, Inc. Class A	5,966,945	0.97		MarketAxess Holdings, Inc.	855,631	0.14
31,578	Graphic Packaging Holding Co.	759,767	0.12		Marten Transport Ltd.	120,579	0.02
1,573	Green Brick Partners, Inc.	75,708	0.01	16,016	Masco Corp.	791,991	0.13
1,620	Greenbrier Cos., Inc.	44,032	0.01	116,228	Masterbrand, Inc.	1,202,960	0.20
2,900	Griffon Corp.	92,336	0.01	1,476	Materion Corp.	150,714	0.02
1,037	Group 1 Automotive, Inc.	233,325	0.04	24,748		440,267	0.07
66,872	Guardant Health, Inc.	1,943,969	0.32	4,425	MaxLinear, Inc.	130,670	0.02
10,950	H&R Block, Inc.	330,471	0.05	27,317	Medpace Holdings, Inc.	5,618,287	0.91
8,888	Halozyme Therapeutics, Inc.	289,838	0.05	4,048		329,183	0.05
5,369	, .	199,727	0.03		MGIC Investment Corp.	866,277	0.14
5,120	Harmonic, Inc.	89,702	0.01	647	Middlesex Water Co.	51,941	0.01
	Harmony Biosciences Holdings, Inc.	61,300	0.01		Minerals Technologies, Inc.	102,612	0.02
5,893	•	202,601	0.03	3,686	Mirati Therapeutics, Inc.	133,839	0.02
1,166	-	53,764	0.01		Mister Car Wash, Inc.	44,070	0.01
16,699	•	723,735	0.12		Modine Manufacturing Co.	98,253	0.02
45,084	Healthcare Services Group, Inc.	640,193	0.10	12,093	Molson Coors Beverage Co. Class B	741,422	0.12
	Heritage Financial Corp.	256,155	0.04		Monarch Casino & Resort, Inc.	52,124	0.01
	Hexcel Corp.	383,714	0.06	1,744	Montrose Environmental Group, Inc.	61,807	0.01
	Hims & Hers Health, Inc.	1,204,384	0.20	1,750	Moog, Inc. Class A	171,063	0.03
2,395	•	62,366	0.01	41,390	Mueller Industries, Inc.	3,193,238	0.52
12,842	Huntsman Corp.	308,208	0.05	1,181	MYR Group, Inc.	153,010	0.02
3,636	Hurco Cos., Inc.	76,465	0.01	573	Nabors Industries Ltd.	49,158	0.01
3,647	IDACORP, Inc.	375,459	0.06	2,030	Napco Security Technologies, Inc.	76,084	0.01
11,883		266,417	0.04		Natera, Inc.	350,959	0.06
1,309	IDT Corp. Class B	39,990	0.01	2,626	National Bank Holdings Corp.		
21,435	Inari Medical, Inc.	1,293,602	0.21		Class A	80,487	0.01
	Informatica, Inc. Class A	44,058	0.01	7,641		376,243	0.06
2,349	Innospec, Inc.	219,491	0.04		National Fuel Gas Co.	336,693	0.05
4,860	Inspire Medical Systems, Inc.	1,428,548	0.23		National HealthCare Corp.	47,643	0.01
5,074	Integra LifeSciences Holdings Corp.	191,949	0.03	5,615	National Vision Holdings, Inc.	142,509	0.02
24,843	International Bancshares Corp.	1,074,211	0.17		NCR Corp.	237,256	0.04
185,043	International Game Technology PLC	4,520,600	0.74		NetScout Systems, Inc.	1,101,476	0.18
122,890	International Seaways, Inc.	4,424,040	0.72	8,610	Neurocrine Biosciences, Inc.	781,444	0.13
31,759	Invesco Ltd.	460,506	0.07	2,338	•	62,752	0.01
9,919	Ionis Pharmaceuticals, Inc.	401,918	0.07		New York Community Bancorp, Inc.	538,647	0.09
8,073	lovance Biotherapeutics, Inc.	71,486	0.01	438	NewMarket Corp.	172,554	0.03
3,566	Iridium Communications, Inc.	213,496	0.03		News Corp. Class A	650,608	0.11
1,018	J & J Snack Foods Corp.	155,296	0.03	5,167	NMI Holdings, Inc. Class A	132,172	0.02
4,335	Jabil, Inc.	391,364	0.06	3,876	•	846,518	0.14
4,702	Janus International Group, Inc.	41,848	0.01		Northeast Community Bancorp, Inc.	248,629	0.04
11,124	Jefferies Financial Group, Inc.	335,945	0.05	42,048	0	620,208	0.10
5,998	-	79,653	0.01		NV5 Global, Inc.	71,040	0.01
561		63,988	0.01		NVE Corp.	706,367	0.11
1,269		137,775	0.02		O-I Glass, Inc.	208,032	0.03
58,825	Joint Corp.	838,256	0.14	53,851		171,515	0.03
	Jones Lang LaSalle, Inc.	420,591	0.07	20,831	•	262,262	0.04
	Kadant, Inc.	147,969	0.02		Open Lending Corp. Class A	49,303	0.01
4,766		209,037	0.03		Organon & Co.	1,035,777	0.17
17,498	Kiniksa Pharmaceuticals Ltd.				Orion Engineered Carbons SA	85,988	0.01
	Class A	247,772	0.04		Oscar Health, Inc. Class A	53,805	0.01
8,206					OSI Systems, Inc.	110,707	0.02
	Holdings, Inc.	451,658	0.07	16,219	Ovintiv, Inc.	531,983	0.09
	Knowles Corp.	118,036	0.02	2,849		55,556	0.01
7,093	Kratos Defense & Security			886	Oxford Industries, Inc.	89,096	0.01
	Solutions, Inc.	93,415	0.02		Palomar Holdings, Inc.	2,253,316	0.37
	Landstar System, Inc.	404,240	0.07	1,961	Pathward Financial, Inc.	88,676	0.01
	Lantheus Holdings, Inc.	422,634	0.07		Patterson Cos., Inc.	129,515	0.02
	Laureate Education, Inc.	104,509	0.02		Paylocity Holding Corp.	512,646	0.08
	Lear Corp.	1,619,907	0.26	1,966	PDF Solutions, Inc.	82,749	0.01
	Legalzoom.com, Inc.	116,255	0.02	20,047		266,826	0.04
	LeMaitre Vascular, Inc.	69,653	0.01	76,826		897,328	0.15
	Lennox International, Inc.	627,559	0.10	1,795	• •	251,085	0.04
	LGI Homes, Inc.	5,548,667	0.90		Penumbra, Inc.	1,851,320	0.30
	LKQ Corp.	6,013,379	0.98		Perficient, Inc.	177,211	0.03
	Lyft, Inc. Class A	207,693	0.03		Pinnacle Financial Partners, Inc.	268,513	0.04
	M/I Homes, Inc.	5,611,812	0.91	41,575	Pinterest, Inc. Class A	994,266	0.16
850		238,094	0.04	144,558	PlayAGS, Inc.	802,297	0.13
	Manhattan Associates, Inc.	700,350	0.11	3,929	Polaris, Inc.	419,814	0.07
	Manitowoc Co., Inc.	32,565	0.01	2,461	Pool Corp.	792,467	0.13
40.705	MannKind Corp.	76,249	0.01		Portillo's, Inc. Class A	540,537	0.09

Common Stocks - Continued United States - United State	Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
12.922 Powell Industries, Inc. 761,851 0.12 22.955 Toat Inc. Class A 483,979 0.03 3.779 Prestige Consumer Healthcave, Inc. 217,768 0.04 5.919 Tell Blothers, Inc. 422,444 0.07 0.0	Common Stock	s – (Continued)			Common Stock	s – (Continued)		
87.686 Prixis Proteinion Medicines, Inc. 78.627 0.01 5.019 Toll Sirchens, Inc. 442,374 0.07 3.077 PriceStreat, Inc. 218,862 0.04 2.065 Topbalist Corp. 194,330 0.03 2.045 PriceStreat, Inc. 218,862 0.04 2.065 Topbalist Corp. 194,330 0.03 2.045 PriceStreat, Inc. 218,862 0.04 2.045 PriceStreat, Inc. 194,330 0.03 2.045 PriceStreat, Inc. 1.046,751 0.07 2.03641 TrumpMedics Corp. 10.055,869 0.03 2.045 Topbalist Corp. 10.055,869 0.03 2.045 Topbalistics, Inc. 3.045,868 0.05 0.	•	•	704.054	0.40	•	*	100.070	2.22
3,779 Prestigs Comsumer Hemithezen, Inc. 218,766 0.04 8,877 Topograf Clarge Berndet Corp. 14,24,483 0.03 4,772 Progrym, Inc. 1808,111 0.05 13,897 Topograf Clarge Berndet Corp. 14,27,348 0.23 4,772 Progrym, Inc. 1808,731 0.05 13,897 Topograf Clarge Berndet Corp. 14,27,344 0.23 12,25		•				•		
3,007 Procediment, Inc. 219,842 0.04 8,847 Topgord Calleway Brands Corp. 142,336 0.03 2,046 PREOS Hadrings, Inc. 187,234 0.23 2,046 PREOS Hadrings, Inc. 187,025 0.01 2,198 Transfedded Group, Inc. 193,191 0.03 1,045 0.01 0.03 1,045 0.01 0.03 0.01 0.03 0.00 0.02 0								
2,4272 Progreys, Inc. 1,427,364 0.23 1,5697 Teachmarks Corp. 1,427,364 0.23 2,5397 PTC Therapedics, Inc. 1,085,761 0.17 2,168 7,727 0.01 0.0								
PCC Therapealica, Inc. 1.085/91 0.17								
2023 Pulle Group, Inc. 1495-212 0.17 203.641 Timphofusce Inc. 3,081 M88 0.50 0.	2,946	PROS Holdings, Inc.	87,025	0.01	2,168	TransMedics Group, Inc.	155,619	0.03
20,238 Pure Storage, Inc. Class A 591,554 0.10 64,241 Timumph Group, Inc. 75,532 0.12						•		
3.63 OCH Holdings, Inc. 22.874 0.01 1.177 Trasto Bank Corp. NY 33.277 0.01		•				•		
3,441 Quidel/Ortho Corp. 294,412 0.05 6,404 TTM Technologesis. Inc. 88,802 0.01		<u> </u>						
2,064 RBC Bearings, Inc. 422,005 0.07 3,101 UFP Industries, Inc. 311,682 0.05 4,765 Reinsurance Group of America, Inc. 674,417 0.11 38,744 Uitragensyr Pharmaceutical, Inc. 1,848,122 0.30 1,986 Replinture Group, Inc. 37,749 0.01 15,115 Uitragensyr Pharmaceutical, Inc. 1,849,122 0.30 1,986 Replinture Group, Inc. 37,749 0.01 15,115 Uitragensyr Pharmaceutical, Inc. 1,849,122 0.30 1,986 Replinture Group, Inc. 37,749 0.01 15,115 Uitragensyr Pharmaceutical, Inc. 1,849,122 0.30 1,986 Replinture Group, Inc. 37,749 0.01 15,115 Under Armour, Inc. Class A 1,849,378 0.05 3,455 0.05 2,086 Replinture Group, Inc. 47,9,644 0.01 0.01 0.02 0.02 3,878 Replinture Group, Inc. 470,146 0.08 4,820 Universal Health Services, Inc. 649,885 0.01 4,841 Regal Carabban Crusies Ltd. 388,200 0.06 2,865 Vall Reports, Inc. 689,985 0.01 4,841 Regal Carabban Crusies Ltd. 388,200 0.06 2,865 Vall Reports, Inc. 689,985 0.01 4,982 Regular Market Services, Inc. 689,985 0.11 4,983 Regular Market Services, Inc. 689,985 0.11 4,983 Regular Market Services, Inc. 689,985 0.11 4,984 Regular Market Services, Inc. 689,985 0.11 4,985 Regular Market Services, Inc. 689,985 0.11 4,123 Regular Market Services, Inc. 689,985 0.11 4,124 Regular Market Services, Inc. 689,985 0.11 4,125 Regular Market Services, Inc. 689,985 0.11 4,126 Regular Market Services, Inc. 689,985 0.11 4,127 Regular Market Services, Inc. 689,985 0.11 4,128 Regular Market Services, I		-						
7,147 Redfin Corp. 65,609 0.11 6,170 L-Haul Holding Cor. 1,884,896 0.31						0 .		
1.988 Repay Holdings Corp. 1.988 Repay Holdings Corp. 1.988 Repay Holdings Corp. 1.988 Repay Holdings Inc. 2.825 Rill Corp. 2.825 Rill Resorts, Inc. 2.825 Rill Resorts, In	•	• .						
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2,826 Rill Corp						·		
2,828 RL Corp. 354,154 0.06 3,070 United Therappeutics Crp. 640,893 0.10						·		
205.610 Robinhood Markets, Inc. Class A 1,848,378 0.30 4,80 Universal Health Services, Inc. Class B 579,802 0.09 8,205 Roku, Inc. 470,146 0.06 4,827 Ulah Medical Products, Inc. 437,085 0.07 4,614 Royal Cariobean Cruises Ltd. 388,200 0.06 2,686 Walfe Sortis, Inc. 6,89,595 0.11 4,608 Royal Gold, Inc. 571,130 0.09 26,248 Valley National Bancorp 198,172 0.03 3,222 Rush Enterprises, Inc. Class A 173,848 0.03 2,976 Varex Imaging Corp. 62,380 0.01 4,430 4,440		-				3 ·		
Rocke Pharmaceuticials, Inc. 79,964 0.01 Class B 579,802 0.09		-				·	640,693	0.10
8,205 Roku, Inc. 470,146 0.08 4,827 Ulah Medical Products, Inc. 437,085 0.07 4,841 Royal Caribbean Cruises Ltd. 388,200 0.06 2,688 Valley National Bancorp 198,172 0.03 3,202 Rush Emerprises, Inc. Class A 173,848 0.03 2,876 Varex Imaging Corp. 62,380 0.01 4,4380 Ryder System, Inc. 3,518,446 0.57 4,440 Varey, Imaging Corp. 62,380 0.01 4,4380 Ryder System, Inc. 1,660,933 0.19 2,920 Vertical Corp. 58,834 0.02 8,699 Sally, Beauty Holdings, Inc. 70,168 0.01 81,011 Vertex, Inc. Class A 1,78,749 0.29 8,2800 Samsonite International SA 2,112,319 0.34 19,922 Vertive Holdings Co. 377,123 0.06 4,185 Saminian Corp. 228,320 0.04 1,443 Valer Corp. 33,723 0.06 18 Sation Therapeutics, Inc. 2,289,394 0.46 83,235 Valer Solutions, Inc. 832,350 0.14 18 Seabcard Corp. 1,114,477 0.16 5,426 Villing Therapeutics, Inc. 113,458 0.02 2,798 Sealest Medical Holdings Corp. 1,114,477 0.16 5,426 Villing Therapeutics, Inc. 113,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.02 2,798 Sealest Medical Holdings Corp. 20,952 0.03 9,211 Villines, Inc. 13,458 0.03 2,798 Shelphan, Inc. 2,952 0.03 2,952 0.03 0.04 0.03 2,					7,700	The state of the s	579.802	0.09
4,841 Royal Caribbean Cruisea Ltd. 388,200 0.06 2,868 Vail Resorts, Inc. 688,955 0.11 4,668 Royal Gold, Inc. 671,130 0.09 26,248 Vaile National Bancorp 188,172 0.03 21,011 RPM International, Inc. 1,674,410 0.27 367,530 Varida Pharmaceuticals, Inc. 2,201,505 0.36 3,282 Royal Enterprises, Inc. Class A 173,848 0.03 2,876 Variety Inc. 217,027 0.04 41,330 Royal Enterprises, Inc. Class A 173,848 0.03 0.19 2,900 Verticel Corp. 95,834 0.04 41,330 Sala, Inc. 7,6168 0.01 81,011 Vertex, Inc. Class A 1,758,749 0.29 838,2800 Samsonite International SA 2,112,319 0.34 19,922 Verticel Corp. 95,834 0.04 1,465 Sammins Corp. 225,320 0.04 1,443 Visid Corp. 33,723 0.01 1,465,933 0.01 1,465,933 0.01 1,465,933 0.01 1,465,933 0.01 1,465,933 0.01 1,465,933 0.01 1,465,933 0.01 1,465,943					4,827			
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August A	4,668	Royal Gold, Inc.	571,130	0.09				
4.138 Ryder System, Inc. 3,518.446 0.57 4.440 Vaxyte, Inc. 217,027 0.04 4.123 Sala, Inc. 1,166,933 0.19 2,920 Vericel Corp. 9,58,34 0.02 8.28,280 Salay Planch Holdings, Inc. 76,168 0.01 81,011 Vertex, Inc. Class A 1,768,749 0.29 8.28,280 Salay Planch Holdings, Inc. 225,320 0.04 14,43 Vaid Corp. 33,723 0.06 8.21,416 Sammina Corp. 225,320 0.04 14,44 Vaid Corp. 33,723 0.01 8.28,280 Salay Select Medical Holdings Corp. 68,022 0.01 2,747 Vicor Corp. 161,112 0.03 8.28,280 Select Medical Holdings Corp. 1,014,147 0.16 5,462 Viking Therapeulics, Inc. 113,456 0.02 8.27,38 Sension Technologies Corp. 200,952 0.03 9,211 Vimeo, Inc. 34,818 0.01 8.68,364 Shack Inc. Class A 152,882 0.02 26,604 Vistra Corp. 36,3249 0.10 8.68,473 Shales Shack Inc. Class A 152,882 0.02 26,604 Vistra Corp. 36,3249 0.10 8.68,473 Shales Shack Inc. Class A 15,778,24 0.27 0.33 216,888 Warner Manisc Group Corp. Class A 5,201,214 0.85 8.69,583 Shales Shack Inc. Class A 1,778,24 0.27 0.27 0.27 0.27 0.28 0								
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8,424 Thryv Holdings, Inc. 194,173 0.03							170,024	0.03

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Real Estate Inve	estment Trusts – (Continued)		
75,200	H&R Real Estate Investment Trust Killam Apartment Real Estate	562,047	0.09
	Investment Trust	455,569	0.07
		1,192,940	0.19
Japan	Fukuoka Corp.	44,182	0.01
	Hankyu Hanshin, Inc.	108,952	0.01
	Ooedo Onsen Investment Corp.	595,293	0.09
		748,427	0.12
Spain 605.885	Merlin Properties Socimi SA	4,974,919	0.81
United Kingdom		1,01 1,010	0.01
	abrdn Property Income Trust Ltd.	107,224	0.02
26,002	Safestore Holdings PLC	303,049	0.05
396,353	UK Commercial Property Ltd.	257,029	0.04
		667,302	0.11
United States 17.157	American Homes 4 Rent Class A	587,627	0.10
	Apollo Commercial Real Estate		
40.440	Finance, Inc.	93,981	0.02
	Apple Hospitality, Inc. ARMOUR Residential, Inc.	189,686 42,755	0.03 0.01
	Blackstone Mortgage Trust, Inc.		
40.705	Class A	218,603	0.04
	Brixmor Property Group, Inc. Camden Property Trust	389,962 4,431,269	0.06 0.72
	Chatham Lodging Trust	2,137,587	0.35
	Community Healthcare Trust, Inc.	49,008	0.01
	CubeSmart	2,716,092	0.44
	DiamondRock Hospitality Co.	1,963,757	0.32
	Equity LifeStyle Proportion Inc.	143,603	0.02 0.11
	Equity LifeStyle Properties, Inc. Essential Properties Realty Trust,	693,247	
45.000	Inc.	135,201	0.02
	First Industrial Realty Trust, Inc. Healthpeak Properties, Inc.	832,237 699,152	0.14 0.11
	Hospitality Properties Trust	84,603	0.01
	Host Hotels & Resorts, Inc.	5,958,739	0.97
	Independence Realty Trust, Inc.	2,288,367	0.37
	Kite Realty Group Trust	258,603	0.04
	KKR Real Estate Finance Trust, Inc.	138,791	0.02
	Lamar Advertising Co. Class A MFA Financial, Inc.	2,832,377 404,550	0.46 0.07
	National Storage Affiliates Trust	3,448,326	0.56
	New Residential Investment Corp.	1,066,536	0.17
76,256	NexPoint Residential Trust, Inc.	3,139,460	0.51
	Outfront Media, Inc.	55,368	0.01
	Park Hotels & Resorts, Inc.	5,644,015	0.92
	Rexford Industrial Realty, Inc. RLJ Lodging Trust	657,621 3,322,562	0.11 0.54
	Ryman Hospitality Properties, Inc.	3,175,807	0.54
	SITE Centers Corp.	152,769	0.02
	Summit Hotel Properties, Inc.	42,639	0.01
	Two Harbors Investment Corp. Universal Health Realty Income	45,865	0.01
	Trust	38,797	0.01
7,667	Xenia Hotels & Resorts, Inc.	88,861	0.01
		48,168,423	7.84
TOTAL REAL ES (cost USD 62,006	6,645)	56,027,130	9.11

Holdings		Security Description			Market Value USD	% of Shareholders' Equity
Mutual Fund Ireland 2,321,8		0.38% Goldman Sachs	US\$ Tre	asury		
		Liquid Reserves Class) ^{(b)(c)}	Fund (X	Distribution	2,321,826	0.38
TOTAL MUTU (cost USD 2,3					2,321,826	0.38
		RABLE SECURI EXCHANGE LIS		MITTED		
(cost USD 60					600,783,698	97.73
MARKET VAL DERIVATIVES (cost USD 60)	3	OF INVESTMEN [*] 2,471)	TS EXC	LUDING	600,783,698	97.73
Futures Con	trac	ts – (0.00%)				
			Co	ommitment Market	Unrealised	% of
Number of Contracts	Sec	curity Descriptio	n	Value USD	Gain USD	Shareholders' Equity
6		Y PIX Index Futures 06/2023	Long	910,070	22,367	0.01
4		W SPI 200 Index ures 08/06/2023	Long	255,416	10,567	0.00
85	200	D ii-Russell 00 Index Futures 06/2023	Long	7,476,600	9,954	0.00
UNREALISED	GA	IN ON FUTURES	CONTE	RACTS	42,888	0.01
Number of Contracts	Sec	curity Descriptio		ommitment Market Value	Unrealised Loss	% of Shareholders'
			n	USD	USD	Equity
2	AU SPI		Long	230,004	(4,503)	(0.00)
2	AU SPI 06/2 CA S&F	D 200 Futures 15/ 2023				
	AU SPI 06/2 CA S&F Futt	D 200 Futures 15/2023 D P TSX 60 Index ures 15/06/2023	Long	230,004	(4,503)	(0.00)
2	SPI 06/3 CA S&F	D 200 Futures 15/ 2023 D P TSX 60 Index ures 15/06/2023 R 0 STOXX 50 Index ures 16/06/2023	Long	230,004	(4,503)	(0.00)
36	AU SPI 06/2 CA S&F Futtr EU Eurr Futtr GB FTS Futtr HK Harr	D 200 Futures 15/2023 D P TSX 60 Index ures 15/06/2023 R 0 STOXX 50 Index ures 16/06/2023 P EE 100 Index ures 16/06/2023	Long	230,004 346,713 1,632,888	(4,503) (16,710) (15,888)	(0.00)
36 5	AU SPI 06/2 CA S&F Futr EU Eur Futr GB FTS Futr HK Har Futr	D 200 Futures 15/ 2023 D P TSX 60 Index ures 15/06/2023 R o STOXX 50 Index ures 16/06/2023 P SE 100 Index ures 16/06/2023 P D ng Seng Index	Long Long Long Long Long	230,004 346,713 1,632,888 463,408 116,161	(4,503) (16,710) (15,888) (16,867)	(0.00) (0.00) (0.01)
2 36 5 1 UNREALISED	AU SPI 06/2 CA S&F Futt EU Eur Futt HK Harr Futt U LOS	D 200 Futures 15/ 2023 D P TSX 60 Index ures 15/06/2023 R to STOXX 50 Index ures 16/06/2023 P SE 100 Index ures 16/06/2023 D ty Seng Index ures 29/06/2023 SS ON FUTURES OF INVESTMEN	Long Long Long Long Long S CONT	230,004 346,713 1,632,888 463,408 116,161	(4,503) (16,710) (15,888) (16,867) (5,789)	(0.00)
2 36 5 UNREALISED MARKET VAL (cost USD 60)	AU SPI 06/2 CA S&F Futt EU Eur Futt GB FTS Futt HK Harr Futt O LOS	D 200 Futures 15/ 2023 D P TSX 60 Index ures 15/06/2023 R to STOXX 50 Index ures 16/06/2023 P SE 100 Index ures 16/06/2023 D ty Seng Index ures 29/06/2023 SS ON FUTURES OF INVESTMEN	Long Long Long Long Long S CONT	230,004 346,713 1,632,888 463,408 116,161	(4,503) (16,710) (15,888) (16,867) (5,789)	(0.00) (0.00) (0.01) (0.01)

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD		
607,712,471)	600,783,698	97.73
Unrealised gain on futures contracts	42,888	0.01
Unrealised loss on futures contracts	(59,757)	(0.01)
Other Assets and Liabilities	13,966,150	2.27
Shareholders' Equity	614,732,979	100.00

The Futures Commission Merchant was Bank of America NA.

The maximum individual counterparty exposure as at 31 May 2023 is 0.01% of the NAV.

- ⁺ A portion of these securities were on loan at 31 May 2023. 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.
- (c) The yield for this fund as at 31 May 2023 was 5.133%.

	% of
Allocation of Portfolio as at 31 May 2023	Shareholders' Equity
Common Stocks	
Transportation	7.00
Software	6.07
Retail	4.87
Insurance	4.26
Pharmaceuticals	3.73
Banks	3.57
Entertainment	3.48
Electronics	3.01
Biotechnology	3.00
Distribution/Wholesale	2.94
Others	46.31
TOTAL COMMON STOCKS	88.24
Real Estate Investment Trusts	9.11
Mutual Funds	0.38
Unrealised Gain on Futures Contracts	0.01
Unrealised Loss on Futures Contracts	(0.01)
Other Assets and Liabilities	2.27
TOTAL	100.00

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transfer	rable se	curities admitted to an official ex	change listing		Common Stock	,		
		s – 94.92%	.cagocg		United States – (0	Continued) Deckers Outdoor Corp.	4 540 005	0.40
Bermuda		5 54.5270				eBay, Inc.	1,518,025 4,067,212	0.10 0.28
		Arch Capital Group Ltd.	11,509,674	0.79		Edison International	4,141,128	0.28
		RenaissanceRe Holdings Ltd.	476,261	0.03		Edwards Lifesciences Corp.	5,550,889	0.38
		Ü				Elanco Animal Health, Inc.	6,175,710	0.42
			11,985,935	0.82		Element Solutions, Inc.	985,372	0.07
Canada						EOG Resources, Inc.	1,899,018	0.13
	30,725	Lululemon Athletica, Inc.	10,182,879	0.70	19,778	Equifax, Inc.	4,130,438	0.28
					11,423	Exelon Corp.	448,067	0.03
Ireland	10 470	lana Dharmanauticala DLC	1 701 102	0.40	36,791	Exxon Mobil Corp.	3,774,757	0.26
	13,476	Jazz Pharmaceuticals PLC	1,701,193	0.12		Five Below, Inc.	3,843,090	0.26
Israel					•	Fortinet, Inc.	13,948,788	0.95
	74,110	Wix.com Ltd.	5,617,538	0.38		Fox Corp. Class B	456,834	0.03
Netherlar	nde				39,937	· · · · · · · · · · · · · · · · · · ·	13,752,705	0.94
Netheriai		NXP Semiconductors NV	14,466,229	0.99	129,954	•	10,839,463	0.74
		QIAGEN NV	6,132,951	0.42	422,999		13,793,997	0.94
	100,101	QUI IOEI I I I I		0.42	199,678		15,287,348	1.04
			20,599,180	1.41	18,881		454,277	0.03
Curit	n d				•	HCA Healthcare, Inc.	3,192,307	0.22
Switzerla		Chulph I td	14 444 500	0.00		Hewlett Packard Enterprise Co.	5,873,606	0.40
		Chubb Ltd.	14,444,568	0.99		Hilton Worldwide Holdings, Inc.	12,853,786 11,652,996	0.88
	52,412	Garmin Ltd.	5,512,694	0.37		Howmet Aerospace, Inc.		0.80
			19,957,262	1.36		Humana, Inc.	6,714,270	0.46
						Incyte Corp.	10,239,197	0.70 0.70
United Ki	-					Intel Corp.	10,287,360	0.70
		Ferguson PLC	2,091,174	0.14	10,300	Interactive Brokers Group, Inc. Class A	810,368	0.06
;		Liberty Global PLC Class C	6,059,465	0.41	31 2/10	International Business Machines	010,500	0.00
	51,333	nVent Electric PLC	2,275,592	0.16	31,243	Corp.	4,024,246	0.27
			10,426,231	0.71	2.160	International Flavors & Fragrances,	, ,	
			10,120,201		_,	Inc.	166,817	0.01
United St					4,776	Intuitive Surgical, Inc.	1,443,498	0.10
		Adobe, Inc.	13,420,004	0.92	20,144	IQVIA Holdings, Inc.	3,953,260	0.27
		Advanced Micro Devices, Inc.	5,548,192	0.38	16,911	Johnson & Johnson	2,605,309	0.18
		Airbnb, Inc.	1,184,458	0.08	221,066	Johnson Controls International PLC	13,403,232	0.92
		Align Technology, Inc.	182,427	0.01	85,095	JPMorgan Chase & Co.	11,510,801	0.79
		Alphabet, Inc. Class A	18,444,381	1.26	8,867	Kellogg Co.	584,513	0.04
		Alphabet, Inc. Class C	42,587,093	2.91	90,022	Kimberly-Clark Corp.	11,960,323	0.82
		Amazon.com, Inc.	40,487,344	2.77	54,325	Kinder Morgan, Inc.	875,176	0.06
		AMETEK, Inc.	13,378,150	0.91	3,153	KLA Corp.	1,421,845	0.10
			12,221,884	0.84 6.63		Lear Corp.	5,651,244	0.39
,		Apple, Inc. Applied Materials, Inc.	96,995,547 538,789	0.03		LKQ Corp.	11,484,018	0.78
		Arista Networks, Inc.	14,559,745	0.04		Marathon Petroleum Corp.	2,532,284	0.17
		Autodesk, Inc.	13,821,877	0.94		MarketAxess Holdings, Inc.	413,463	0.03
		Bank of America Corp.	19,213,517	1.31		Marsh & McLennan Cos., Inc.	15,046,878	1.03
		Bank of New York Mellon Corp.	12,943,622	0.88		Meta Platforms, Inc. Class A	13,597,943	0.93
		Berkshire Hathaway, Inc. Class B	36,173,047	2.47	•	MetLife, Inc.	12,054,559	0.82
		BioMarin Pharmaceutical, Inc.	935,510	0.06		Mettler-Toledo International, Inc.	1,533,650	0.10
		Bio-Rad Laboratories, Inc. Class A	814,708	0.06		Microchip Technology, Inc.	10,755,696	0.74
		Boston Scientific Corp.	14,451,281	0.99		Microsoft Corp.	102,215,779	6.99
		Bristol-Myers Squibb Co.	16,965,166	1.16		Moderna, Inc.	2,979,792	0.20
		Bruker Corp.	4,448,039	0.30		Mondelez International, Inc. Class A Monster Beverage Corp.	15,319,563 2,486,621	1.05
		CarMax, Inc.	5,735,351	0.39		Moody's Corp.	6,404,014	0.17 0.44
		Carrier Global Corp.	6,707,939	0.46		Mosaic Co.		0.44
		Caterpillar, Inc.	2,303,508	0.16		Nasdaq, Inc.	7,810,128 5,290,468	0.36
		Centene Corp.	10,869,505	0.74		Netflix, Inc.	15,939,083	1.09
	4,232	Charter Communications, Inc.			•	Neurocrine Biosciences, Inc.	358,684	0.02
		Class A	1,398,464	0.10		NVIDIA Corp.	52,767,180	3.61
	80,948	Cheniere Energy, Inc.	11,080,162	0.76		O'Reilly Automotive, Inc.	4,169,603	0.28
	26,907	Chevron Corp.	4,089,595	0.28		Otis Worldwide Corp.	7,606,646	0.52
		Chewy, Inc. Class A	3,384,292	0.23		Palo Alto Networks, Inc.	13,008,366	0.89
		Cintas Corp.	13,584,513	0.93		PayPal Holdings, Inc.	13,460,497	0.92
		Cisco Systems, Inc.	8,280,728	0.57		Penumbra, Inc.	3,271,120	0.22
;		Citigroup, Inc.	15,168,441	1.04	•	Pfizer, Inc.	4,048,131	0.28
		CME Group, Inc.	14,251,740	0.97		Prudential Financial, Inc.	3,715,170	0.25
;		Coca-Cola Co.	20,924,233	1.43		Public Service Enterprise Group,	.,,	
		Constellation Energy Corp.	3,498,234	0.24	,120	Inc.	3,153,678	0.22
		Copart, Inc.	2,876,770	0.20	89,529	Republic Services, Inc.	12,718,490	0.87
		Costco Wholesale Corp.	21,513,258	1.47	20,737	Ross Stores, Inc.	2,124,713	0.15
		CVS Health Corp.	9,693,413	0.66		Royalty Pharma PLC Class A	8,389,483	0.57

			9/ -5
	Security	Market Value	
Holdings	Description	USD	Equity
	s – (Continued)		
United States – (C	Ryder System, Inc.	998,849	0.07
	S&P Global, Inc.	15,664,919	1.07
	Salesforce, Inc.	5,364,270	0.37
	Sarepta Therapeutics, Inc.	2,015,318	0.14
	ServiceNow, Inc.	8,642,548	0.59
	Sherwin-Williams Co.	14,307,464	0.98
	Skechers USA, Inc. Class A	4,908,288	0.34
	Snowflake, Inc. Class A	3,214,838	0.22
82,667	Splunk, Inc.	8,187,340	0.56
152,551	Starbucks Corp.	14,841,687	1.01
63,297	Sysco Corp.	4,416,865	0.30
1,805	Teledyne Technologies, Inc.	706,730	0.05
63,016	Tesla, Inc.	12,606,351	0.86
109,115	Textron, Inc.	6,757,492	0.46
5,831	Thermo Fisher Scientific, Inc.	2,934,509	0.20
21,601	TJX Cos., Inc.	1,644,052	0.11
5,887	Torchmark Corp.	613,484	0.04
121,927	Trade Desk, Inc. Class A	8,505,628	0.58
97,676	United Parcel Service, Inc. Class B	16,359,753	1.12
9,504	UnitedHealth Group, Inc.	4,548,519	0.31
5,164	Universal Health Services, Inc.		
	Class B	668,325	0.05
	US Bancorp	2,126,702	0.15
59,248	Valero Energy Corp.	6,398,784	0.44
	Veeva Systems, Inc. Class A	3,198,215	0.22
	VeriSign, Inc.	237,711	0.02
	Vertex Pharmaceuticals, Inc.	14,661,304	1.00
	Visa, Inc. Class A	742,800	0.05
	Vulcan Materials Co.	6,161,083	0.42
	Walmart, Inc.	3,917,952	0.27
	WEX, Inc.	748,246	0.05
	Williams Cos., Inc.	10,280,084	0.70
62,487	Xcel Energy, Inc.	4,017,289	0.27
		1,304,019,298	89.12
Uruguay			
3,601	MercadoLibre, Inc.	4,468,229	0.30
TOTAL COMMON (cost USD 1,264,		1,388,957,745	94.92
	estment Trusts – 4.43%		
United States	Avalan Ray Communities Inc	846 644	0.00
	AvalonBay Communities, Inc.	846,644	0.06
	Crown Castle, Inc. First Industrial Realty Trust, Inc.	6,502,623 756,125	0.44 0.05
	Host Hotels & Resorts, Inc.	12,254,753	0.84
	Lamar Advertising Co. Class A	3,552,717	0.24
	Mid-America Apartment	0,002,717	0.24
33,210	Communities, Inc.	4,899,692	0.34
714 035	Park Hotels & Resorts, Inc.	9,203,911	0.63
	Prologis, Inc.	15,707,421	1.07
	Ventas, Inc.	11,126,699	0.76
200,122	vortad, mor		
		64,850,585	4.43
(cost USD 67,995	TATE INVESTMENT TRUSTS 5,061)	64,850,585	4.43
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 1,332,	EXCHANGE LISTING 193,444)	1,453,808,330	99.35
-	OF INVESTMENTS EXCLUDING	, ,	
DERIVATIVES			
(cost USD 1,332,	193,444)	1,453,808,330	99.35

Futures Co	ntract	s – 0.00%	Co	mmitment Market	Unrealised	% of
Number of Contracts	Sec	urity Descri	ption	Value USD	Gain USD	Shareholders Equity
		ini S&P 500 I ires 16/06/20		209,700	3,485	0.00
UNREALISE	D GAI	N ON FUTU	RES CONTR	ACTS	3,485	0.00
Share Clas	s Spe	cific Forwa	rd Currency	y Contracts	- (0.07%)	
Am	nount		Amount	Maturity	Unrealised Gain	% of Shareholders
Currency Bo		Currency	Sold	Date		Equity
USD 67,30	1,231	EUR	62,630,281	21/06/2023	353,298	0.03
			VARD CURR		353,298	0.03
An Currency Bo	nount ought	Currency	Amount Sold	Maturity Date		% of Shareholders Equity
EUR 186,54	6,809	USD	200,843,269	21/06/2023	3 (1,436,160)	(0.10)
			WARD CURR		(1,436,160)	(0.10)
MARKET VA (cost USD 1			MENTS	1	,452,728,953	99.28
OTHER ASS	ETS A	ND LIABILI	TIES		10,502,364	0.72
SHAREHOL	DERS'	EQUITY		1	,463,231,317	100.00
TOTAL INVE	STME	NTS			Market Value USD	% of Shareholders' Equity
Total Investmen			es (cost		4 450 000 000	00.05
USD 1,332,1 Unrealised gain					1,453,808,330 3,485	99.35
-			contracts held	for hedging	353,298	0.03
	on for	vard currency	contracts held f	or hedging	000,200	0.00
purposes					(1,436,160)	(0.10)
Other Assets a	nd Liab	ilities			10,502,364	0.72
Shareholder	s' Equ	iity		1.	463,231,317	100.00

The Futures Commission Merchant was Bank of America NA.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.02% of the NAV.

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
·	Equity
Common Stocks	
Internet	11.14
Software	10.81
Computers	8.25
Semiconductors	6.56
Insurance	6.42
Commercial Services	4.66
Retail	4.64
Banks	4.17
Food, Beverages & Tobacco	3.73
Biotechnology	3.63
Others	30.91
TOTAL COMMON STOCKS	94.92
Real Estate Investment Trusts	4.43
Unrealised Gain on Futures Contracts	0.00
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.03
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.10)
Other Assets and Liabilities	0.72
TOTAL	100.00

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transfe	rable se	curities admitted to an official e	change listing		Common Stock	· ·		
		s – 90.99%			United States – (0		007.040	0.5
Bermuda		3 – 30.33 /0				Advanced Energy Industries, Inc.	607,940	0.5
Dermado		Bank of NT Butterfield & Son Ltd.	724,153	0.61		AeroVironment, Inc.	66,751	0.06
		DHT Holdings, Inc.	444,110	0.38		Agenus, Inc.	88,920	0.08
		Enstar Group Ltd.	35,235	0.03	7,211	<u> </u>	358,675 29,190	0.02
		Golar LNG Ltd.	738,749	0.62		Alerus Financial Corp. Alignment Healthcare, Inc.	128,025	0.02
		James River Group Holdings Ltd.	34,109	0.03		_		0.02
		Teekay Corp.	308,927	0.26		ALX Oncology Holdings, Inc.	29,689	
	00,100	reenay corp.				Amalgamated Financial Corp.	299,705	0.25 0.47
			2,285,283	1.93		A-Mark Precious Metals, Inc.	560,943	0.47
Brazil						Ambarella, Inc.	334,258	0.20
DIAZII	22 025	StoneCo Ltd. Class A	274,211	0.23	5,372	American Axle & Manufacturing Holdings, Inc.	37,067	0.03
	22,023	Storie Co Ltd. Class A	2/4,211	0.23	21.853	American Equity Investment Life	37,007	0.00
Canada					21,000	Holding Co.	878,054	0.74
	41,592	Aurinia Pharmaceuticals, Inc.	383,478	0.32	13 445	American Software, Inc. Class A	170,348	0.14
	3,102	IMAX Corp.	53,571	0.05		Ameris Bancorp	461,561	0.39
	5,342	Novagold Resources, Inc.	26,924	0.02	·	AMERISAFE, Inc.	52,942	0.04
		Teekay Tankers Ltd. Class A	621,279	0.53		Amicus Therapeutics, Inc.	472,395	0.40
		-				AMN Healthcare Services, Inc.	238,991	0.40
			1,085,252	0.92		Amphastar Pharmaceuticals, Inc.	486,036	0.20
France					9,244			0.41
rance	25,066	Constellium SE	378,246	0.32	·		86,986 776,278	0.07
	23,000	OUTSIGNIUM SE	310,240	0.32		Apello Madical Holdings, Inc.	776,278	
Ireland						Apollo Medical Holdings, Inc.	62,781	0.05
	11,369	Alkermes PLC	330,270	0.28	9,620		407,118	0.34
	32,933	Ardmore Shipping Corp.	393,220	0.33		Applied Industrial Technologies, Inc.	766,158	0.65
	1,274	Prothena Corp. PLC	81,765	0.07		ArcBest Corp.	20,332	0.02
		·				Arcosa, Inc.	233,814	0.20
			805,255	0.68		Arcturus Therapeutics Holdings, Inc.	21,120	0.02
Israel				_	5,739	-	129,816	0.11
isiaci	20.466	Sapiens International Corp. NV	504,896	0.43		Arrowhead Pharmaceuticals, Inc.	262,985	0.22
	20,400	Sapieris international Corp. NV	304,690	0.43	18,181	-	269,624	0.23
Monaco						Arvinas, Inc.	176,046	0.15
	73,689	Costamare, Inc.	576,985	0.49		Asana, Inc. Class A	481,861	0.41
	37,431	Safe Bulkers, Inc.	119,031	0.10		Asbury Automotive Group, Inc.	908,359	0.77
	16,149	Scorpio Tankers, Inc.	744,953	0.63		Aspen Aerogels, Inc.	54,522	0.05
						Associated Banc-Corp.	431,844	0.37
			1,440,969	1.22		ATI, Inc.	370,519	0.31
Norway						Atkore, Inc.	817,935	0.69
,	41 295	Frontline PLC	581,434	0.49		AtriCure, Inc.	283,621	0.24
		Nordic American Tankers Ltd.	455,720	0.39		Axcelis Technologies, Inc.	1,100,402	0.93
		SFL Corp. Ltd.	617,907	0.52	·	Axos Financial, Inc.	248,653	0.21
	7 1,000	or E corp. Etc.				Axsome Therapeutics, Inc.	254,452	0.22
			1,655,061	1.40		B&G Foods, Inc.	76,894	0.06
<u></u>					3,071	_	428,435	0.36
Panama	07.000	Daniel officer and de				Balchem Corp.	46,395	0.04
	27,986	Banco Latinoamericano de Comercio Exterior SA Class E	E40.040	0.46	1,910		168,653	0.14
		Conterció Exterior SA Class E	542,649	0.40	28,356	Beauty Health Co.	225,997	0.19
Puerto R	ico				564	Biglari Holdings, Inc. Class B	115,834	0.10
	22,170	EVERTEC, Inc.	757,549	0.64		BioCryst Pharmaceuticals, Inc.	105,296	0.09
	40,803	First BanCorp	468,418	0.40		Biohaven Ltd.	399,957	0.34
			-			Black Hills Corp.	29,797	0.03
			1,225,967	1.04		Blackline, Inc.	101,475	0.09
Thailand					2,091	Bloomin' Brands, Inc.	49,661	0.04
	4 897	Fabrinet	578,727	0.49		Blueprint Medicines Corp.	54,841	0.05
	7,007	. 02.1101	310,121	0.43		Boise Cascade Co.	12,577	0.01
United A	rab Emir	ates			13,651		651,289	0.55
	6,911	Borr Drilling Ltd.	48,723	0.04	·	BrightView Holdings, Inc.	79,773	0.07
Limite - 1.20	nad					Brookdale Senior Living, Inc.	109,290	0.09
United K		LivaNova PLC	264 257	0.30		BRP Group, Inc. Class A	250,449	0.21
	0,237	LIVAINUVA FLU	361,357	0.30		Build-A-Bear Workshop, Inc.	54,451	0.05
United St	tates					Bumble, Inc. Class A	54,980	0.05
	4,785	2seventy bio, Inc.	56,511	0.05		Business First Bancshares, Inc.	43,717	0.04
	10,128	8x8, Inc.	40,512	0.03	2,067			
		AAR Corp.	90,986	0.08		Class A	55,892	0.05
		Aaron's Co., Inc.	20,557	0.02		Cano Health, Inc.	54,388	0.05
		Academy Sports & Outdoors, Inc.	695,130	0.59	2,010	Cardlytics, Inc.	11,015	0.01
		ACADIA Pharmaceuticals, Inc.	553,735	0.47	28,981	CareDx, Inc.	227,791	0.19
		Acushnet Holdings Corp.	285,030	0.24	3,358	Cargurus, Inc.	63,936	0.05
		Adaptive Biotechnologies Corp.	262,280	0.24	18,937	-	79,630	0.07
		Addus HomeCare Corp.	52,256	0.22	13,818		619,323	0.52
		Addus HomeCare Corp. Adient PLC	43,070	0.04		Carter Bankshares, Inc.	15,664	0.01
	1,210	, total LO	70,010	0.07				

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	ss – (Continued)			Common Stock	· ·		
United States – (•	007.040	0.40	United States – (0		00.000	0.00
	Catalyst Pharmaceuticals, Inc.	227,816 56,969	0.19 0.05		FibroGen, Inc. Financial Institutions, Inc.	23,280	0.02 0.09
	Cato Corp. Class A CBIZ. Inc.	626,070	0.53		First Bancorp, Inc.	107,305 128,277	0.09
,	Celldex Therapeutics, Inc.	49,140	0.04		First Financial Bankshares, Inc.	63,606	0.11
	Celsius Holdings, Inc.	178,946	0.15		First Watch Restaurant Group, Inc.	456,787	0.39
	Central Pacific Financial Corp.	290,495	0.25	2,739		269,518	0.23
	Centrus Energy Corp. Class A	69,726	0.06		Flywire Corp.	174,805	0.15
	Chart Industries, Inc.	222,366	0.19		FormFactor, Inc.	172,605	0.15
9,266	Chefs' Warehouse, Inc.	289,285	0.24	1,767	Fox Factory Holding Corp.	156,574	0.13
824	Chesapeake Utilities Corp.	104,014	0.09	5,942	Franklin Covey Co.	216,942	0.18
5,472	Chuy's Holdings, Inc.	198,305	0.17	9,404	Franklin Electric Co., Inc.	871,187	0.74
	CIRCOR International, Inc.	16,119	0.01	2,640	-	81,154	0.07
	Clarus Corp.	46,255	0.04	21,909	•	62,112	0.05
5,959	Clear Channel Outdoor Holdings,	7.050	0.04	8,721		32,878	0.03
20.465	Inc.	7,359	0.01	14,960	Genworth Financial, Inc. Class A	82,130	0.07
28,165	Clear Secure, Inc. Class A CNO Financial Group, Inc.	702,717 880,248	0.59 0.74	14,360	G-III Apparel Group Ltd.	233,063	0.20
	Coca-Cola Consolidated, Inc.	792,617	0.74	1,021 91,846	Glacier Bancorp, Inc. Globalstar, Inc.	29,711	0.03 0.09
	Codexis, Inc.	10.845	0.01	91,646 8,900	Globalstar, Inc. GMS, Inc.	105,623 575,207	0.09
	Coeur Mining, Inc.	296,397	0.25	1,950	Golden Entertainment, Inc.	81,608	0.49
	Cohu, Inc.	34,265	0.03	14,361	Goosehead Insurance, Inc. Class A	790,860	0.67
	Collegium Pharmaceutical, Inc.	77.188	0.07	20,316	Gossamer Bio, Inc.	25,395	0.02
	Columbus McKinnon Corp.	339,626	0.29	17,636	Gray Television, Inc.	127,685	0.11
	Comfort Systems USA, Inc.	936,573	0.79	3,747		180,343	0.15
	Commercial Metals Co.	173,677	0.15	5,024		159,964	0.14
	Community Health Systems, Inc.	31,619	0.03	1,805	Group 1 Automotive, Inc.	406,125	0.34
	CommVault Systems, Inc.	962,065	0.81	8,455	Halozyme Therapeutics, Inc.	275,718	0.23
21,136		263,566	0.22	117		7,800	0.01
18,903	Crawford & Co. Class A	188,274	0.16	14,266	Hancock Whitney Corp.	530,695	0.45
7,116	Crocs, Inc.	795,355	0.67	8,386	Hanmi Financial Corp.	123,442	0.10
11,088	CryoPort, Inc.	205,239	0.17	15,876	Harmonic, Inc.	278,148	0.24
881	Cullinan Oncology, Inc.	9,030	0.01	4,734	Harmony Biosciences Holdings, Inc.	166,779	0.14
	Daily Journal Corp.	72,161	0.06	1,585	Hawkins, Inc.	73,084	0.06
	Dave & Buster's Entertainment, Inc.	429,156	0.36	7,277		315,385	0.27
	Day One Biopharmaceuticals, Inc.	43,011	0.04	6,485	Health Catalyst, Inc.	71,919	0.06
	Deciphera Pharmaceuticals, Inc.	237,530	0.20	19,768	• •	280,706	0.24
	Denali Therapeutics, Inc.	113,790	0.10	499	Herc Holdings, Inc.	51,826	0.04
	Design Therapeutics, Inc.	11,309	0.01 0.05		Heritage Financial Corp.	272,315	0.23
	DHI Group, Inc. Digital Turbine, Inc.	57,901 25,126	0.05	9,508 36,028	Heron Therapeutics, Inc. Hims & Hers Health, Inc.	11,077 320,649	0.01 0.27
5,691	-	519,987	0.44	2,942		91,231	0.08
	DMC Global, Inc.	18,128	0.02	4,022	• •	80,279	0.08
2,976	· · · · · · · · · · · · · · · · · · ·	70,144	0.06	1,663	·	13,653	0.01
	Douglas Dynamics, Inc.	58,239	0.05	650	•	58,565	0.05
	Dril-Quip, Inc.	187,174	0.16	6,209	•	143,366	0.12
1,184	Ducommun, Inc.	48,485	0.04	7,649	IBEX Holdings Ltd.	154,739	0.13
5,387	Duolingo, Inc.	818,824	0.69	8,293	Ideaya Biosciences, Inc.	185,929	0.16
1,889	Dycom Industries, Inc.	195,946	0.17	744	IDT Corp. Class B	22,729	0.02
	Dynavax Technologies Corp.	40,646	0.03	13,112	ImmunoGen, Inc.	180,290	0.15
	Eagle Pharmaceuticals, Inc.	109,501	0.09	8,590	Inari Medical, Inc.	518,407	0.44
	Ebix, Inc.	27,067	0.02		Independent Bank Corp.	75,053	0.06
	Edgewise Therapeutics, Inc.	13,500	0.01		Innospec, Inc.	619,974	0.52
6,697		697,760	0.59	2,876	•	845,371	0.71
	Employers Holdings, Inc.	727,767	0.62	5,821		61,935	0.05
	Enanta Pharmaceuticals, Inc. Encore Wire Corp.	127,764	0.11	11,068	International Bancshares Corp.	478,580	0.40
-, -	Enfusion, Inc. Class A	867,119 64,695	0.73 0.05		International Game Technology PLC International Seaways, Inc.	770,864	0.65
	Ennis, Inc.	541,989	0.46	475	• •	662,148 62,111	0.56 0.05
	ePlus, Inc.	294,646	0.25		Investors Title Co. Iovance Biotherapeutics, Inc.	372,627	0.03
	Equitrans Midstream Corp.	179,616	0.15		iRadimed Corp.	76,820	0.06
	Erasca, Inc.	12,473	0.01	4,237		253,669	0.21
	Esquire Financial Holdings, Inc.	245,702	0.21		iTeos Therapeutics, Inc.	85,860	0.07
	Essent Group Ltd.	14,381	0.01	.,	IVERIC bio, Inc.	64,004	0.05
	Everbridge, Inc.	185,028	0.16	1,438	JELD-WEN Holding, Inc.	19,097	0.02
	Everi Holdings, Inc.	164,173	0.14	2,505	-	14,203	0.01
27,877	EW Scripps Co. Class A	233,052	0.20	7,149	John B Sanfilippo & Son, Inc.	815,415	0.69
3,015	ExlService Holdings, Inc.	459,908	0.39	449	John Bean Technologies Corp.	48,748	0.04
9,747	Exponent, Inc.	903,449	0.76	20,074		286,055	0.24
5,196	Extreme Networks, Inc.	104,907	0.09	12,725	KalVista Pharmaceuticals, Inc.	119,870	0.10
	EZCORP, Inc. Class A	261,931	0.22	1,486	Karuna Therapeutics, Inc.	330,011	0.28
24 656	Fastly, Inc. Class A	399,427	0.34	405	KB Home	17,763	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	rs – (Continued)			Common Stock	s – (Continued)		
United States – (United States – (0			
17,627	Kiniksa Pharmaceuticals Ltd.	0.40.500	0.04		Patterson Cos., Inc.	174,940	0.15
061	Class A Kinsale Capital Group, Inc.	249,598 301,120	0.21 0.25		Patterson-UTI Energy, Inc.	129,229	0.11
	Kodiak Sciences, Inc.	154,320	0.13		PBF Energy, Inc. Class A PC Connection, Inc.	184,202 148,835	0.16 0.13
	Kosmos Energy Ltd.	24,198	0.02		PCB Bancorp	11,326	0.01
	Kratos Defense & Security	•			Pediatrix Medical Group, Inc.	161,530	0.14
	Solutions, Inc.	212,603	0.18	22,371	Pennant Group, Inc.	261,293	0.22
	Kura Oncology, Inc.	11,417	0.01	.,	Perficient, Inc.	233,335	0.20
	Lantheus Holdings, Inc.	311,515	0.26		PetIQ, Inc.	40,363	0.03
	Laureate Education, Inc. Legalzoom.com, Inc.	164,725 40,638	0.14 0.03		Phibro Animal Health Corp. Class A PMV Pharmaceuticals. Inc.	208,939	0.18 0.06
	LeMaitre Vascular, Inc.	322,269	0.27		Portillo's, Inc. Class A	74,879 487,318	0.41
	LGI Homes, Inc.	817,221	0.69		Powell Industries, Inc.	752,820	0.64
281	Ligand Pharmaceuticals, Inc.	19,684	0.02		Praxis Precision Medicines, Inc.	32,594	0.03
	LSB Industries, Inc.	111,438	0.09	10,468	Prestige Consumer Healthcare, Inc.	605,993	0.51
	Luminar Technologies, Inc.	32,853	0.03		PriceSmart, Inc.	381,854	0.32
	M/I Homes, Inc.	870,529	0.74		Primo Water Corp.	785,469	0.66
	Macatawa Bank Corp. MacroGenics, Inc.	193,358 10,143	0.16 0.01		ProAssurance Corp.	8,754	0.01
	Madrigal Pharmaceuticals, Inc.	309,241	0.26		Progyny, Inc. PROS Holdings, Inc.	398,679 389,898	0.34 0.33
	Manitowoc Co., Inc.	29,701	0.03		PTC Therapeutics, Inc.	354,935	0.30
	Marten Transport Ltd.	724,946	0.61		Pulmonx Corp.	104,968	0.09
12,396	MaxLinear, Inc.	366,054	0.31		Quad/Graphics, Inc.	13,302	0.01
4,851	Medpace Holdings, Inc.	997,705	0.84	3,518	Radian Group, Inc.	91,151	0.08
	MeiraGTx Holdings PLC	63,191	0.05		Rallybio Corp.	29,046	0.02
5,508	·	128,557	0.11		RBC Bearings, Inc.	386,021	0.33
	MicroStrategy, Inc. Class A Miller Industries, Inc.	99,201	0.08	. ,	RealReal, Inc.	49,693	0.04
	Minerals Technologies, Inc.	19,971 729,140	0.02 0.62		Reata Pharmaceuticals, Inc. Class A	65,432	0.06
	Modine Manufacturing Co.	50,652	0.02	2,795	Recursion Pharmaceuticals, Inc. Class A	24,344	0.02
	Monarch Casino & Resort, Inc.	164,854	0.14	8.793	Red Rock Resorts, Inc. Class A	397,180	0.34
	Montauk Renewables, Inc.	57,060	0.05		Red Violet, Inc.	61,707	0.05
1,885	Montrose Environmental Group, Inc.	66,804	0.06	32,809	Redfin Corp.	301,187	0.25
	Moog, Inc. Class A	26,588	0.02	1,201	Regional Management Corp.	31,706	0.03
	Movado Group, Inc.	55,720	0.05		Replimune Group, Inc.	85,983	0.07
	Mueller Industries, Inc.	997,550	0.84		Rigel Pharmaceuticals, Inc.	60,876	0.05
1,460	MYR Group, Inc. Nabors Industries Ltd.	189,805 159,569	0.16 0.13		Riot Platforms, Inc. Rocket Pharmaceuticals, Inc.	34,052 66,891	0.03 0.06
15,620		93,251	0.08		RPC, Inc.	171,761	0.00
3,627	• • •	135,940	0.11		Rush Enterprises, Inc. Class A	279,841	0.24
	National Bank Holdings Corp.			42,798		134,172	0.11
	Class A	399,737	0.34	1,918	Sage Therapeutics, Inc.	96,015	0.08
	National Beverage Corp.	121,524	0.10		Saia, Inc.	603,703	0.51
	National HealthCare Corp.	128,953	0.11	9,850		111,995	0.09
	National Vision Holdings, Inc. Natural Grocers by Vitamin Cottage,	44,085	0.04		Sana Biotechnology, Inc.	101,032	0.09
3,302	Inc.	37,643	0.03	2,255 4,918	Sanmina Corp. Seacoast Banking Corp. of Florida	121,409 103,278	0.10 0.09
25,612	NetScout Systems, Inc.	787,313	0.67		Select Medical Holdings Corp.	638,142	0.54
1,310	Nevro Corp.	35,160	0.03		Sensient Technologies Corp.	44,241	0.04
	Newmark Group, Inc. Class A	105,166	0.09		Shake Shack, Inc. Class A	191,658	0.16
	NEXTracker, Inc. Class A	164,205	0.14	5,609	Shoals Technologies Group, Inc.		
	NMI Holdings, Inc. Class A	202,491	0.17		Class A	132,064	0.11
	Northeast Bank Northwest Natural Holding Co.	78,588 13,844	0.07 0.01		Shockwave Medical, Inc.	426,572	0.36
	Northwest Pipe Co.	91,577	0.08		SI-BONE, Inc. Simpson Manufacturing Co., Inc.	168,734 961,352	0.14 0.81
	NOW, Inc.	321,056	0.27	804		14,802	0.01
	Nurix Therapeutics, Inc.	59,694	0.05		Sonic Automotive, Inc. Class A	103,650	0.09
2,246	NV5 Global, Inc.	207,755	0.18		SouthState Corp.	40,287	0.03
11,314	Oil States International, Inc.	73,428	0.06	436	Southwest Gas Holdings, Inc.	25,676	0.02
	Old Second Bancorp, Inc.	77,400	0.07		SpringWorks Therapeutics, Inc.	227,883	0.19
	ONE Gas, Inc.	156,866	0.13		Sprout Social, Inc. Class A	262,324	0.22
	Open Lending Corp. Class A	60,132	0.05		SPS Commerce, Inc.	526,872	0.45
	OPKO Health, Inc. Oppenheimer Holdings, Inc. Class A	44,407 167,879	0.04 0.14		Squarespace, Inc. Class A	172,484	0.15
7,250		169,360	0.14		Steelcase, Inc. Class A Sterling Infrastructure, Inc.	113,766 548,204	0.10 0.46
901	-	17,570	0.01		Stewart Information Services Corp.	491,298	0.42
1,253		126,002	0.11		StoneX Group, Inc.	87,647	0.07
9,051		244,105	0.21		Summit Materials, Inc. Class A	480,106	0.41
10,181		524,678	0.44		Sun Country Airlines Holdings, Inc.	143,865	0.12
2,182	PAM Transportation Services, Inc.	55,008 267,748	0.05		Super Micro Computer, Inc.	894,800	0.76
5,921	Pathward Financial, Inc.		0.23		Surgery Partners, Inc.	323,277	0.27

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	•			Real Estate Inv	estment Trusts – (Continued)		
United States – (C		457 574	0.40	United States – (•	45.000	0.04
	Surmodics, Inc. Sutro Biopharma, Inc.	157,574 246,927	0.13 0.21		Kite Realty Group Trust KKR Real Estate Finance Trust, Inc.	15,289 . 19,561	0.01 0.02
	TechTarget, Inc.	270,562	0.21		Ladder Capital Corp.	31,252	0.02
	Tenable Holdings, Inc.	86,197	0.23		LXP Industrial Trust	336,787	0.03
	Terex Corp.	57,283	0.05		Macerich Co.	61,395	0.05
	Texas Roadhouse, Inc.	565,168	0.48		MFA Financial, Inc.	335,100	0.28
	TG Therapeutics, Inc.	283,254	0.24		Nexpoint Real Estate Finance, Inc.	210,007	0.18
6,632	Thermon Group Holdings, Inc.	152,005	0.13	16,434	NexPoint Residential Trust, Inc.	676,588	0.57
19,200	Thryv Holdings, Inc.	442,560	0.37	46,382	Outfront Media, Inc.	661,871	0.56
4,903	Tidewater, Inc.	220,390	0.19	71,165	RLJ Lodging Trust	722,325	0.61
11,098	•	112,423	0.09		Ryman Hospitality Properties, Inc.	885,065	0.75
	Titan Machinery, Inc.	6,130	0.01		SITE Centers Corp.	149,701	0.13
	Topgolf Callaway Brands Corp.	150,428	0.13		STAG Industrial, Inc.	438,485	0.37
	TransMedics Group, Inc.	237,089	0.20		Summit Hotel Properties, Inc.	169,629	0.14
	Travere Therapeutics, Inc. Triumph Group, Inc.	122,460 397,726	0.10 0.34		Tanger Factory Outlet Centers, Inc. Terreno Realty Corp.	40,597 433,345	0.03 0.37
	Trupanion, Inc.	7,891	0.34		Two Harbors Investment Corp.	13,181	0.37
	TrustCo Bank Corp. NY	385,423	0.33		Uniti Group, Inc.	59,757	0.05
	TTM Technologies, Inc.	350,296	0.30		Universal Health Realty Income	33,737	0.03
	Tutor Perini Corp.	9,808	0.01	2,000	Trust	103,226	0.09
	UFP Industries, Inc.	295,032	0.25	6,185	Xenia Hotels & Resorts, Inc.	71,684	0.06
	UMB Financial Corp.	477,022	0.40				
1,560	Universal Logistics Holdings, Inc.	42,409	0.04			10,658,347	9.01
4,210	Utah Medical Products, Inc.	381,216	0.32	TOTAL REAL ES	TATE INVESTMENT TRUSTS		
21,189	Valley National Bancorp	159,977	0.14	(cost USD 12,040	0,803)	10,658,347	9.01
	Vanda Pharmaceuticals, Inc.	317,781	0.27				
	Varex Imaging Corp.	90,252	0.08		ERABLE SECURITIES ADMITTED . EXCHANGE LISTING		
	Varonis Systems, Inc.	19,905	0.02	(cost USD 121,02		118,243,671	100.00
	Vaxcyte, Inc.	181,247	0.15	(COST COD 121,02	1,334)	110,240,071	100.00
•	Veracyte, Inc.	149,632	0.13	MARKET VALUE	OF INVESTMENTS EXCLUDING		
	Vericel Corp. Veritex Holdings, Inc.	332,368 130,164	0.28 0.11	DERIVATIVES			
	Viad Corp.	71,723	0.06	(cost USD 121,02	21,594)	118,243,671	100.00
	Viavi Solutions, Inc.	723,330	0.61	-			
	Vicor Corp.	298,646	0.25	Futures Contra	cts – (0.00%)		
	Vimeo, Inc.	269,170	0.23		Commitmen	t	
	Vir Biotechnology, Inc.	39,570	0.03		Marke		% of
	Viridian Therapeutics, Inc.	54,008	0.05	Number of Contracts Se	Value ecurity Description USI		Shareholders'
8,710	Vishay Precision Group, Inc.	301,018	0.25	Contracts	ecurity Description USI	030	Equity
11,920	Warby Parker, Inc. Class A	133,504	0.11	U	SD		
	Warrior Met Coal, Inc.	115,640	0.10	1 M	ini-Russell Long 87,960	(1,362)	(0.00)
5,391	Watts Water Technologies, Inc.	074 004	0.74		000 Index Futures		
241	Class A Westamerica BanCorp	871,024	0.74 0.01	16	6/06/2023		
	Wingstop, Inc.	13,337 1,042,984	0.88	UNREALISED LO	OSS ON FUTURES CONTRACTS	(1,362)	(0.00)
	Winmark Corp.	207,693	0.18	-		• • •	
	World Fuel Services Corp.	13,609	0.01		OF INVESTMENTS	118,242,309	100.00
	Yext, Inc.	380,247	0.32	(cost USD 121,02	21,594)		
•	Y-mAbs Therapeutics, Inc.	211,075	0.18	OTHER ASSETS	AND LIABILITIES	375	0.00
		96,398,728	81.53	SHAREHOLDER	S' EQUITY	118,242,684	100.00
TOTAL COMMON (cost USD 108,98		107,585,324	90.99				% of
Real Estate Inve	estment Trusts – 9.01%			TOTAL INVESTM	IENTS	Market Value USD	Shareholders' Equity
	Apple Hospitality, Inc.	759,772	0.64		cluding derivatives (cost USD		
34,756	ARMOUR Residential, Inc.	174,823	0.15	121,021,594)		118,243,671	100.00
2,406	Blackstone Mortgage Trust, Inc.			Unrealised loss on fo		(1,362)	(0.00)
	Class A	43,717	0.04	Other Assets and Lia	abilities	375	0.00
	BrightSpire Capital, Inc.	213,599	0.18	Shareholders' E	quity	118,242,684	100.00
	Broadstone Net Lease, Inc.	119,005	0.10				
	Centerspace	183,606	0.16	The Futures Com	mission Merchant was Goldman Sac	ns & Co. LLC.	
	Chatham Lodging Trust Community Healthcare Trust, Inc.	603,587 173,698	0.51 0.15	The maximum ind	lividual counterparty exposure as at 3	1 May 2023 is 0.	00% of the NAV.
•	DiamondRock Hospitality Co.	684,767	0.15				
	Equity Commonwealth	710,346	0.60				
15,910	Essential Properties Realty Trust,						
	Inc.	383,431	0.32				
	Hospitality Properties Trust	294,519	0.25				
51,113	Independence Realty Trust, Inc.	878,632	0.74				

Allocation of Portfolio as at 31 May 2023	% of Shareholders' Equity
Common Stocks	1. 3
Transportation	6.95
Biotechnology	6.94
Retail	6.53
Software	6.43
Banks	6.32
Insurance	4.67
Healthcare Products	4.57
Commercial Services	4.12
Pharmaceuticals	3.59
Electronics	3.01
Others	37.86
TOTAL COMMON STOCKS	90.99
Real Estate Investment Trusts	9.01
Unrealised Loss on Futures Contracts	(0.00)
Other Assets and Liabilities	0.00
TOTAL	100.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se Bonds – 93.51% Australia	curities admitted to an official exchange listing					
	NCIG Holdings Pty Ltd.(c)	USD	12.500%	26/08/2031	2,191,640	0.45
	Newcastle Coal Infrastructure Group Pty Ltd.	USD	4.400%	29/09/2027	1,283,565	0.26
	Newcastle Coal Infrastructure Group Pty Ltd.	USD	4.700%	12/05/2031	1,614,925	0.33
2,410,000	Scentre Group Trust 2 ^(d)	USD	4.750%	24/09/2080	2,187,437	0.45
Bermuda					7,277,567	1.49
	Li & Fung Ltd.	USD	5.000%	18/08/2025	3,215,081	0.66
670,000	Li & Fung Ltd.	USD	5.250%	Perp.	334,561	0.07
British Virgin Isla	nds				3,043,042	0.73
	CAS Capital No 1 Ltd. (d)	USD	4.000%	Perp.	8,885,105	1.82
6,540,000		USD	4.500%	27/01/2026	5,642,679	1.15
420,000	Champion Path Holdings Ltd.	USD	4.850%	27/01/2028	336,263	0.07
15,601,183	Easy Tactic Ltd.	USD	7.500%	11/07/2027	1,633,249	0.33
	Easy Tactic Ltd.	USD	7.500%	11/07/2028	1,231,835	0.25
	ENN Clean Energy International Investment Ltd.	USD	3.375%	12/05/2026	2,680,730	0.55
	Fortune Star BVI Ltd.	USD	6.850%	02/07/2024	532,131	0.11
2,120,000		USD USD	5.950%	19/10/2025 18/05/2026	1,581,255	0.32 1.57
	Fortune Star BVI Ltd. Fortune Star BVI Ltd.	EUR	5.000% 3.950%	02/10/2026	7,670,135 710,921	0.15
3,730,000		USD	5.050%	27/01/2027	2,433,825	0.50
	Franshion Brilliant Ltd.	USD	4.250%	23/07/2029	2,027,144	0.42
	Greenland Global Investment Ltd.	USD	5.600%	13/11/2022	61,913	0.01
874,000		USD	6.125%	22/04/2025	227,240	0.05
1,150,000	Greenland Global Investment Ltd.	USD	6.750%	03/03/2026	253,000	0.05
480,000	Greenland Global Investment Ltd.	USD	5.875%	03/07/2026	97,679	0.02
200,000	Hejun Shunze Investment Co. Ltd.	USD	10.400%	09/03/2023	3,000	0.00
620,000	•	USD	3.375%	24/02/2030	448,823	0.09
1,760,000		USD	5.000%	19/11/2025	1,560,574	0.32
1,910,000		USD	4.875%	22/11/2026	1,629,034	0.33
590,000		USD	6.000%	24/10/2023	194,700	0.04
4,360,000		USD USD	4.625% 4.500%	15/10/2025	1,991,746	0.41 0.24
2,900,000 1,860,000		USD	5.900%	02/05/2026 05/03/2025	1,184,360 1,128,239	0.24
	RKPF Overseas 2020 A Ltd.	USD	5.200%	12/01/2026	1,437,525	0.29
	RKPF Overseas 2020 A Ltd.	USD	5.125%	26/07/2026	5,620,013	1.15
	Scenery Journey Ltd.	USD	11.500%	24/10/2022	15,500	0.00
	Sino-Ocean Land Treasure Finance I Ltd.	USD	6.000%	30/07/2024	453,526	0.09
5,680,000	Sino-Ocean Land Treasure Finance II Ltd.	USD	5.950%	04/02/2027	1,178,202	0.24
4,890,000	Sino-Ocean Land Treasure III Ltd. (d)	USD	6.946%	Perp.	691,495	0.14
1,780,000	Sino-Ocean Land Treasure IV Ltd.	USD	3.250%	05/05/2026	426,613	0.09
11,490,000		USD	4.750%	05/08/2029	2,314,086	0.47
1,360,000		USD	4.750%	14/01/2030	267,679	0.06
	Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	3,662,116	0.75
	Studio City Co. Ltd.	USD	7.000%	15/02/2027	4,900,967	1.00
	Studio City Finance Ltd.	USD	6.000%	15/07/2025	4,377,060	0.90
4,200,000	Studio City Finance Ltd. Studio City Finance Ltd.	USD USD	6.500% 5.000%	15/01/2028 15/01/2029	2,115,708 3,055,920	0.43 0.63
640,000	•	USD	4.549%	15/06/2026	616,400	0.03
	Wanda Properties Global Co. Ltd.	USD	11.000%	20/01/2025	408,500	0.13
	Wanda Properties Global Co. Ltd.	USD	11.000%	13/02/2026	1,955,570	0.40
					77,642,460	15.88
Cayman Islands 1,800,000	Agile Group Holdings Ltd.	USD	6.050%	13/10/2025	453,164	0.09
900,000		USD	7.750%	13/10/2025 Perp.	126,000	0.09
4,740,000		USD	7.875%	Perp.	712,434	0.03
840,000		USD	8.375%	Perp.	111,632	0.02
677,000		USD	13.476%	Perp.	123,553	0.03
4,240,000		USD	7.250%	13/08/2024	710,200	0.15
	Central China Real Estate Ltd.	USD	7.500%	14/07/2025	34,500	0.01
	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	8,500	0.00
	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	47,781	0.01
26,153	CFLD Cayman Investment Ltd.	USD	40.666%	31/01/2031	2,615	0.00
	China Aoyuan Group Ltd.	USD	7.950%	21/06/2024	15,950	0.00
1,400,000	China Aoyuan Group Ltd.	USD	5.980%	18/08/2025	77,000	0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Cayman Islands -	,					
3,280,000	China Aoyuan Group Ltd.	USD	6.200%	24/03/2026	180,400	0.04
	China Aoyuan Group Ltd.	USD	5.880%	01/03/2027	172,150	0.03
	China Evergrande Group	USD	11.500%	22/01/2023	11,500	0.00
	China SCE Group Holdings Ltd. China SCE Group Holdings Ltd.	USD USD	7.000% 6.000%	02/05/2025 04/02/2026	815,777 622,130	0.17 0.13
	Chindata Group Holdings Ltd.	USD	10.500%	23/02/2026	3,693,183	0.76
	CIFI Holdings Group Co. Ltd.	USD	6.000%	16/07/2025	264,450	0.05
1,390,000	CIFI Holdings Group Co. Ltd.	USD	5.250%	13/05/2026	142,475	0.03
150,000	CIFI Holdings Group Co. Ltd.	USD	4.375%	12/04/2027	15,375	0.00
	Country Garden Holdings Co. Ltd.	USD	3.125%	22/10/2025	406,800	0.08
	Country Garden Holdings Co. Ltd.	USD	2.700%	12/07/2026	1,245,270	0.25
	Country Garden Holdings Co. Ltd. Country Garden Holdings Co. Ltd.	USD USD	5.625% 5.125%	15/12/2026 14/01/2027	553,640	0.11 0.75
	Country Garden Holdings Co. Ltd. Country Garden Holdings Co. Ltd.	USD	4.800%	06/08/2030	3,663,103 643,190	0.73
6,140,000	•	USD	3.300%	12/01/2031	1,884,120	0.39
	eHi Car Services Ltd.	USD	7.750%	14/11/2024	189,019	0.04
4,520,000	eHi Car Services Ltd.	USD	7.000%	21/09/2026	2,592,209	0.53
250,000	Fantasia Holdings Group Co. Ltd.	USD	12.250%	18/10/2022	20,000	0.00
	Fantasia Holdings Group Co. Ltd.	USD	10.875%	09/01/2023	77,600	0.02
	Fantasia Holdings Group Co. Ltd.	USD	11.875%	01/06/2023	62,400	0.01
	Fantasia Holdings Group Co. Ltd.	USD	9.250%	28/07/2023	52,000	0.01
	Fantasia Holdings Group Co. Ltd. Fantasia Holdings Group Co. Ltd.	USD USD	9.875% 10.875%	19/10/2023 02/03/2024	35,200 75,200	0.01 0.02
	Geely Automobile Holdings Ltd. (d)	USD	4.000%	02/03/2024 Perp.	1,277,333	0.26
1,170,000	Greentown China Holdings Ltd.	USD	5.650%	13/07/2025	1,027,269	0.21
	Health & Happiness H&H International Holdings Ltd.	USD	5.625%	24/10/2024	3,123,147	0.64
610,000	Kaisa Group Holdings Ltd.	USD	8.500%	30/06/2022	42,700	0.01
430,000	Kaisa Group Holdings Ltd.	USD	11.500%	30/01/2023	30,100	0.01
	Kaisa Group Holdings Ltd.	USD	9.750%	28/09/2023	28,700	0.01
200,000	. •	USD	11.950%	12/11/2023	14,000	0.00
	Kaisa Group Holdings Ltd.	USD	9.375%	30/06/2024	353,500	0.07
	Kaisa Group Holdings Ltd. Kaisa Group Holdings Ltd. ^(d)	USD USD	9.950% 10.875%	23/07/2025 Perp.	106,400 74,400	0.02 0.02
	KWG Group Holdings Ltd.	USD	5.950%	10/08/2025	45,500	0.02
	KWG Group Holdings Ltd.	USD	6.300%	13/02/2026	164,546	0.03
	Logan Group Co. Ltd.	USD	6.500%	16/07/2023	176,000	0.04
200,000	Logan Group Co. Ltd.	USD	4.700%	06/07/2026	22,000	0.00
1,700,000		USD	3.562%	27/04/2027	1,482,187	0.30
500,000		USD	4.584%	27/04/2028	406,750	0.08
4,310,000		USD	3.050%	28/10/2030	3,412,863	0.70
	Melco Resorts Finance Ltd. Melco Resorts Finance Ltd.	USD USD	4.875% 5.250%	06/06/2025	541,692 3,972,516	0.11 0.81
	Melco Resorts Finance Ltd. Melco Resorts Finance Ltd. ^(e)	USD	5.250%	26/04/2026 26/04/2026	354,527	0.07
	Melco Resorts Finance Ltd.	USD	5.625%	17/07/2027	7,848,176	1.61
	Melco Resorts Finance Ltd.	USD	5.750%	21/07/2028	3,384,500	0.69
	Melco Resorts Finance Ltd.	USD	5.375%	04/12/2029	1,097,997	0.22
3,210,000	MGM China Holdings Ltd.	USD	5.250%	18/06/2025	3,059,523	0.63
	MGM China Holdings Ltd.	USD	5.875%	15/05/2026	9,679,421	1.98
	MGM China Holdings Ltd. (e)	USD	5.875%	15/05/2026	520,399	0.11
	MGM China Holdings Ltd.	USD	4.750%	01/02/2027	3,471,731	0.71
	Modern Land China Co. Ltd. Modern Land China Co. Ltd.	USD USD	7.000% 8.000%	30/12/2023 30/12/2024	19,519 50,340	0.00 0.01
1,522,170		USD	9.000%	30/12/2025	92,723	0.02
	Modern Land China Co. Ltd.	USD	9.000%	30/12/2026	89,520	0.02
	Modern Land China Co. Ltd.	USD	9.000%	30/12/2027	661,744	0.14
1,540,000	NagaCorp Ltd.	USD	7.950%	06/07/2024	1,448,713	0.30
1,450,000	NIO, Inc.	USD	3.245%	01/02/2026	1,331,100	0.27
	PDD Holdings, Inc.	USD	1.489%	01/12/2025	1,696,688	0.35
	Powerlong Real Estate Holdings Ltd.	USD	7.125%	15/01/2024	115,883	0.02
	Powerlong Real Estate Holdings Ltd. Powerlong Real Estate Holdings Ltd.	USD USD	5.950% 4.900%	30/04/2025 13/05/2026	203,300	0.04 0.05
	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	221,400 114,585	0.03
	Redsun Properties Group Ltd.	USD	7.300%	21/05/2024	141,100	0.02
	Redsun Properties Group Ltd.	USD	7.300%	13/01/2025	219,977	0.04
	Ronshine China Holdings Ltd.	USD	8.950%	22/01/2023	11,000	0.00
	Ronshine China Holdings Ltd.	USD	8.100%	09/06/2023	44,000	0.01
	Ronshine China Holdings Ltd.	USD	7.350%	15/12/2023	47,300	0.01
	Ronshine China Holdings Ltd.	USD	6.750%	05/08/2024	35,750	0.01
	Sands China Ltd.	USD	5.625%	08/08/2025	690,441	0.14
	Sands China Ltd. Sands China Ltd.	USD USD	4.300% 2.800%	08/01/2026 08/03/2027	561,148 2,030,674	0.11 0.42
2,000,000		305	2.00070	55,00,2021	_,000,014	0.42

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contii	nued)					
Cayman Islands -	- (Continued)					
1,690,000	Sands China Ltd.	USD	5.400%	08/08/2028	1,601,376	0.33
1,500,000		USD	0.250%	15/09/2026	1,210,425	0.25
	Seazen Group Ltd.	USD	4.450%	13/07/2025	360,703	0.07
1,550,000	· -	USD	5.200%	16/01/2027	162,750	0.03
	Shimao Group Holdings Ltd.	USD	3.450%	11/01/2031	553,350	0.11
	Sunac China Holdings Ltd.	USD	8.350%	19/04/2023	123,893	0.03
340,000	Sunac China Holdings Ltd. Sunac China Holdings Ltd.	USD USD	6.500% 5.950%	09/07/2023 26/04/2024	51,850 449,723	0.01 0.09
	Sunac China Holdings Ltd.	USD	6.650%	03/08/2024	100,650	0.03
990,000		USD	6.750%	16/07/2023	93.790	0.02
	Times China Holdings Ltd.	USD	5.550%	04/06/2024	48,800	0.01
5,240,000		USD	6.750%	08/07/2025	419,200	0.09
2,140,000		USD	6.200%	22/03/2026	171,200	0.03
1,760,000	Times China Holdings Ltd.	USD	5.750%	14/01/2027	140,800	0.03
5,850,000	Wynn Macau Ltd.	USD	5.500%	15/01/2026	5,374,512	1.10
9,390,000	Wynn Macau Ltd.	USD	5.500%	01/10/2027	8,176,859	1.67
	Wynn Macau Ltd.	USD	5.625%	26/08/2028	1,362,905	0.28
1,040,000	· · ·	USD	6.000%	25/10/2023	54,600	0.01
2,060,000		USD	8.500%	26/02/2024	108,150	0.02
1,760,000	· · ·	USD	7.700%	20/02/2025	92,400	0.02
300,000	· · ·	USD	7.375%	13/01/2026	15,750	0.00
200,000	Yuzhou Group Holdings Co. Ltd. Yuzhou Group Holdings Co. Ltd.	USD USD	7.850% 5.375%	12/08/2026	10,500 236,400	0.00 0.05
630.000	· · ·	USD	9.150%	Perp. 06/05/2023	31,500	0.03
4,770,000	· · · · · · · · · · · · · · · · · · ·	USD	7.875%	14/04/2024	238,500	0.05
	Zhenro Properties Group Ltd. Zhenro Properties Group Ltd.	USD	7.100%	10/09/2024	10,000	0.00
680,000	Zhenro Properties Group Ltd.	USD	7.350%	05/02/2025	34,000	0.01
	Zhenro Properties Group Ltd.	USD	6.700%	04/08/2026	49,500	0.01
					96,669,388	19.78
Hong Kong					<u> </u>	
4,940,000	Bank of East Asia Ltd. (d)	USD	4.000%	29/05/2030	4,528,288	0.93
1,800,000	Bank of East Asia Ltd. (d)	USD	5.875%	Perp.	1,612,089	0.33
13,790,000	Far East Horizon Ltd.	CNY	4.700%	09/02/2024	1,867,939	0.38
1,200,000	Gemdale Ever Prosperity Investment Ltd.	USD	4.950%	12/08/2024	1,021,260	0.21
	GLP China Holdings Ltd.	USD	2.950%	29/03/2026	388,987	0.08
	Xiaomi Best Time International Ltd.	USD	3.955%	17/12/2027	1,505,790	0.31
1,140,000	9	USD	9.250%	15/04/2023	19,950	0.00
3,640,000	Yanlord Land HK Co. Ltd.	USD	5.125%	20/05/2026	2,761,177	0.56
					13,705,480	2.80
India 4,260,000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	3,219,133	0.66
	· · · · · · · · · · · · · · · · · · ·	USD	4.375%	08/09/2024	6,394,865	1.31
	Adani Green Energy UP Ltd. / Prayatna Developers Pvt Ltd. / Parampujya				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	Solar Energy Pvt Ltd.	USD	6.250%	10/12/2024	1,457,969	0.30
3,380,000	Adani Ports & Special Economic Zone Ltd.	USD	4.000%	30/07/2027	2,907,814	0.59
	·	USD	3.100%	02/02/2031	402,845	0.08
200,000	Adani Ports & Special Economic Zone Ltd.	USD	3.828%	02/02/2032	143,187	0.03
5,793,900	Adani Renewable Energy RJ Ltd. / Kodangal Solar Parks Pvt Ltd. / Wardha					
000 000	Solar Maharash	USD	4.625%	15/10/2039	4,238,759	0.87
300,000 1,380,000	Adani Transmission Step-One Ltd. Delhi International Airport Ltd.	USD USD	4.000% 6.125%	03/08/2026	265,500	0.05 0.27
	·	USD	6.450%	31/10/2026 04/06/2029	1,335,571	0.27
3,020,000	Delhi International Airport Ltd. Future Retail Ltd.	USD	5.600%	22/01/2025	2,819,147 15,830	0.00
, ,	GMR Hyderabad International Airport Ltd.	USD	4.750%	02/02/2026	968,557	0.00
	GMR Hyderabad International Airport Ltd.	USD	4.250%	27/10/2027	5,768,176	1.18
	HDFC Bank Ltd. ^(d)	USD	3.700%	Perp.	1,366,144	0.28
, ,	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	7,431,430	1.52
	JSW Infrastructure Ltd.	USD	4.950%	21/01/2029	7,370,209	1.51
950,000	JSW Steel Ltd.	USD	3.950%	05/04/2027	833,150	0.17
1,260,000	REC Ltd.	USD	5.625%	11/04/2028	1,258,699	0.26
1,646,000	ReNew Power Pvt Ltd.	USD	5.875%	05/03/2027	1,520,612	0.31
790,000	Shriram Finance Ltd.	USD	4.400%	13/03/2024	772,213	0.16
					50,489,810	10.33
Indonesia	APM Investome Tels DT	LICE	0.500%	05/00/0000	1 600 044	0.04
	ABM Investama Tbk PT Alam Sutera Realty Tbk PT	USD USD	9.500% 11.000%	05/08/2026 02/11/2025	1,660,641 2,913,795	0.34 0.60
	•					0.60
550,000	Bank Negara Indonesia Persero Tbk PT	USD	3.750%	30/03/2026	508,090	0

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Indonesia – (Cont	inued)					
	Bank Negara Indonesia Persero Tbk PT ^(d)	USD	4.300%	Perp.	1,171,985	0.24
	Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	2,399,465	0.49
	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	1,539,636	0.32
	Delta Merlin Dunia Tekstil PT—Series A ^(c)	USD	2.500%	26/06/2028	98,631	0.02
	Delta Merlin Dunia Tekstil PT—Series B Japfa Comfeed Indonesia Tbk PT	USD USD	37.349% 5.375%	26/06/2032 23/03/2026	23,513 1,386,649	0.00 0.28
	Pakuwon Jati Tbk PT	USD	4.875%	29/04/2028	3,446,137	0.20
	Pelabuhan Indonesia Persero PT	USD	4.250%	05/05/2025	945,600	0.19
,	Saka Energi Indonesia PT	USD	4.450%	05/05/2024	1,317,985	0.27
	Sri Rejeki Isman Tbk PT	USD	7.250%	16/01/2025	72,608	0.02
					17,484,735	3.58
Isle Of Man 1,362,000	Gohl Capital Ltd.	USD	4.250%	24/01/2027	1,279,497	0.26
Japan	(4)					
	Asahi Mutual Life Insurance Co. (d)	USD	6.900%	Perp.	1,144,315	0.23
Jersey 7,450,000	West China Cement Ltd.	USD	4.950%	08/07/2026	5,093,733	1.04
Luxembourg						
	Puma International Financing SA	USD	5.125%	06/10/2024	482,961	0.10
7,487,000	Puma International Financing SA	USD	5.000%	24/01/2026	6,881,526	1.41
					7,364,487	1.51
Malaysia 460 000	Khazanah Capital Ltd.	USD	4.876%	01/06/2033	464,701	0.10
	Khazanah Global Sukuk Bhd	USD	4.687%	01/06/2028	843,037	0.17
					1,307,738	0.27
Marshall Islands	Seaspan Corp.	USD	5.500%	01/08/2029	2,156,953	0.44
Mauritius	обабран өзгр.		0.000,0	0 1/00/2020	2,100,000	0
	CA Magnum Holdings	USD	5.375%	31/10/2026	9,080,331	1.86
	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	5,797,970	1.19
	Greenko Solar Mauritius Ltd.	USD	5.550%	29/01/2025	5,594,180	1.14
7,660,000	Greenko Solar Mauritius Ltd.	USD	5.950%	29/07/2026	7,088,411	1.45
1,250,000	Greenko Wind Projects Mauritius Ltd.	USD	5.500%	06/04/2025	1,185,944	0.24
8,830,000	India Airport Infrastructure	USD	6.250%	25/10/2025	8,418,544	1.72
	India Green Power Holdings	USD	4.000%	22/02/2027	4,812,500	0.99
	Network i2i Ltd. (d)	USD	3.975%	Perp.	3,411,753	0.70
7,570,000	Network i2i Ltd. (d)	USD	5.650%	Perp.	7,329,917	1.50
Notharlanda					52,719,550	10.79
Netherlands 3,647,200	Greenko Dutch BV	USD	3.850%	29/03/2026	3,231,410	0.66
270,000	Jababeka International BV	USD	6.500%	05/10/2023	266,127	0.06
	Minejesa Capital BV	USD	4.625%	10/08/2030	2,420,408	0.50
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	8,711,143	1.78
	Prosus NV	USD	3.257%	19/01/2027	1,472,694	0.30
1,620,000	Royal Capital BV ^(d)	USD	5.000%	Perp.	1,568,836	0.32
New Zealand					17,670,618	3.62
	Westpac Banking Corp.(d)	USD	5.000%	Perp.	880,680	0.18
Pakistan 2,570,000	Pakistan Water & Power Development Authority	USD	7.500%	04/06/2031	854,525	0.17
Philippines						
	Globe Telecom, Inc. ^(d)	USD	4.200%	Perp.	3,477,442	0.71
Singapore 780,000	APL Realty Holdings Pte Ltd.	USD	5.950%	02/06/2024	321,898	0.07
	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	5,064,230	1.04
	Global Prime Capital Pte Ltd.	USD	5.950%	23/01/2025	1,576,534	0.32
	GLP Pte Ltd.	USD	3.875%	04/06/2025	181,489	0.04
	GLP Pte Ltd. (d)	USD	4.500%	Perp.	1,200,520	0.25
	GLP Pte Ltd. (d)	USD	4.600%	Perp.	750,729	0.15
7,830,000	Indika Energy Capital IV Pte Ltd. JGC Ventures Pte Ltd.	USD USD	8.250% 3.000%	22/10/2025 30/06/2025	7,757,553 688,761	1.59 0.14

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Contir	·					
Singapore – (Con						
	JGC Ventures Pte Ltd. Jollibee Worldwide Pte Ltd. ^(d)	USD	94.767%	30/06/2025	24,576	0.00
, ,		USD USD	3.900% 6.875%	Perp.	2,458,579	0.50
	LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd.	USD	6.875% 7.500%	04/02/2039 09/02/2026	4,490,750 318,344	0.92 0.07
	Medco Bell Pte Ltd.	USD	6.375%	30/01/2027	4,097,682	0.07
	Medco Laurel Tree Pte Ltd.	USD	6.950%	12/11/2028	888,792	0.18
	Medco Oak Tree Pte Ltd.	USD	7.375%	14/05/2026	2,679,838	0.55
, ,	Modernland Overseas Pte Ltd.	USD	3.000%	30/04/2027	595,863	0.12
	Modernland Overseas Pte Ltd.—Series 2	USD	3.000%	30/04/2027	20,329	0.00
932,413	Tiger Holdco Pte Ltd. (e)	USD	13.000%	10/06/2023	933,392	0.19
3,620,000	TML Holdings Pte Ltd.	USD	4.350%	09/06/2026	3,382,718	0.69
					37,432,577	7.66
South Korea	LOTTE D		4.5000/	0.4.100.100.05	4 070 700	
	LOTTE Property & Development Co. Ltd.	USD	4.500%	01/08/2025	1,870,702	0.38
	SK Hynix, Inc.	USD	6.375%	17/01/2028	1,304,925	0.27
	Woori Bank	USD	4.875%	26/01/2028	1,664,462	0.34
2,610,000	Woori Bank ^(d)	USD	4.250%	Perp.	2,516,183	0.52
					7,356,272	1.51
Supranationals 4.100.000	Mongolian Mining Corp. / Energy Resources LLC	USD	9.250%	15/04/2024	3.655.088	0.75
Thailand	g				-,,	
	Bangkok Bank PCL ^(d)	USD	3.733%	25/09/2034	594,744	0.12
	Bangkok Bank PCL ^(d)	USD	5.000%	Perp.	969,256	0.20
	Kasikornbank PCL	USD	5.458%	07/03/2028	1,150,227	0.23
	Kasikornbank PCL ^(d)	USD	3.343%	02/10/2031	7,761,079	1.59
	Minor International PCL ^(d)	USD	2.700%	Perp.	3,649,270	0.75
	Muang Thai Life Assurance PCL ^(d)	USD	3.552%	27/01/2037	2,686,419	0.55
					16,810,995	3.44
United Kingdom						
	HSBC Holdings PLC ^(d)	USD	6.375%	Perp.	1,053,467	0.22
2,060,000	Standard Chartered PLC ^(d)	USD	6.170%	09/01/2027	2,080,868	0.43
2,510,000	Standard Chartered PLC ^(d)	USD	7.750%	Perp.	2,453,399	0.50
17,530,000	Vedanta Resources Finance II PLC	USD	8.950%	11/03/2025	13,067,958	2.67
290,000	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	203,000	0.04
					18,858,692	3.86
United States	B :		5.0500/	40/04/0000	0.070.057	0.40
	Periama Holdings LLC	USD	5.950%	19/04/2026	2,072,057	0.42
	Resorts World Las Vegas LLC / RWLV Capital, Inc.	USD	4.625%	16/04/2029	2,578,784	0.53
	Resorts World Las Vegas LLC / RWLV Capital, Inc.	USD	4.625% 7.125%	06/04/2031	994,500	0.20
4,146,000	Virtusa Corp.	USD	7.125%	15/12/2028	3,322,838	0.68
					8,968,179	1.83
Vietnam 3,780,000	Viet Nam Debt & Asset Trading Corp.	USD	7.950%	10/10/2025	3,184,631	0.65
TOTAL BONDS						
(cost USD 585,92	(4,312)				457,035,054	93.51
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds –	4.60%					
22,483,596	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(f)(g)}				22,483,596	4.60
TOTAL MUTUAL (cost USD 22,483					22,483,596	4.60
-	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				,,	
(cost USD 608,40					479,518,650	98.11

Goldman Sachs Funds—Asia High Yield Bond Portfolio Schedule of Investments As at 31 May 2023

								% of
Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds - 0.21		er regulated market						
1,430,0	00 Studio City Finance Ltd.	(e)		USD	5.000%	15/01/2029	1,040,468	0.21
TOTAL BOND (cost USD 1,4							1,040,468	0.21
TOTAL TRAN (cost USD 1,4	SFERABLE SECURITIES D 45,760)	EALT IN ANOTHER REGU	JLATED MARKET				1,040,468	0.21
MARKET VAL	UE OF INVESTMENTS EXC 9,853,668)	LUDING DERIVATIVES					480,559,118	98.32
Futures Con	tracts – (0.03%)							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(15)	EUR German Federal Republic Bon	ds 5YR Futures 08/06/2023			Short	(1,888,956)	(46,031)	(0.01)
(7) (19) 33	USD US Treasury Long Bond Future US Treasury Notes 10YR Futur US Treasury Notes 2YR Futur	res 20/09/2023			Short Short Long	(896,000) (2,174,016) 6,795,422	(8,586) (6,828) (6,703)	(0.00) (0.00) (0.00)
(117)	US Treasury Notes 5YR Future US Treasury Ultra Long Notes	es 29/09/2023			Short Short	(12,761,226) (1,202,969)	(61,664) (8,594)	(0.02) (0.00)
						(10,238,789)	(92,375)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(138,406)	(0.03)
Forward Cur	rency Contracts – 0.02%							
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
USD USD	795,034 2,007,050	EUR CNH	724,755 13,804,533			26/06/2023 31/07/2023		0.01 0.01
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					81,064	0.02
Share Class	Specific Forward Curren	cy Contracts – (1.00%)					Unanalia ad	0/ -5
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
USD USD	495,369 23,245,729	AUD EUR	737,460 21,247,860			06/06/2023 26/06/2023		0.00 0.11
USD	160,182	SGD	214,178			20/07/2023		0.00
USD USD	29,264 3,732	CNH GBP	204,470 3,000			31/07/2023 08/08/2023		0.00 0.00
	GAIN ON FORWARD CUR		·	OSES		06/06/2023	545,918	0.00
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		Shareholders' Equity
AUD	7,507,927	USD	4,973,946			06/06/2023		(0.02)
EUR SGD	212,149,408 2,755,162	USD USD	232,100,244 2,068,868			26/06/2023 20/07/2023		(1.09) (0.00)
CNH	5,636,351	USD	815,613			31/07/2023		(0.00)
GBP	97,586	USD	122,252			08/08/2023		(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS HE	LD FOR HEDGING PURP	OSES			(5,419,034)	(1.11)
MARKET VAL (cost USD 609	UE OF INVESTMENTS 0,853,668)						475,628,660	97.31
OTHER ASSE	TS AND LIABILITIES						13,151,863	2.69
SHAREHOLD	ERS' EQUITY						488,780,523	100.00

Goldman Sachs Funds—Asia High Yield Bond Portfolio Schedule of Investments As at 31 May 2023

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 609,853,668)	480,559,118	98.32
Unrealised loss on futures contracts	(138,406)	(0.03)
Unrealised gain on forward currency contracts	81,064	0.02
Unrealised gain on forward currency contracts held for hedging purposes	545,918	0.11
Unrealised loss on forward currency contracts held for hedging purposes	(5,419,034)	(1.11)
Other Assets and Liabilities	13,151,863	2.69
Shareholders' Equity	488,780,523	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, Morgan Stanley & Co. International PLC, Royal Bank of Canada, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The maximum individual counterparty exposure as at 31 May 2023 is 0.03% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) This security has a step up coupon which moves to the second rate at a set date in the future.

⁽d) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽e) 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.

^(f) A related party to Goldman Sachs Funds.

⁽g) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transferable s	ecurities admitted to an official exchange listing					
Bonds – 87.26						
Argentina	Cia General de Combustibles SA	USD	9.500%	08/03/2025	4,345,248	0.15
	/ IRSA Inversiones y Representaciones SA	USD	8.750%	22/06/2028	7,590,762	0.26
	Telecom Argentina SA	USD	8.500%	06/08/2025	4,962,475	0.17
	YPF SA	USD	8.750%	04/04/2024	1,595,776	0.05
1,625,000	YPF SA	USD	8.500%	23/03/2025	1,488,537	0.05
2,000,000	YPF SA	USD	8.500%	28/07/2025	1,739,525	0.06
8,020,000	YPF SA	USD	6.950%	21/07/2027	6,053,095	0.21
	YPF SA	USD	8.500%	27/06/2029	4,456,861	0.15
3,650,000	YPF SA	USD	7.000%	15/12/2047	2,360,044	0.08
					34,592,323	1.18
Australia	Control Finance Ltd	USD	4.125%	14/09/2027	4 202 002	0.15
	Santos Finance Ltd. Santos Finance Ltd.	USD	5.250%	13/03/2029	4,283,893 19,801,296	0.15
20,730,000	Samos Finance Ltd.	030	5.250%	13/03/2029		
					24,085,189	0.83
Bermuda 10,310,000	Geopark Ltd.	USD	5.500%	17/01/2027	8,354,554	0.28
	Inkia Energy Ltd.	USD	5.875%	09/11/2027	2,739,092	0.09
5,780,000	Li & Fung Ltd.	USD	5.000%	18/08/2025	5,386,425	0.18
10,070,000	Sagicor Financial Co. Ltd.	USD	5.300%	13/05/2028	9,527,831	0.33
10,310,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak	USD	4.850%	14/10/2038	8,944,930	0.31
	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	26,811,070	0.92
+ 5,200,000	Tengizchevroil Finance Co. International Ltd.	USD	4.000%	15/08/2026	4,617,600	0.16
					66,381,502	2.27
Brazil	DO CA Provil Police Police	LIOD	4.4050/	00/00/0004	0.050.050	0.00
) B3 SA - Brasil Bolsa Balcao) Banco do Brasil SA ^(c)	USD	4.125%	20/09/2031	8,052,858	0.28
	Banco do Brasil SA ^(c) Banco do Brasil SA ^(c)	USD USD	9.000%	Perp.	6,325,230	0.22 0.91
	BRF SA	USD	6.250% 4.875%	Perp. 24/01/2030	26,556,703 338,772	0.91
	BRF SA	USD	5.750%	21/09/2050	1,680,947	0.06
	Samarco Mineracao SA	USD	4.125%	01/11/2022	4,873,500	0.17
	Samarco Mineracao SA	USD	5.750%	24/10/2023	3,665,600	0.17
	Samarco Mineracao SA	USD	5.375%	26/09/2024	678,500	0.02
					52,172,110	1.79
British Virgin Isl						
8,961,000	CAS Capital No 1 Ltd. ^(c)	USD	4.000%	Perp.	7,275,167	0.25
29,510,000	Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	USD	5.250%	27/04/2029	27,547,585	0.94
	' Easy Tactic Ltd.	USD	7.500%	11/07/2028	268,116	0.01
	ENN Clean Energy International Investment Ltd.	USD	3.375%	12/05/2026	4,236,103	0.15
	Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	944,117	0.03
	HKT Capital No 5 Ltd.	USD	3.250%	30/09/2029	7,095,547	0.24
	Huarong Finance 2019 Co. Ltd.	USD	3.875%	13/11/2029	15,017,683	0.51
	NWD Finance BVI Ltd. ^(c) NWD Finance BVI Ltd. ^(c)	USD USD	4.125% 5.250%	Perp. Perp.	3,556,296	0.12 0.09
		USD	3.000%		2,486,762	0.09
	SF Holding Investment 2021 Ltd. SF Holding Investment 2021 Ltd.	USD	3.125%	17/11/2028 17/11/2031	6,875,526 2,621,223	0.24
	Sino-Ocean Land Treasure III Ltd. (c)	USD	6.946%	17/11/2031 Perp.	397,362	0.09
	Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	3,852,769	0.01
	Studio City Finance Ltd.	USD	6.000%	15/07/2025	7,823,995	0.13
	Studio City Finance Ltd.	USD	6.500%	15/01/2028	1,506,515	0.27
	Studio City Finance Ltd.	USD	5.000%	15/01/2029	1,062,296	0.04
	Universe Trek Ltd.	USD	4.549%	15/06/2026	953,494	0.03
					93,520,556	3.20
Canada	Ola Marca Patarlama Com (d)	1100	40.0000/	20/07/2005	40,000,000	0.05
10,810,000 Cayman Islands	ShaMaran Petroleum Corp. (d)	USD	12.000%	30/07/2025	10,292,020	0.35
•	Agile Group Holdings Ltd. ^(c)	USD	7.875%	Perp.	284,072	0.01
860,000	Agile Group Holdings Ltd. (c)	USD	8.375%	Perp.	114,290	0.00
182,000	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	15,470	0.00
	CFLD Cayman Investment Ltd.	USD	2.500%	31/01/2031	86,960	0.00
46,574	CFLD Cayman Investment Ltd.	USD	40.666%	31/01/2031	4,657	0.00
46,574 2,220,000			40.666% 5.980% 5.880%	31/01/2031 18/08/2025 01/03/2027	4,657 122,100 91,300	

oldings Se	ecurity Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equit
onds – (Continue	ed)					
ayman Islands – (C						
1,430,000 C	hina SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	215,934	0.0
	hindata Group Holdings Ltd.	USD	10.500%	23/02/2026	4,422,350	0.1
	IFI Holdings Group Co. Ltd.	USD	6.000%	16/07/2025	216,275	0.0
	ountry Garden Holdings Co. Ltd.	USD USD	3.125% 7.250%	22/10/2025	1,051,200	0.0
	ountry Garden Holdings Co. Ltd. ountry Garden Holdings Co. Ltd.	USD	5.625%	08/04/2026 15/12/2026	2,073,522 352,946	0.0
	ountry Garden Holdings Co. Ltd.	USD	5.125%	14/01/2027	850,957	0.0
	ountry Garden Holdings Co. Ltd.	USD	3.875%	22/10/2030	1,809,089	0.0
9,248,000 E	nerguate Trust	USD	5.875%	03/05/2027	8,635,135	0.3
	NN Energy Holdings Ltd.	USD	2.625%	17/09/2030	5,944,138	0.2
	antasia Holdings Group Co. Ltd.	USD	10.875%	09/01/2023	76,800	0.0
	antasia Holdings Group Co. Ltd.	USD	11.875%	01/06/2023	83,200	0.0
	antasia Holdings Group Co. Ltd. antasia Holdings Group Co. Ltd.	USD USD	9.250% 10.875%	28/07/2023 02/03/2024	42,400 177,600	0.0
	aci First Investment Co.	USD	4.750%	14/02/2030	23,454,919	0.0
	aci First Investment Co.	USD	5.250%	13/10/2032	5,735,624	0.2
	aci First Investment Co.	USD	5.375%	13/10/2122	4,187,413	0.1
12,210,000 IH	HS Holding Ltd.	USD	5.625%	29/11/2026	10,408,323	0.3
	HS Holding Ltd.	USD	6.250%	29/11/2028	3,947,845	0.1
	aisa Group Holdings Ltd.	USD	11.500%	30/01/2023	209,300	0.0
	aisa Group Holdings Ltd.	USD	10.875%	23/07/2023	38,500	0.0
	aisa Group Holdings Ltd.	USD USD	11.950%	12/11/2023	28,000	0.0
	aisa Group Holdings Ltd. WG Group Holdings Ltd.	USD	9.375% 6.000%	30/06/2024 14/08/2026	203,700 88,638	0.0
	ma Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	1,667,257	0.0
	ogan Group Co. Ltd.	USD	4.850%	14/12/2026	314,600	0.0
1,500,000 M	•	USD	3.562%	27/04/2027	1,307,813	0.0
3,900,000 M	leituan	USD	4.584%	27/04/2028	3,172,650	0.1
14,780,000 M	leituan	USD	3.050%	28/10/2030	11,703,506	0.4
	lelco Resorts Finance Ltd.	USD	4.875%	06/06/2025	3,007,327	0.1
	lelco Resorts Finance Ltd.	USD	5.625%	17/07/2027	3,297,997	0.1
	lelco Resorts Finance Ltd.	USD USD	5.750%	21/07/2028	8,516,111	0.2
	lelco Resorts Finance Ltd. IGM China Holdings Ltd.	USD	5.375% 5.875%	04/12/2029 15/05/2026	10,867,764 6,519,180	0.3 0.2
	IGM China Holdings Ltd.	USD	4.750%	01/02/2027	4,735,797	0.1
	lodern Land China Co. Ltd.	USD	7.000%	30/12/2023	23,005	0.0
836,854 M	lodern Land China Co. Ltd.	USD	8.000%	30/12/2024	50,833	0.0
1,394,756 M	lodern Land China Co. Ltd.	USD	9.000%	30/12/2025	84,962	0.0
	lodern Land China Co. Ltd.	USD	9.000%	30/12/2026	109,702	0.0
	lodern Land China Co. Ltd.	USD	9.000%	30/12/2027	176,416	0.0
	agaCorp Ltd.	USD	7.950%	06/07/2024	1,138,274	0.0
	IO, Inc. eru Enhanced Pass-Through Finance Ltd.	USD USD	3.245% 5.994%	01/02/2026 02/06/2025	3,304,800 42,842	0.1 0.0
	edsun Properties Group Ltd.	USD	9.700%	16/04/2023	250,464	0.0
	edsun Properties Group Ltd.	USD	7.300%	13/01/2025	213,838	0.0
	ands China Ltd.	USD	4.300%	08/01/2026	3,731,638	0.1
18,550,000 Sa	ands China Ltd.	USD	2.800%	08/03/2027	15,961,440	0.5
18,790,000 Sa	ands China Ltd.	USD	5.400%	08/08/2028	17,804,652	0.6
	himao Group Holdings Ltd.	USD	5.600%	15/07/2026	157,185	0.0
	himao Group Holdings Ltd.	USD	5.200%	16/01/2027	393,750	0.0
	himao Group Holdings Ltd.	USD	4.600%	13/07/2030	223,650	0.0
	himao Group Holdings Ltd. unac China Holdings Ltd.	USD USD	3.450% 6.500%	11/01/2031 09/07/2023	157,500 956,175	0.0
	unac China Holdings Ltd. unac China Holdings Ltd.	USD	7.950%	11/10/2023	250,100	0.0
	unac China Holdings Ltd.	USD	5.950%	26/04/2024	576,450	0.0
	unac China Holdings Ltd.	USD	6.650%	03/08/2024	244,000	0.0
1,040,000 Si	unac China Holdings Ltd.	USD	6.500%	10/01/2025	158,600	0.0
3,240,000 Si	unac China Holdings Ltd.	USD	6.500%	26/01/2026	494,100	0.
	ale Overseas Ltd.	USD	3.750%	08/07/2030	4,450,375	0.
	LL International, Inc.	USD	7.250%	20/07/2027	1,801,849	0.0
	/ynn Macau Ltd.	USD	5.500%	15/01/2026	14,368,781	0.4
	/ynn Macau Ltd. uzhou Group Holdings Co. Ltd.	USD USD	5.625% 6.000%	26/08/2028 25/10/2023	6,298,146 81,375	0.2 0.0
	uzhou Group Holdings Co. Ltd. uzhou Group Holdings Co. Ltd.	USD	7.375%	13/01/2026	173,250	0.0
	uzhou Group Holdings Co. Ltd.	USD	6.350%	13/01/2027	74,025	0.
	uzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	267,000	0.0
	henro Properties Group Ltd.	USD	8.350%	10/03/2024	42,000	0.0
	henro Properties Group Ltd.	USD	7.100%	10/09/2024	70,000	0.0
1,340,000 Zi	henro Properties Group Ltd.	USD	6.700%	04/08/2026	67,000	0.0

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Chile	CARCA	HCD	2.000%	27/04/2024	0.202.742	0.22
12,680,000	Cia Cervecerias Unidas SA	USD USD	3.900% 3.350%	27/04/2031 19/01/2032	9,392,742 15,130,898	0.32 0.52
	Enel Americas SA	USD	4.000%	25/10/2026	8,139,087	0.32
	GNL Quintero SA	USD	4.634%	31/07/2029	16,561,637	0.57
	Interchile SA	USD	4.500%	30/06/2056	8,617,966	0.29
	Inversiones CMPC SA	USD	4.375%	04/04/2027	1,384,065	0.05
10,000,000	Inversiones CMPC SA	USD	3.000%	06/04/2031	8,129,588	0.28
11,094,000	Sociedad Quimica y Minera de Chile SA	USD	4.375%	28/01/2025	10,927,590	0.37
					78,283,573	2.68
Colombia	Para Paritira de CA(C)	LIOD	0.0500/	D	0.040.040	0.40
	Banco Davivienda SA ^(c) Banco de Bogota SA	USD USD	6.650% 6.250%	Perp. 12/05/2026	3,643,612 42,825,179	0.13 1.47
	Ecopetrol SA	USD	4.625%	02/11/2031	18,123,983	0.62
	Ecopetrol SA	USD	8.875%	13/01/2033	28,897,182	0.99
	Ecopetrol SA	USD	5.875%	28/05/2045	117,999	0.00
	Ecopetrol SA	USD	5.875%	02/11/2051	12,680,087	0.43
	Empresas Publicas de Medellin ESP	USD	4.250%	18/07/2029	9,689,420	0.33
4,430,000	Oleoducto Central SA	USD	4.000%	14/07/2027	3,800,398	0.13
					119,777,860	4.10
Cyprus 23,700,000	MHP SE	USD	7.750%	10/05/2024	14,457,000	0.50
Dominican Repub						
	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	29,570,092	1.01
95,060,000	Banco Industrial SA ^(c)	USD	4.875%	29/01/2031	23,492,497	0.81
16,150,000		USD	5.125%	03/02/2032	12,684,775	0.43
10,100,000		000	0.12070	00/02/2002		1.24
					36,177,272	1.24
Hong Kong 2,970,000	Bank of East Asia Ltd. (c)	USD	4.000%	29/05/2030	2,722,473	0.10
21,900,000	Far East Horizon Ltd.	CNY	4.700%	09/02/2024	2,966,487	0.10
					5,688,960	0.20
Hungary	OTD D1 N4(C)	FUD	7.0500/	0.4/00/0000	5 750 A75	0.00
	OTP Bank Nyrt ^(c) OTP Bank Nyrt ^(c)	EUR EUR	7.350% 2.875%	04/03/2026 15/07/2029	5,759,475 26,776,311	0.20 0.91
					32,535,786	1.11
 India						
9,360,000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	7,073,024	0.24
2,440,000	Adani Electricity Mumbai Ltd.	USD	3.867%	22/07/2031	1,757,678	0.06
4,290,000	Adani Green Energy Ltd.	USD	4.375%	08/09/2024	3,958,726	0.14
9,350,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200%	04/08/2027	8,083,169	0.28
	Adani Ports & Special Economic Zone Ltd.	USD	4.375%	03/07/2029	4,122,445	0.14
	Adani Ports & Special Economic Zone Ltd.	USD	3.100%	02/02/2031	706,745	0.02
	Adani Ports & Special Economic Zone Ltd. Adani Renewable Energy RJ Ltd. / Kodangal Solar Parks Pvt Ltd. / Wardha	USD	3.828%	02/02/2032	286,374	0.01
, , , , , , , , , , , , , , , , , , , ,	Solar Maharash	USD	4.625%	15/10/2039	488,336	0.02
1,898,950	Adani Transmission Step-One Ltd.	USD	4.250%	21/05/2036	1,472,489	0.05
690,000	Future Retail Ltd.	USD	5.600%	22/01/2025	7,002	0.00
2,440,000	HDFC Bank Ltd. (c)	USD	3.700%	Perp.	2,096,472	0.07
	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	1,022,088	0.04
	JSW Infrastructure Ltd.	USD	4.950%	21/01/2029	4,403,531	0.15
	Reliance Industries Ltd.	USD	4.125%	28/01/2025	1,762,655	0.06
	Reliance Industries Ltd.	USD	3.667%	30/11/2027	9,781,808	0.33
13,180,000	Reliance Industries Ltd.	USD	2.875%	12/01/2032	11,050,409	0.38
					58,072,951	1.99
Indonesia 2.539.000	ABM Investama Tbk PT	USD	9.500%	05/08/2026	2,300,255	0.08
,,.	Alam Sutera Realty Tbk PT	USD	11.000%	02/11/2025	2,017,304	0.07
	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	3,934,625	0.13
	Delta Merlin Dunia Tekstil PT—Series A ^(e)	USD	2.500%	26/06/2028	232,487	0.01
825.000					. ,	
	Delta Merlin Dunia Tekstil PT—Series B	USD	37.349%	26/06/2032	316,754	0.01
4,715,000	Delta Merlin Dunia Tekstil PT—Series B Freeport Indonesia PT	USD USD	37.349% 5.315%	26/06/2032 14/04/2032	316,754 4,419,410	0.01 0.15

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir						
Indonesia – (Cont	· ·					
	Indofood CBP Sukses Makmur Tbk PT	USD	3.398%	09/06/2031	7,459,280	0.26
	Indofood CBP Sukses Makmur Tbk PT	USD	3.541%	27/04/2032	5,230,833	0.18
590,000	Indofood CBP Sukses Makmur Tbk PT	USD	4.745%	09/06/2051	433,075	0.01
4,770,000	Indonesia Government International Bond	USD	4.150%	20/09/2027	4,680,646	0.16
1,490,000	Pertamina Geothermal Energy PT	USD	5.150%	27/04/2028	1,490,000	0.05
	Perusahaan Gas Negara Tbk PT	USD	5.125%	16/05/2024	4,094,774	0.14
	Saka Energi Indonesia PT	USD	4.450%	05/05/2024	3,680,594	0.13
	Sri Rejeki Isman Tbk PT	USD	7.250%	16/01/2025	63,869	0.00
	Tower Bersama Infrastructure Tbk PT	USD	4.250%	21/01/2025	2,976,754	0.10
5,080,000	Tower Bersama Infrastructure Tbk PT	USD	2.750%	20/01/2026	4,699,000	0.16
L. L. J					52,385,660	1.79
32,530,000	Alfa Bank AO / Alfa Bond Issuance PLC ^{(c)(f)}	USD	5.950%	15/04/2030	0	0.00
	Credit Bank of Moscow / CBOM Finance PLC(f)	USD	4.700%	29/01/2025	0	0.00
24,646,000	Credit Bank of Moscow / CBOM Finance PLC ^(f)	USD	7.500%	05/10/2027	0	0.00
					0	0.00
Isle Of Man	Gohl Capital Ltd.	USD	4.250%	24/01/2027	21 606 100	1.09
Israel		03D	4.230%	24/01/2021	31,696,199	1.08
	Bank Hapoalim BM ^{(c)(d)}	USD	3.255%	21/01/2032	1,592,689	0.05
	Bank Leumi Le-Israel BM ^{(c)(d)}	USD	3.275%	29/01/2031	25,832,334	0.88
	ICL Group Ltd. (d)	USD	6.375%	31/05/2038	3,978,764	0.14
	Israel Electric Corp. Ltd. (d) Leviathan Bond Ltd. (d)	USD	3.750%	22/02/2032	3,098,785	0.11
	Mizrahi Tefahot Bank Ltd. (c)(d)	USD USD	5.750% 3.077%	30/06/2023 07/04/2031	9,107,061 9,371,772	0.31 0.32
10,700,000	Wilzfall Telation Balik Edu.		3.01170	07/04/2001		1.81
larasy					52,981,405	1.01
Jersey 5,668,569	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	4,834,127	0.17
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	4,703,699	0.16
0,022,001	Calaxy 1 pointe 7 localo Blace Eta.		2.54070	00/00/2040	9,537,826	0.33
Kazakhstan					9,557,020	0.50
	KazMunayGas National Co. JSC	USD	5.375%	24/04/2030	9,525,318	0.33
3,950,000	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	2,970,311	0.10
1,940,000	KazMunayGas National Co. JSC	USD	5.750%	19/04/2047	1,495,561	0.05
					13,991,190	0.48
Luxembourg						
	Altice Financing SA	EUR	2.250%	15/01/2025	13,653,715	0.47
	Altice Financing SA	EUR	4.250%	15/08/2029	1,417,861	0.05
	GTC Aurora Luxembourg SA	EUR	2.250%	23/06/2026	2,537,954	0.09 0.23
	Guara Norte SARL MHP Lux SA	USD USD	5.198% 6.250%	15/06/2034 19/09/2029	6,839,014 100,000	0.23
	Puma International Financing SA	USD	5.000%	24/01/2026	278,496	0.00
	Rede D'or Finance SARL	USD	4.500%	22/01/2030	10,520,039	0.36
	Tupy Overseas SA	USD	4.500%	16/02/2031	1,553,887	0.05
1,010,000	Tapy Crotocae Gr.			10/02/2001	36,900,966	1.26
Malaysia					00,000,000	1.20
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	11,476,020	0.39
Mauritius	Avian Telegom	1100	7.0750/	46/00/0007	12 004 750	0.47
	Axian Telecom Clean Renewable Power Mauritius Pte Ltd.	USD USD	7.375% 4.250%	16/02/2027 25/03/2027	13,624,758 3,084,714	0.47 0.11
	Greenko Power II Ltd.	USD	4.250%	13/12/2028	3,084,714 4,479,451	0.11
	India Airport Infrastructure	USD	6.250%	25/10/2025	4,509,594	0.15
	India Green Power Holdings	USD	4.000%	22/02/2027	7,201,563	0.13
	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	12,596,302	0.43
	MTN Mauritius Investments Ltd.	USD	6.500%	13/10/2026	9,778,856	0.33
	Network i2i Ltd. ^(c)	USD	5.650%	Perp.	2,904,855	0.10
					58,180,093	1.99
Mexico						_
	America Movil SAB de CV Banco Mercantil del Norte SA ^(c)	MXN USD	7.125% 5.875%	09/12/2024 Perp.	758,719 5,767,014	0.03 0.20
				•		
10 370 000	Banco Mercantil del Norte SA ^(c)	USD	6.750%	Perp.	9,743,237	0.33

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Mexico – (Contin						
5,970,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander (c)	USD	5.950%	01/10/2028	5,908,345	0.20
16 007 000	BBVA Bancomer SA ^(c)	USD	5.125%	18/01/2033	14,118,174	0.20
	BBVA Bancomer SA ^(c)	USD	5.875%	13/09/2034	5,384,179	0.18
	Cemex SAB de CV	USD	3.875%	11/07/2031	6,583,231	0.23
7,750,000	Cemex SAB de CV ^(c)	USD	5.125%	Perp.	6,825,222	0.23
12,130,000	Cemex SAB de CV ^(c)	CV ^(c) USD	9.125%	Perp	12,085,665	0.41
28,420,000	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD	4.375%	22/07/2031	21,263,631	0.73
26,570,000	GCC SAB de CV	USD	3.614%	20/04/2032	22,772,616	0.78
	Gruma SAB de CV	USD	4.875%	01/12/2024	11,147,741	0.38
	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	2,079,913	0.07
11,963,000	4.0	USD	4.250%	31/10/2026	11,480,712	0.39
810,000	* 1	USD USD	4.250% 3.875%	31/10/2026	777,345	0.03
5,590,000	Mexico City Airport Trust Mexico City Airport Trust ^(d)	USD	3.875%	30/04/2028 30/04/2028	1,537,285 5,176,759	0.03
400,000	* 1	USD	5.500%	31/10/2046	305,701	0.10
	Mexico City Airport Trust ^(d)	USD	5.500%	31/10/2046	1,154,021	0.04
12,654,000	· ·	USD	5.500%	31/07/2047	9,745,794	0.33
	Mexico City Airport Trust ^(d)	USD	5.500%	31/07/2047	2,248,911	0.08
	Mexico Government International Bond	USD	5.400%	09/02/2028	11,577,105	0.40
3,060,000		USD	6.338%	04/05/2053	3,073,770	0.11
27,350,000	Sitios Latinoamerica SAB de CV	USD	5.375%	04/04/2032	24,752,365	0.85
200,000	Trust Fibra Uno	USD	6.950%	30/01/2044	165,025	0.01
					196,432,480	6.73
Morocco						
26,170,000	OCP SA	USD	5.125%	23/06/2051	18,922,807	0.65
Netherlands	Decelor Matheday de Finance DV	LIOD	4.5000/	04/04/0000	5 470 044	0.40
	Braskem Netherlands Finance BV	USD USD	4.500% 8.625%	31/01/2030 27/10/2025	5,478,844	0.19 0.15
	First Bank of Nigeria Ltd. / FBN Finance Co. BV Greenko Dutch BV	USD	3.850%	29/03/2026	4,541,516 1,957,168	0.13
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	6,762,099	0.07
	Metinvest BV	EUR	5.625%	17/06/2025	7,160,490	0.23
	Metinvest BV	USD	8.500%	23/04/2026	8,365,700	0.29
	Metinvest BV	USD	7.650%	01/10/2027	756,400	0.03
1,525,000		USD	7.750%	17/10/2029	884,500	0.03
	Minejesa Capital BV	USD	4.625%	10/08/2030	14,979,638	0.51
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	19,421,135	0.66
	MV24 Capital BV	USD	6.748%	01/06/2034	21,947,466	0.75
14,160,000	NE Property BV	EUR	1.875%	09/10/2026	13,072,065	0.45
9,160,000	NE Property BV	EUR	3.375%	14/07/2027	8,716,509	0.30
2,560,000	Petrobras Global Finance BV	USD	5.999%	27/01/2028	2,558,829	0.09
19,270,000	Prosus NV	USD	3.257%	19/01/2027	17,517,779	0.60
30,430,000	Prosus NV	USD	3.680%	21/01/2030	25,268,045	0.86
	Prosus NV	USD	4.193%	19/01/2032	4,978,409	0.17
	Royal Capital BV ^(c)	USD	5.000%	Perp.	5,132,613	0.18
490,000		EUR	1.125%	15/10/2024	500,731	0.02
6,480,000		EUR	3.750%	09/05/2027	6,285,306	0.21
5,620,000		EUR	7.375%	15/09/2029	6,078,884	0.21
	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800%	21/07/2023	1,606,991	0.05
10,487,000		USD	6.000%	15/04/2024	10,443,374	0.36
17,100,000		USD	4.750%	09/05/2027	15,805,017	0.54
	Teva Pharmaceutical Finance Netherlands III BV VEON Holdings BV	USD USD	7.875% 3.375%	15/09/2029 25/11/2027	2,234,500 10,969,500	0.08 0.38
	*	USD		24/09/2027	3,429,969	
3,790,000	Vivo Energy Investments BV	03D	5.125%	24/09/2027		0.12
Nigorio					226,853,477	7.77
Nigeria 22,070,000	Access Bank PLC	USD	6.125%	21/09/2026	17,568,603	0.60
30,510,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	24,211,897	0.83
					41,780,500	1.43
Norway 6.584.438	DNO ASA ^(d)	USD	8.375%	29/05/2024	6,623,239	0.23
	DNO ASA ^(d)	USD	7.875%	09/09/2026	18,242,389	0.62
					24,865,628	0.85
Panama 4.190.000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	3,337,932	0.11
.,100,000		300	4.00070	,00,2041	0,001,002	0.11

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Panama – (Contin	,					
11,590,000	Aeropuerto Internacional de Tocumen SA	USD	5.125%	11/08/2061	8,737,324	0.30
	AES Panama Generation Holdings SRL	USD	4.375%	31/05/2030	22,100,420	0.76
	Autoridad del Canal de Panama	USD USD	4.950% 4.500%	29/07/2035	188,926	0.00
20,000,000	Telecomunicaciones Digitales SA	050	4.500%	30/01/2030	17,134,650	0.59
					51,499,252	1.76
Paraguay 22.650.000	Banco Continental SAECA	USD	2.750%	10/12/2025	20,605,555	0.70
	Telefonica Celular del Paraguay SA	USD	5.875%	15/04/2027	26,797,449	0.92
					47,403,004	1.62
Peru					,,	
	Atlantica Transmision Sur SA	USD	6.875%	30/04/2043	8,013,758	0.27
18,600,000	Consorcio Transmantaro SA	USD	4.700%	16/04/2034	17,013,792	0.58
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	6.375%	01/06/2028	22,344,863	0.77
	InRetail Consumer	USD	3.250%	22/03/2028	17,197,040	0.59
23,640,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD	3.500%	02/08/2028	20,004,286	0.69
					84,573,739	2.90
Philippines	Globe Telecom, Inc. ^(c)	USD	4.200%	Perp.	5.239.470	0.18
	International Container Terminal Services, Inc.	USD	4.750%	17/06/2030	9,090,118	0.10
	SMC Global Power Holdings Corp. (c)	USD	6.500%	Perp.	1,502,519	0.05
	SMC Global Power Holdings Corp. (c)	USD	7.000%	Perp.	6,187,321	0.21
					22,019,428	0.75
Qatar						
	Ras Laffan Liquefied Natural Gas Co. Ltd. III Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD USD	5.838% 6.332%	30/09/2027 30/09/2027	1,377,219 4.535.571	0.05 0.15
4,000,000 1	Nas Lanan Liqueneu Natural Gas Co. Ltd. III	03D	0.552 /6	30/03/2021		
					5,912,790	0.20
Romania 9.600.000	Banca Comerciala Romana SA ^(c)	EUR	7.625%	19/05/2027	10,365,715	0.36
	Banca Transilvania SA ^(c)	EUR	8.875%	27/04/2027	15,026,256	0.51
					25,391,971	0.87
Singapore						
	ABJA Investment Co. Pte Ltd.	USD	5.450%	24/01/2028	3,731,409	0.13
	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	1,163,517	0.04
	Global Prime Capital Pte Ltd.	USD	5.950%	23/01/2025	1,490,541	0.05
	Indika Energy Capital IV Pte Ltd. Jollibee Worldwide Pte Ltd. ^(c)	USD	8.250%	22/10/2025	6,330,877	0.22
., ,	LLPL Capital Pte Ltd.	USD USD	3.900% 6.875%	Perp. 04/02/2039	3,001,753 14,770,242	0.10 0.51
	Medco Bell Pte Ltd.	USD	6.375%	30/01/2027	604,650	0.02
	Modernland Overseas Pte Ltd.	USD	3.000%	30/04/2027	1,193,844	0.04
., ,	Modernland Overseas Pte Ltd.—Series 2	USD	3.000%	30/04/2027	57,281	0.00
	Tiger Holdco Pte Ltd. ^(d)	USD	13.000%	10/06/2023	7,372,305	0.25
+ 1,160,000	TML Holdings Pte Ltd.	USD	4.350%	09/06/2026	1,083,965	0.04
					40,800,384	1.40
South Africa						
	Absa Group Ltd. (c)	USD	6.375%	Perp.	11,417,134	0.39
	Bidvest Group Ltd.	USD	3.625%	23/09/2026	11,117,434	0.38
	Eskom Holdings SOC Ltd.	USD	6.750%	06/08/2023	3,577,736	0.12
	Eskom Holdings SOC Ltd. Eskom Holdings SOC Ltd.	USD USD	7.125% 4.314%	11/02/2025	5,665,828 5,315,085	0.19 0.18
	Eskom Holdings SOC Ltd. Eskom Holdings SOC Ltd.	USD	4.314% 6.350%	23/07/2027 10/08/2028	4,248,562	0.18
	Transnet SOC Ltd.	USD	8.250%	06/02/2028	9,309,584	0.13
					50,651,363	1.73
South Korea					<u> </u>	
3,660,000		USD	5.625%	17/01/2026	3,679,197	0.13
3,070,000		USD	5.750%	17/01/2028	3,155,262	0.11
	Shinhan Financial Group Co. Ltd. (c)	USD	2.875%	Perp.	7,411,171	0.25
	SK Hynix, Inc.	USD	6.375%	17/01/2028	5,462,478	0.19
7,030,000	SK Hynix, Inc.	USD	6.500%	17/01/2033	7,075,976	0.24

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Spain						
	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA	USD	5.375%	30/12/2030	1,870,819	0.06
11,088,133	International Airport Finance SA	USD	12.000%	15/03/2033	9,860,688	0.34
Commentionals					11,731,507	0.40
Supranationals 1,500,000	African Export-Import Bank ^(d)	USD	2.634%	17/05/2026	1,347,075	0.05
8,760,000	African Export-Import Bank	USD	2.634%	17/05/2026	7,866,918	0.27
	African Export-Import Bank	USD	3.798%	17/05/2031	10,573,617	0.36
16,630,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean	HCD	4.0500/	27/04/2026	14 252 052	0.40
3 330 000	Telecom Partners Black Sea Trade & Development Bank	USD USD	4.050% 3.500%	27/04/2026 25/06/2024	14,353,852 3,120,143	0.49 0.11
	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	23,334,797	0.80
	Eastern & Southern African Trade & Development Bank	USD	4.125%	30/06/2028	4,413,356	0.15
	Mongolian Mining Corp. / Energy Resources LLC	USD	9.250%	15/04/2024	9,110,977	0.31
	Promigas SA ESP / Gases del Pacifico SAC	USD	3.750%	16/10/2029	6,433,565	0.22
					80,554,300	2.76
Thailand	Bangkok Bank PCL ^(c)	USD	2 4000/	22/00/2020	12 014 240	0.44
	Minor International PCL ^(c)	USD	3.466% 2.700%	23/09/2036 Perp.	12,914,346 8,700,723	0.44 0.30
	Muang Thai Life Assurance PCL ^(c)	USD	3.552%	27/01/2037	7,210,453	0.24
	PTT Treasury Center Co. Ltd.	USD	3.700%	16/07/2070	5,793,200	0.20
	Thaioil Treasury Center Co. Ltd.	USD	4.625%	20/11/2028	3,468,365	0.12
					38,087,087	1.30
Turkey						
	Akbank TAS	USD	6.800%	06/02/2026	9,792,863	0.34
	Anadolu Efes Biracilik ve Malt Sanayii AS Coca-Cola Icecek AS	USD USD	3.375%	29/06/2028	30,043,787 19,123,764	1.03 0.66
	Coca-Cola Icecek AS Coca-Cola Icecek AS	USD	4.215% 4.500%	19/09/2024 20/01/2029	23,791,537	0.81
	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	4,309,955	0.15
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	5.375%	15/11/2024	31,374,864	1.07
	Turkiye Vakiflar Bankasi TAO	USD	6.500%	08/01/2026	4,800,184	0.16
	Yapi ve Kredi Bankasi AS ^(c)	USD	13.875%	Perp.	16,763,771	0.57
					140,000,725	4.79
United Arab Emir	rates Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	3,172,050	0.11
	DP World Ltd. ^(d)	USD	6.850%	02/07/2037	695,291	0.02
	DP World Ltd.	USD	5.625%	25/09/2048	1,622,889	0.05
	DP World Ltd.	USD	4.700%	30/09/2049	2,898,018	0.10
	National Central Cooling Co. PJSC	USD	2.500%	21/10/2027	17,758,147	0.61
4,780,000	NBK SPC Ltd.(c)	USD	1.625%	15/09/2027	4,284,912	0.15
30,620,000	NBK Tier 1 Financing 2 Ltd. ^(c)	USD	4.500%	Perp.	28,210,665	0.97
					58,641,972	2.01
United Kingdom + 19 660 000	Anglo American Capital PLC	USD	5.500%	02/05/2033	19.215.684	0.66
	Endeavour Mining PLC	USD	5.000%	14/10/2026	7,730,269	0.26
	Prudential Funding Asia PLC ^(c)	USD	2.950%	03/11/2033	7,058,019	0.24
	Standard Chartered PLC ^(c)	USD	6.170%	09/01/2027	25,576,492	0.88
	Standard Chartered PLC ^{(c)(d)}	USD	7.767%	16/11/2028	3,943,121	0.13
+ 15,010,000	Tullow Oil PLC	USD	7.000%	01/03/2025	8,161,650	0.28
1,950,000	Vedanta Resources Finance II PLC	USD	8.950%	11/03/2025	1,453,652	0.05
					73,138,887	2.50
United States	Azul Investments LLP	USD	E 07E0/	26/10/2024	1,655,485	0.00
	Azul Investments LLP Azul Investments LLP	USD	5.875% 7.250%	15/06/2026	4,563,025	0.06 0.16
	Hikma Finance USA LLC	USD	3.250%	09/07/2025	10,529,725	0.16
	Kosmos Energy Ltd. ^(d)	USD	7.125%	04/04/2026	1,596,700	0.30
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	24,871,668	0.85
	Kosmos Energy Ltd.	USD	7.750%	01/05/2027	3,423,640	0.12
2,770,000		USD	7.500%	01/03/2028	2,294,239	0.08
6,900,000	**	USD	4.625%	06/04/2031	5,278,500	0.18
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	30,379,569	1.04
380,000		USD	6.500%	27/09/2028	337,091	0.01
14,290,000	· · · · · · · · · · · · · · · · · · ·	USD	8.750%	03/05/2029	13,734,833	0.47
10,710,000	Stillwater Mining Co.	USD	4.000%	16/11/2026	9,355,774	0.32

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
United States – (0						
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	0.375% 0.750%	31/12/2025 31/01/2028	6,079,061 4,305,920	0.21 0.15
	United States Treasury Note/Bond	USD	3.125%	15/11/2028	6,423,941	0.13
	Virtusa Corp.	USD	7.125%	15/12/2028	2,963,959	0.10
					127,793,130	4.38
Uzbekistan						
	Ipoteka-Bank ATIB National Bank of Uzbekistan	USD USD	5.500% 4.850%	19/11/2025 21/10/2025	14,286,563 6,765,695	0.49 0.23
	Uzbek Industrial and Construction Bank ATB	USD	5.750%	02/12/2024	1,470,158	0.05
					22,522,416	0.77
Venezuela						
	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	1,054,200	0.04
2,440,000	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	61,000	0.00
					1,115,200	0.04
Vietnam 4,710,000	Viet Nam Debt & Asset Trading Corp.	USD	7.950%	10/10/2025	3,968,151	0.14
TOTAL BONDS	<u> </u>					
(cost USD 2,993,	286,762)				2,548,481,671	87.26
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds – Ireland	7.88%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	i) ^{(g)(h)}			230,069,034	7.88
TOTAL MUTUAL (cost USD 230,06					230,069,034	7.88
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN				200,000,00	
(cost USD 3,223,	355,796)				2,778,550,705	95.14
Holdings						
	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	Security Description curities dealt in another regulated market	Currency	Interest Rate ^(a)	Maturity Date ^(b)		Shareholders'
Bonds - 0.92%		Currency	Interest Rate ^(a)	Maturity Date ^(b)		Shareholders'
Bonds – 0.92% Guatemala	ecurities dealt in another regulated market				USD	Shareholders' Equity
Bonds – 0.92% Guatemala 1,730,000		Currency	Interest Rate ^(a) 4.875%	Maturity Date ^(b) 29/01/2031		Shareholders'
Bonds – 0.92% Guatemala 1,730,000 Luxembourg	Banco Industrial SA ^{(c)(d)}				1,621,789	Shareholders' Equity
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000	ecurities dealt in another regulated market	USD	4.875%	29/01/2031	USD	Shareholders' Equity 0.06
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d)	USD	4.875% 5.000%	29/01/2031 15/01/2028	1,621,789 6,800,005	Shareholders' Equity 0.06 0.23
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d)	USD	4.875% 5.000%	29/01/2031 15/01/2028	1,621,789 6,800,005 276,071	0.06 0.23 0.01
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^(c) (d)	USD USD USD	4.875% 5.000% 4.500% 5.125%	29/01/2031 15/01/2028	1,621,789 6,800,005 276,071 7,076,076	0.06 0.23 0.01 0.24
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 300,000	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d)	USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089	0.06 0.23 0.01 0.24 0.16 0.01
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 300,000 890,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^(c) (d) Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d)	USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023	0.06 0.23 0.01 0.24 0.16 0.01 0.03
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 300,000 890,000	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d)	USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089	0.06 0.23 0.01 0.24 0.16 0.01
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 300,000 890,000 1,610,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^(c) (d) Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d)	USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023	0.06 0.23 0.01 0.24 0.16 0.01 0.03
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 300,000 890,000 1,610,000	Banco Industrial SA ^(c) (d) Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^(c) (d) Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d)	USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682	0.06 0.23 0.01 0.24 0.16 0.01 0.03 0.04
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d)	USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659	0.06 0.23 0.01 0.24 0.16 0.03 0.04 0.24
Bonds - 0.92% Guatemala 1,730,000 Luxembourg 8,660,000 350,000 Mexico 5,440,000 890,000 1,610,000 Panama 2,420,000 Paraguay 1,140,000	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d)	USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659	0.06 0.23 0.01 0.24 0.16 0.03 0.04 0.24
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d) Telefonica Celular del Paraguay SA ^(d)	USD USD USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500% 4.500%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050 30/01/2030 15/04/2027	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659 1,985,913	0.06 0.23 0.01 0.24 0.16 0.03 0.04 0.24
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d)	USD USD USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659	0.06 0.23 0.01 0.24 0.16 0.03 0.04 0.24
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d) Telefonica Celular del Paraguay SA ^(d)	USD USD USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500% 4.500% 5.875%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050 30/01/2030 15/04/2027 30/04/2043	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659 1,985,913 1,047,996 679,207	0.06 0.23 0.01 0.24 0.16 0.03 0.04 0.24 0.07
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d) Telefonica Celular del Paraguay SA ^(d) Atlantica Transmision Sur SA ^(d) Consorcio Transmantaro SA ^(d)	USD USD USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500% 4.500% 6.875% 4.700%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050 30/01/2030 15/04/2027 30/04/2043 16/04/2034	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659 1,985,913 1,047,996 679,207 1,234,872 1,914,079	0.06 0.23 0.01 0.24 0.16 0.01 0.03 0.04 0.24 0.07
Bonds - 0.92% Guatemala	Banco Industrial SA ^{(c)(d)} Altice Financing SA ^(d) Tupy Overseas SA ^(d) Cemex SAB de CV ^{(c)(d)} Kimberly-Clark de Mexico SAB de CV ^(d) Kimberly-Clark de Mexico SAB de CV ^(d) Minera Mexico SA de CV ^(d) Telecomunicaciones Digitales SA ^(d) Telefonica Celular del Paraguay SA ^(d)	USD USD USD USD USD USD USD USD USD	4.875% 5.000% 4.500% 5.125% 3.800% 3.250% 4.500% 4.500% 5.875%	29/01/2031 15/01/2028 16/02/2031 Perp. 08/04/2024 12/03/2025 26/01/2050 30/01/2030 15/04/2027 30/04/2043	1,621,789 6,800,005 276,071 7,076,076 4,790,865 295,089 862,023 1,213,682 7,161,659 1,985,913 1,047,996 679,207 1,234,872	0.06 0.23 0.01 0.24 0.16 0.01 0.03 0.04 0.24 0.07

								% of
Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Co	•							
+ 5,630,0		C / Andean Tower P	artners Colombia SAS / Andean					
3 560 7	Telecom Partners ^(d) 711 Digicel International Finance	ance I td. / Digical II	oternational Holdings I td (d)	USD USD	4.050% 8.000%	27/04/2026 31/12/2026	4,859,422 805,336	0.16 0.03
0,000,1	Tr Digiter international rink	arice Ltd. / Digicer ii	nemational molaritys Etc.	OOD	0.00070	31/12/2020	5,664,758	0.19
TOTAL BOND	ns						3,004,730	0.13
(cost USD 33,							26,890,078	0.92
TOTAL TRANS (cost USD 33,	SFERABLE SECURITIES D 900,616)	EALT IN ANOTHE	R REGULATED MARKET				26,890,078	0.92
MARKET VAL (cost USD 3,2	UE OF INVESTMENTS EXC 57,256,412)	LUDING DERIVAT	IVES			2	2,805,440,783	96.06
Futures Con	tracts – 0.05%							
						Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders' Equity
	USD							
	US Treasury Long Bond Future US Treasury Notes 10YR Futu				Long	57,344,000 48,400,453	615,609	0.02
423 480	US Treasury Notes 5YR Future				Long Long	52,353,750	293,760 123,837	0.01 0.00
	US Treasury Ultra Long Bond				Long	69,078,750	781,526	0.03
						227,176,953	1,814,732	0.06
UNREALISED	GAIN ON FUTURES CONT	RACTS					1,814,732	0.06
Number of						Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description					USD	USD	Equity
	US Treasury Notes 2YR Future US Treasury Ultra Long Notes		2023		Long Short	231,044,345 (31,517,781)	(240,221) (243,322)	(0.00) (0.01)
						199,526,564	(483,543)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(483,543)	(0.01)
Forward Cur	rency Contracts – 0.11%							
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
USD	128,822,750	EUR	117,400,756			26/06/202		0.11
USD	3,094,780	CNH	21,285,853			31/07/202		0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRAC	TS				3,384,877	0.11
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
EUR	4,804,812	USD	5,180,948			26/06/202	3 (43,355)	(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRAC	cts				(43,355)	(0.00)
Share Class	Specific Forward Curren	cy Contracts – (0	.79%)					
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		Shareholders' Equity
BRL	2,395,399	USD	470,358			02/06/202		0.00
USD	480,168	BRL	2,395,400			02/06/202		0.00
USD	23,877	BRL	119,878			05/06/202		0.00
USD USD	374,292 10,439	AUD CHF	561,185 9.483			06/06/202 16/06/202		0.00
USD	20,266,409	EUR	9,483 18,675,722			26/06/202		0.00 0.01
USD	25,659	BRL	129,988			05/07/202		0.00
USD	1,527,220	SGD	2,039,098			20/07/202		0.00

Share Class Spec	cific Forward Currency	y Contracts – (Co	ontinued)				
Currency	Amount	Currency	, Amount Sold		Maturity Date		% of Shareholders' Equity
USD		GBP	510,716		08/08/2023		0.00
USD		AUD	62,115		30/08/2023		0.00
UNREALISED GAIR	ON FORWARD CURRI	ENCY CONTRACT	S HELD FOR HEDGING PURPOSES			340,654	0.01
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders' Equity
BRL		USD	23,786		05/06/2023	, ,	(0.00)
AUD		USD	3,997,700		06/06/2023	, , ,	(0.00)
CHF EUR		USD USD	1,023,725		16/06/2023		(0.00)
SGD		USD	951,211,064 29,741,224		26/06/2023 20/07/2023		(0.74) (0.02)
GBP		USD	95,586,674		08/08/2023		(0.04)
BRL		USD	444,958		17/08/2023		(0.00)
UNREALISED LOS	S ON FORWARD CURR	ENCY CONTRACT	S HELD FOR HEDGING PURPOSES			(23,268,508)	(0.80)
Swap Contracts -	- (0.04%)						
Net Local	(0.0.170)					Unrealised	% of
Notional	_					Gain	Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
16,240,000	Interest Rate Swaps Floating (EUR 6 month	EURIBOR)	Fixed 2.500%	EUR	21/06/2030	154,341	0.01
UNREALISED GAIN	N ON INTEREST RATE S	SWAPS				154,341	0.01
10,580,000	Credit Default Swaps Floating (Chile Governr Bond)	ment International	Fixed 1.000%	USD	20/06/2028	94,652	0.00
25,690,000	Floating (Indonesia Gov International Bond)	vernment	Fixed 1.000%	USD	20/06/2028	143,594	0.01
UNREALISED GAIN	N ON CREDIT DEFAULT	SWAPS				238,246	0.01
TOTAL UNREALIS	ED GAIN ON SWAP CO	NTRACTS				392,587	0.02
Net Local Notional						Unrealised Loss	% of Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
42,340,000	Fixed 2.500%		Floating (EUR 6 month EURIBOR)	EUR	21/06/2026	(223,067)	(0.01)
24,060,000	Fixed 2.500%		Floating (EUR 6 month EURIBOR)	EUR	21/06/2028	(194,649)	(0.01)
2,400,000	Fixed 2.500%		Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(27,794)	(0.00)
UNREALISED LOS	S ON INTEREST RATE	SWAPS				(445,510)	(0.02)
33,620,000	Credit Default Swaps Fixed 1.000%		Floating (Colombia Government International Bond)	USD	20/12/2027	(621,559)	(0.02)
28,390,000	Fixed 1.000%		Floating (Colombia Government International Bond)	USD	20/06/2028	(546,084)	(0.02)
UNREALISED LOS	S ON CREDIT DEFAULT	T SWAPS				(1,167,643)	(0.04)
TOTAL UNREALIS	ED LOSS ON SWAP CO	NTRACTS				(1,613,153)	(0.06)
MARKET VALUE O (cost USD 3,257,25					2,	785,965,074	95.39
OTHER ASSETS A	ND LIABILITIES					134,498,974	4.61
SHAREHOLDERS'	EQUITY				2,	920,464,048	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 3,257,256,412)	2,805,440,783	96.06
Unrealised gain on futures contracts	1,814,732	0.06
Unrealised loss on futures contracts	(483,543)	(0.01)
Unrealised gain on forward currency contracts	3,384,877	0.11
Unrealised loss on forward currency contracts	(43,355)	(0.00)
Unrealised gain on forward currency contracts held for hedging purposes	340,654	0.01
Unrealised loss on forward currency contracts held for hedging purposes	(23,268,508)	(0.80)
Unrealised gain on swap contracts	392,587	0.02
Unrealised loss on swap contracts	(1,613,153)	(0.06)
Other Assets and Liabilities	134,498,974	4.61
Shareholders' Equity	2,920,464,048	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, JP Morgan 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 counterparty for swap contracts was Barclays Bank PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.22% of the NAV.

- ⁺ A portion of these securities were on loan at 31 May 2023. See Note 6.
- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) Valuation of this security is determined by the Valuer. See Note 4.
- (g) A related party to Goldman Sachs Funds.
- (h) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equit
Transferable se	curities admitted to an official exchange listing					
Bonds – 88.78% Angola						
-	Angolan Government International Bond	USD	8.250%	09/05/2028	178,611	0.3
Argentina						
	Argentina Government International Bond	EUR	0.500%	09/07/2029	59	0.0
		USD	25.788%	09/07/2029	68,699	0.14
	Argentina Government International Bond ^(c) Argentina Government International Bond ^(c)	USD USD	0.500% 1.500%	09/07/2030 09/07/2035	26,652 77,918	0.00
	Argentina Government International Bond ^(c)	USD	3.875%	09/01/2038	17,471	0.04
	Cia General de Combustibles SA	USD	9.500%	08/03/2025	32,808	0.0
	IRSA Inversiones y Representaciones SA	USD	8.750%	22/06/2028	32,711	0.0
	YPF SA	USD	6.950%	21/07/2027	15,095	0.0
110,000	YPF SA	USD	7.000%	15/12/2047	71,125	0.1
					342,538	0.72
Australia 230,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	219,696	0.40
Azerbaijan						
	Azerbaijan International Bond	USD	3.500%	01/09/2032	179,291	0.38
Benin 190,000	Benin Government International Bond	EUR	4.875%	19/01/2032	151,334	0.33
Bermuda						
,	Bermuda Government International Bond	USD	5.000%	15/07/2032	197,376	0.4
	Li & Fung Ltd. Tengizchevroil Finance Co. International Ltd.	USD USD	5.000% 2.625%	18/08/2025 15/08/2025	186,382 179,159	0.39
200,000	Tongizonovion i manoc do: midinational Eta.		2.02070	10/00/2020	562,917	1.18
D					302,317	1.10
3razil 232 000	Banco do Brasil SA ^(d)	USD	6.250%	Perp.	202,270	0.42
	Brazil Letras do Tesouro Nacional	BRL	13.192%	01/01/2024	2,449,944	5.14
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	674,929	1.43
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2029	950,034	1.99
280,000	Brazilian Government International Bond	USD .	6.000%	20/10/2033	275,240	0.58
					4,552,417	9.5
British Virgin Isla 220.000	CAS Capital No 1 Ltd. ^(d)	USD	4.000%	Perp.	178,611	0.38
	Easy Tactic Ltd.	USD	7.500%	11/07/2028	1,125	0.00
	Huarong Finance II Co. Ltd.	USD	4.625%	03/06/2026	172,050	0.30
					351,786	0.7
Canada 145 000	ShaMaran Petroleum Corp. (e)	USD	12.000%	30/07/2025	138,052	0.29
Cayman Islands	onamatan rousioam osip.		12.00070	00/01/2020	100,002	0.2
-	Health & Happiness H&H International Holdings Ltd.	USD	5.625%	24/10/2024	168,500	0.3
200,000	IHS Holding Ltd.	USD	5.625%	29/11/2026	170,488	0.30
260,000	Kaisa Group Holdings Ltd. (d)	USD	10.875%	Perp.	15,600	0.0
+ 590,000	Melco Resorts Finance Ltd.	USD	5.750%	21/07/2028	497,969	1.04
200,000		USD	5.250% 8.000%	18/06/2025 30/12/2024	190,624	0.40
154,044	Modern Land China Co. Ltd. Modern Land China Co. Ltd.	USD USD	9.000%	30/12/2025	9,357 9,384	0.03
- ,-	Modern Land China Co. Ltd. Modern Land China Co. Ltd.	USD	9.000%	30/12/2026	9,087	0.0
	Modern Land China Co. Ltd.	USD	9.000%	30/12/2027	10,013	0.0
	NIO, Inc.	USD	3.245%	01/02/2026	156,060	0.3
	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	20,281	0.04
	Sands China Ltd. Wynn Macau Ltd.	USD USD	5.400% 5.500%	08/08/2028 15/01/2026	189,512 183,744	0.40
	Yuzhou Group Holdings Co. Ltd.	USD	5.375%	Perp.	6,000	0.0
		-			1,636,619	3.43
Chile	Percental to Transpire de la Perchii	01.5	4.5000	04/00/000	4.000.170	
	Bonos de la Tesoreria de la Republica Bonos de la Tesoreria de la Republica en pesos ^(e)	CLP	1.500%	01/03/2026	1,688,178	3.5
	Chile Government International Bond	CLP USD	6.000% 4.340%	01/04/2033 07/03/2042	247,732 256,235	0.5 0.5

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Colombia	•					
	Banco de Bogota SA	USD	6.250%	12/05/2026	360,275	0.76
	Colombia Government International Bond	USD	3.000%	30/01/2030	154,437	0.32
	Colombia Government International Bond	USD COP	5.000% 7.000%	15/06/2045	217,078	0.46
	Colombian TES—Series B Colombian TES—Series B	COP	9.250%	26/03/2031 28/05/2042	365,601 306,643	0.77 0.64
	Ecopetrol SA	USD	8.875%	13/01/2033	282,542	0.59
					1,686,576	3.54
Costa Rica						
	Costa Rica Government International Bond	USD	6.550%	03/04/2034	202,370	0.42
Czech Republic	Crack Baruklia Cayararant Band Carina 100	071/	0.2500/	40/02/2027	244.760	0.51
13,750,000	Czech Republic Government Bond—Series 100 Czech Republic Government Bond—Series 120	CZK CZK	0.250% 1.250%	10/02/2027 14/02/2025	244,760 577,852	0.51 1.21
	Czech Republic Government Bond—Series 120 Czech Republic Government Bond—Series 138	CZK	1.750%	23/06/2032	403,846	0.85
	Czech Republic Government Bond—Series 136 Czech Republic Government Bond—Series 94	CZK	0.950%	15/05/2030	221,263	0.47
0,230,000	Ozech Republic Government Bond—Series 34	OZK		13/03/2030	1,447,721	3.04
Dominican Repub	olic				1,447,721	3.04
	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	255,491	0.54
7,670,000	Dominican Republic International Bond	DOP	8.000%	12/02/2027	125,433	0.26
330,000	Dominican Republic International Bond	USD	5.500%	22/02/2029	307,676	0.64
					688,600	1.44
357,110	Ecuador Government International Bond ^(c)	USD	5.500%	31/07/2030	176,680	0.37
Egypt 390,000	Egypt Government International Bond	USD	5.875%	16/02/2031	212,487	0.45
El Salvador						
	El Salvador Government International Bond	USD	5.875%	30/01/2025	25,842	0.06
80,000	El Salvador Government International Bond	USD	8.625%	28/02/2029	48,120	0.10
150,000	El Salvador Government International Bond	USD	7.625%	01/02/2041	77,475	0.16
					151,437	0.32
Ghana 270,000	Ghana Government International Bond	USD	8.875%	07/05/2042	103,849	0.22
Guatemala 210,000	Guatemala Government Bond	USD	4.900%	01/06/2030	196,659	0.41
	Guatemana Government Bond		4.00070	01/00/2000	100,000	
Hungary 154,990,000	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	357,573	0.75
	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	151,671	0.32
	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	135,658	0.28
	Hungary Government Bond—Series 33/A	HUF	2.250%	20/04/2033	42,989	0.09
200,000	Hungary Government International Bond	USD	6.125%	22/05/2028	203,560	0.43
200,000	Hungary Government International Bond	USD	2.125%	22/09/2031	152,581	0.32
200,000	Hungary Government International Bond	USD	3.125%	21/09/2051	119,630	0.25
					1,163,662	2.44
India	Adani Floatrioity Mumbai 14d	LIOD	0.0400/	40/00/0000	040.000	0.50
	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	249,369	0.52
200,000	JSW Infrastructure Ltd.	USD	4.950%	21/01/2029	169,042	0.36
					418,411	0.88
Indonesia 200.000	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	190,079	0.40
200,000	-	USD	4.850%	11/01/2033	202,641	0.40
10,000	Indonesia Government International Bond	USD	5.125%	15/01/2045	9,930	0.02
270,000		USD	3.200%	23/09/2061	179,842	0.38
		IDR	9.000%	15/03/2029	1,099,519	2.31
14.515.000.000	•	IDR	7.500%	15/08/2032	284,253	0.59
14,515,000,000 3,960,000,000		IDIX				
3,960,000,000		IDR	7 በበበ%	15/09/2020	69	0.00
3,960,000,000 1,000,000	Indonesia Treasury Bond—Series FR82	IDR IDR	7.000% 6.500%	15/09/2030 15/02/2031	69 275.562	
3,960,000,000 1,000,000 4,104,000,000	Indonesia Treasury Bond—Series FR82	IDR IDR IDR	7.000% 6.500% 7.125%	15/09/2030 15/02/2031 15/06/2043	69 275,562 261,679	0.00 0.58 0.55

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Ireland	Alfa Bank AO / Alfa Bond Issuance PLC ^{(d)(f)}	USD	5.950%	15/04/2030	0	0.00
	Credit Bank of Moscow / CBOM Finance PLC ^(f)	USD	7.500%	05/10/2027	0	0.00
1,000,000	Cleuit Bank of Moscow / CBOM Finance FLC**	030	7.300%	03/10/2027	0	0.00
Ivory Coast						
120,000	Ivory Coast Government International Bond	EUR	5.250%	22/03/2030	104,986	0.22
Jordan 200,000	Jordan Government International Bond	USD	7.500%	13/01/2029	197,727	0.41
Lebanon						
350,000	Lebanon Government International Bond	USD	8.250%	12/04/2021	21,466	0.05
60,000	Lebanon Government International Bond	USD	6.100%	04/10/2022	3,675	0.01
80,000	Lebanon Government International Bond	USD	6.000%	27/01/2023	4,900	0.01
40,000	Lebanon Government International Bond	USD	7.000%	20/03/2028	2,425	0.01
20,000	Lebanon Government International Bond	USD	7.150%	20/11/2031	1,214	0.00
20,000	Lebanon Government International Bond—Series 88	USD	8.200%	17/05/2033	1,223	0.00
20,000	Lebanon Government International Bond—Series 89	USD	8.250%	17/05/2034	1,198	0.00
					36,101	0.08
Luxembourg 150,000	GTC Aurora Luxembourg SA	EUR	2.250%	23/06/2026	124,817	0.26
Malaysia						
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	177,049	0.37
Mauritius 200 000	Axian Telecom	USD	7.375%	16/02/2027	182.028	0.38
	Greenko Power II Ltd.	USD	4.300%	13/12/2028	204,728	0.43
					386,756	0.81
Mexico						
	Banco Mercantil del Norte SA ^(d)	USD	6.750%	Perp.	210,461	0.44
	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD	4.375%	22/07/2031	149,638	0.32
	Mexican Bonos—Series M	MXN	7.750%	29/05/2031	5	0.00
21,838,900	Mexican Bonos—Series M	MXN	7.750%	13/11/2042	1,086,539	2.28
3,019,200	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	186,756	0.39
360,000	Mexico City Airport Trust ^(e)	USD	3.875%	30/04/2028	333,387	0.70
392,000	Mexico Government International Bond	USD	3.500%	12/02/2034	329,934	0.69
160,000	Petroleos Mexicanos	EUR	3.750%	21/02/2024	167,805	0.35
39,000	Petroleos Mexicanos	USD	7.690%	23/01/2050	25,411	0.06
20,000	Petroleos Mexicanos—Series WI	USD	6.700%	16/02/2032	14,975	0.03
					2,504,911	5.26
Morocco	Morocco Government International Bond	USD	3.000%	15/12/2032	221,176	0.46
Netherlands	Wordco Government international bond	035	3.000 %	13/12/2032	221,170	0.40
	Minejesa Capital BV	USD	4.625%	10/08/2030	322,721	0.68
	Petrobras Global Finance BV	USD	5.999%	27/01/2028	9,995	0.02
	Prosus NV	USD	3.257%	19/01/2027	181,814	0.38
	Syngenta Finance NV	EUR	1.250%	10/09/2027	279,692	0.59
	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800%	21/07/2023	37,765	0.08
	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875%	15/09/2029	205,000	0.43
340,000	VEON Holdings BV	USD	3.375%	25/11/2027	241,400	0.50
	Vivo Energy Investments BV	USD	5.125%	24/09/2027	289,602	0.61
					1,567,989	3.29
Nigeria						
	Nigeria Government International Bond	USD	6.500%	28/11/2027	169,703	0.36
	Nigeria Government International Bond	USD	7.625%	28/11/2047	133,172	0.28
290,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	230,136	0.48
					533,011	1.12
North Macedonia 100,000	ı North Macedonia Government International Bond	EUR	6.960%	13/03/2027	109,031	0.23
Norway						
190,000	DNO ASA ^(e)	USD	7.875%	09/09/2026	178,939	0.38

Material							Market Value	% of Shareholders'
Part	Holdings	3	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)		
Parama		– (Contii	nued)					
Paintstan	Oman	240,000	Oman Government International Bond	USD	6.750%	28/10/2027	249,127	0.52
Palsitatir Government International Bood USD 0.000% 0.00042028 78.84% 0.16		200,000	Oman Government International Bond	USD	6.000%	01/08/2029	200,979	0.42
Parama							450,106	0.94
Parama	Pakista		Delictor Communication of Board	1100	0.000%	00/04/0000	70.044	0.40
Paraguay 23,000 Paraguay Government International Bond								
Paraguay 23,000 Paraguay Government International Bond							113,091	0.24
Paraguary Paraguary Government International Bond	Panama	1						
\$25,000 Paraguay Government International Bond		220,000	Panama Government International Bond	USD	3.870%	23/07/2060	143,805	0.30
Peru 1.055.000 Peru Government Bond PEN 5.940% 12/02/2025 432,450 0.91 1.0000 Peruvian Government International Bond USD 2.982% 2.001/2026 432,450 0.91 1.0000 Peruvian Government International Bond USD 4.125% 2.500/2020 19,809 0.04 1711.000 Peruvian Government International Bond PEN 6.300% 12/08/2037 19,809 0.04 1711.000 Peruvian Government International Bond PEN 6.300% 12/08/2037 19,809 0.04 17,115,000 Peruvian Government International Bond PEN 6.300% 12/08/2037 296,446 0.62 12/08/2037 12/08/20	Paragua	-	David Course many later estimated David	Heb	2.0400/	20/06/2022	045 460	0.45
1,500,00 Perus Government Bond PEN 5,940% 12/02/2029 422,450 0.91 1.00 0.90 Perus Government International Bond USD 2,392% 201/02029 19,000 0.04 1.00 0.00		250,000	raraguay Government international Bond	03D	3.049%	26/00/2033	210,403	0.45
20,000 Peruvian Government International Bond USD 1,125% 2508/2027 19,609 0.04 1711,000 Peruvian Government International Bond PEN 6,50% 12/08/2037 295,496 0.62 1711,000 Peruvian Government International Bond PEN 6,50% 12/08/2037 295,496 0.62 1711,000 Polarid Government International Bond PEN 7,50% 17/06/2030 300,741 0.63 310,000 International Container Terminal Services, Inc. USD 7,000% Per 7,126,833 0.46 1710,000 Polarid Government Bond—Series 1030 PIN 12,50% 25/10/2030 291,670 0.61 3,000,000 Polarid Government Bond—Series 1030 PIN 12,50% 25/10/2030 291,670 0.61 3,000,000 Polarid Government Bond—Series 425 PIN 0,750% 25/04/2028 653,470 1.37 2,135,000 Polarid Government Bond—Series 428 PIN 2,750% 25/04/2028 437,005 0.32 3,165,000 Romania Government Bond—Series 107 RON 4,750% 24/02/2025 532,426 0.68 3,165,000 Romania Government Bond—Series 107 RON 4,750% 24/02/2025 324,262 0.68 3,165,000 Romania Government Bond—Series 107 RON 5,000% 12/02/2029 123,543 0.26 3,165,000 Romania Government Bond—Series 107 RON 5,000% 12/02/2029 123,543 0.26 4,000 Romanian Government Bond—Series 107 RON 5,000% 20/02/203 47,678 0.10 4,700,000 Romanian Government International Bond USD 3,625% 27/03/2030 22,621 4,867,000 Romanian Government International Bond USD 4,678 0.00 4,700,000 Romanian Government International Bond USD 4,678 0.00 4,700,000 Romanian Federal Bond - OFZ Bonds—Series 6225 RUB 7,1590 12/02/203 60,516 0.13 4,700,000 Romanian Federal Bond - OFZ Bonds—Series 6225 RUB 7,1590 12/02/203 60,516 0.13 4,700,000 Russian Federal Bond - OFZ Bonds—Series 6225 RUB 7,1590 12/02/203 60,516 0.13 4,700,000 Russian Federal Bond - OFZ Bonds—Series 6235 RUB 6,700 12/02/203 60,516 0.13 4,700,000 Russian Frederal Bond - OFZ Bonds—Series 6235 RUB 6,700		,655,000	Peru Government Bond	PEN	5.940%	12/02/2029	432,450	0.91
Prilipo		10,000	Peruvian Government International Bond	USD	2.392%	23/01/2026	9,392	0.02
1,115,000 Penvian Government International Bond PEN 6,90% 12/08/2037 25,466 0.62 0.6		20,000	Peruvian Government International Bond	USD	4.125%	25/08/2027	19,609	0.04
Philippines								
Philippines	1	,115,000	Peruvian Government International Bond	PEN	6.900%	12/08/2037	295,496	0.62
130,000 McC Global Power Holdings Corp. 0.63							947,923	1.99
Substantial Content	Philippi		International Container Terminal Services Inc	LISD	<i>4</i> 750%	17/06/2030	300 7/11	0.63
Poland			(1)					
1,700,000 Poland Government Bond—Series 1030 PLN 1,250% 25104/2025 653,470 1.37 2,135,000 Poland Government Bond—Series 428 PLN 2,750% 2,5004/2028 437,005 0.92 1.382,145 2.90 PLN 2,750% 2,5004/2028 437,005 0.92 PLN 2,750% 2,5004/2028 2,5004							519,374	1.09
\$\ \text{3,050,00} \ \text{Poland Government Bond—Series 425} \ \text{PLN} \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	Poland							
PLN 2.750% 25/04/2028 437,005 0.92	1	,700,000	Poland Government Bond—Series 1030	PLN	1.250%	25/10/2030	291,670	0.61
Romania	3	3,050,000	Poland Government Bond—Series 425	PLN	0.750%	25/04/2025	653,470	1.37
Romania	2	2,135,000	Poland Government Bond—Series 428	PLN	2.750%	25/04/2028	437,005	0.92
1,550,000 Romania Government Bond—Series 10Y RON 5,000% 24/02/2025 324,262 0.68 665,000 Romania Government Bond—Series 10Y RON 6,700% 25/02/2032 123,543 0.26 60,500 Romania Government Bond—Series 10Y RON 6,700% 25/02/2032 668,385 1.40 60,000 Romanian Government International Bond EUR 2,124% 16/07/2031 47,678 0.10 1.392,064 2.292,064,062 1.292,064							1,382,145	2.90
625,000 Romania Government Bond—Series 10Y RON 5,000% 12/02/2029 123,543 0.26 3,165,000 Romania Government Bond—Series 10Y RON 6,700% 25/02/2032 668,385 1.40 60,000 Romanian Government International Bond EUR 2,124% 16/07/2031 47,678 0.10 270,000 Romanian Government International Bond USD 3,625% 27/03/2032 228,196 0.48 0.48 0.26 0.48 0.26 0.48 0.26 0.48 0.26 0.48 0.26 0.48 0.26 0.48 0.26 0.48 0.26 0.			Demonia Coursement Rend Corios 10V	DON	4.7500/	24/02/2025	224.262	0.60
3,165,000 Romania Government Bond—Series 10Y RON 6,700% 25/02/2032 668,385 1.40 60,000 Romanian Government International Bond EUR 2.124% 16/07/2031 47,678 0.10 0	'							
Boundary	2							
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Russia S,170,000 Russian Federal Bond - OFZ Bonds—Series 6224 RUB 6,900% 23/05/2029 3,821 0.01 81,875,000 Russian Federal Bond - OFZ Bonds—Series 6225 RUB 7,250% 10/05/2034 60,516 0.13 179,725,000 Russian Federal Bond - OFZ Bonds—Series 6229 RUB 7,150% 12/11/2025 132,841 0.28 85,335,000 Russian Federal Bond - OFZ Bonds—Series 6235 RUB 5,900% 12/03/2031 63,074 0.13 162,330,000 Russian Federal Bond - OFZ Bonds—Series 6237 RUB 6,700% 14/03/2029 119,983 0.25 600,000 Russian Federal Bond - OFZ Bonds—Series 6237 RUB 6,700% 14/03/2029 119,983 0.25 600,000 Russian Foreign Bond - Eurobond USD 4,250% 23/06/2027 36,000 0.08 800,000 Russian Foreign Bond - Eurobond EUR 1,850% 20/11/2032 51,252 0.11 1,300,000 Russian Foreign Bond - Eurobond EUR 1,850% 20/11/2032 51,252 0.11 1,300,000 Russian Foreign Bond - Eurobond EUR 2,650% 27/05/2036 83,285 0.17 1,500 1,500,000 1,5								
Russia		,,,,,,,						
S,170,000 Russian Federal Bond - OFZ Bonds—Series 6224 RUB 6,900% 23/05/2029 3,821 0.01 81,875,000 Russian Federal Bond - OFZ Bonds—Series 6225 RUB 7.250% 10/05/2034 60,516 0.13 179,725,000 Russian Federal Bond - OFZ Bonds—Series 6229 RUB 7.150% 12/11/2025 132,841 0.28 85,335,000 Russian Federal Bond - OFZ Bonds—Series 6235 RUB 5,900% 12/03/2031 63,074 0.13 162,330,000 Russian Federal Bond - OFZ Bonds—Series 6237 RUB 6,700% 14/03/2029 119,983 0.25 600,000 Russian Foreign Bond - Eurobond USD 4.250% 23/06/2027 36,000 0.08 800,000 Russian Foreign Bond - Eurobond EUR 1,850% 20/11/2032 51,252 0.11 1,300,000 Russian Foreign Bond - Eurobond EUR 2,650% 27/05/2036 83,285 0.17 Saudi Arabia 200,000 Saudi Government International Bond USD 4.750% 18/01/2028 201,452 0.42 500,000 Saudi Government International Bond USD 5,000% 18/01/2033 459,802 0.97	Duccia						1,002,004	
179,725,000 Russian Federal Bond - OFZ Bonds—Series 6229 RUB 5.150% 12/11/2025 132,841 0.28 85,335,000 Russian Federal Bond - OFZ Bonds—Series 6235 RUB 5.900% 12/03/2031 63,074 0.13 162,335,000 Russian Federal Bond - OFZ Bonds—Series 6237 RUB 6.700% 14/03/2029 119,983 0.25 600,000 Russian Foreign Bond - Eurobond USD 4.250% 23/06/2027 36,000 0.08 800,000 Russian Foreign Bond - Eurobond EUR 1.850% 20/11/2032 51,252 0.11 1,300,000 Russian Foreign Bond - Eurobond EUR 2.650% 27/05/2036 83,285 0.17 1.65 1.550,772 1.16 1.550,000 1.550,772 1.16 1.550,000 1.550,772 1.16 1.550,000 1.550,772 1.16 1.550,000 1.550,772 1.16 1.550,000 1.55		5,170,000	Russian Federal Bond - OFZ Bonds—Series 6224	RUB	6.900%	23/05/2029	3,821	0.01
Stadia Arabia 200,000 Saudi Government International Bond	81	,875,000	Russian Federal Bond - OFZ Bonds—Series 6225	RUB	7.250%	10/05/2034	60,516	0.13
162,330,000 Russian Federal Bond - OFZ Bonds—Series 6237 RUB 6.700% 14/03/2029 119,983 0.25 600,000 Russian Foreign Bond - Eurobond USD 4.250% 23/06/2027 36,000 0.08 800,000 Russian Foreign Bond - Eurobond EUR 1.850% 20/11/2032 51,252 0.11 1,300,000 Russian Foreign Bond - Eurobond EUR 2.650% 27/05/2036 83,285 0.17	179	9,725,000	Russian Federal Bond - OFZ Bonds—Series 6229	RUB	7.150%	12/11/2025	132,841	0.28
600,000 Russian Foreign Bond - Eurobond BUR 1.850% 23/06/2027 36,000 0.08 800,000 Russian Foreign Bond - Eurobond EUR 1.850% 20/11/2032 51,252 0.11 2.650% 27/05/2036 83,285 0.17 2.650% 27/05/2036 83,285 0.17 2.650% 27/05/2036 83,285 0.17 2.650% 27/05/2036 83,285 0.17 2.650% 27/05/2036 28,285 0.17 2.650% 27/05/2036 28,285 0.17 2.650% 27/05/2036 28,285 0.17 2.650% 27/05/2036 28,285 0.17 2.650% 27/05/2036 28,285 0.17 2.650% 27/05/2036 20/1452 2.042								
Russian Foreign Bond - Eurobond EUR 1.850% 20/11/2032 51,252 0.11	162							
1,300,000 Russian Foreign Bond - Eurobond			•					
Saudi Arabia 200,000 Saudi Government International Bond USD 4.750% 18/01/2028 201,452 0.42 500,000 Saudi Government International Bond USD 5.000% 18/01/2038 250,452 0.42 250,000 18/01/2038 250,452 0.42 250,000 18/01/2038 250,000 18/01/2038 250,000	4		· · · · · · · · · · · · · · · · · · ·					
Saudi Arabia 200,000 Saudi Government International Bond USD 4.750% 18/01/2028 201,452 0.42 500,000 Saudi Government International Bond USD 5.000% 18/01/2053 459,802 0.97 661,254 1.39		,500,000	rtussian i oroigh bond - Edrobond	LOIX	2.000 /0	21/03/2030		
200,000 Saudi Government International Bond USD USD 18/01/2028 201,452 0.42 500,000 Saudi Government International Bond USD 5.000% 18/01/2053 459,802 0.97 661,254 1.39	0						550,772	1.16
Serbia 150,000 Saudi Government International Bond USD 5.00% 18/01/2053 459,802 0.97	Saudi A		Saudi Government International Bond	USD	4.750%	18/01/2028	201,452	0.42
Serbia 150,000 Serbia International Bond EUR 3.125% 15/05/2027 141,240 0.30								
Serbia							661.254	1.39
150,000 Serbia International Bond EUR 3.125% 15/05/2027 141,240 0.30	Serbia						,—	
191,496 0.40 191,496 0.40 191,496 0.40 191,496 0.40 191,496 0.40 191,496 0.40 191,496 0.40 0.40 0.		,						
Singapore 250,000 Indika Energy Capital IV Pte Ltd. USD 8.250% 22/10/2025 247,687 0.52 206,775 LLPL Capital Pte Ltd. USD 6.875% 04/02/2039 186,493 0.39	6	,300,000	Serbia Treasury Bonds—Series 12.5	RSD	4.500%	20/08/2032		
250,000 Indika Energy Capital IV Pte Ltd. USD 8.250% 22/10/2025 247,687 0.52 206,775 LLPL Capital Pte Ltd. USD 6.875% 04/02/2039 186,493 0.39							191,496	0.40
206,775 LLPL Capital Pte Ltd. USD 6.875% 04/02/2039 186,493 0.39	Singapo		Indika Energy Capital IV Pte Ltd.	USD	8.250%	22/10/2025	247.687	0.52
		223,734	Modernland Overseas Pte Ltd.	USD	3.000%	30/04/2027	51,459	0.11

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Singapore - (Con	tinued)					
	Modernland Overseas Pte Ltd.—Series 2	USD	3.000%	30/04/2027	2,469	0.01
424,667	Tiger Holdco Pte Ltd. ^(e)	USD	13.000%	10/06/2023	425,113	0.89
					913,221	1.92
South Africa	Absa Group Ltd. ^(d)	USD	6.375%	Perp.	181,801	0.38
230,000	Eskom Holdings SOC Ltd.	USD	6.750%	06/08/2023	227,944	0.48
200,000	•	USD	4.314%	23/07/2027	172,288	0.36
,	South Africa Government Bond—Series 2030	ZAR	8.000%	31/01/2030	124,979	0.26
	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	153,094	0.32
16,385,000	South Africa Government Bond—Series 2035	ZAR	8.875%	28/02/2035	650,889	1.37
6,505,000	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	241,858	0.51
	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	130,870	0.27
	South Africa Government Bond—Series 2048	ZAR	8.750%	28/02/2048	218,244	0.46
	South Africa Government Bond—Series R186	ZAR	10.500%	21/12/2026	375,649	0.79
	South Africa Government Bond—Series R213	ZAR	7.000%	28/02/2031	28,348	0.06
200,000	South Africa Government International Bond	USD	7.300%	20/04/2052	160,769	0.34
					2,666,733	5.60
South Korea 200,000	Shinhan Financial Group Co. Ltd. (d)	USD	2.875%	Perp.	175,829	0.37
Spain					-,-	
•	International Airport Finance SA	USD	12.000%	15/03/2033	198,944	0.42
Sri Lanka	Od Larla Occasional Residence for all Providence	HOD	0.7500/	40/04/0000	70.400	0.45
	Sri Lanka Government International Bond	USD	6.750%	18/04/2028	73,136	0.15
Supranationals 200,000	African Export-Import Bank ^(e)	USD	2.634%	17/05/2026	179,610	0.38
200,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean					
	Telecom Partners	USD	4.050%	27/04/2026	172,626	0.36
	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	191,898	0.40
	Egypt Government International Bond—European Investment Bank	EGP	8.000%	16/08/2023	9,126	0.02
	Egypt Government International Bond—European Investment Bank	EGP EGP	8.500%	24/08/2023	33,339	0.07
	Egypt Government International Bond—European Investment Bank Indonesia Treasury Bond—Inter-American Development Bank	IDR	10.000% 5.100%	18/01/2024 17/11/2026	51,442 859,159	0.11 1.80
., .,,					1,497,200	3.14
Thailand					.,,=	
	Thailand Government Bond	THB	1.600%	17/06/2035	28,478	0.06
	Thailand Government Bond	THB	1.585%	17/12/2035	8,374	0.02
	Thailand Government Bond	THB	3.400%	17/06/2036	228,369	0.48
17,020,000	Thailand Government Bond	THB	3.300%	17/06/2038	513,382	1.08
4,890,000	Thailand Government Bond	THB	3.450%	17/06/2043	148,509	0.31
4,510,000		THB	3.600%	17/06/2067	131,052	0.27
13,830,008	Thailand Government Bond—Series ILB	THB	1.250%	12/03/2028	382,634	0.80
					1,440,798	3.02
Tunisia	Tunisia Government Bond	EUR	5.625%	17/02/2024	94,787	0.20
Turkey	Tanisa Government Bend	LOIT	0.02070	17/02/2024	04,707	0.20
-	Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	29/06/2028	155,385	0.33
	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	166,087	0.35
	Turkey Government International Bond	USD	5.750%	11/05/2047	223,804	0.47
350,000	Yapi ve Kredi Bankasi AS ^(d)	USD	13.875%	Perp.	350,079	0.73
					895,355	1.88
Ukraine						
	Ukraine Government International Bond	USD	7.375%	25/09/2034	37,375	0.08
177,000	Ukraine Government International Bond ^(d)	USD	7.750%	01/08/2041	51,609	0.11
					88,984	0.19
United Kingdom 240,000	Endeavour Mining PLC	USD	5.000%	14/10/2026	210,586	0.44
	-				· · · · · · · · · · · · · · · · · · ·	
United States						
200,000	Azul Investments LLP	USD	5.875%	26/10/2024	163,102	0.34
200,000 26,862	Azul Investments LLP Brazil Loan Trust 1 Kosmos Energy Ltd. ^(e)	USD USD USD	5.875% 5.477% 7.125%	26/10/2024 24/07/2023 04/04/2026	163,102 26,815 210,554	0.34 0.06 0.44

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	· ·					
United States – (C	· ·					
	Resorts World Las Vegas LLC / RWLV Capital, Inc.	USD	4.625%	06/04/2031	306,000	0.64
	Sasol Financing USA LLC	USD	8.750%	03/05/2029	192,230	0.40
260,000	Virtusa Corp.	USD	7.125%	15/12/2028	208,278	0.44
					1,106,979	2.32
Uruguay 2,708,553	Uruguay Government International Bond	UYU	3.875%	02/07/2040	74,784	0.16
Uzbekistan						
	Ipoteka-Bank ATIB	USD	5.500%	19/11/2025	183,750	0.39
Venezuela	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	326,400	0.69
	Petroleos de Venezuela SA Petroleos de Venezuela SA	USD	6.000%	16/05/2024	86,095	0.09
	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	99,000	0.10
	Venezuela Government International Bond	USD	8.250%	13/10/2024	7,080	0.01
00,000	TOTOLOGIC GOTOTTINON INCOMENCIAL BOTO	332	0.20070	10/10/2021	518,575	1.09
TOTAL BONDS					310,373	1.00
(cost USD 70,230	0,124)				42,307,079	88.78
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds –	6.71%					
3 100 454	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	(g)(h)			3,199,454	6.71
TOTAL MUTUAL		<u>'</u>			0,100,404	0.7 1
(cost USD 3,199,4					3,199,454	6.71
TOTAL TRANSFE (cost USD 73,429	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1 578)	3			45,506,533	95.49
	,,				,,	% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders'
	curities dealt in another regulated market					
Bonds – 0.07% Supranationals						
•	Digicel International Finance Ltd. / Digicel International Holdings Ltd. (e)	USD	8.000%	31/12/2026	34,015	0.07
TOTAL BONDS						
(cost USD 126,73	38)				34,015	0.07
TOTAL TRANSFE (cost USD 126,73	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 18)				34,015	0.07
MARKET VALUE	OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 73,556	5,316)				45,540,548	95.56
Futures Contrac	cts - 0.14%					
				Commitment	Unrealised	% of
N				Market Value	Gain	Shareholders'
	ecurity Description			USD	USD	Equity
US	SD					
Contracts Se US 27 US	SD S Treasury Long Bond Futures 20/09/2023		Long	USD 3,456,000	37,282	0.08
Contracts Se US 27 US 18 US	SD 5 Treasury Long Bond Futures 20/09/2023 5 Treasury Notes 10YR Futures 20/09/2023		Long	3,456,000 2,059,594	37,282 10,995	0.08
Contracts Se US 27 US 18 US 13 US	SDD S Treasury Long Bond Futures 20/09/2023 S Treasury Notes 10YR Futures 20/09/2023 S Treasury Notes 5YR Futures 29/09/2023		Long Long	3,456,000 2,059,594 1,417,914	37,282 10,995 5,786	0.08 0.02 0.01
Contracts Se	SD 5 Treasury Long Bond Futures 20/09/2023 5 Treasury Notes 10YR Futures 20/09/2023		Long	3,456,000 2,059,594	37,282 10,995	0.08 0.02 0.01 0.04
Contracts Se US 27 US 18 US 13 US	SDD S Treasury Long Bond Futures 20/09/2023 S Treasury Notes 10YR Futures 20/09/2023 S Treasury Notes 5YR Futures 29/09/2023		Long Long	3,456,000 2,059,594 1,417,914	37,282 10,995 5,786	0.08 0.02 0.01

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
9 (2)	US Treasury Notes 2YR Future US Treasury Ultra Long Bond			Long Short	1,853,297 (272,500)	(1,980) (3,150)	(0.00) (0.01)
				_	1,580,797	(5,130)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(5,130)	(0.01)
Forward Cur	rency Contracts – 0.03%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders Equity
GBP	54,317	USD	67,078		01/06/2023	160	0.00
EUR	31,598	SEK	359,098		02/06/2023	701	0.00
EUR USD	845,134 1,000,375	NOK EUR	9,916,755 923,345		05/06/2023 05/06/2023	13,582 14,308	0.03 0.02
USD	59,645	AUD	91,276		06/06/2023	498	0.02
USD	535,896	NZD	869,933		07/06/2023	14,218	0.02
USD	671,962	EUR	623,569		09/06/2023	5,882	0.00
USD	135,343	NOK	1,486,003		09/06/2023	2,108	0.01
USD	251,329	TWD	7,588,006		12/06/2023	4,461	0.01
USD	289,743	ZAR	5,609,084		12/06/2023	5,044	0.02
USD USD	63,238 229,188	KRW	82,839,883 2,515,821		15/06/2023	668	0.00
USD	467,252	NOK NZD	2,515,621 760,476		15/06/2023 15/06/2023	3,551 11,229	0.00 0.02
USD	565,414	ZAR	11,038,736		15/06/2023	5,290	0.01
USD	205,430	AUD	311,170		16/06/2023	3,717	0.01
GBP	211,534	USD	261,329		20/06/2023	631	0.00
USD	477,034	JPY	63,628,282		20/06/2023	21,830	0.06
USD	844,418	NOK	8,943,355		20/06/2023	42,116	0.10
AUD AUD	138,380	JPY NZD	12,151,041		21/06/2023	2,777	0.01 0.00
CHF	831,040 879,126	EUR	893,439 891,547		21/06/2023 21/06/2023	3,072 12,368	0.00
EUR	70,944	AUD	113,311		21/06/2023	2,368	0.01
EUR	139,714	CNH	1,042,612		21/06/2023	2,858	0.00
EUR	141,964	JPY	20,358,235		21/06/2023	6,082	0.01
EUR	140,856	NOK	1,632,878		21/06/2023	4,075	0.01
EUR	598,372	SEK	6,722,506		21/06/2023	20,516	0.06
GBP HUF	63,417 28,630,775	EUR EUR	73,172 73,166		21/06/2023 21/06/2023	320 3,726	0.00 0.01
HUF	30,409,690	USD	81,721		21/06/2023	5,307	0.01
MXN	2,796,445	USD	153,912		21/06/2023	3,672	0.01
NZD	809,208	AUD	746,844		21/06/2023	1,009	0.00
USD	649,590	AUD	971,966		21/06/2023	19,399	0.05
USD	988,497	CAD	1,338,836		21/06/2023	5,048	0.00
USD	579,879	CHF	527,289		21/06/2023	857	0.01
USD USD	919,152 239,093	CNH CZK	6,316,963 5,271,301		21/06/2023 21/06/2023	31,610 2,413	0.08 0.01
USD	2,955,983	EUR	2,727,248		21/06/2023	40,723	0.13
USD	274,652	GBP	221,212		21/06/2023	701	0.00
USD	185,851	ILS	677,141		21/06/2023	3,787	0.00
USD	584,852	JPY	77,612,200		21/06/2023	29,516	0.06
USD	111,763	NOK	1,181,233		21/06/2023	5,791	0.01
USD USD	1,043,973 269,742	NZD	1,706,714		21/06/2023 21/06/2023	20,553	0.04 0.00
USD	630,419	RON SEK	1,255,524 6,594,178		21/06/2023	95 23,130	0.00
USD	380,350	SGD	506,272		21/06/2023	6,185	0.00
USD	280,301	TRY	6,023,521		21/06/2023	9,536	0.02
USD	525,786	ZAR	9,832,480		21/06/2023	27,164	0.06
USD	103,073	KRW	133,859,577		22/06/2023	1,938	0.00
AUD	604,247	NZD	650,462		26/06/2023	1,809	0.00
EUR EUR	114,533 532,995	CHF SEK	110,966 6,109,066		26/06/2023 26/06/2023	540 7,140	0.00 0.01
USD	156,019	CHF	140,939		26/06/2023	1,160	0.00
USD	149,580	EUR	137,984		26/06/2023	2,039	0.00
USD	55,829	NZD	92,010		26/06/2023	657	0.00
USD	32,193	SEK	343,686		26/06/2023	533	0.00
USD	268,998	SGD	362,304		26/06/2023	1,183	0.00
USD	1,467,943	CLP	1,187,401,515		29/06/2023	7,945	0.02
USD	32,167 1,777,021	SEK	345,756 8 050 207		30/06/2023	309	0.00
USD COP	1,777,021 1,623,896,121	BRL USD	8,959,207 356,606		05/07/2023 14/07/2023	21,068 9,032	0.04 0.02
~ ~ i	1,020,030,121	JUD	000,000		14/01/2023	3,002	0.02

14/07/2023

356,606

1,777,021 BRL 1,623,896,121 USD

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	89,048	TRY	1,834,694	19/07/2023	11,521	0.02
USD	32,444	ZAR	628,157	16/08/2023	769	0.00
USD	208,280	JPY	27,992,768	22/11/2023	3,109	0.01
MXN	35,504,173	USD	1,689,468	20/12/2023	243,110	0.51
PLN	7,072,230	USD	1,484,994	20/12/2023	162,445	0.34
IINREALISED GA	IN ON FORWARD CUR	PENCY CONTRACTS			920 959	1 95

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	264,653	GBP	214,073	01/06/2023	(348)	(0.00)
BRL	8,909,984	USD	1,777,021	02/06/2023	(21,411)	(0.05)
SEK	359,098	EUR	32,086	02/06/2023	(1,223)	(0.00)
USD	1,737,327	BRL	8,870,617	02/06/2023	(10,526)	(0.02)
EUR	678,959	USD	736,580	05/06/2023	(11,500)	(0.01)
NOK	4,548,469	EUR	383,523	05/06/2023	(1,838)	(0.00)
NZD	428,327	USD	263,774	07/06/2023	(6,917)	(0.01)
EUR	648,948	USD	702,267	09/06/2023	(9,081)	(0.03)
NOK	794,560	USD	73,407	09/06/2023	(2,166)	(0.01)
USD	319,067	PEN	1,211,228	09/06/2023	(10,215)	(0.03)
TWD	7,590,968	USD	250,941	12/06/2023	(3,977)	(0.01)
ZAR	7,173,926	USD	372,724	12/06/2023	(8,599)	(0.01)
NOK	1,102,734	USD	100,651	15/06/2023	(1,750)	(0.00)
NZD NZD	198,973	AUD USD	187,791	15/06/2023	(2,414)	(0.01)
USD	594,173		372,633	15/06/2023	(16,333)	(0.04)
	393,341	IDR	6,026,975,861	15/06/2023	(8,625)	(0.02)
ZAR AUD	9,017,856 606,394	USD USD	466,897 400,851	15/06/2023 16/06/2023	(9,315)	(0.01) (0.01)
JPY	77,505,076	USD	586,319	20/06/2023	(7,763)	(0.01)
NOK	15,390,914	USD	1,451,911	20/06/2023	(31,837) (71,202)	(0.13)
USD	322,325	GBP	260,283	20/06/2023	(6)	(0.00)
AUD	1,028,840	USD	690,892	21/06/2023	(23,830)	(0.06)
CAD	1,551,435	USD	1,141,252	21/06/2023	(1,640)	(0.00)
CHF	550,032	USD	617,423	21/06/2023	(13,427)	(0.02)
CNH	21,621,225	USD	3,140,784	21/06/2023	(102,965)	(0.23)
CZK	4,862,625	EUR	205,897	21/06/2023	(1,761)	(0.00)
CZK	1,594,686	USD	74,133	21/06/2023	(2,532)	(0.01)
EUR	140,000	CAD	204,307	21/06/2023	(423)	(0.00)
EUR	454,088	CHF	446,476	21/06/2023	(4,888)	(0.00)
EUR	163,240	CZK	3,899,410	21/06/2023	(589)	(0.00)
EUR	212,017	GBP	186,992	21/06/2023	(4,940)	(0.01)
EUR	141,822	PLN	656,692	21/06/2023	(2,812)	(0.00)
EUR	1,761,342	USD	1,907,915	21/06/2023	(25,150)	(0.05)
GBP	124,874	CAD	211,992	21/06/2023	(1,075)	(0.00)
GBP	251,532	USD	311,733	21/06/2023	(233)	(0.00)
ILS	2,066,180	USD	575,509	21/06/2023	(19,974)	(0.04)
JPY	30,479,056	EUR	212,005	21/06/2023	(8,535)	(0.02)
JPY	81,041,682	USD	607,181	21/06/2023	(27,305)	(0.06)
KRW	158,194,547	USD	122,019	21/06/2023	(2,503)	(0.00)
NOK	1,904,099	USD	182,899	21/06/2023	(12,076)	(0.03)
NZD	244,087	EUR	138,768	21/06/2023	(1,970)	(0.01)
NZD	879,988	USD	551,568	21/06/2023	(23,889)	(0.06)
PLN	961,722	USD	229,936	21/06/2023	(3,800)	(0.00)
SEK	7,268,989	EUR	644,082	21/06/2023	(19,049)	(0.05)
SEK	3,066,173	USD	296,209	21/06/2023	(13,831)	(0.03)
SGD	939,564	USD	700,362	21/06/2023	(5,966)	(0.01)
THB	32,720,310	USD	956,029	21/06/2023	(14,010)	(0.03)
TRY	8,996,547	USD	436,881	21/06/2023	(32,473)	(80.0)
USD	69,286	HUF	24,742,010	21/06/2023	(1,522)	(0.00)
USD	1,073,706	MXN	19,784,574	21/06/2023	(41,189)	(0.10)
USD	1,291,068	PLN	5,729,191	21/06/2023	(56,070)	(0.12)
ZAR	8,823,649	USD	472,039	21/06/2023	(24,577)	(0.06)
NZD	96,926	AUD	91,500	22/06/2023	(1,207)	(0.00)
CHF	360,304	EUR	371,651	26/06/2023	(1,503)	(0.00)
CZK	6,264,106	EUR	263,597	26/06/2023	(654)	(0.00)
EUR	318,846	CZK	7,605,153	26/06/2023	(470)	(0.00)
EUR	113,000	USD	121,285	26/06/2023	(459)	(0.00)
NZD	127,603	AUD	120,230	26/06/2023	(1,453)	(0.00)
NZD SEK	1,465,802 1,279,725	USD EUR	894,311 112,147	26/06/2023 26/06/2023	(15,366) (2,025)	(0.04)
	1 2/9 /25	FUK		26/06/2023	(2 ()25)	(0.01)

Forward Currency		iiucu)					
orward currency	y contracts – (contr					Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat		Shareholders Equity
SEK	1,202,571	USD	112,676		26/06/202	3 (1,895)	(0.00
SGD	165,354	USD	122,463		26/06/202	3 (234)	(0.00
CLP	60,974,270	USD	76,852		29/06/202	3 (1,880)	(0.00
NOK	1,563,270	USD	142,357		30/06/202	3 (2,047)	(0.00
SEK	1,190,332	USD	110,677		30/06/202	3 (998)	(0.00
JSD	52,302	PLN	226,289		30/06/202	3 (879)	(0.00
ZAR	1,354,569	USD	69,019		30/06/202	, ,	(0.00
//YR	10,924,000	USD	2,495,203		03/07/202		(0.26
NOK	1,508,695	USD	135,530		03/07/202	, ,	(0.00
TRY	1,834,694	USD	89,120		19/07/202	, , ,	(0.03
PHP	3,014,291	USD	53,992		10/08/202	3 (592)	(0.00
MXN	5,640,309	USD	314,692		14/08/202	, ,	(0.00
JSD	65,383	MXN	1,181,268		14/08/202	, ,	(0.00
ZAR	2,138,360	USD	109,944		16/08/202		(0.00
ΓRY	1,834,694	USD	85,203		20/09/202	3 (13,890)	(0.03
JNREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	ACTS			(916,769)	(1.92
Share Class Spec	cific Forward Curren	cy Contracts –	(0.26%)			Unrealised	0/
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat	y Gain	% of Shareholders Equity
USD	416,355	EUR	380,423		26/06/202		0.02
			CTS HELD FOR HEDGING PURPO	SES		9,584	0.02
						Unrealised	% of
•	Amount		Amount		Maturit Dat	y Loss	Shareholders
Currency						e USD	Equity
	Bought	Currency	Sold				
EUR GBP	5,260,623	USD	5,756,076		26/06/202	3 (131,104)	(0.28)
GBP	5,260,623 120,680	USD USD	5,756,076 151,121	oses		3 (131,104) 3 (1,535)	(0.00)
GBP UNREALISED LOS	5,260,623 120,680	USD USD	5,756,076	SES	26/06/202	3 (131,104)	
GBP	5,260,623 120,680	USD USD	5,756,076 151,121	SES	26/06/202 08/08/202 Unrealised	3 (131,104) 3 (1,535)	(0.00)
GBP UNREALISED LOS Options – 0.09%	5,260,623 120,680	USD USD	5,756,076 151,121	Strike Price	26/06/202 08/08/202 Unrealised	3 (131,104) 3 (1,535) (132,639)	(0.00) (0.28)
GBP UNREALISED LOS	5,260,623 120,680 S ON FORWARD CUR	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO		26/06/202 08/08/202 Unrealised Gain/(Loss)	3 (131,104) 3 (1,535) (132,639)	(0.00) (0.28) % of Shareholders
GBP UNREALISED LOS Options – 0.09%	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO		26/06/202 08/08/202 Unrealised Gain/(Loss)	3 (131,104) 3 (1,535) (132,639)	(0.00 (0.28 % o Shareholders Equity
GBP UNREALISED LOS Options – 0.09% Holdings	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date	Strike Price	26/06/202 08/08/202 Unrealised Gain/(Loss) USD	3 (131,104) 3 (1,535) (132,639) Market Value USD	(0.00 (0.28 % o Shareholders Equity
JNREALISED LOS Options – 0.09% Holdings	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023	Strike Price Strike 0.65	26/06/202 08/08/202 Unrealised Gain/(Loss) USD	3 (131,104) 3 (1,535) (132,639) Market Value USD	(0.00 (0.28) % o Shareholders Equity
JNREALISED LOS Options – 0.09% Holdings	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023	Strike Price Strike 0.65	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295	(0.00 (0.28) % o Shareholders Equity
UNREALISED LOS Options - 0.09% Holdings	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023	Strike Price Strike 0.65	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295	(0.00 (0.28 % o Shareholders Equity 0.07 0.02
UNREALISED LOS Options – 0.09% Holdings 906,000 918,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023	Strike Price Strike 0.65 Strike 0.66	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651	(0.00 (0.28) % o Shareholders Equity 0.00 0.00
GBP UNREALISED LOS Options – 0.09% Holdings 906,000 918,000 280,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651	(0.00 (0.28) % o Shareholders Equity 0.00 0.00
UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 280,000 565,000 843,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651	(0.00 (0.28) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00
UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 280,000 565,000 843,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562	(0.00 (0.28) % or Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.00 0.00 0.00
UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 280,000 565,000 843,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put EUR / Call USD GBP	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569	(0.00 (0.28) % or Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.00 0.00 0.00
UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 280,000 565,000 843,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Call USD Put EUR / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569	(0.00 (0.28) % o Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.00 0.00 0.00 0.00
GBP UNREALISED LOS Options – 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD GBP Put GBP / Call USD NZD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07	26/06/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683	(0.00 (0.28) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
GBP UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD USD GBP Put GBP / Call USD NZD Put NZD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.07	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683	(0.00 (0.28) % o Shareholders Equify 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
GBP UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put EUR / Call USD Put Of Call USD OBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 13/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798	(0.00 (0.28) % o Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.00 0.00 0.00 0.00
UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 280,000 565,000 843,000 1,126,000 486,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD USD GBP Put GBP / Call USD NZD Put NZD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.07	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723	(0.00) (0.28) % of Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.04 0.00 0.04 0.00 0.02
SBP JNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD	USD USD RENCY CONTRA	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 13/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798	(0.00 (0.28) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
SBP JNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put EUR / Call USD Put Of Call USD OBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 13/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723	(0.00 (0.28) % o Shareholders Equity 0.07 0.00 0.00 0.00 0.00 0.00 0.00 0.
SBP JNREALISED LOS Dptions – 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000 959,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD USD OBP Put GBP / Call USD Put NZD / Call USD	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 13/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60 Strike 0.60 Strike 0.61	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212	(0.00 (0.28 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
SBP JNREALISED LOS Dptions - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000 959,000 3,900,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put BUR / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put EUR / Call USD Put BUR / Call USD Put NZD / Call USD Call 12 month SOFR	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60 Strike 0.60 Strike 0.61	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917	(0.00 (0.28 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
SBP JNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 486,000 971,000 959,000 959,000 3,900,000 180,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put BUR / Call USD OBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD Call 12 month SOFR Call USD / Put JPY	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 28/07/2023 Expires 16/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60 Strike 0.60 Strike 0.61 Strike 2.40 Strike 136.70	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733) 2,943	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917 4,012	(0.00 (0.28 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
BBP INREALISED LOS Dytions - 0.09% loldings 906,000 918,000 565,000 843,000 1,126,000 971,000 959,000 959,000 180,000 310,000 621,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put OBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD Call 12 month SOFR Call USD / Put JPY Call USD / Put MXN	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 10/08/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.05 Strike 0.61 Strike 0.62 Strike 0.60 Strike 0.61 Strike 0.61	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733) 2,943 (679) (1,430)	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917 4,012 4,599 9,096	(0.00 (0.28) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
BBP INREALISED LOS Options - 0.09% Ioldings 906,000 918,000 565,000 843,000 1,126,000 971,000 959,000 959,000 3,900,000 180,000 310,000 621,000 306,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put BUR / Put NOK Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put BUR / Call USD OBBP Put GBP / Call USD Put NZD / Call USD Call USD / Put JPY Call USD / Put MXN Call USD / Put NOK	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 07/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.61 Strike 0.62 Strike 0.60 Strike 0.61 Strike 1.23	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733) 2,943 (679) (1,430) 3,071	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917 4,012 4,599 9,096 4,625	(0.00 (0.28) % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
SBP JNREALISED LOS Dptions – 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 971,000 959,000 959,000 180,000 310,000 310,000 621,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put EUR / Call USD OBP Put GBP / Call USD Put NZD / Call USD USD Call 12 month SOFR Call USD / Put JPY Call USD / Put DYL JPY Call USD / Put MXN	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 10/08/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.61 Strike 0.62 Strike 0.60 Strike 0.61 Strike 1.23	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733) 2,943 (679) (1,430) 3,071 1,521	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917 4,012 4,599 9,096 4,625 3,717	(0.00 (0.28) % o Shareholders Equify 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
GBP UNREALISED LOS Options - 0.09% Holdings 906,000 918,000 565,000 843,000 1,126,000 971,000 959,000 959,000 310,000 180,000 310,000 306,000 300,000	5,260,623 120,680 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put BUR / Call USD EUR Call EUR / Put NOK Call EUR / Put NOK Put EUR / Call USD Put BUR / Call USD ONE GBP Put GBP / Call USD Put NZD / Put MZD / Call USD Put NZD / Put NZD / Call USD / Put MZD / Put MZD / Call USD / Put NOK Call USD / Put NOK Call USD / Put NOK	USD USD SEED OF THE SEED OF TH	5,756,076 151,121 ACTS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 12.03 Strike 12.07 Strike 1.09 Strike 1.07 Strike 1.09 Strike 1.07	26/06/202 08/08/202 08/08/202 Unrealised Gain/(Loss) USD 1,895 7,542 9,437 (1,609) (3,797) 10,729 3,338 8,661 (1,087) 15,952 3,724 4,707 24,383 (126,733) 2,943 (679) (1,430) 3,071	3 (131,104) 3 (1,535) (132,639) Market Value USD 4,356 11,295 15,651 105 100 13,562 6,569 20,336 1,683 19,691 6,798 8,723 35,212 3,917 4,012 4,599 9,096 4,625	(0.00 (0.28) % o Shareholders Equity 0.01 0.02 0.03 0.00 0.00 0.00 0.00 0.00 0.00

ldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Options – (Continued) USD – (Continued)	·				
300,000	Call USD / Put SEK	Expires 21/06/2023	Strike 10.83	1,483	3,224	0.01
300,000	Call USD / Put SEK	Expires 28/06/2023	Strike 10.94	493	2,470	0.00
621,000	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	7,842	12,842	0.03
617,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	7,011	14,069	0.03
450,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 20.10	(688)	2,790	0.00
299,000	Call USD / Put ZAR	Expires 28/06/2023	Strike 20.21	(324)	2,956	0.0
610,000	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 2.80	8,559	30,583	0.06
610,000	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 2.96	557	24,304	0.08
607,000	Put USD / Call JPY	Expires 20/11/2023	Strike 132.00	(2,069)	10,542	0.02
TAL PURCHASE	ED OPTIONS			(95,238)	142,861	0.30
ost USD 269,587)					215,743	0.45
	Written Options AUD					
(186,000)	Call AUD / Put NZD	Expires 06/06/2023	Strike 1.07	(302)	(1,222)	(0.00)
(183,000)	Call AUD / Put NZD	Expires 08/06/2023	Strike 1.07	(490)	(1,354)	(0.00
(183,000)	Call AUD / Put NZD	Expires 20/06/2023	Strike 1.06	(1,085)	(1,967)	(0.01
(179,373)	Call AUD / Put NZD	Expires 28/06/2023	Strike 1.08	(203)	(1,027)	(0.00
(186,000)	Put AUD / Call NZD	Expires 06/06/2023	Strike 1.07	832	(88)	(0.00
(183,000) (183,000)	Put AUD / Call NZD	Expires 08/06/2023	Strike 1.07	758	(106)	(0.00)
, ,	Put AUD / Call NZD Put AUD / Call NZD	Expires 20/06/2023	Strike 1.06 Strike 1.08	752 321	(130)	(0.00)
(179,373) (918,000)	Put AUD / Call USD	Expires 28/06/2023 Expires 14/06/2023	Strike 0.66	(4,697)	(581) (11,295)	(0.00)
				(4,114)	(17,770)	(0.04
(400, 200)	EUR	Funitary 09/06/2022	Shriba 0.00	560	(422)	(0.00
(108,369) (113,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 08/06/2023 Expires 16/06/2023	Strike 0.98 Strike 0.97	569 300	(133) (461)	(0.00 (0.00
(112,000)	Call EUR / Put CHF	Expires 22/06/2023	Strike 0.97	(139)	(874)	(0.00
(111,000)	Call EUR / Put CHF	Expires 28/06/2023	Strike 0.97	(181)	(922)	(0.00
(113,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 23.61	(351)	(1,022)	(0.00
(112,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(41)	(704)	(0.00
(111,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(449)	(1,073)	(0.00
(280,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	148	(105)	(0.00
(565,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	522	(99)	(0.00
(112,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(1,249)	(2,227)	(0.01
(113,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16	(3,740)	(4,638)	(0.01
(113,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30	(2,214)	(3,265)	(0.01
(112,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36	(1,762)	(2,630)	(0.01)
(111,000) (108,368)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55 Strike 0.98	(237)	(1,242)	(0.00)
(106,366)	Put EUR / Call CHF Put EUR / Call CHF	Expires 08/06/2023 Expires 16/06/2023	Strike 0.96 Strike 0.97	24 175	(678) (586)	(0.00) (0.00)
(112,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	310	(425)	(0.00)
(111,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	238	(503)	(0.00)
(113,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	592	(79)	(0.00
(112,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.73	364	(300)	(0.00
(111,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.66	388	(236)	(0.00
(112,000)	Put EUR / Call SEK	Expires 31/05/2023	Strike 11.39	977	0	(0.00
(113,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	899	(0)	(0.00
(113,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	839	(26)	(0.00
(112,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	779	(89)	(0.00
(111,000)	Put EUR / Call USP	Expires 28/06/2023	Strike 11.55	345	(661)	(0.00
(843,000) (563,000)	Put EUR / Call USD Put EUR / Call USD	Expires 01/06/2023	Strike 1.09 Strike 1.07	(7,767)	(13,562)	(0.03
(563,000)	Put EUR / Call USD	Expires 07/06/2023 Expires 07/06/2023	Strike 1.07	(1,184)	(3,285)	(0.01
(303,000)	Ful EOR / Call 03D	Expires 07/00/2023	Strike 1.07	(1,509)	(3,285)	(0.01
	NZD			(10,004)	(+3,110)	(0.09
(971,000)	Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(9,713)	(19,691)	(0.04
(3,900,000)	USD Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	48,248	(502)	(0.00)
(3,900,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08	80,498	(1,402)	(0.00
(180,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70	(2,231)	(4,012)	(0.01
(306,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	(2,023)	(4,625)	(0.01
		•				
(300,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	(635)	(3,717)	(0.01

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders ^s Equity
	Written Options – (Continued)						
/	USD – (Continued)						
(123,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33		(1,788)	(2,397)	(0.01)
(121,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.34 Strike 1.35		(484)	(1,135)	(0.00)
(120,000) (621,000)	Call USD / Put SGD Call USD / Put ZAR	Expires 27/06/2023 Expires 08/06/2023	Strike 1.35		(116) (4,344)	(806) (12,842)	(0.00) (0.03)
(308,500)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		260	(7,035)	(0.03)
(308,500)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		(339)	(7,035)	(0.01)
(154,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38		(950)	(6,157)	(0.01)
(610,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23		(1,145)	(14,742)	(0.03)
(610,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		3,091	(5,336)	(0.01)
(610,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		3,981	(10,574)	(0.02)
(610,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		5,624	(3,569)	(0.01)
(123,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		604	(6)	(0.00)
(121,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		456	(195)	(0.00)
(120,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35		134	(442)	(0.00)
(154,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38		1,914	(2,778)	(0.01)
, ,		·			130,963	(92,851)	(0.19)
TOTAL WRITTEN O	PTIONS						. ,
(cost USD (277,204))					(173,422)	(0.36)
TOTAL OPTIONS (cost USD (7,617))						42,321	0.09
Suran Cantrasta	0.529/						
Swap Contracts – Net Local	0.53%					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
5,425,000	Fixed 11.905%	Floating (BRL 1 month BRCDI)		BRL	02/01/2024	14,520	0.03
7,250,000	Fixed 12.185%	Floating (BRL 1 month BRCDI)		BRL	02/01/2024	11,670	0.02
11,060,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%		BRL	02/01/2024	10,726	0.02
6,230,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%		BRL	02/01/2025	6,955	0.01
720,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%		BRL	02/01/2026	199	0.00
5,250,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%		BRL	02/01/2026	30,493	0.06
10,180,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	173,499	0.36
850,000	Floating (BRL 1 month BRCDI)	Fixed 12.500%		BRL	04/01/2027	6,459	0.01
1,920,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%		BRL	04/01/2027	18,871	0.04
1,035,810,000	Fixed 7.000%	Floating (CLP 6 month CLICP)		CLP	22/06/2025	4,656	0.01
245,075,000	Fixed 5.348%	Floating (CLP 6 month CLICP)		CLP	22/06/2028	2,243	0.00
9,940,000	Floating (CNY 3 month CNRR)	Fixed 2.500%		CNY	20/09/2025	1,130	0.00
12,030,000	Floating (CNY 1 month CNRR)	Fixed 3.000%		CNY	21/06/2028	41,480	0.09
37,000,000	Floating (CZK 6 month PRIBOR)	Fixed 4.500%		CZK	21/06/2028	5,509	0.01
4,980,000	Floating (CZK 6 month PRIBOR)	Fixed 4.750%		CZK	21/06/2033	7,560	0.02
490,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2026	2,579	0.01
280,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2028	2,265	0.01
250,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2033	1,753	0.00
120,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2043	184	0.00
2,538,190,000	Floating (KRW 3 month KSDA)	Fixed 3.500%		KRW	21/06/2028	9,531	0.02
722,130,000	Floating (KRW 3 month KSDA)	Fixed 3.500%		KRW	21/06/2033	8,850	0.02
51,755,000	Floating (MXN 1 month TIIE)	Fixed 10.500%		MXN	18/06/2025	12,546	0.03
17,700,000	Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 8.700%		MXN MYR	15/12/2027	6,309 294	0.01 0.00
900,000 2,900,000	Floating (MYR 3 month KLIBOR)	Fixed 3.500%		MYR	21/06/2028	2,954	0.00
	Floating (MYR 3 month KLIBOR)	Fixed 3.735%			14/07/2032		
1,340,000 3,000,000	Floating (PLN 6 month WIBOR)	Fixed 3.750% Fixed 6.000%		MYR PLN	21/12/2032 21/06/2033	4,189 27,324	0.01 0.06
1,570,000	Fixed 3.000%	Floating (SGD 6 month IBOR)		SGD	21/06/2028	12,361	0.00
	Floating (THB 1 month THOR)	Fixed 2.250%		THB	20/09/2025	559	0.00
15 180 000	Floating (THB 1 month THOR)	Fixed 2.500%		THB	20/09/2028	2,411	0.00
15,180,000 11.390.000	,	Floating (TWD 3 month TAIBOR)		TWD	20/09/2028	4,555	0.01
11,390,000	Fixed 1.250%	(55./// // // // // // // // // // // // //		USD	21/06/2033	21,858	0.05
11,390,000 22,020,000	Fixed 1.250% Fixed 3.000%	Floating (USD 1 month SOFR)					
11,390,000	Fixed 1.250% Fixed 3.000% Fixed 8.250%	Floating (USD 1 month SOFR) Floating (ZAR 3 month JIBAR)		ZAR	15/03/2025	12,662	0.03
11,390,000 22,020,000 4,560,000 21,020,000	Fixed 3.000%			ZAR			0.03
11,390,000 22,020,000 4,560,000 21,020,000 UNREALISED GAIN	Fixed 3.000% Fixed 8.250% I ON INTEREST RATE SWAPS Credit Default Swaps	Floating (ZAR 3 month JIBAR)			15/03/2025	12,662 469,154	0.99
11,390,000 22,020,000 4,560,000 21,020,000	Fixed 3.000% Fixed 8.250% NON INTEREST RATE SWAPS			ZAR		12,662	

Swap Contracts -	- (Continued)					
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
	Credit Default Swaps – (Continued)					
290,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	584	0.00
290,000	Floating (Peruvian Government	Fixed 1.000%	USD	20/06/2028	4,027	0.01
290,000	International Bond) Floating (Philippine Government	Fixed 1.000%	USD	20/06/2028	2,870	0.01
	International Bond)					
	N ON CREDIT DEFAULT SWAPS				10,779 479,933	0.02
TOTAL UNKEALIS	ED GAIN ON SWAP CONTRACTS				479,933	1.01
Net Local Notional					Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps					
2,240,000	Fixed 12.713%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(5,608)	(0.01)
10,790,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(45,713)	(0.10)
20,110,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	(13,876)	(0.03
210,000	Fixed 11.230%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(1,427)	(0.00
454,500,000	Fixed 5.500%	Floating (CLP 6 month CLICP)	CLP	22/06/2033	(12,652)	(0.03
663,745,000	Fixed 9.500%	Floating (COP 1 month CPIBR)	COP	21/06/2033	(9,635)	(0.02
440,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2025	(1,774)	(0.00
1,150,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2027	(8,933)	(0.02
520,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2038	(4,702)	(0.01
3,450,000	Fixed 4.500%	Floating (ILS 3 month TELBOR)	ILS	21/06/2025	(3,319)	(0.01
2,005,000	Fixed 4.000%	Floating (ILS 3 month TELBOR)	ILS	21/06/2033	(13,563)	(0.03
85,310,000	Fixed 6.000%	Floating (INR 1 month MIBOR)	INR	20/09/2028	(1,639)	(0.00
8,575,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(1,688)	(0.00
19,425,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	08/06/2033	(11,700)	(0.02
3,075,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(16,730)	(0.04
3,590,000	Floating (MYR 3 month KLIBOR)	Fixed 3.271%	MYR	21/12/2031	(23,125)	(0.05
900,000	Floating (PLN 6 month WIBOR)	Fixed 7.500%	PLN	21/12/2024	(186)	(0.00
1,200,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(17,738)	(0.04
11,075,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(34,673)	(0.07
UNREALISED LOS	S ON INTEREST RATE SWAPS				(228,681)	(0.48
	Credit Default Swaps					
200,000	Fixed 1.000%	Floating (Colombia Government International Bond)	USD	20/06/2028	(467)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(467)	(0.00
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(229,148)	(0.48
MARKET VALUE O					45,783,030	96.09
OTHER ASSETS A	ND LIABILITIES				1,873,819	3.9
SHAREHOLDERS'	EQUITY				47,656,849	100.00
						% o
TOTAL INVESTME	NTS				Market Value USD	Shareholders Equit
Total Investments exclu	uding derivatives (cost USD 73,556,316)				45,540,548	95.5
Unrealised gain on futu					73,371	0.1
Unrealised loss on futu	ires contracts				(5,130)	(0.01
Unrealised gain on forv	ward currency contracts				920,959	1.9
	vard currency contracts				(916,769)	(1.92
-	ward currency contracts held for hedging purposes				9,584	0.0
	ward currency contracts held for hedging purposes				(132,639)	(0.28
•	ased options (cost USD 269,587)				215,743	0.4
	options (cost USD (277,204))				(173,422)	(0.36
Unrealised gain on swa					479,933	1.0
Unrealised loss on swa					(229,148)	(0.48
Other Assets and Liabi	lities				1,873,819	3.9
Shareholders' Equ	it.				47,656,849	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, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.79% of the NAV.

- ⁺ A portion of these securities were on loan at 31 May 2023. See Note 6.
- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (e) 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.
- (f) Valuation of this security is determined by the Valuer. See Note 4.
- (g) A related party to Goldman Sachs Funds.
- (h) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 79.94%	6					
Brazil	Drawil Latras de Tessura Masianal	BRL	13.699%	04/07/2022	0.645.463	1.02
	Brazil Letras do Tesouro Nacional Brazil Letras do Tesouro Nacional	BRL	13.699%	01/07/2023 01/01/2024	9,615,163 50,181,208	1.03 5.35
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2025	29,463,937	3.14
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	12,124,746	1.29
93,479,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2029	18,262,020	1.95
12,867,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2031	2,468,152	0.26
					122,115,226	13.02
Chile						
	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	5,064,533	0.54
	Bonos de la Tesoreria de la Republica en pesos Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP CLP	4.500% 4.700%	01/03/2026 01/09/2030	2,307,963 897,437	0.25 0.09
	Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP	6.000%	01/04/2033	3,996,303	0.42
	Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP	7.000%	01/05/2034	9,261,113	0.99
	Bonos de la Tesoreria de la Republica en pesos	CLP	5.000%	01/03/2035	2,721,778	0.29
					24,249,127	2.58
Colombia						
22,410,000,000	Colombian TES—Series B	COP	6.250%	26/11/2025	4,638,944	0.49
37,932,300,000	Colombian TES—Series B	COP	7.500%	26/08/2026	7,918,283	0.84
	Colombian TES—Series B	COP	6.000%	28/04/2028	6,364,164	0.68
	Colombian TES—Series B	COP	7.000%	26/03/2031	2,382,571	0.25
, , ,	Colombian TES—Series B	COP	7.000%	30/06/2032	446,298	0.05
78,201,500,000	Colombian TES—Series B	COP	9.250%	28/05/2042	14,972,475	1.60
					36,722,735	3.91
Czech Republic	Crack Danublic Coulomment Dand Conice 100	071/	0.2500/	10/02/2027	44 246 000	1.21
	Czech Republic Government Bond—Series 100	CZK	0.250%	10/02/2027	11,346,980	1.21
	Czech Republic Government Bond—Series 103 Czech Republic Government Bond—Series 120	CZK CZK	2.000% 1.250%	13/10/2033 14/02/2025	6,369,527 10,857,322	0.68 1.16
	Czech Republic Government Bond—Series 125	CZK	1.500%	24/04/2040	2,210,079	0.23
	Czech Republic Government Bond—Series 130	CZK	0.050%	29/11/2029	15,001,608	1.60
	Czech Republic Government Bond—Series 138	CZK	1.750%	23/06/2032	3,747,112	0.40
		•			49,532,628	5.28
Dominican Reput						
	Dominican Republic Central Bank Notes	DOP	13.000%	30/01/2026	1,285,915	0.13
	Dominican Republic International Bond	DOP	8.000%	15/01/2027	818,730	0.09
22,060,000	Dominican Republic International Bond	DOP	8.000%	12/02/2027	360,764	0.04
					2,465,409	0.26
Hungary 1 448 670 000	Hungary Government Bond—Series 25/B	HUF	5.500%	24/06/2025	3,764,985	0.40
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	8,047,593	0.86
	Hungary Government Bond—Series 27/A	HUF	3.000%	27/10/2027	524,822	0.06
3,242,440,000	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	6,939,250	0.74
3,263,750,000	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	7,452,510	0.79
					26,729,160	2.85
Indonesia						_
11,000,000		IDR	6.125%	15/05/2028	736	0.00
107,345,000,000	Indonesia Treasury Bond—Series FR70	IDR	8.375%	15/03/2024	7,311,491	0.78
306,457,000,000 73,400,000,000	Indonesia Treasury Bond—Series FR71 Indonesia Treasury Bond—Series FR72	IDR IDR	9.000%	15/03/2029	23,214,271	2.47 0.60
42,633,000,000	•	IDR	8.250% 7.500%	15/05/2036 15/08/2032	5,594,363 3,060,247	0.80
305,892,000,000	•	IDR	7.500%	15/06/2035	21,987,901	2.34
73,187,000,000		IDR	7.500%	15/04/2040	5,265,656	0.56
53,533,000,000		IDR	6.500%	15/02/2031	3,594,461	0.38
15,673,000,000	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	1,044,518	0.11
		IDR	6.375%	15/07/2037	2,210,911	0.24
12,077,000,000	Indonesia Treasury Bond—Series FR97	IDR	7.125%	15/06/2043	846,357	0.09
					74,130,912	7.90
Mexico	Maylean Banca Carles M	8.43/h i	7.7500/	00/05/0004	460 700	0.00
	Mexican Bonos—Series M Mexican Bonos—Series M	MXN MXN	7.750% 7.750%	29/05/2031 13/11/2042	169,790 5,716,855	0.02 0.61
	Mexican Bonos—Series M 20	MXN	8.500%	31/05/2029	7,986,837	0.85
,,						

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir				• • • • • • • • • • • • • • • • • • • •		
Mexico – (Continu	· ·					
	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	13,501,456	1.44
., ,	Mexican Bonos—Series M 30	MXN	8.500%	18/11/2038	21,628,097	2.30
					49,003,035	5.22
Panama						
	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	808,185	0.09
Peru 50 200 000	Peru Government Bond	PEN	5.940%	12/02/2029	15,515,916	1.65
	Peru Government Bond	PEN	5.400%	12/02/2029	2,632,335	0.28
	Peru Government Bond	PEN	5.350%	12/08/2040	5,432,261	0.58
	Peruvian Government International Bond	PEN	6.350%	12/08/2028	4,036,018	0.43
9,857,000	Peruvian Government International Bond	PEN	6.900%	12/08/2037	2,612,291	0.28
					30,228,821	3.22
Philippines						
	Philippine Government Bond—Series 1063	PHP	6.250%	22/03/2028	652,949	0.07
76,580,000	Philippine Government Bond—Series 1064	PHP	6.875%	10/01/2029	1,437,487	0.15
					2,090,436	0.22
Poland						
,,	Poland Government Bond—Series 1026	PLN	0.250%	25/10/2026	8,016,627	0.86
	Poland Government Bond—Series 1029	PLN	2.750%	25/10/2029	2,056,363	0.22
	Poland Government Bond—Series 1030	PLN	1.250% 0.750%	25/10/2030	8,951,690	0.96
	Poland Government Bond—Series 425	PLN PLN		25/04/2025	18,238,238	1.94 0.80
	Poland Government Bond—Series 428 Poland Government Bond—Series 432	PLN	2.750% 1.750%	25/04/2028 25/04/2032	7,535,532 4,233,053	0.60
	Poland Government Bond—Series 726	PLN	2.500%	25/07/2026	3.146.315	0.43
, ,	Poland Government Bond—Series 727	PLN	2.500%	25/07/2027	12,136,979	1.29
					64,314,797	6.86
Romania					01,011,101	
	Romania Government Bond—Series 10Y	RON	4.750%	24/02/2025	11,061,532	1.18
34,900,000	Romania Government Bond—Series 10Y	RON	5.000%	12/02/2029	6,898,610	0.74
16,925,000	Romania Government Bond—Series 10Y	RON	4.150%	24/10/2030	3,068,455	0.33
	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	8,933,979	0.95
	Romania Government Bond—Series 15YR	RON	5.800%	26/07/2027	5,890,644	0.63
	Romania Government Bond—Series 5Y	RON	4.500%	17/06/2024	5,450,234	0.58
23,625,000	Romania Government Bond—Series 5Y	RON	4.250%	28/04/2036	3,878,877	0.41
					45,182,331	4.82
Russia	D : 5 10 057D 10 0000	5115	7.4000/	10/10/0001	700.054	0.00
306.100.000	Russian Federal Bond - OFZ Bonds—Series 6222 Russian Federal Bond - OFZ Bonds—Series 6224	RUB RUB	7.100% 6.900%	16/10/2024	722,354 226,249	0.08 0.02
, ,	Russian Federal Bond - OFZ Bonds—Series 6224 Russian Federal Bond - OFZ Bonds—Series 6228	RUB	7.650%	23/05/2029 10/04/2030	330,980	0.02
, ,	Russian Federal Bond - OFZ Bonds—Series 6229	RUB	7.150%	12/11/2025	308,643	0.04
4,245,000	Russian Federal Bond - OFZ Bonds—Series 6232	RUB	6.000%	06/10/2027	3,138	0.00
	Russian Federal Bond - OFZ Bonds—Series 6239	RUB	6.900%	23/07/2031	367,511	0.04
					1,958,875	0.21
Serbia						
233,000,000	Serbia Treasury Bonds—Series 12.5	RSD	4.500%	20/08/2032	1,858,665	0.20
South Africa	South Africa Covernment Bond Corine 2020	740	8.000%	24/04/2022	0.667.500	4.00
	South Africa Government Bond—Series 2030 South Africa Government Bond—Series 2032	ZAR ZAR	8.000% 8.250%	31/01/2030 31/03/2032	9,667,592 2,756,549	1.03 0.29
	South Africa Government Bond—Series 2032 South Africa Government Bond—Series 2035	ZAR ZAR	8.250% 8.875%	28/02/2035	4,719,052	0.29
	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	13,256,991	1.41
, ,	South Africa Government Bond—Series 2040	ZAR	9.000%	31/01/2040	8,760,922	0.94
	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	4,873,127	0.52
	South Africa Government Bond—Series 2048	ZAR	8.750%	28/02/2048	8,124,854	0.87
	South Africa Government Bond—Series R186	ZAR	10.500%	21/12/2026	12,564,212	1.34
260,670,000	South Africa Government Bond—Series R213	ZAR	7.000%	28/02/2031	10,122,616	1.08
					74,845,915	7.98
Supranationals						
	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	374,792	0.04
12,400,000	Egypt Government International Bond—European Investment Bank Egypt Government International Bond—European Investment Bank	EGP EGP	8.000% 8.500%	16/08/2023 24/08/2023	377,229 1,715,420	0.04 0.18
50,000,000	Egypt Government international bond—European investment bank	EGF	6.500%	24/00/2023	1,110,420	0.10

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir						
Supranationals –	·					
-	Indonesia Treasury Bond—European Bank for Reconstruction &					
,,,,	Development	IDR	5.200%	28/05/2024	7,353,060	0.78
124,580,000,000	Indonesia Treasury Bond—European Bank for Reconstruction &				,,	
,,	Development	IDR	5.600%	30/01/2025	8,223,942	0.88
106,890,000,000	Indonesia Treasury Bond—Inter-American Development Bank	IDR	5.100%	17/11/2026	6,946,709	0.74
31,000,000,000	Indonesia Treasury Bond—International Bank for Reconstruction &					
	Development	IDR	4.600%	09/02/2026	1,996,263	0.21
75,230,000,000	Indonesia Treasury Bond—International Bank for Reconstruction &					
	Development	IDR	5.000%	01/12/2026	4,834,494	0.52
					31,821,909	3.39
Thailand						
283,800,000	Thailand Government Bond	THB	2.875%	17/12/2028	8,422,764	0.90
	Thailand Government Bond	THB	3.650%	20/06/2031	6,869,997	0.73
	Thailand Government Bond	THB	3.775%	25/06/2032	11,869,542	1.27
	Thailand Government Bond	THB	1.585%	17/12/2035	10,726,416	1.14
	Thailand Government Bond	THB	3.400%	17/06/2036	5,570,544	0.60
346,150,000	Thailand Government Bond	THB	3.300%	17/06/2038	10,441,073	1.11
	Thailand Government Bond	THB	3.450%	17/06/2043	1,303,479	0.14
	Thailand Government Bond	THB	3.600%	17/06/2067	571,574	0.06
	Thailand Government Bond—Series ILB	THB	1.250%	12/03/2028	13,698,441	1.46
					69,473,830	7.41
United States						
4,360,000,000	Citigroup, Inc.	COP	11.000%	25/07/2024	989,640	0.11
16,156,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA	IDR	10.500%	19/08/2030	1,329,987	0.14
37,400,000	United States Treasury Bill	USD	5.487%	09/11/2023	36,513,237	3.89
					38,832,864	4.14
Uruguay						
33,950,531	Uruguay Government International Bond	UYU	3.875%	02/07/2040	937,384	0.10
Uzbekistan						
390,000	National Bank of Uzbekistan	USD	4.850%	21/10/2025	361,455	0.04
Venezuela	Patrolana da Veranzola CA	LIOD	0.0000/	00/40/0000	0.000.000	0.04
	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	2,223,300	0.24
20,000	Petroleos de Venezuela SA	USD	6.000%	15/11/2026	500	0.00
					2,223,800	0.24
TOTAL BONDS (cost USD 882,14	3,268)				749,887,499	79.94
						% o
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds –	9.54%					
Ireland						
89,522,003	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) $^{(d)(e)}$)			89,522,003	9.54
TOTAL MUTUAL					00 500 000	0.5
(cost USD 89,522	.,003)				89,522,003	9.54

Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable	securities dealt in anoth	er regulated mark	et					
Bonds - 0.69		3						
United States								
256,925,0	000 Egypt Government Inter NA—Series 144 ^(c)	national Bond—JPM	organ Chase Bank	EGP	0.000%	09/05/2024	5,851,322	0.63
7.763.000.0	000 Indonesia Treasury Bon	d—JPMorgan Chase	Bank NA ^(c)	IDR	8.250%	19/05/2036	591,676	0.06
,,	,	3, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,					6,442,998	0.69
TOTAL BOND (cost USD 6,4							6,442,998	0.69
	SFERABLE SECURITIES D	EALT IN ANOTHER	REGULATED MARKET				6,442,998	0.69
Time Deposi	· •							
Haitad Otataa								
	915 Rabobank Nederland U	SD Time Deposit		USD	5.030%	01/06/2023	63,960,915	6.82
TOTAL TIME (cost USD 63,							63,960,915	6.82
MARKET VAL (cost USD 1,0	UE OF INVESTMENTS EXC 42,037,547)	LUDING DERIVATI	VES				909,813,415	96.99
Futures Con	tracts - 0.04%							
						Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders' Equity
co	USD US Treasury Long Bond Future	20/00/2022			1	0.004.000	400.047	0.01
130	, ,				Long Long	8,064,000 14,874,843	109,047 115,781	0.01 0.01
159	US Treasury Notes 5YR Future				Long	17,342,180	90,680	0.01
42	US Treasury Ultra Long Notes)23		Long	5,052,469	31,281	0.01
						45,333,492	346,789	0.04
UNREALISED	GAIN ON FUTURES CONT	RACTS					346,789	0.04
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	USD							
12	US Treasury Notes 2YR Future	es 29/09/2023			Long	2,471,063	(2,699)	(0.00)
(5)	US Treasury Ultra Long Bond	Futures 20/09/2023			Chaut	(681,250)		
					Short	(001,230)	(8,528)	(0.00)
						1,789,813	(11,227)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	RACTS			Short			
	LOSS ON FUTURES CONT				511011		(11,227)	(0.00)
	rency Contracts – (0.64%		Amount		Short	1,789,813	(11,227) (11,227) Unrealised	(0.00) (0.00)
			Amount Sold		Snort		(11,227) (11,227) Unrealised	(0.00)
Forward Cur	rrency Contracts – (0.64% Amount Bought	Currency	Sold		Snort	1,789,813 Maturity Date	(11,227) (11,227) Unrealised Gain USD	(0.00) (0.00) % of Shareholders' Equity
Forward Cur	Amount Bought 769,628	5)	Sold 8,746,603		Snort	1,789,813	(11,227) (11,227) Unrealised Gain USD 17,081	(0.00) (0.00) % of Shareholders'
Forward Cur Currency EUR	rrency Contracts – (0.64% Amount Bought	Currency SEK	Sold		Snort	1,789,813 Maturity Date 02/06/2023	(11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104	(0.00) (0.00) % of Shareholders' Equity
Currency EUR EUR USD USD	Amount Bought 769,628 20,418,537 28,259,756 798,167	Currency SEK NOK EUR AUD	8,746,603 239,590,362 26,070,468 1,221,462		Snort	Maturity Date 02/06/2023 05/06/2023 06/06/2023	(11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 3 418,339 6,668	(0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04
Currency EUR EUR USD USD USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021	SEK NOK EUR AUD NZD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675		Snort	Maturity Date 02/06/2023 05/06/2023 05/06/2023 05/06/2023 06/06/2023	(11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 418,339 3 6,668 3 379,927	(0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.00
Currency EUR EUR USD USD USD PEN	769,628 20,418,537 28,259,756 798,167 14,309,021 548,691	SEK NOK EUR AUD NZD USD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127		Snort	Maturity Date 02/06/2023 05/06/2023 06/06/2023 06/06/2023 07/06/2023	(11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 418,339 418,339 6,668 3 379,927 5,039	(0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.03
Currency EUR EUR USD USD USD PEN USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227	SEK NOK EUR AUD NZD USD EUR	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214		Short	Maturity Date 02/06/2023 05/06/2023 06/06/2023 07/06/2023 09/06/2023	(11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 3 418,339 6,668 3 379,927 3 5,039 3 137,142	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.03 0.00 0.02
Currency EUR EUR USD USD USD PEN USD USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042	Currency SEK NOK EUR AUD NZD USD EUR NOK	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984		Short	Maturity Date 02/06/2023 05/06/2023 06/06/2023 07/06/2023 09/06/2023 09/06/2023	(11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 3 418,339 3 6,668 3 379,927 3 5,039 3 137,142 3 56,588	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01
Currency EUR EUR USD USD USD PEN USD USD USD USD USD USD USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039		Short	Maturity Date 02/06/2023 05/06/2023 05/06/2023 05/06/2023 09/06/2023 09/06/2023 09/06/2023 09/06/2023	(11,227) (11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 418,339 3 6,668 3 379,927 3 5,039 3 137,142 3 56,588 3 102,797	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01
Currency EUR EUR USD USD USD PEN USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837	SEK NOK EUR AUD NZD USD EUR NOK TWD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506		Short	Maturity Date 02/06/2023 05/06/2023 05/06/2023 07/06/2023 09/06/2023 09/06/2023 12/06/2023 12/06/2023	(11,227) (11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 418,339 3 6,668 3 379,927 3 5,039 3 137,142 5 6,588 3 102,797 3 127,487	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.01
Currency EUR EUR USD USD USD PEN USD	Amount Bought 769,628 20,418,537 28,259,756 788,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052		SHORT	Maturity Date 02/06/2023 05/06/2023 06/06/2023 06/06/2023 07/06/2023 09/06/2023 12/06/2023 12/06/2023 12/06/2023	(11,227) (11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 3 418,339 3 6,668 3 379,927 3 5,039 3 137,142 3 56,588 3 102,797 3 127,487 3 14,907	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.01 0.02 0.00
Currency EUR EUR USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256 5,949,071	SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW NOK	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052 65,340,445		SHOPL	Maturity Date 02/06/2023 05/06/2023 05/06/2023 06/06/2023 09/06/2023 09/06/2023 12/06/2023 12/06/2023 12/06/2023 12/06/2023 12/06/2023 15/06/2023	(11,227) (11	(0.00) (0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.01 0.02 0.00 0.00
Currency EUR EUR USD USD USD PEN USD	Amount Bought 769,628 20,418,537 28,259,756 788,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052		SHOPE	Maturity Date 02/06/2023 05/06/2023 06/06/2023 06/06/2023 07/06/2023 09/06/2023 12/06/2023 12/06/2023 12/06/2023	(11,227) (11	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.01 0.02 0.00
EUR EUR USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256 5,949,071 12,390,417 14,931,796 5,480,375	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW NOK NZD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052 65,340,445 20,170,831		SHOPE	1,789,813 Maturity Date 02/06/2023 05/06/2023 05/06/2023 09/06/2023 09/06/2023 09/06/2023 12/06/2023 15/06/2023 15/06/2023 15/06/2023	(11,227) (11,227) (11,227) (11,227) Unrealised Gain USD 3 17,081 3 328,104 418,339 3 6,668 3 379,927 3 5,039 3 75,039 3 137,142 3 137,165 3 14,907 3 14,907 3 88,894 3 294,874 3 137,565	(0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.02 0.00 0.02 0.00 0.00
Currency EUR EUR USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256 5,949,071 12,390,417 14,931,796	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW NOK NZD ZAR	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052 65,340,445 20,170,831 291,559,041		SHORT	Maturity Date 02/06/2023 05/06/2023 05/06/2023 05/06/2023 09/06/2023 09/06/2023 12/06/2023 12/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023	(11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (12,081) (13,081) (13,081) (14,097) (14,097) (15,081) (16,081) (17	(0.00) (0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.02 0.00 0.00 0.00
Currency EUR EUR USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256 5,949,071 12,390,417 14,931,796 5,480,375 5,683,569 11,250,237	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW NOK NZD ZAR AUD USD JPY	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052 65,340,445 20,170,831 291,559,041 8,301,281 7,021,487 1,502,991,849		Short	1,789,813 Maturity Date 02/06/2023 05/06/2023 05/06/2023 09/06/2023 09/06/2023 09/06/2023 12/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 16/06/2023 20/06/2023	(11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (12,21) (13,21) (14,21) (14,21) (15,21) (16,21) (17,21)	(0.00) (0.00) (0.00) (0.00) (0.00) (0.04 (0.04 (0.04 (0.04 (0.00) (0.02 (0.01 (0.01 (0.02 (0.00 (0.03 (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 (0.00
Currency EUR EUR USD	Amount Bought 769,628 20,418,537 28,259,756 798,167 14,309,021 548,691 15,538,227 3,633,042 5,669,553 7,314,837 1,410,256 5,949,071 12,390,417 14,931,796 5,480,375 5,683,569	Currency SEK NOK EUR AUD NZD USD EUR NOK TWD ZAR KRW NOK NZD ZAR KRW NOK NZD ZAR AUD USD	8,746,603 239,590,362 26,070,468 1,221,462 23,227,675 144,127 14,418,214 39,888,984 171,106,039 141,603,506 1,847,393,052 65,340,445 20,170,831 291,559,041 8,301,281 7,021,487		Short	1,789,813 Maturity Date 02/06/2023 05/06/2023 06/06/2023 06/06/2023 09/06/2023 12/06/2023 12/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023 15/06/2023	(11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (11,227) (12,21) (13,21) (13,21) (14,21) (14,21) (15,21) (16,21) (17,21)	(0.00) (0.00) (0.00) (0.00) (0.00) % of Shareholders' Equity 0.00 0.04 0.04 0.00 0.03 0.00 0.02 0.01 0.01 0.01 0.02 0.00 0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD	19,999,373	NZD	21,501,032	21/06/2023	73,934	0.00
CHF	21,214,007	EUR	21,513,652	21/06/2023	298,565	0.02
EUR	1,707,642	AUD	2,727,437	21/06/2023	56,991	0.01
EUR	3,456,938	CNH	25,797,193	21/06/2023	70,709	0.00
EUR	3,413,132	JPY	489,457,841	21/06/2023	146,224	0.02
EUR	3,598,481	NOK	41,751,367	21/06/2023	100,895	0.01
EUR	14,720,702	SEK	165,370,665	21/06/2023	505,740	0.07
GBP	1,693,236	EUR	1,953,693	21/06/2023	8,542	0.00
HUF	701,863,031	EUR	1,793,624	21/06/2023	91,344	0.01
MXN	487,459,441	USD	26,804,236	21/06/2023	664,923	0.08
NZD	19,565,111	AUD	18,056,928	21/06/2023	24,616	0.00
USD	16,927,465	AUD	25,331,978	21/06/2023	503,115	0.08
USD	24,017,565	CAD	32,528,669	21/06/2023	123,494	0.00
USD	13,435,640	CHF	12,202,245	21/06/2023	36,216	0.01
USD	25,686,761	CNH	177,212,710	21/06/2023	788,098	0.09
USD	8,091,910	CZK	174,566,349	21/06/2023	253,923	0.03
USD	39,633,661	EUR	36,277,945	21/06/2023	854,759	0.12
USD	7,173,364	GBP	5,782,718	21/06/2023	11,991	0.00
USD	2,786,247	HUF	959,082,651	21/06/2023	41,509	0.00
USD	5,772,360	ILS	20,947,815	21/06/2023	140,110	0.01
USD	11,348,736	JPY	1,507,652,606	21/06/2023	561,068	0.07
USD	2,695,277	NOK	28,486,993	21/06/2023	139,610	0.01
USD	28,309,338	NZD	46,192,326	21/06/2023	610,427	0.07
USD	14,401,958	RON	66,563,989	21/06/2023	106,119	0.01
USD	12,965,178	SEK	134,941,580	21/06/2023	537,752	0.05
USD	9,102,229	SGD	12,115,198	21/06/2023	148,355	0.01
USD	10,494,548	THB	355,271,183	21/06/2023	266,280	0.03
USD	7,480,068	TRY	161,501,603	21/06/2023	220,345	0.03
USD	24,131,657	ZAR	454,940,583	21/06/2023	1,060,841	0.12
USD	2,552,027	KRW	3,314,270,529	22/06/2023	47,996	0.01
AUD	15,198,848	NZD	16,362,151	26/06/2023	45,014	0.00
EUR	2,752,849	CHF	2,667,112	26/06/2023	12,990	0.00
EUR	13,500,144	SEK	154,778,353	26/06/2023	176,879	0.01
USD	3,801,967	CHF	3,434,516	26/06/2023	28,250	0.00
USD	5,499,512	EUR	5,073,178	26/06/2023	74,967	0.01
USD	1,498,944	NZD	2,470,365	26/06/2023	17,631	0.00
USD	864,604	SEK	9,230,256	26/06/2023	14,307	0.00
USD	6,900,613	SGD	9,293,241	26/06/2023	31,092	0.00
USD	6,404,187	CLP	5,152,766,142	29/06/2023	68,481	0.01
USD	863,375	SEK	9,280,219	30/06/2023	8,283	0.00
USD	1,849,573	MYR	8,486,599	03/07/2023	7,663	0.00
USD	27,141,634	BRL	136,991,124	05/07/2023	292,159	0.03
COP	21,893,550,878	USD	4,769,533	14/07/2023	160,032	0.01
USD	1,387,967	PHP	77,487,406	10/08/2023	15,212	0.00
USD	864,624	ZAR	16,739,987	16/08/2023	20,490	0.00
USD	1,445,394	SEK	15,486,396	17/08/2023	14,922	0.00
USD	5,582,715	JPY	750,316,877	22/11/2023	83,324	0.01
MXN	655,973,605	USD	31,224,053	20/12/2023	4,482,170	0.47
PLN	55,164,304	USD	11,783,700	20/12/2023	1,066,540	0.11
UNREALISED GAI	IN ON FORWARD CUR	RENCY CONTRAC	TS		18,909,649	2.02

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
GBP	3,139,838	USD	3,890,253	01/06/2023	(3,449)	(0.00)
USD	7,105,321	GBP	5,747,364	01/06/2023	(9,339)	(0.00)
BRL	158,423,121	USD	31,635,084	02/06/2023	(419,628)	(0.04)
SEK	8,746,603	EUR	781,527	02/06/2023	(29,787)	(0.00)
USD	31,109,171	BRL	157,890,677	02/06/2023	(1,372)	(0.00)
EUR	18,189,261	USD	19,732,779	05/06/2023	(307,935)	(0.04)
NOK	110,606,583	EUR	9,326,352	05/06/2023	(44,846)	(0.00)
NZD	11,422,618	USD	7,034,663	07/06/2023	(184,787)	(0.02)
EUR	17,425,939	USD	18,857,677	09/06/2023	(243,832)	(0.03)
NOK	21,328,483	USD	1,970,463	09/06/2023	(58,148)	(0.01)
USD	8,247,604	PEN	30,944,390	09/06/2023	(164,855)	(0.02)
TWD	171,154,198	USD	5,657,990	12/06/2023	(89,668)	(0.01)
ZAR	181,543,069	USD	9,432,140	12/06/2023	(217,583)	(0.02)
IDR	164,168,793,435	USD	11,104,359	15/06/2023	(155,222)	(0.01)
NOK	29,637,824	USD	2,705,168	15/06/2023	(47,046)	(0.01)
NZD	3,816,911	AUD	3,602,409	15/06/2023	(46,301)	(0.01)

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
NZD	17,052,427	USD	10,691,876	15/06/2023	(466,301)	(0.04)
USD	23,526,332	IDR	357,196,254,905	15/06/2023	(296,653)	(0.04)
ZAR	241,870,398	USD	12,522,301	15/06/2023	(249,361)	(0.02)
AUD	15,106,819	USD	9,997,661	16/06/2023	(204,835)	(0.03
JPY	1,936,130,442	USD	14,644,413	20/06/2023	(793,041)	(0.09
NOK	363,528,583	USD	34,295,546	20/06/2023	(1,683,749)	(0.18
USD	8,634,766	GBP	6,972,782	20/06/2023	(199)	(0.00
AUD CAD	25,055,639 37,848,014	USD USD	16,846,190 27,841,782	21/06/2023 21/06/2023	(601,005) (40,364)	(0.08)
CHF	13,563,179	USD	15,225,447	21/06/2023	(331,565)	(0.00
CNH	749,839,226	USD	108,860,380	21/06/2023	(3,506,795)	(0.39
CNY	31,207,386	USD	4,546,933	21/06/2023	(151,527)	(0.02
CZK	118,412,219	EUR	5,014,002	21/06/2023	(42,982)	(0.00
CZK	188,926,102	USD	8,705,725	21/06/2023	(222,989)	(0.03)
EUR	3,751,000	CAD	5,473,966	21/06/2023	(11,335)	(0.00)
EUR	11,156,737	CHF	10,969,251	21/06/2023	(119,590)	(0.00)
EUR	3,926,230	CZK	93,788,163	21/06/2023	(14,167)	(0.00)
EUR	5,332,406	GBP	4,700,874	21/06/2023	(121,592)	(0.01)
EUR EUR	3,437,709	PLN USD	15,918,371	21/06/2023	(68,280)	(0.01)
GBP	44,210,547 3,008,965	CAD	47,826,060 5,108,169	21/06/2023 21/06/2023	(567,694) (25,897)	(0.06)
GBP	6,044,563	USD	7,510,994	21/06/2023	(25,351)	(0.00)
HUF	1,178,261,278	USD	3,379,591	21/06/2023	(7,598)	(0.00)
ILS	19,817,015	USD	5,465,696	21/06/2023	(137,486)	(0.01)
JPY	735,577,298	EUR	5,116,152	21/06/2023	(205,597)	(0.02)
JPY	1,508,901,023	USD	11,321,281	21/06/2023	(524,681)	(0.06)
KRW	3,872,027,731	USD	2,986,447	21/06/2023	(61,137)	(0.01)
NOK	48,507,686	USD	4,658,434	21/06/2023	(306,642)	(0.03)
NZD	5,903,247	EUR	3,355,731	21/06/2023	(47,229)	(0.01)
NZD	24,302,599	USD	15,247,045	21/06/2023	(674,160)	(0.07)
PLN	54,418,722	USD	13,073,055	21/06/2023	(277,256)	(0.01)
RON SEK	11,638,088 177,734,871	USD EUR	2,595,697 15,749,397	21/06/2023 21/06/2023	(96,204) (466,673)	(0.01)
SEK	74,562,332	USD	7,205,386	21/06/2023	(338,578)	(0.00)
SGD	23,081,564	USD	17,205,244	21/06/2023	(146,554)	(0.01)
THB	1,159,695,878	USD	34,057,090	21/06/2023	(669,413)	(0.08)
TRY	266,997,012	USD	12,894,096	21/06/2023	(892,208)	(0.10)
USD	21,598,546	MXN	393,118,337	21/06/2023	(554,332)	(0.06)
USD	16,893,566	PLN	72,113,900	21/06/2023	(63,005)	(0.01)
ZAR	433,280,597	USD	23,045,602	21/06/2023	(1,073,201)	(0.12)
NZD	2,595,285	AUD	2,450,000	22/06/2023	(32,315)	(0.00)
CHF	9,310,703	EUR	9,604,032	26/06/2023	(38,960)	(0.00)
CZK	154,982,131	EUR	6,521,920	26/06/2023	(16,378)	(0.00)
EUR EUR	8,715,098 4,181,189	CZK USD	207,879,396 4,490,299	26/06/2023 26/06/2023	(13,137) (19,520)	(0.00)
NZD	3,243,068	AUD	3,055,693	26/06/2023	(36,935)	(0.00)
NZD	39,121,466	USD	23,869,953	26/06/2023	(411,423)	(0.04)
SEK	30,758,700	EUR	2,695,497	26/06/2023	(48,675)	(0.01)
SEK	32,297,032	USD	3,026,115	26/06/2023	(50,890)	(0.00)
SGD	4,000,500	USD	2,962,824	26/06/2023	(5,673)	(0.00)
CLP	1,496,641,231	USD	1,886,376	29/06/2023	(46,145)	(0.01)
NOK	42,042,883	USD	3,828,574	30/06/2023	(55,079)	(0.00)
SEK	32,007,713	USD	2,976,079	30/06/2023	(26,846)	(0.00)
USD	702,288	PLN	3,038,490	30/06/2023	(11,807)	(0.00)
ZAR	36,310,607	USD	1,850,128	30/06/2023	(10,391)	(0.00)
MYR NOK	442,477,901	USD USD	100,988,155	03/07/2023 03/07/2023	(4,953,885)	(0.53)
USD	40,171,514 2,249,888	COP	3,608,736 10,503,830,413	14/07/2023	(2,667) (115,161)	(0.00)
MXN	142,801,601	USD	7,967,366	14/07/2023	(5,130)	(0.02)
USD	1,704,847	MXN	30,799,745	14/08/2023	(12,465)	(0.00)
ZAR	56,985,911	USD	2,929,946	16/08/2023	(56,361)	(0.01)
AUD	70,913	USD	46,535	30/08/2023	(439)	(0.00)
TRY	87,735,176	USD	4,067,067	20/09/2023	(656,884)	(0.07)

Currency	Amount Bought	Currency	Amount Sold		Matur Da		% o Shareholders Equit
USD	1,487,011	EUR	1,380,000		26/06/20	23 11,432	0.0
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		11,432	0.0
Currency	Amount Bought	Currency	Amount Sold		Matur Da		% o Shareholders Equity
EUR	138,773,447	USD	152,754,595		26/06/20	23 (4,369,716)	(0.47
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		(4,369,716)	(0.47
Options – 0.08%					Unverticed		9/ -
Holdings	Security Description		Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Option	is	<u> </u>				
	AUD						
24,336,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	50,889	117,025	0.01
24,490,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	201,195	301,316	0.03
					252,084	418,341	0.04
0.000.000	EUR		F : 04/00/0000	0 10.00	(00.050)	0.550	0.00
6,832,000 13,684,000	Call EUR / Put NOK Call EUR / Put NOK		Expires 01/06/2023 Expires 01/06/2023	Strike 12.03 Strike 12.07	(39,250) (91,962)	2,553 2,411	0.00
22,563,000	Put EUR / Call USD		Expires 01/06/2023	Strike 1.09	287,149	362,989	0.04
30,236,000	Put EUR / Call USD		Expires 07/06/2023	Strike 1.07	89,645	176,402	0.02
					245,582	544,355	0.06
40.050.000	GBP		F 45/00/0000	Obelles 4.00	(00.400)	45.040	0.00
13,058,000	Put GBP / Call USD		Expires 15/06/2023	Strike 1.23	(29,199)	45,212	0.01
25,971,000	NZD Put NZD / Call USD		Expires 13/06/2023	Strike 0.62	426,655	526,662	0.06
25,748,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.60	99,990	182,514	0.02
25,748,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.61	126,380	234,210	0.02
					653,025	943,386	0.10
7,100,000	USD Call 12 month SOFR	Swaption	Expires 28/07/2023	Strike 2.40	(230,719)	7,131	0.00
4,345,000	Call USD / Put JPY	Опарион	Expires 16/06/2023	Strike 136.70	71,054	96,850	0.01
7,857,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.17	(17,207)	116,551	0.01
15,715,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.18	(36,192)	230,178	0.02
8,214,000	Call USD / Put NOK		Expires 07/06/2023	Strike 11.00	82,436	124,163	0.01
8,063,000 4,707,000	Call USD / Put NOK Call USD / Put NOK		Expires 13/06/2023 Expires 16/06/2023	Strike 11.08 Strike 11.00	40,879 42,113	99,900 85,559	0.01 0.01
8,073,000	Call USD / Put NOK		Expires 28/06/2023	Strike 11.20	31,622	93,098	0.0
7,988,000	Call USD / Put NOK		Expires 29/06/2023	Strike 11.37	7,581	56,196	0.01
8,057,000	Call USD / Put SEK		Expires 21/06/2023	Strike 10.83	39,826	86,597	0.01
8,073,000	Call USD / Put SEK		Expires 28/06/2023	Strike 10.94	13,280	66,481	0.01
15,715,000 16,504,000	Call USD / Put ZAR Call USD / Put ZAR		Expires 08/06/2023	Strike 19.35 Strike 19.35	198,449	324,970	0.03
12,110,000	Call USD / Put ZAR		Expires 13/06/2023 Expires 13/06/2023	Strike 19.35 Strike 20.10	187,535 (18,516)	376,341 75,082	0.04 0.01
8,015,000	Call USD / Put ZAR		Expires 28/06/2023	Strike 20.21	(8,696)	79,228	0.01
7,220,000	Put 12 month SOFR	Swaption	Expires 23/08/2023	Strike 2.80	101,307	361,981	0.04
7,220,000	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 2.96	6,591	287,666	0.03
16,270,000	Put USD / Call JPY		Expires 20/11/2023	Strike 132.00	(55,465)	282,561	0.03
					455,878	2,850,533	0.30
TOTAL PURCHASE (cost USD 3,224,45						4,801,827	0.51
	Written Options						
(4,539,000)	AUD Call AUD / Put NZD		Expires 06/06/2023	Strike 1.07	(7,357)	(29,811)	(0.00
(4,651,000)	Call AUD / Put NZD		Expires 08/06/2023	Strike 1.07	(12,453)	(34,410)	(0.01
(4,900,000)	Call AUD / Put NZD		Expires 20/06/2023	Strike 1.06	(29,043)	(52,672)	(0.01
(4,801,157)	Call AUD / Put NZD		Expires 28/06/2023	Strike 1.08	(5,431)	(27,483)	(0.00)
(4,539,000)	Put AUD / Call NZD		Expires 06/06/2023	Strike 1.07	20,293	(2,161)	(0.00)
(4,651,000)	Put AUD / Call NZD		Expires 08/06/2023	Strike 1.07	19,260	(2,697)	(0.00

				Unrealised Gain/(Loss)	Market Value	Shareholder
ings	Security Description	Maturity Date	Strike Price	USD	USD	Equit
	Written Options – (Continued) AUD – (Continued)					
(4,801,156)	Put AUD / Call NZD	Expires 28/06/2023	Strike 1.08	8,598	(15,550)	(0.00
(24,490,000)	Put AUD / Call USD	Expires 14/06/2023	Strike 0.66	(125,307)	(301,316)	(0.03
				(111,304)	(469,592)	(0.05
(2,750,450)	EUR Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98	14,448	(3,368)	(0.00
(3,017,000)	Call EUR / Put CHF	Expires 16/06/2023	Strike 0.97	8,014	(12,306)	(0.00
(2,989,000)	Call EUR / Put CHF	Expires 22/06/2023	Strike 0.97	(3,714)	(23,323)	(0.00
(2,988,000)	Call EUR / Put CHF	Expires 28/06/2023	Strike 0.97	(4,878)	(24,834)	(0.00
(3,007,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 23.61	(9,328)	(27,192)	(0.00
(3,007,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(1,094)	(18,905)	(0.00
(2,988,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(12,092)	(28,886)	(0.01
(6,832,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	3,605	(2,553)	(0.00
(13,684,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	12,639	(2,411)	(0.00
(2,728,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(30,428)	(54,234)	(0.01
(2,868,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 08/06/2023 Expires 16/06/2023	Strike 11.16 Strike 11.30	(94,919) (59,105)	(117,727)	(0.01
(3,017,000)		·	Strike 11.36	, ,	(87,161)	(0.01
(2,989,000) (2,988,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 21/06/2023 Expires 28/06/2023	Strike 11.55	(47,027)	(70,191)	(0.01 (0.01
(2,750,449)	Put EUR / Call CHF	Expires 08/06/2023	Strike 0.98	(6,371) 616	(33,439) (17,201)	(0.01
(3,017,000)	Put EUR / Call CHF	Expires 16/06/2023	Strike 0.97	4,664	(15,656)	(0.00
(2,989,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	8,277	(11,333)	(0.00
(2,988,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	6,409	(13,547)	(0.00
(3,007,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	15,758	(2,106)	(0.00
(3,007,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.73	9,768	(8,043)	(0.00
(2,988,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.66	10,433	(6,362)	(0.00
(2,728,000)	Put EUR / Call SEK	Expires 31/05/2023	Strike 11.39	23,806	0	(0.00
(2,868,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	22,805	(3)	(0.00
(3,017,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	22,401	(689)	(0.00
(2,989,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	20,782	(2,381)	(0.00
(2,988,000)	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55	9,282	(17,787)	(0.00
(22,563,000)	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(207,883)	(362,989)	(0.04
(15,118,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(31,800)	(88,201)	(0.01
(15,118,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(40,514)	(88,201)	(0.01
				(355,446)	(1,141,029)	(0.12
(25,971,000)	NZD Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(259,798)	(526,662)	(0.06
	USD					
(7,100,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	87,835	(915)	(0.00
(7,100,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08	146,548	(2,553)	(0.00
(4,345,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70	(53,865)	(96,850)	(0.01
(8,214,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	(54,311)	(124,163)	(0.01
(8,063,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	(17,069)	(99,901)	(0.01
(4,707,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00	5,027	(85,559)	(0.01
(3,301,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33	(47,973)	(64,330)	(0.01
(3,254,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34	(13,006)	(30,529)	(0.00
(3,206,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35	(3,110)	(21,538)	(0.00
(15,715,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	(109,919)	(324,971)	(0.04
(8,252,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	6,956	(188,170)	(0.02
(8,252,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	(9,061)	(188,170)	(0.02
(4,104,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38	(25,313)	(164,070)	(0.02
(7,220,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23	(13,546)	(174,484)	(0.02
(7,220,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66	36,583	(63,153)	(0.01
(7,220,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41	47,114	(125,157)	(0.01
(7,220,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85	66,565	(42,238)	(0.00
(3,301,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33	16,208	(149)	(0.00
(3,254,000)	Put USD / Call SGD Put USD / Call SGD	Expires 20/06/2023 Expires 27/06/2023	Strike 1.34	12,268	(5,255)	(0.00
(3,206,000) (4,104,000)	Put USD / Call SGD Put USD / Call ZAR	Expires 14/08/2023	Strike 1.35 Strike 19.38	3,584 51,004	(11,798) (74,044)	(0.00 (0.01
				132,519	(1,887,997)	(0.20
AL WRITTEN C					(4,025,280)	(0.43

Swap Contracts - Net Local	- 0.14%				Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders ^a Equity
	Interest Rate Swaps					
16,325,000	Fixed 11.814%	Floating (BRL 1 month BRCDI)	BRL	02/01/2024	45,670	0.01
16,425,000	Fixed 11.905%	Floating (BRL 1 month BRCDI)	BRL	02/01/2024	43,960	0.01
22,000,000	Fixed 12.185%	Floating (BRL 1 month BRCDI)	BRL	02/01/2024	35,412	0.00
231,330,000	Fixed 12.795%	Floating (BRL 1 month BRCDI)	BRL	02/01/2024	295,706	0.03
116,310,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%	BRL	02/01/2024	115,610	0.01
150,360,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	25,313	0.00
152,590,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	170,338	0.02
14,750,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BRL	02/01/2026	4,078	0.00
124,100,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%	BRL	02/01/2026	629,768	0.07
19,525,000	Floating (BRL 1 month BRCDI)	Fixed 12.500%	BRL	04/01/2027	148,375	0.02
51,900,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	413,626	0.04
24,235,180,000	Fixed 7.000%	Floating (CLP 6 month CLICP)	CLP	22/06/2025	112,391	0.01
4,298,210,000	Fixed 5.348%	Floating (CLP 6 month CLICP)	CLP	22/06/2028	39,334	0.00
255,870,000	Floating (CNY 3 month CNRR)	Fixed 2.500%	CNY	20/09/2025	29,070	0.00
592,410,000	Floating (CNY 1 month CNRR)	Fixed 3.000%	CNY	21/06/2028	1,787,274	0.19
913,895,000	Floating (CZK 6 month PRIBOR)	Fixed 4.500%	CZK	21/06/2028	133,266	0.02
119,840,000	Floating (CZK 6 month PRIBOR)	Fixed 4.750%	CZK	21/06/2033	181,932	0.02
65,988,870,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	97,798	0.01
17,819,240,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	195,806	0.02
1,410,220,000	Floating (MXN 1 month TIIE)	Fixed 10.500%	MXN	18/06/2025	420,629	0.05
278,595,000	Floating (MXN 1 month TIIE)	Fixed 8.700%	MXN	15/12/2027	106,127	0.01
202,350,000	Floating (MYR 3 month KLIBOR)	Fixed 3.605%	MYR	06/03/2024	35,143	0.00
23,990,000	Floating (MYR 3 month KLIBOR)	Fixed 3.500%	MYR	21/06/2028	25,901	0.00
15,470,000	Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	852	0.00
15,460,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	15.749	0.00
26,080,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	81,536	0.01
19,340,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	16,348	0.00
17,420,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	13.810	0.00
62,700,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	513,700	0.06
37,070,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	292,015	0.03
317,500,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	20/09/2025	11,699	0.00
109,600,000	Floating (THB 3 month THOR)	Fixed 2.250%	THB	21/12/2027	2,652	0.00
	- 1		THB			0.00
420,560,000	Floating (THB 1 month THOR)	Fixed 2.500%		20/09/2028	89,038	
567,220,000	Fixed 1.250%	Floating (TWD 3 month TAIBOR)	TWD	20/09/2028	117,331	0.01
105,500,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	48,429	0.01
8,090,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	83,850	0.01
23,960,000 489,510,000	Fixed 3.240% Fixed 8.250%	Floating (USD 1 month SOFR) Floating (ZAR 3 month JIBAR)	USD ZAR	06/10/2035 15/03/2025	83,551 294,870	0.01 0.03
UNREALISED GAIR	N ON INTEREST RATE SWAPS				6,757,957	0.72
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				6,757,957	0.72
Net Local					Unrealised	% of
Notional					Loss	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
F4 74F 000	Interest Rate Swaps	Five 4.0 0000V	DDI	00/04/0004	(504.045)	(0.00)
51,745,399	Floating (BRL 1 month CETIP)	Fixed 9.200%	BRL	02/01/2024	(594,245)	(0.06)
51,400,000	Fixed 12.713%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(128,683)	(0.01)
102,840,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(435,541)	(0.05)
7,240,350,000	Fixed 5.500%	Floating (CLP 6 month CLICP)	CLP	22/06/2033	(201,553)	(0.02)
1,255,000	Fixed 11.000%	Floating (COP 1 month CPIBR)	COP	21/06/2025	(3)	(0.00)
20,802,920,000	Fixed 9.500%	Floating (COP 1 month CPIBR)	COP	21/06/2033	(301,985)	(0.03)
910,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(10,538)	(0.00)
2,480,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2038	(22,426)	(0.00)
78,865,000	Fixed 4.500%	Floating (ILS 3 month TELBOR)	ILS	21/06/2025	(68,283)	(0.01)
43,595,000	Fixed 4.000%	Floating (ILS 3 month TELBOR)	ILS	21/06/2033	(281,570)	(0.03)
1,879,340,000	Fixed 6.000%	Floating (INR 1 month MIBOR)	INR	20/09/2028	(36,099)	(0.00)
293,025,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(57,685)	(0.01)
286,185,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	08/06/2033	(159,043)	(0.02)
26,240,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%	MYR	18/12/2024	(22,646)	(0.00)
19,680,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(107,076)	(0.01)
54,770,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(456,083)	(0.05)
79,810,000	Floating (MYR 3 month LIBOR)	Fixed 2.000%	MYR	16/06/2026	(301,959)	(0.03)
27,140,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	15/03/2028	(11,168)	(0.00)
72,530,000	Floating (MYR 3 month KLIBOR)	Fixed 3.000%	MYR	15/12/2031	(709,079)	(0.08)
22,970,000	Floating (MYR 3 month KLIBOR)	Fixed 3.271%	MYR	21/12/2031	(147,960)	(0.02)
33,020,000	Floating (MYR 3 month KLIBOR)	Fixed 3.500%	MYR	16/03/2032	(83,102)	(0.01)
30,780,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	(44,296)	(0.01)
25,225,000	Floating (PLN 6 month WIBOR)	Fixed 7.500%	PLN	21/12/2024	(5,210)	(0.00)
	- '				,	` '

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
28,310,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(418,386)	(0.04)
275,075,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(814,625)	(0.09)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(5,419,244)	(0.58)
TOTAL UNREALISED LOSS ON SWAP CONTRACTS (5,419				(5,419,244)	(0.58)	
MARKET VALUE C (cost USD 1,041,83					902,077,412	96.14
OTHER ASSETS A	ND LIABILITIES				35,995,895	3.86
SHAREHOLDERS'	EQUITY			938,073,307	100.00	
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 1,042,037,547)				909,813,415	96.99
Unrealised gain on futu	ures contracts				346,789	0.04
Unrealised loss on futu	ires contracts				(11,227)	(0.00)
Unrealised gain on forv					18,909,649	2.02
Unrealised loss on forw					(24,738,190)	(2.66)
Unrealised gain on forv	ward currency contracts held for hedging pur				11,432	0.00
	vard currency contracts held for hedging purp	ooses			(4,369,716)	(0.47)
					4 004 007	0.51
Market value of purcha	ased options (cost USD 3,224,457)				4,801,827	
Market value of purcha Market value of written	ased options (cost USD 3,224,457) a options (cost USD (3,431,252))				(4,025,280)	(0.43)
Market value of purcha Market value of written Unrealised gain on swa	ased options (cost USD 3,224,457) a options (cost USD (3,431,252)) ap contracts				(4,025,280) 6,757,957	(0.43) 0.72
Market value of purcha Market value of written Unrealised gain on swa Unrealised loss on swa	ased options (cost USD 3,224,457) a options (cost USD (3,431,252)) ap contracts ap contracts				(4,025,280) 6,757,957 (5,419,244)	(0.43) 0.72 (0.58)
Market value of purcha Market value of written Unrealised gain on swa	ased options (cost USD 3,224,457) a options (cost USD (3,431,252)) ap contracts ap contracts				(4,025,280) 6,757,957	(0.43)

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, Credit Suisse International, Deutsche Bank AG, HSBC Bank PLC, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.70% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) 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.

^(d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 88.83%	o de la companya del companya de la companya del companya de la co					
Angola	Angolan Government International Bond	USD	9.500%	12/11/2025	5,569,438	0.18
	Angolan Government International Bond Angolan Government International Bond	USD	8.250%	09/05/2028	13,735,148	0.16
	Angolan Government International Bond	USD	8.000%	26/11/2029	10,229,485	0.33
	Angolan Government International Bond	USD	8.750%	14/04/2032	7,847,515	0.25
940,000	Angolan Government International Bond	USD	9.125%	26/11/2049	704,659	0.02
					38,086,245	1.23
Argentina 471 785	Argentina Government International Bond	EUR	0.500%	09/07/2029	111,328	0.00
	Argentina Government International Bond	USD	25.788%	09/07/2029	1,647,220	0.05
14,132,900	-	EUR	0.125%	09/07/2030	3,440,612	0.11
	Argentina Government International Bond ^(c)	USD	0.500%	09/07/2030	6,961,764	0.23
	Argentina Government International Bond ^(c)	USD	1.500%	09/07/2035	8,352,228	0.27
6,050,000	, ,	USD	3.875%	09/01/2038	1,761,684	0.06
	Argentina Government International Bond ^(c) Argentina Government International Bond ^(c)	USD USD	3.500% 1.500%	09/07/2041 09/07/2046	8,601,346 101,657	0.28 0.00
423,473	Argentina Government international bond	035	1.500 %	09/01/2040		
					30,977,839	1.00
Azerbaijan 14,550,000	Azerbaijan International Bond	USD	3.500%	01/09/2032	12,422,317	0.40
3,470,000	State Oil Co. of the Azerbaijan Republic	USD	6.950%	18/03/2030	3,584,979	0.12
					16,007,296	0.52
Bahrain	Debasis Occasional laborational David	1100	4.0500/	05/04/0000	44 404 005	0.00
12,180,000	Bahrain Government International Bond Bahrain Government International Bond	USD USD	4.250% 7.000%	25/01/2028 12/10/2028	11,184,285 11,720,569	0.36 0.38
	Bahrain Government International Bond	USD	6.750%	20/09/2029	7,843,921	0.26
15,190,000		USD	7.375%	14/05/2030	15,351,052	0.50
1,380,000	Bahrain Government International Bond	USD	5.625%	30/09/2031	1,258,522	0.04
7,630,000		USD	5.450%	16/09/2032	6,691,071	0.22
4,430,000		USD	5.250%	25/01/2033	3,778,701	0.12
4,040,000 12,340,000	Bahrain Government International Bond CBB International Sukuk Programme Co. WLL	USD USD	5.625% 3.950%	18/05/2034 16/09/2027	3,450,574 11,542,960	0.11 0.37
	, and the second				72,821,655	2.36
Benin						
6,110,000		EUR	4.875%	19/01/2032	4,866,574	0.16
1,600,000	Benin Government International Bond	EUR	4.950%	22/01/2035	1,176,423	0.04
					6,042,997	0.20
Bermuda 4.550.000	Bermuda Government International Bond	USD	5.000%	15/07/2032	4.490.315	0.14
, ,	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	6,046,600	0.20
					10,536,915	0.34
Brazil					,,	
3,100,000	Banco do Brasil SA	USD	4.750%	20/03/2024	3,070,628	0.10
	Banco do Brasil SA ^(d)	USD	6.250%	Perp.	6,373,260	0.21
	Brazilian Government International Bond	USD	6.000%	20/10/2033	25,154,970	0.81
	Brazilian Government International Bond Brazilian Government International Bond	USD	5.000%	27/01/2045	2,071,019	0.07
-, -,	Samarco Mineracao SA	USD USD	4.750% 4.125%	14/01/2050 01/11/2022	13,279,551 1,228,350	0.43 0.04
	Samarco Mineracao SA	USD	5.750%	24/10/2023	1,148,400	0.04
	Samarco Mineracao SA	USD	5.375%	26/09/2024	2,501,250	0.08
					54,827,428	1.78
British Virgin Isla			7.5000	44/07/0000	60.40:	
	Easy Tactic Ltd.	USD	7.500%	11/07/2028	63,191	0.00
	Huarong Finance 2017 Co. Ltd. Huarong Finance II Co. Ltd.	USD USD	4.750% 4.625%	27/04/2027 03/06/2026	1,465,336 1,548,446	0.05 0.05
	SF Holding Investment 2021 Ltd.	USD	2.375%	17/11/2026	1,009,767	0.05
	SF Holding Investment 2021 Ltd.	USD	3.125%	17/11/2020	1,804,777	0.06
,,					5,891,517	0.19
Cayman Islands					5,551,511	0.10
6,526,000	Brazil Minas SPE / State of Minas Gerais	USD	5.333%	15/02/2028	6,425,059	0.21
1,500,000	China Aoyuan Group Ltd.	USD	5.880%	01/03/2027	82,500	0.00

Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
USD	3.750%	30/01/2030	4,098,291	0.13
USD	10.875%	09/01/2023	29,600	0.00
USD	11.875%	01/06/2023	56,800	0.00
USD USD	10.875%	02/03/2024	104,800	0.00 0.62
USD	5.000% 4.750%	13/10/2027 14/02/2030	19,209,145 22,967,312	0.62
USD	5.625%	29/11/2026	878,016	0.03
USD	6.250%	29/11/2028	922,769	0.03
USD	5.268%	25/10/2028	8,382,191	0.27
USD	4.350%	05/04/2036	5,259,510	0.17
USD	9.875%	08/04/2026	1,923,296	0.06
USD	3.562%	27/04/2027	261,563	0.01
USD	4.584%	27/04/2028	732,150	0.02
USD	3.050%	28/10/2030	2,953,591	0.10
USD	3.245%	01/02/2026	394,740	0.01
USD	9.700%	16/04/2023	58,813	0.00
USD	7.300%	13/01/2025	34,787	0.00
USD	5.600%	15/07/2026	218,715	0.01
USD	5.200%	16/01/2027	403,200	0.01
USD	4.600%	13/07/2030	223,650	0.01
USD	3.450%	11/01/2031	192,150	0.01
USD	6.500%	09/07/2023	1,218,475	0.04
USD	6.500%	10/01/2025	102,175	0.00
USD	6.000%	25/10/2023 13/01/2026	82,950	0.00
USD USD	7.375% 7.850%	12/08/2026	203,700 10,500	0.01 0.00
USD	6.350%	13/01/2027	144,375	0.00
USD	5.375%	Perp.	246,600	0.01
005	0.07070	1 стр.	77,821,423	2.52
			77,021,423	2.52
USD	3.500%	31/01/2034	14,833,046	0.48
USD	4.340%	07/03/2042	3,286,880	0.11
USD	4.000%	31/01/2052	7,874,031	0.25
USD	3.100%	22/01/2061	11,482,894	0.37
USD	3.250%	21/09/2071	18,970,017	0.61
USD	3.750%	15/01/2031	181,872	0.01
USD	3.068%	18/08/2050	1,746,721	0.06
USD	3.650%	07/05/2030	2,637,064	0.09
USD	4.634%	31/07/2029	3,871,046	0.13
USD	4.375%	04/04/2027	454,902	0.01
			65,338,473	2.12
USD	6.250%	12/05/2026	1 254 652	0.04
USD			1,254,652	
USD	3.875% 4.500%	25/04/2027 15/03/2029	3,518,534 8,920,706	0.11 0.29
USD	3.000%	30/01/2030	15,273,819	0.29
USD	3.125%	15/04/2031	24,112,981	0.78
USD	3.250%	22/04/2032	5,735,872	0.19
USD	8.000%	20/04/2033	4,950,017	0.16
USD	7.500%	02/02/2034	7,286,182	0.24
USD	5.625%	26/02/2044	1,001,728	0.03
USD	5.000%	15/06/2045	2,892,148	0.09
USD	5.200%	15/05/2049	248,155	0.01
USD	4.125%	15/05/2051	12,337,341	0.40
USD	3.875%	15/02/2061	9,241,428	0.30
USD	4.625%	02/11/2031	8,302,439	0.27
USD	8.875%	13/01/2033	9,898,698	0.32
			114,974,700	3.73
USD	6.125%	19/02/2031	4,682,924	0.15
USD	6.550%	03/04/2034	23,282,611	0.76
USD	5.625%	30/04/2043	1,526,329	0.05
			29,491,864	0.96
USD	7.750%	10/05/2024	2,677,900	0.09
	USD	USD 7.750%	USD 7.750% 10/05/2024	

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Dominican Repub						
	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	10,013,267	0.33
	Dominican Republic Central Bank Notes	DOP	13.000%	30/01/2026	1,896,842	0.06
7,350,000 + 339,000	Dominican Republic International Bond	USD USD	6.875% 8.625%	29/01/2026 20/04/2027	7,439,284 354,230	0.24 0.01
,	Dominican Republic International Bond Dominican Republic International Bond	USD	5.500%	22/02/2029	19,355,586	0.63
17,090,000	•	USD	4.500%	30/01/2030	14,804,597	0.48
	Dominican Republic International Bond	USD	7.050%	03/02/2031	10,592,770	0.34
2,360,000	Dominican Republic International Bond	USD	4.875%	23/09/2032	1,991,244	0.06
6,230,000	Dominican Republic International Bond	USD	6.850%	27/01/2045	5,544,949	0.18
6,520,000	Dominican Republic International Bond	USD	6.500%	15/02/2048	5,486,629	0.18
3,610,000	·	USD	6.400%	05/06/2049	3,002,067	0.10
9,920,000	Dominican Republic International Bond	USD -	5.875%	30/01/2060	7,409,248	0.24
Ecuador					87,890,713	2.85
	Ecuador Government International Bond ^(c)	USD	5.500%	31/07/2030	9,717,477	0.31
	Ecuador Government International Bond	USD	17.723%	31/07/2030	6,665,674	0.22
	Ecuador Government International Bond ^(c)	USD	2.500%	31/07/2035	18,145,369	0.59
18,117,141	Ecuador Government International Bond ^(c)	USD	1.500%	31/07/2040	5,778,824	0.19
					40,307,344	1.31
Egypt 810.000	Egypt Government International Bond	USD	5.800%	30/09/2027	512,252	0.02
8.300.000	Egypt Government International Bond	USD	6.588%	21/02/2028	5,261,412	0.02
1,780,000	Egypt Government International Bond Egypt Government International Bond	USD	7.600%	01/03/2029	1,109,743	0.04
26,020,000	Egypt Government International Bond	EUR	5.625%	16/04/2030	14,828,957	0.48
	Egypt Government International Bond	USD	5.875%	16/02/2031	3,364,916	0.11
3,558,000	Egypt Government International Bond	EUR	6.375%	11/04/2031	2,023,633	0.06
6,480,000	Egypt Government International Bond	USD	7.053%	15/01/2032	3,582,257	0.12
	Egypt Government International Bond	USD	7.625%	29/05/2032	1,950,919	0.06
6,570,000	Egypt Government International Bond	USD	7.300%	30/09/2033	3,548,933	0.11
4,090,000	Egypt Government International Bond	USD	7.903%	21/02/2048	2,025,368	0.07
	Egypt Government International Bond	USD	8.700%	01/03/2049	7,223,992	0.23
11,610,000	Egypt Government International Bond	USD USD	8.875%	29/05/2050	6,047,968	0.20
750,000 9,040,000	Egypt Government International Bond Egypt Government International Bond	USD	8.150% 7.500%	20/11/2059 16/02/2061	375,664 4,341,302	0.01 0.14
		-			56,197,316	1.82
El Salvador						
	El Salvador Government International Bond	USD	5.875%	30/01/2025	7,955,960	0.26
	El Salvador Government International Bond	USD	6.375%	18/01/2027	2,685,832	0.09
960,000	El Salvador Government International Bond	USD	8.625%	28/02/2029	577,440	0.02
	El Salvador Government International Bond	USD USD	8.250% 7.650%	10/04/2032 15/06/2035	632,551 819,553	0.02 0.03
.,,	El Salvador Government International Bond El Salvador Government International Bond	USD	7.625%	01/02/2041	5,056,018	0.03
	El Salvador Government International Bond	USD	7.125%	20/01/2050	473,713	0.01
	El Salvador Government International Bond	USD	9.500%	15/07/2052	14,404,695	0.47
		-			32,605,762	1.06
Ethiopia 4 920 000	Ethiopia International Bond	USD	6.625%	11/12/2024	3,365,809	0.11
4,920,000 Gabon	еморы плетналогая воли	000	0.023 //	1 1/ 12/2024	5,555,669	0.11
	Gabon Government International Bond	USD	6.375%	12/12/2024	2,536,530	0.08
3,670,000	Gabon Government International Bond	USD	6.625%	06/02/2031	2,883,280	0.09
200,000	Gabon Government International Bond	USD	7.000%	24/11/2031	156,946	0.01
					5,576,756	0.18
Ghana 13.120.000	Ghana Government International Bond	USD	6.375%	11/02/2027	5,335,445	0.17
8.330.000		USD	7.750%	07/04/2029	3,376,461	0.17
.,,	Ghana Government International Bond	USD	7.625%	16/05/2029	1,507,111	0.05
	Ghana Government International Bond	USD	10.750%	14/10/2030	2,213,866	0.07
	Ghana Government International Bond	USD	8.125%	26/03/2032	6,087,590	0.20
	Ghana Government International Bond	USD	8.625%	07/04/2034	5,155,130	0.16
5,940,000	Ghana Government International Bond	USD	7.875%	11/02/2035	2,407,527	0.08
5,940,000					, . , .	

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Ghana – (Continu						
	Ghana Government International Bond	USD	8.627%	16/06/2049	919,789	0.03
2,379,000	Ghana Government International Bond	USD	8.950%	26/03/2051	913,673	0.03
					30,328,976	0.98
Guatemala 8 895 000	Guatemala Government Bond	USD	4.500%	03/05/2026	8,575,091	0.28
	Guatemala Government Bond	USD	4.375%	05/06/2027	20,213,630	0.66
	Guatemala Government Bond	USD	5.250%	10/08/2029	6,944,589	0.22
1,260,000	Guatemala Government Bond	USD	4.900%	01/06/2030	1,179,952	0.04
	Guatemala Government Bond	USD	4.650%	07/10/2041	1,975,016	0.06
8,420,000	Guatemala Government Bond	USD	6.125%	01/06/2050	7,706,574	0.25
					46,594,852	1.51
Honduras			/			
	Honduras Government International Bond	USD	5.625%	24/06/2030	2,677,978	0.09
Hong Kong	CNAC HK Finbridge Co. Ltd.	USD	5.125%	14/03/2028	1,309,787	0.04
	CNAC HK Finbridge Co. Ltd.	USD	3.875%	19/06/2029	7,293,052	0.24
	CNAC HK Finbridge Co. Ltd.	USD	3.000%	22/09/2030	2,093,745	0.07
_,,					10,696,584	0.35
					10,090,304	
1.233.000	Hungary Government International Bond	EUR	5.000%	22/02/2027	1,321,463	0.04
	Hungary Government International Bond	USD	6.125%	22/05/2028	42,991,978	1.39
	Hungary Government International Bond	USD	5.250%	16/06/2029	18,478,178	0.60
12,860,000	Hungary Government International Bond	USD	2.125%	22/09/2031	9,810,958	0.32
10,890,000	Hungary Government International Bond	USD	6.250%	22/09/2032	11,089,314	0.36
	Hungary Government International Bond	USD	5.500%	16/06/2034	12,282,196	0.40
	Hungary Government International Bond	USD	7.625%	29/03/2041	865,823	0.03
	Hungary Government International Bond	USD	3.125%	21/09/2051	7,381,140	0.24
	Hungary Government International Bond	USD	6.750%	25/09/2052	2,907,871	0.10
3,470,000	Magyar Export-Import Bank Zrt	USD	6.125%	04/12/2027	3,449,371	0.11
					110,578,292	3.59
1 910 000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	1,443,320	0.05
2,940,000		USD	4.200%	04/08/2027	2,541,660	0.08
	·	USD	4.375%	03/07/2029	595,822	0.02
+ 6,720,000	Reliance Industries Ltd.	USD	2.875%	12/01/2032	5,634,199	0.18
					10,215,001	0.33
Indonesia	40					
	Bank Negara Indonesia Persero Tbk PT ^(d)	USD	4.300%	Perp.	1,657,170	0.05
4,340,000		USD	5.450%	15/05/2030	4,246,397	0.14
3,640,000		USD	5.800%	15/05/2050	3,242,057	0.11
14,370,000	Indonesia Government International Bond	USD USD	4.150% 4.550%	20/09/2027 11/01/2028	14,100,814 11,890,676	0.46 0.39
	Indonesia Government International Bond	USD	4.650%	20/09/2032	12,437,942	0.40
	Indonesia Government International Bond	USD	4.850%	11/01/2033	9,969,962	0.32
+ 5,270,000		USD	4.625%	15/04/2043	4,985,130	0.16
+ 1,840,000	Indonesia Government International Bond	USD	3.500%	14/02/2050	1,396,689	0.05
3,670,000	Indonesia Government International Bond	USD	5.650%	11/01/2053	3,839,471	0.12
	Indonesia Government International Bond	USD	4.450%	15/04/2070	16,919,175	0.55
	Indonesia Government International Bond	USD	3.350%	12/03/2071	2,148,995	0.07
	Pertamina Geothermal Energy PT	USD	5.150%	27/04/2028	1,680,000	0.05
	Pertamina Persero PT	USD	2.300%	09/02/2031	2,586,079	0.08
	Pertamina Persero PT Pertamina Persero PT	USD USD	6.500% 6.000%	27/05/2041 03/05/2042	2,221,079 4,034,692	0.07 0.13
	Pertamina Persero PT	USD	4.175%	21/01/2050	9,525,174	0.13
	Perusahaan Penerbit SBSN Indonesia III	USD	3.800%	23/06/2050	2,425,894	0.08
					109,307,396	3.54
Iraq 8,481,250	Iraq International Bond	USD	5.800%	15/01/2028	7,859,977	0.25
Israel 4,580,400	Leviathan Bond Ltd. ^(e)	USD	5.750%	30/06/2023	4,568,892	0.15
Ivory Coast					,,	
-	lvory Coast Government International Bond	EUR	5.250%	22/03/2030	9,413,761	0.31

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
Ivory Coast – (Co	•					
	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	2,190,165	0.07
6,910,000	Ivory Coast Government International Bond	USD	6.125%	15/06/2033	6,004,116	0.19
400,000	Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	290,807	0.01
					17,898,849	0.58
Jamaica 5,258,000	Jamaica Government International Bond	USD	7.875%	28/07/2045	6,097,006	0.20
Jordan						
	Jordan Government International Bond	USD	5.750%	31/01/2027	711,186	0.02
9.160.000	Jordan Government International Bond Jordan Government International Bond	USD USD	7.750% 7.750%	15/01/2028 15/01/2028	1,873,336 9,225,677	0.06 0.30
8,410,000		USD	7.750%	13/01/2029	8,314,420	0.30
12,110,000		USD	5.850%	07/07/2030	10,865,304	0.35
, .,					30,989,923	1.00
Kazakhstan						
20,880,000	KazMunayGas National Co. JSC	USD	4.750%	19/04/2027	19,655,388	0.64
	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	6,286,532	0.20
510,000	KazMunayGas National Co. JSC	USD	5.750%	19/04/2047	393,163	0.01
					26,335,083	0.85
Kenya	Kenya Government International Bond	USD	6.875%	24/06/2024	4,479,488	0.14
3,449,000	•	USD	7.000%	22/05/2027	2.964.450	0.14
600.000	Kenya Government International Bond	USD	7.250%	28/02/2028	502,234	0.10
,	Kenya Government International Bond	USD	8.000%	22/05/2032	5,303,961	0.17
		•			13,250,133	0.43
Lebanon						
	Lebanon Government International Bond	USD	8.250%	12/04/2021	628,658	0.02
	Lebanon Government International Bond	USD	6.100%	04/10/2022	79,625	0.00
	Lebanon Government International Bond	USD	6.650%	22/04/2024	539,612	0.02
	Lebanon Government International Bond	USD USD	6.200% 6.600%	26/02/2025	1,086,207	0.03 0.00
	Lebanon Government International Bond Lebanon Government International Bond	USD	6.750%	27/11/2026 29/11/2027	39,748 1,141,749	0.00
	Lebanon Government International Bond	USD	6.650%	03/11/2028	230,760	0.04
	Lebanon Government International Bond	USD	6.850%	25/05/2029	2,039,212	0.07
	Lebanon Government International Bond	USD	6.650%	26/02/2030	1,346,865	0.04
7,853,000	Lebanon Government International Bond	USD	7.050%	02/11/2035	480,211	0.02
					7,612,647	0.25
Luxembourg	Althou Firencian CA	EUD	4.0500/	45/00/0000	4 004 504	0.44
	Altice Financing SA Rede D'or Finance SARL	EUR USD	4.250% 4.500%	15/08/2029 22/01/2030	4,294,561 1,883,248	0.14 0.06
2,210,000	Rede D of Fillance SARL	030	4.500%	22/01/2030		
Malaysia					6,177,809	0.20
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	3,701,942	0.12
	Petronas Capital Ltd.	USD	4.550%	21/04/2050	15,466,276	0.50
4,150,000	Petronas Capital Ltd.	USD	4.800%	21/04/2060	3,935,497	0.13
					23,103,715	0.75
Mauritius	Croopko Power II I td	1100	4.0000/	40/40/0000	007 405	0.01
	Greenko Power II Ltd. Greenko Wind Projects Mauritius Ltd.	USD USD	4.300% 5.500%	13/12/2028 06/04/2025	237,485 360,527	0.01 0.01
	India Airport Infrastructure	USD	6.250%	25/10/2025	848,528	0.01
	India Green Power Holdings	USD	4.000%	22/02/2027	1,718,750	0.05
	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	2,785,833	0.09
		·			5,951,123	0.19
Mexico				_		
	Banco Mercantil del Norte SA ^(d)	USD	5.875%	Perp.	2,768,167	0.09
	Banco Mercantil del Norte SA ^(d)	USD	6.750%	Perp.	6,661,480	0.22
	BBVA Bancomer SA ^(d) Cemex SAB de CV ^(d)	USD	5.125%	18/01/2033	3,357,774	0.11
	Mexico City Airport Trust ^(e)	USD USD	9.125% 3.875%	Perp. 30/04/2028	3,048,816	0.10 0.42
	Mexico City Airport Trust Mexico City Airport Trust	USD	5.500%	31/10/2046	12,807,617 4,236,252	0.42
	Mexico City Airport Trust ^(e)	USD	5.500%	31/10/2046	5,040,245	0.14
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Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Mexico - (Continu	· ·					
1,739,000	Mexico City Airport Trust	USD	5.500%	31/07/2047	1,339,334	0.04
1,570,000		USD	5.400%	09/02/2028	1,605,659	0.05
1,380,000		USD	4.500%	22/04/2029	1,344,161	0.04
6,950,000		USD	2.659%	24/05/2031	5,785,406	0.19 0.19
6,000,000 8,490,000		USD USD	4.750% 4.875%	27/04/2032 19/05/2033	5,747,565 8,124,251	0.18
7,235,000		USD	3.500%	12/02/2034	6,089,464	0.20
15,510,000		EUR	2.250%	12/08/2036	12,007,097	0.39
566,000	Mexico Government International Bond	USD	4.750%	08/03/2044	478,596	0.02
4,950,000		EUR	2.125%	25/10/2051	2,939,282	0.10
+ 22,074,000	Mexico Government International Bond	USD	4.400%	12/02/2052	17,096,975	0.55
3,880,000	Mexico Government International Bond	USD	6.338%	04/05/2053	3,897,460	0.13
28,320,000 6,350,000	Mexico Government International Bond Mexico Government International Bond	USD USD	3.771% 3.750%	24/05/2061 19/04/2071	18,886,254 4,169,553	0.61 0.14
2,210,000		USD	6.490%	23/01/2027	1,916,932	0.06
2,539,000		USD	6.500%	13/03/2027	2,202,583	0.07
2,010,000		USD	5.350%	12/02/2028	1,624,236	0.05
1,248,000		USD	5.950%	28/01/2031	895,814	0.03
1,250,000		USD	5.625%	23/01/2046	689,294	0.02
1,928,000		USD	6.750%	21/09/2047	1,168,170	0.04
6,600,000		USD	6.350%	12/02/2048	3,842,685	0.12
12,399,000		USD	7.690%	23/01/2050	8,078,816	0.26
7,441,000	Petroleos Mexicanos Petroleos Mexicanos—Series WI	USD USD	6.950% 6.700%	28/01/2060 16/02/2032	4,441,533	0.14 0.05
2,130,000	retroleds Mexicalids—Series Wi	03D	6.700%	10/02/2032	1,609,813	
					153,901,284	4.99
Mongolia	Mongolia Government International Bond	USD	5.125%	07/04/2026	3,703,779	0.12
2,960,000	-	USD	3.500%	07/07/2027	2,409,403	0.08
	Mongolia Government International Bond	USD	8.650%	19/01/2028	2,866,757	0.09
					8,979,939	0.29
Morocco					0,979,939	0.23
9,080,000	Morocco Government International Bond	USD	2.375%	15/12/2027	7,973,216	0.26
10,100,000		USD	5.950%	08/03/2028	10,242,561	0.33
8,750,000	Morocco Government International Bond	EUR	1.500%	27/11/2031	6,960,651	0.22
16,360,000	Morocco Government International Bond	USD	3.000%	15/12/2032	12,922,989	0.42
12,290,000		USD	6.500%	08/09/2033	12,551,408	0.41
1,730,000		USD	5.500%	11/12/2042	1,471,309	0.05
1,360,000		USD	4.000%	15/12/2050	903,761	0.03
2,010,000	OCP SA	USD	5.125%	23/06/2051	1,453,376	0.05
					54,479,271	1.77
Mozambique 4.370.000	Mozambique International Bond ^(c)	USD	5.000%	15/09/2031	3.110.074	0.10
Netherlands					-,,,,,,,,	
	Greenko Dutch BV	USD	3.850%	29/03/2026	782,867	0.03
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	2,227,199	0.07
2,930,000	Metinvest BV	USD	8.500%	23/04/2026	1,948,450	0.06
200,000	Metinvest BV	USD	7.750%	17/10/2029	116,000	0.00
	Minejesa Capital BV	USD	4.625%	10/08/2030	1,362,600	0.04
	MV24 Capital BV	USD	6.748%	01/06/2034	4,091,901	0.13
	NE Property BV	EUR	1.875%	09/10/2026	4,495,831	0.15
	NE Property BV Prosus NV	EUR USD	3.375% 3.257%	14/07/2027 19/01/2027	1,417,860 1,109,065	0.05 0.04
	Prosus NV	USD	3.680%	21/01/2030	2,059,308	0.04
	Prosus NV	USD	4.193%	19/01/2032	4,682,173	0.15
					24,293,254	0.79
Nigeria						
-	Nigeria Government International Bond	USD	7.625%	21/11/2025	1,350,110	0.04
	Nigeria Government International Bond	USD	6.500%	28/11/2027	7,543,298	0.24
12,000,000	-	USD	6.125%	28/09/2028	9,713,610	0.32
7,240,000		USD	8.375%	24/03/2029	6,293,669	0.20
6,079,000		USD	7.143%	23/02/2030	4,834,811	0.16
4,020,000		USD	8.747%	21/01/2031	3,373,262	0.11
8,225,000	-	USD	7.875%	16/02/2032	6,480,149	0.21
8,830,000 3,700,000		USD USD	7.375% 7.696%	28/09/2033 23/02/2038	6,517,268 2,569,132	0.21 0.08
5,700,000	ragona Sovorimont intornational bond	000	7.000/0	20,02,2030	2,000,102	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders ^s Equity
Bonds – (Conti	nued)					
Nigeria – (Contin						
	Nigeria Government International Bond	USD	7.625%	28/11/2047	3,091,965	0.10
	Nigeria Government International Bond	USD	9.248%	21/01/2049	152,385	0.01
9,728,000	Nigeria Government International Bond	USD	8.250%	28/09/2051	6,618,372	0.22
North Macedonia					58,538,031	1.90
	North Macedonia Government International Bond	EUR	2.750%	18/01/2025	12,776,902	0.42
870,000		EUR	6.960%	13/03/2027	948,573	0.03
1,550,000	North Macedonia Government International Bond	EUR	1.625%	10/03/2028	1,329,310	0.04
Oman					15,054,785	0.49
	Oman Government International Bond	USD	4.750%	15/06/2026	7,589,868	0.25
9,430,000	Oman Government International Bond	USD	5.375%	08/03/2027	9,277,706	0.30
	Oman Government International Bond	USD	6.750%	28/10/2027	12,539,402	0.41
	Oman Government International Bond	USD	5.625%	17/01/2028	26,652,641	0.86
	Oman Government International Bond	USD	6.000%	01/08/2029	4,170,314	0.13
7.900.000	Oman Government International Bond Oman Government International Bond	USD USD	6.250% 7.375%	25/01/2031 28/10/2032	16,870,463 8,641,376	0.55 0.28
2,470,000		USD	6.500%	08/03/2047	2,260,489	0.20
	Oman Government International Bond	USD	6.750%	17/01/2048	10,220,412	0.33
					98,222,671	3.18
Pakistan + 8 389 000	Delictor Covernment International Dand	Heb	0.2500/	45/04/2024	4 470 460	0.44
0,000,000	Pakistan Government International Bond Pakistan Government International Bond	USD USD	8.250% 6.000%	15/04/2024 08/04/2026	4,479,160 7,087,814	0.14 0.23
	Pakistan Government International Bond	USD	6.875%	05/12/2027	5,145,811	0.23
.,,	Pakistan Government International Bond	USD	7.375%	08/04/2031	2,805,521	0.09
, ,	Pakistan Government International Bond	USD	7.875%	31/03/2036	793,875	0.03
17,010,000	Pakistan Government International Bond	USD	8.875%	08/04/2051	5,991,390	0.19
3,900,000	Pakistan Water & Power Development Authority	USD	7.500%	04/06/2031	1,296,750	0.04
					27,600,321	0.89
Panama 4,550,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	3,624,723	0.12
15,790,000	·	USD	5.125%	11/08/2061	11,903,568	0.39
	Autoridad del Canal de Panama	USD	4.950%	29/07/2035	1,501,964	0.05
9,820,000	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	9,228,345	0.30
1,150,000	Banco Nacional de Panama	USD	2.500%	11/08/2030	914,486	0.03
	Panama Government International Bond	USD	3.160%	23/01/2030	2,948,076	0.09
	Panama Government International Bond	USD	6.400%	14/02/2035	5,314,437	0.17
	Panama Government International Bond	USD	4.500%	16/04/2050	12,149,120	0.39
1,760,000 37.940.000	Panama Government International Bond Panama Government International Bond	USD USD	4.500% 3.870%	01/04/2056	1,307,601	0.04 0.80
3,280,000		USD	4.500%	23/07/2060 19/01/2063	24,799,860 2,368,849	0.80
	Panama Notas del Tesoro	USD	3.750%	17/04/2026	10,683,381	0.35
					86,744,410	2.81
Papua New Guine 2.140.000	ea Papua New Guinea Government International Bond	USD	8.375%	04/10/2028	1,960,566	0.06
Paraguay	1 apua New Guinea Government international Bond		0.37370	04/10/2020	1,300,300	
	Paraguay Government International Bond ^(e)	USD	5.000%	15/04/2026	284,888	0.01
13,340,000		USD	5.000%	15/04/2026	13,150,172	0.43
+ 6,446,000		USD	4.700%	27/03/2027	6,279,709	0.20
	Paraguay Government International Bond	USD	4.950%	28/04/2031	5,707,783	0.19
8,667,000		USD	2.739%	29/01/2033	6,906,158	0.22
1,000,000		USD	6.100%	11/08/2044	935,207	0.03 0.09
	Paraguay Government International Bond Paraguay Government International Bond	USD USD	5.600% 5.400%	13/03/2048 30/03/2050	2,891,025 7,095,555	0.09
					43,250,497	1.40
Peru						
1,944,263		USD	6.875%	30/04/2043	1,839,151	0.06
1,360,000		USD	2.392%	23/01/2026	1,277,298	0.04
2,840,000		USD	4.125%	25/08/2027	2,784,514	0.09
2,390,000	Peruvian Government International Bond Peruvian Government International Bond	USD EUR	2.783% 1.250%	23/01/2031 11/03/2033	2,037,905 2,061,456	0.07 0.07
4,760,000		USD	3.000%	15/01/2034	3,892,978	0.07
	Peruvian Government International Bond	USD	3.300%	11/03/2041	1,000,407	0.13
.,5.15,500	2000	555	3.55570	, 55,2541	.,. 50, 101	0.00

			- (2)	(b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Bonds – (Cont Peru – (Continue	·					
•	Peruvian Government International Bond	USD	2.780%	01/12/2060	4,948,802	0.16
4,090,000	Peruvian Government International Bond	USD	3.600%	15/01/2072	2,673,285	0.09
34,030,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	19,584,095	0.63
					42,099,891	1.37
Philippines	Philippine Government International Bond	USD	4.625%	17/07/2028	5,065,763	0.16
	Philippine Government International Bond On Philippine Government International Bond	USD	5.609%	13/04/2033	15,526,975	0.50
	Philippine Government International Bond	USD	5.950%	13/10/2047	12,869,729	0.42
					33,462,467	1.08
Poland						
	Bank Gospodarstwa Krajowego	USD	5.375%	22/05/2033	7,704,000	0.25
	Poland Government International Bond	USD	5.500%	16/11/2027	3,439,470	0.11
4,500,000	Poland Government International Bond	USD	5.750%	16/11/2032	4,781,048	0.16
					15,924,518	0.52
Qatar 9,000,000	Qatar Government International Bond	USD	5.103%	23/04/2048	8,934,795	0.29
5,540,000	Qatar Government International Bond	USD	4.400%	16/04/2050	5,017,453	0.16
) QatarEnergy	USD	3.125%	12/07/2041	6,475,980	0.21
18,010,000) QatarEnergy	USD	3.300%	12/07/2051	12,958,600	0.42
					33,386,828	1.08
7 930 000	Romanian Government International Bond	USD	3.000%	27/02/2027	7.242.172	0.23
490,000		USD	5.250%	25/11/2027	481,600	0.01
20,440,000	Romanian Government International Bond	USD	6.625%	17/02/2028	20,976,397	0.68
	Romanian Government International Bond	EUR	2.875%	26/05/2028	57,103	0.00
3,220,000		EUR	2.875%	11/03/2029	2,962,477	0.10
9,740,000	Romanian Government International Bond Romanian Government International Bond	EUR EUR	2.500% 3.624%	08/02/2030 26/05/2030	8,430,249 1,162,435	0.27 0.04
5,220,000		EUR	1.750%	13/07/2030	4,189,395	0.04
10,340,000		USD	3.000%	14/02/2031	8,564,648	0.28
4,360,000	Romanian Government International Bond	EUR	2.124%	16/07/2031	3,464,622	0.11
4,380,000		EUR	2.000%	28/01/2032	3,366,730	0.11
11,210,000		USD USD	3.625%	27/03/2032	9,474,356	0.31
2,980,000 9,900,000		EUR	7.125% 2.000%	17/01/2033 14/04/2033	3,142,209 7,314,464	0.10 0.24
830,000		USD	6.000%	25/05/2034	816,048	0.03
860,000		EUR	2.750%	14/04/2041	545,382	0.02
2,860,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	1,825,227	0.06
1,490,000		USD	4.000%	14/02/2051	1,017,569	0.03
780,000	Romanian Government International Bond	USD	7.625%	17/01/2053	828,750	0.03
					85,861,833	2.78
Russia 14,100,000	Russian Foreign Bond - Eurobond	EUR	1.850%	20/11/2032	903,316	0.03
	Russian Foreign Bond - Eurobond	USD	5.100%	28/03/2035	3,276,000	0.11
7,300,000	Russian Foreign Bond - Eurobond	EUR	2.650%	27/05/2036	467,675	0.01
0 - 1 4 - 1 .					4,646,991	0.15
Saudi Arabia 20,130,000	Saudi Government International Bond	USD	4.750%	18/01/2028	20,276,144	0.66
, ,	Saudi Government International Bond	USD	5.500%	25/10/2032	11,667,293	0.38
	Saudi Government International Bond	USD	4.875%	18/07/2033	4,879,204	0.16
	Saudi Government International Bond	USD	5.000%	18/01/2053	4,993,455	0.16
	Saudi Government International Bond Saudi Government International Bond	USD USD	3.750% 4.500%	21/01/2055 22/04/2060	12,567,231 22,790,131	0.41 0.74
	Saudi Government International Bond Saudi Government International Bond	USD	3.450%	02/02/2061	6,900,170	0.74
		·			84,073,628	2.73
Serbia				1,5,00,00	0.505.000	
	Serbia International Bond	EUR	3.125%	15/05/2027	6,525,291	0.21
	Serbia International Bond Serbia International Bond	USD EUR	6.250% 6.645%	26/05/2028 23/09/2028	6,686,872 4,540,245	0.22 0.15
	Serbia International Bond Serbia International Bond	EUR	1.500%	26/06/2029	1,637,578	0.15
	Serbia International Bond	USD	2.125%	01/12/2030	7,629,133	0.25
	Serbia International Bond	EUR	1.650%	03/03/2033	1,582,520	0.05

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Serbia – (Continu	·					
	Serbia International Bond	USD	6.500%	26/09/2033	5,336,431	0.17
1,250,000	Serbia International Bond	EUR	2.050%	23/09/2036	788,046	0.03
					34,726,116	1.13
South Africa	Falson Haldings 200 Ltd	1100	0.7500/	00/00/0000	0.400.070	0.00
9,245,000 8,800,000	Eskom Holdings SOC Ltd. Eskom Holdings SOC Ltd.	USD USD	6.750% 7.125%	06/08/2023 11/02/2025	9,162,373 8,436,428	0.30 0.27
	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	2,989,197	0.10
	Eskom Holdings SOC Ltd.	USD	6.350%	10/08/2028	11,792,484	0.38
3,160,000		USD	4.875%	14/04/2026	2,994,914	0.10
2,250,000	South Africa Government International Bond	USD	4.850%	27/09/2027	2,079,472	0.07
7,360,000	South Africa Government International Bond	USD	4.300%	12/10/2028	6,359,169	0.21
20,340,000		USD	4.850%	30/09/2029	17,572,845	0.57
600,000		USD	5.875%	22/06/2030	540,183	0.02
	South Africa Government International Bond	USD	5.875%	20/04/2032	3,781,692	0.12
4,150,000		USD USD	5.375%	24/07/2044	2,831,794	0.09
1,360,000	South Africa Government International Bond South Africa Government International Bond	USD	5.000% 5.650%	12/10/2046 27/09/2047	868,901 9,796,536	0.03
22,200,000		USD	5.750%	30/09/2049	15,095,389	0.32
3,260,000		USD	7.300%	20/04/2052	2,620,526	0.43
., ,	Transnet SOC Ltd.	USD	8.250%	06/02/2028	9,693,089	0.31
					106,614,992	3.46
South Korea + 1,090,000	SK Hynix, Inc.	USD	6.375%	17/01/2028	1,102,611	0.04
Sri Lanka						
5,170,000	Sri Lanka Government International Bond	USD	5.750%	18/04/2023	1,907,355	0.06
9,200,000	Sri Lanka Government International Bond	USD	6.850%	14/03/2024	3,367,614	0.11
	Sri Lanka Government International Bond	USD	6.125%	03/06/2025	902,367	0.03
	Sri Lanka Government International Bond	USD	6.850%	03/11/2025	2,150,190	0.07
	Sri Lanka Government International Bond	USD	6.825%	18/07/2026	3,805,750	0.12
	Sri Lanka Government International Bond Sri Lanka Government International Bond	USD USD	6.200% 6.750%	11/05/2027 18/04/2028	3,833,800 1,637,869	0.13 0.05
350,000		USD	7.850%	14/03/2029	128,625	0.00
	Sri Lanka Government International Bond	USD	7.550%	28/03/2030	3,549,301	0.12
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					21,282,871	0.69
Supranationals						
7,150,000	African Export-Import Bank	USD	2.634%	17/05/2026	6,421,058	0.21
7,280,000	• •	USD	3.798%	17/05/2031	5,916,674	0.19
	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	3,701,071	0.12
20,180,000	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	19,362,508	0.63
Thailand					35,401,311	1.15
	Bangkok Bank PCL ^(d)	USD	3.466%	23/09/2036	282,325	0.01
2,400,000	PTT Treasury Center Co. Ltd.	USD	3.700%	16/07/2070	1,598,124	0.05
					1,880,449	0.06
Trinidad And Tob	oago Trinidad & Tobago Government International Bond	USD	4.500%	26/06/2030	E 024 200	0.10
Tunisia	milidad & lobago Government international Bond	030	4.500%	20/00/2030	5,924,309	0.19
	Tunisia Government Bond	EUR	6.750%	31/10/2023	2,649,730	0.09
860,000	Tunisia Government Bond	EUR	5.625%	17/02/2024	741,065	0.02
	Tunisia Government Bond	USD	5.750%	30/01/2025	1,277,316	0.04
7,120,000	Tunisia Government Bond	EUR	6.375%	15/07/2026	4,102,814	0.13
					8,770,925	0.28
Turkey 10,740,000	Hazine Mustesarligi Varlik Kiralama AS	USD	5.125%	22/06/2026	9,601,318	0.31
3,936,000	-	USD	5.750%	22/03/2024	3,834,943	0.12
2,110,000	,	USD	6.350%	10/08/2024	2,045,318	0.12
990,000		USD	7.375%	05/02/2025	959,246	0.03
+ 2,060,000	•	USD	4.750%	26/01/2026	1,844,395	0.06
+ 1,450,000	Turkey Government International Bond	USD	4.250%	14/04/2026	1,266,508	0.04
13,594,000	•	USD	6.000%	25/03/2027	12,108,584	0.39
10 516 000	Turkey Government International Bond	USD	9.875%	15/01/2028	18,492,207	0.60
18,516,000	Turkey Government International Bond	USD	6.125%	24/10/2028	583,706	0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Turkey – (Continu						
10,910,000	Turkey Government International Bond	USD	5.250%	13/03/2030	8,690,088	0.28
12,600,000	Turkey Government International Bond	USD	5.950%	15/01/2031	10,189,809	0.33
11,380,000	Turkey Government International Bond	USD	5.875%	26/06/2031	9,082,662	0.30
3,520,000 + 10,030,000	Turkey Government International Bond	USD	9.375%	19/01/2033	3,384,392	0.11
2,310,000	Turkey Government International Bond Turkey Government International Bond	USD USD	6.500% 6.000%	20/09/2033 14/01/2041	8,079,441 1,628,235	0.26 0.05
+ 25,640,000	Turkey Government International Bond	USD	5.750%	11/05/2047	16,877,466	0.55
11,610,000	Yapi ve Kredi Bankasi AS ^(d)	USD	13.875%	Perp.	11,612,612	0.38
					120,280,930	3.90
Ukraine						
	NPC Ukrenergo	USD	6.875%	09/11/2028	305,065	0.01
	Ukraine Government International Bond	USD	7.750%	01/09/2025	106,695	0.00
	Ukraine Government International Bond	EUR USD	6.750%	20/06/2026	98,112	0.00
	Ukraine Government International Bond Ukraine Government International Bond	USD	7.750% 7.750%	01/09/2026 01/09/2027	2,596,351 2,526,648	0.08
	Ukraine Government International Bond	USD	7.750%	01/09/2028	1,815,475	0.06
	Ukraine Government International Bond	USD	7.750%	01/09/2029	541,306	0.00
	Ukraine Government International Bond	USD	6.876%	21/05/2031	2,875,923	0.09
	Ukraine Government International Bond	EUR	4.375%	27/01/2032	2,382,079	0.08
	Ukraine Government International Bond	USD	7.375%	25/09/2034	4,789,232	0.16
+ 21,682,000	Ukraine Government International Bond	USD	7.253%	15/03/2035	4,098,928	0.13
+ 5,970,000	Ukraine Government International Bond ^(d)	USD	7.750%	01/08/2041	1,740,718	0.06
					23,876,532	0.77
United Arab Emira	ates Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	16,750,650	0.54
	DP World Ltd.	USD	5.625%	25/09/2048	2,605,896	0.04
	DP World Ltd.	USD	4.700%	30/09/2049	2,939,897	0.10
	Emirate of Dubai Government International Bonds	USD	3.900%	09/09/2050	5,625,193	0.18
	Finance Department Government of Sharjah	USD	3.625%	10/03/2033	7,300,750	0.24
	Finance Department Government of Sharjah	USD	4.000%	28/07/2050	5,025,534	0.16
	NBK Tier 1 Financing 2 Ltd. ^(d)	USD	4.500%	Perp.	7,094,125	0.23
					47,342,045	1.53
United Kingdom	(4)					
	Prudential Funding Asia PLC ^(d)	USD	2.950%	03/11/2033	1,753,811	0.06
1,519,000	Ukraine Railways / Rail Capital Markets PLC	USD -	8.250%	09/07/2024	342,724	0.01
United Ctates					2,096,535	0.07
United States	Brazil Loan Trust 1 ^(e)	USD	5.477%	24/07/2023	288,531	0.01
	Brazil Loan Trust 1	USD	5.477%	24/07/2023	2,344,192	0.08
	Kosmos Energy Ltd.	USD	7.750%	01/05/2027	3,466,436	0.11
	Kosmos Energy Ltd.	USD	7.500%	01/03/2028	828,245	0.03
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	12,057,107	0.39
2,920,000	Sasol Financing USA LLC	USD	8.750%	03/05/2029	2,806,558	0.09
69,310,000	United States Treasury Note/Bond	USD	0.375%	31/12/2025	63,074,807	2.04
	United States Treasury Note/Bond	USD	0.750%	31/01/2028	44,711,977	1.45
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	3.125% 2.375%	15/11/2028 15/11/2049	17,898,027 4,284,877	0.58 0.14
-,,					151,760,757	4.92
Uruguay						
9,660,000	Uruguay Government International Bond	USD	5.750%	28/10/2034	10,558,863	0.34
	Uruguay Government International Bond	USD	5.100%	18/06/2050	13,218,341	0.43
6,030,000	Uruguay Government International Bond	USD .	4.975%	20/04/2055	5,809,724	0.19
					29,586,928	0.96
Uzbekistan 7.050.000	National Bank of Uzbekistan	USD	4.850%	21/10/2025	6,533,993	0.21
,,.	Uzbekistan International Bond	USD	5.375%	20/02/2029	3,691,267	0.12
	Uzbekistan International Bond	USD	3.700%	25/11/2030	8,141,440	0.27
		·			18,366,700	0.60
Venezuela	Detectors de Verrounde Co			001101222	40.040.===	
	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	16,940,700	0.55
	Petroleos de Venezuela SA Petroleos de Venezuela SA	USD USD	6.000% 6.000%	16/05/2024 15/11/2026	1,548,370 5,065,575	0.05 0.16

					Manhad Value	% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Co	ntinued)					
Venezuela – (0						
	00 Petroleos de Venezuela SA	USD	5.375%	12/04/2027	15,875	0.00
.,,	Venezuela Government International Bond	USD	8.250%	13/10/2024	295,174	0.01
9,523,0	00 Venezuela Government International Bond	USD	7.650%	21/04/2025	842,786	0.03
					24,708,480	0.80
Vietnam	100 Viet Nam Debt & Asset Trading Corp.	USD	7.950%	10/10/2025	1.179.493	0.04
	viet Nam Debt & Asset Trading Corp.	03D	7.950%	10/10/2023	1,179,493	0.04
Zambia 11.281.0	00 Zambia Government International Bond	USD	5.375%	20/09/2022	5,115,454	0.17
3,550,0	00 Zambia Government International Bond	USD	8.500%	14/04/2024	1,753,922	0.06
1,540,0	00 Zambia Government International Bond	USD	8.970%	30/07/2027	752,656	0.02
					7,622,032	0.25
TOTAL BOND	s					
(cost USD 4,0					2,739,799,463	88.83
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Fund	- F 999/					
Mutual Fund Ireland	S - 3.00 %					
181,390,2	20 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	s) ^{(f)(g)}			181,390,220	5.88
TOTAL MUTU	AL FUNDS					
(cost USD 181	1,390,220)				181,390,220	5.88
TOTAL TRAN (cost USD 4,2	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 28,681,559)	IG			2,921,189,683	94.71
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Transferable Bonds – 0.05	securities dealt in another regulated market					
Peru 1 743 7	75 Atlantica Transmision Sur SA ^(e)	USD	6.875%	30/04/2043	1,649,502	0.05
TOTAL BOND			0.07370	30/04/2043	1,040,302	
(cost USD 1,8	80,286)				1,649,502	0.05
TOTAL TRAN (cost USD 1,8	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 80,286)				1,649,502	0.05
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 4,2	30,561,845)				2,922,839,185	94.76
Futures Con	tracts – 0.09%					
i atares con	1.000/0			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
(2)	EUR German Federal Republic Bonds 30YR Futures 08/06/2023		Short	(294,058)	3,118	0.00
(148)	German Federal Republic Bonds 5YR Futures 08/06/2023		Short	(18,637,701)	152,741	0.01
, ,	·			(18,931,759)	155,859	0.01
	Hen			(.5,551,750)	100,000	0.01
764	USD US Treasury Long Bond Futures 20/09/2023		Long	97,792,000	1,050,708	0.03
	US Treasury Notes 10YR Futures 20/09/2023		Long	72,772,313	493,653	0.02
(9)	US Treasury Notes 2YR Futures 29/09/2023		Short	(1,853,297)	1,688	0.00
498	US Treasury Notes 5YR Futures 29/09/2023		Long	54,317,016	132,847	0.00
	US Treasury Ultra Long Bond Futures 20/09/2023		Long	76,708,750	870,998	0.03
510	US Treasury Ultra Long Notes 10YR Futures 20/09/2023		Long	61,351,406	374,997	0.01
				361,088,188	2,924,891	0.09
UNREALISED	GAIN ON FUTURES CONTRACTS				3,080,750	0.10

Futures Contracts – (Continued)

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR				
(33)	Euro OAT Futures 08/06/2023	Short	(4,588,046)	(81,875)	(0.00)
(29)	German Federal Republic Bonds 10YR Futures 08/06/2023	Short	(4,202,226)	(35,855)	(0.00)
			(8,790,272)	(117,730)	(0.00)
	USD				
(8)	US Treasury Long Bond Futures 20/09/2023	Short	(1,024,000)	(9,812)	(0.00)
(13)	US Treasury Notes 10YR Futures 20/09/2023	Short	(1,487,484)	(4,672)	(0.00)
733	US Treasury Notes 2YR Futures 29/09/2023	Long	150,940,735	(157,201)	(0.01)
(25)	US Treasury Notes 5YR Futures 29/09/2023	Short	(2,726,758)	(13,867)	(0.00)
(12)	US Treasury Ultra Long Bond Futures 20/09/2023	Short	(1,635,000)	(21,469)	(0.00)
(15)	US Treasury Ultra Long Notes 10YR Futures 20/09/2023	Short	(1,804,453)	(12,891)	(0.00)
			142,263,040	(219,912)	(0.01)
UNREALISED	LOSS ON FUTURES CONTRACTS			(337,642)	(0.01)

Forward Currency Contracts – 0.27%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
EUR	1,349,105	SEK	15,332,205	02/06/2023	29,942	0.00
EUR	35,992,402	NOK	422,334,163	05/06/2023	578,303	0.02
USD	42,036,347	EUR	38,795,965	05/06/2023	604,995	0.01
USD	3,067,514	AUD	4,694,322	06/06/2023	25,626	0.00
USD	10,210	JPY	1,352,097	07/06/2023	557	0.00
USD	22,348,453	NZD	36,278,131	07/06/2023	593,308	0.02
USD	22,499,743	EUR	20,877,412	09/06/2023	199,142	0.00
USD	5,534,484	NOK	60,765,870	09/06/2023	86,204	0.00
USD	11,482,549	TWD	346,736,967	12/06/2023	201,827	0.01
USD	12,129,531	ZAR	234,814,176	12/06/2023	211,100	0.00
USD	9,652,545	NOK	105,911,474	15/06/2023	153,681	0.00
USD	18,937,319	NZD	30,840,850	15/06/2023	443,444	0.01
USD	23,390,883	ZAR	456,740,347	15/06/2023	215,055	0.00
USD	8,648,206	AUD	13,099,686	16/06/2023	156,482	0.01
GBP	8,628,074	USD	10,659,132	20/06/2023	25,716	0.00
USD	22,829,219	JPY	3,054,015,009	20/06/2023	980,334	0.04
USD	35,982,107	NOK	381,162,177	20/06/2023	1,788,417	0.06
AUD	6,076,726	JPY	533,591,515	21/06/2023	121,939	0.01
AUD	36,914,499	NZD	39,686,236	21/06/2023	136,466	0.00
CHF	38,751,346	EUR	39,297,017	21/06/2023	547,187	0.01
EUR	3,129,511	AUD	4,998,439	21/06/2023	104,445	0.00
EUR	6,139,458	CNH	45,815,339	21/06/2023	125,577	0.00
EUR	6,288,401	JPY	901,783,779	21/06/2023	269,406	0.01
EUR	5,955,678	NOK	68,992,328	21/06/2023	176,714	0.01
EUR	25,897,726	SEK	290,953,358	21/06/2023	887,775	0.02
GBP	2,581,075	EUR	2,978,101	21/06/2023	13,021	0.00
HUF	1,258,936,138	EUR	3,217,235	21/06/2023	163,844	0.01
MXN	245,485,878	USD	13,509,034	21/06/2023	324,508	0.02
NZD	35,644,880	AUD	32,897,356	21/06/2023	44,735	0.00
USD	35,647,848	AUD	53,298,349	21/06/2023	1,091,096	0.03
USD	43,566,203	CAD	59,012,799	21/06/2023	218,102	0.00
USD	26,363,721	CHF	23,776,845	21/06/2023	254,099	0.01
USD	39,589,178	CNH	272,039,188	21/06/2023	1,367,245	0.06
USD	66,075,557	EUR	60,470,050	21/06/2023	1,436,778	0.04
USD	11,798,137	ILS	42,717,330	21/06/2023	312,704	0.01
USD	19,978,026	JPY	2,653,530,030	21/06/2023	991,291	0.03
USD	4,949,489	NOK	52,312,018	21/06/2023	256,397	0.01
USD	52,458,486	NZD	85,657,743	21/06/2023	1,094,407	0.04
USD	23,950,807	SEK	249,794,892	21/06/2023	945,981	0.05
USD	22,438,971	SGD	29,858,999	21/06/2023	371,341	0.00
USD	9,612,017	TRY	204,002,843	21/06/2023	441,805	0.02
USD	9,190,770	ZAR	172,455,778	21/06/2023	445,242	0.02
USD	7,437,740	KRW	9,659,257,269	22/06/2023	139,882	0.01
AUD	25,372,632	NZD	27,312,499	26/06/2023	76,419	0.00
EUR	4,863,097	CHF	4,711,636	26/06/2023	22,948	0.00
EUR	22,275,085	SEK	255,278,994	26/06/2023	301,384	0.01
USD	6,762,573	CHF	6,109,013	26/06/2023	50,221	0.00
USD	557,781,673	EUR	508,638,687	26/06/2023	13,914,735	0.46
USD	2,285,557	NZD	3,766,760	26/06/2023	26,883	0.00
USD	1,318,315	SEK	14,073,934	26/06/2023	21,815	0.00

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	11,162,431	SGD	15,034,578	26/06/2023	48,938	0.00
USD	2,685,000	CLP	2,176,138,800	29/06/2023	9,277	0.00
USD	1,317,091	SEK	14,157,106	30/06/2023	12,636	0.00
USD	5,840	GBP	4,663	08/08/2023	60	0.00
USD	1,364,353	ZAR	26,415,243	16/08/2023	32,332	0.00
USD	2,553,388	SEK	27,357,779	17/08/2023	26,361	0.00
USD	8,477,697	JPY	1,139,402,525	22/11/2023	126,532	0.01
UNREALISED GAI	N ON FORWARD CUR	RENCY CONTRACTS			33,246,661	1.08

Currency Bought Currency Sold Dat GBP 4,783,501 USD 5,926,749 01/06/202 USD 10,807,368 GBP 8,741,896 01/06/202 SEK 15,332,205 EUR 1,369,965 02/06/202 EUR 28,305,509 USD 30,709,392 05/06/202 NOK 193,943,042 EUR 16,353,175 05/06/202 AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 TWD 346,894,571 USD 3,001,755 09/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 AKD 26,292,994 USD 3,361,995 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 2	3 (5,255) 3 (14,221) 3 (52,215) 3 (481,108) 3 (78,520) 3 (54,023) 3 (288,577) 3 (74,140)	(0.00) (0.00) (0.00) (0.01) (0.01) (0.00) (0.01) (0.00)
USD 10,807,368 GBP 8,741,896 01/06/202 SEK 15,332,205 EUR 1,369,965 02/06/202 EUR 28,305,509 USD 30,709,392 05/06/202 NOK 193,943,042 EUR 16,353,175 05/06/202 AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 ZAR	3 (14,221) 3 (52,215) 3 (481,108) 3 (78,520) 3 (54,023) 3 (288,577) 3 (74,140)	(0.00) (0.00) (0.01) (0.00) (0.00) (0.01)
SEK 15,332,205 EUR 1,369,965 02/06/202 EUR 28,305,509 USD 30,709,392 05/06/202 NOK 193,943,042 EUR 16,353,175 05/06/202 AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,01,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 ZAR 374,002,595 USD 16,647,323 15/06/202 ZAR	3 (52,215) 3 (481,108) 3 (78,520) 3 (54,023) 3 (288,577) 3 (74,140)	(0.00) (0.01) (0.00) (0.00) (0.01)
EUR 28,305,509 USD 30,709,392 05/06/202 NOK 193,943,042 EUR 16,353,175 05/06/202 AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 YAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 XZR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF	3 (481,108) 3 (78,520) 3 (54,023) 3 (288,577) 3 (74,140)	(0.01) (0.00) (0.00) (0.01)
NOK 193,943,042 EUR 16,353,175 05/06/202 AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 ZAR 374,002,595 USD 16,413,643 16/06/202 CHF	3 (78,520) 3 (54,023) 3 (288,577) 3 (74,140)	(0.00) (0.00) (0.01)
AUD 5,130,366 USD 3,378,464 06/06/202 NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,011,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 NKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 ZAR 374,002,595 USD 16,413,643 16/06/202 JPY 3,635,628,079 USD 44,366 16/06/202 JPY	3 (54,023) 3 (288,577) 3 (74,140)	(0.00) (0.01)
NZD 17,844,058 USD 10,989,242 07/06/202 ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,995 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD <td>3 (288,577) 3 (74,140)</td> <td>(0.01)</td>	3 (288,577) 3 (74,140)	(0.01)
ILS 9,975,029 USD 2,754,524 08/06/202 EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 AUD 24,821,250 USD 19,367,025 15/06/202 AUD 24,821,250 USD 44,366 16/06/202 CHF 39,114 USD 44,366 16/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 AUD 4	3 (74,140)	, ,
EUR 26,624,623 USD 28,811,741 09/06/202 NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 AUD 24,821,250 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 VSD 13,141,472 GBP 10,612,019 20/06/202 AUD	,	
NOK 32,491,274 USD 3,001,755 09/06/202 TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 ZAR 374,002,595 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD	0 (012,170)	(0.01)
TWD 346,894,571 USD 11,467,589 12/06/202 ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.00)
ZAR 360,552,457 USD 18,877,980 12/06/202 HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.01)
HKD 26,292,994 USD 3,361,995 15/06/202 NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.01)
NOK 45,160,648 USD 4,122,001 15/06/202 NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202	, ,	(0.02)
NZD 7,943,412 AUD 7,497,010 15/06/202 NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.00)
NZD 26,550,080 USD 16,647,323 15/06/202 ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.00)
ZAR 374,002,595 USD 19,367,025 15/06/202 AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202	,	(0.02)
AUD 24,821,250 USD 16,413,643 16/06/202 CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202	, ,	(0.01)
CHF 39,114 USD 44,366 16/06/202 JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.01)
JPY 3,635,628,079 USD 27,496,419 20/06/202 NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202	,	(0.00)
NOK 664,242,590 USD 62,664,138 20/06/202 USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.06)
USD 13,141,472 GBP 10,612,019 20/06/202 AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.08)
AUD 48,320,356 USD 32,468,963 21/06/202 CAD 67,889,947 USD 49,937,345 21/06/202		(0.00)
CAD 67,889,947 USD 49,937,345 21/06/202	, ,	(0.07)
		(0.00)
25,702,495 05D 20,002,505 21,00/201		(0.01)
CNH 203,981,929 USD 29,741,310 21/06/202	,	(0.07)
CXK 208,054,096 EUR 8,809,813 21/106/202	, , ,	(0.00)
CZK 68,820,012 USD 3,199,294 21/06/202		(0.00)
EUR 5,694,000 CAD 8,309,453 21/06/202	, ,	(0.00)
EUR 19,528,664 CHF 19,203,538 21/06/202	,	(0.00)
EUR 7,246,470 CZK 173,100,688 21/106/202		(0.00)
EUR 8,887,707 GBP 7,840,113 21/06/202		(0.01)
EUR 6,010,482 PLN 27,831,161 21/06/202		(0.00)
EUR 393,050,430 USD 423,238,821 21/06/202	,	(0.10)
GBP 5,310,643 CAD 9,015,614 21/06/202	(,	(0.00)
GBP 10,035,688 USD 12,473,055 21/106/202		(0.00)
LS 28,074,623 USD 7,748,016 21/106/202	, , ,	(0.01)
JPY 1,335,767,378 EUR 9,293,102 21/06/202	, ,	(0.01)
JPY 2,568,178,516 USD 19,276,796 21/06/202		(0.04)
1,250,110 USD 5,356,826 21/06/202	, ,	(0.00)
NOK 81,686,323 USD 7,847,018 21/106/202		(0.00)
NZD 10,623,017 EUR 6,041,214 21/06/202		(0.02)
NZD 45,861,806 USD 28,785,206 21/106/202	,	(0.05)
75,00 USD 10,608,058 21/06/202		(0.00)
SEK 318,264,562 EUR 28,201,595 21/106/202	,	(0.00)
SEK 102,851,112 USD 10,020,494 21/06/202	,	(0.02)
SGD 47,836,831 USD 35,655,650 21/06/202		(0.03)
TRY 253,247,465 USD 11,810,263 21/10/202	,	(0.01)
USD 5,544,501 CZK 124,797,023 21/06/202	,	(0.00)
USD 12.635.426 GBP 10.213.223 21/06/202	, , ,	(0.00)
USD 3,935,362 HKD 30,832,558 21/06/202	,	(0.00)
		, ,
USD 3,451,419 HUF 1,284,327,386 21/106/202	,	(0.01)
USD 23,001,894 MXN 426,124,387 21/06/202 ZAR 97,889,706 USD 5,316,745 21/06/202		(0.03)
		(0.02)
NZD 3,941,655 AUD 3,721,000 22/06/202	, , ,	(0.00)
NZD 121,195 USD 74,784 22/06/202		(0.00)
CHF 15,046,575 EUR 15,520,284 26/06/202		(0.00)
CZK 264,267,979 EUR 11,120,421 26/06/202	3 (27,457)	

Forward Current	cy Contracts – (Conti	nued)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% o Shareholders Equity
EUR	13,564,139	CZK	323,530,540		26/06/2023	(19,908)	(0.00)
EUR	42,039,643	USD	45,670,617		26/06/2023	(719,313)	(0.02
NZD	5,344,682	AUD	5,035,882		26/06/2023	(60,871)	(0.00
NZD	58,197,448	USD	35,517,148		26/06/2023	(620,028)	(0.02)
SEK	55,471,697	EUR	4,861,406		26/06/2023	(88,017)	(0.00
SEK	49,245,258	USD	4,614,102		26/06/2023	(77,596)	(0.00)
SGD CLP	7,022,211	USD USD	5,200,744		26/06/2023	(9,958)	(0.00)
NOK	2,658,319,900 63.897.502	USD	3,350,563 5,818,698		29/06/2023 30/06/2023	(81,963) (83,675)	(0.00)
SEK	48,660,883	USD	4,524,486		30/06/2023	(40,807)	(0.00)
USD	5,315,369	PLN	23,000,595		30/06/2023	(90,148)	(0.00)
ZAR	55,392,363	USD	2,822,397		30/06/2023	(15,852)	(0.00
NOK	61,333,474	USD	5,509,784		03/07/2023	(4,073)	(0.00)
MXN	236,041,268	USD	13,169,510		14/08/2023	(8,482)	(0.00)
USD	2,706,866	MXN	48,905,706		14/08/2023	(19,986)	(0.00)
ZAR	89,922,212	USD	4,623,375		16/08/2023	(88,936)	(0.00)
SEK	27,319,421 108.177	USD	2,567,390		17/08/2023 30/08/2023	(43,907)	(0.00)
AUD		USD CONTRAC	70,989			(670)	(0.00)
	SS ON FORWARD CUR					(24,847,439)	(0.81)
Share Class Spe	cific Forward Curren	cy Contracts – (0	.75%)				
Cumanau	Amount	Currency	Amount		Maturity	Unrealised Gain USD	% of Shareholders'
Currency	Bought	Currency	Sold		Date	030	Equity
USD	615,761	JPY	81,002,938		07/06/2023	37,423	0.00
USD	10,072,793	CHF	9,056,846		16/06/2023	133,255	0.00
USD	15,897	HKD	124,154		21/06/2023	41	0.00
USD PLN	239,869,866 13,306,518	EUR USD	219,621,999		26/06/2023	5,036,873	0.17 0.00
USD	123,536	PLN	3,077,532 522,452		30/06/2023 30/06/2023	49,718 752	0.00
USD	1,303,229	SGD	1,748,683		20/07/2023	9,458	0.00
USD	4,436,174	GBP	3,557,910		08/08/2023	26,072	0.00
UNREALISED GAI	N ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	OSES		5,293,592	0.17
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
JPY	5,918,249,027	USD	44,641,379		07/06/2023	(2,386,755)	(0.08)
HKD	12,528,075	USD	1,601,886		15/06/2023	(2,116)	(0.00)
USD	238,952	HKD	1,871,781		15/06/2023	(66)	(0.00)
CHF	185,704,610	USD	203,979,487		16/06/2023	(175,866)	(0.00)
HKD	209,794	USD	26,853		21/06/2023	(60)	(0.00)
EUR SGD	940,147,400 33,612,562	USD USD	1,028,537,616 25,246,776		26/06/2023 20/07/2023	(23,275,725) (378,357)	(0.75) (0.02)
GBP	169,673,473	USD	212,559,073		08/08/2023	(2,245,343)	(0.02)
			TS HELD FOR HEDGING PURP	OSES		(28,464,288)	(0.92)
						(==, == =,===,	()
Options – 0.05%					Unrealised Gain/(Loss) M	arket Value	% of Shareholders
Holdings	Security Description		Maturity Date	Strike Price	USD	USD	Equity
	Purchased Option	s					
37,107,000	AUD Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	77,594	178,437	0.01
38,646,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	317,492	475,486	0.01
			·		395,086	653,923	0.02
	EUR				223,000		5.52
11.958.000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.03	(68.699)	4,469	0.00
11,958,000 24,039,000	Call EUR / Put NOK Call EUR / Put NOK		Expires 01/06/2023 Expires 01/06/2023	Strike 12.03 Strike 12.07	(68,699) (161,551)	4,469 4,235	0.00

356,906

(44,327)

847,031

68,635

0.03

0.00

Strike 1.23

Expires 15/06/2023

GBP 19,823,000 Put GBP / Call USD

ngs	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Options – (Continued) NZD					
40,755,000	Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	669,529	826,465	0.0
39,260,000	Put NZD / Call USD	Expires 22/06/2023	Strike 0.60	152,463	278,292	0.0
39,260,000	Put NZD / Call USD	Expires 22/06/2023	Strike 0.61	192,701	357,119	0.0
				1,014,693	1,461,876	0.0
00.000.000	USD	F : 00/07/0000	0.11.0.40	(704 400)	00.000	
22,200,000	Call 12 month SOFR Swaption Call USD / Put JPY	Expires 28/07/2023 Expires 16/06/2023	Strike 2.40 Strike 136.70	(721,402) 130,595	22,298 178,008	0.0
7,986,000 12,988,000	Call USD / Put MXN	Expires 10/08/2023	Strike 18.17	(28,444)	192,664	0.0
25,975,000	Call USD / Put MXN	Expires 10/08/2023	Strike 18.18	(59,820)	380,456	0.0
12,513,000	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	125,581	189,147	0.0
12,286,000	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	62,290	152,224	0.0
8,652,000	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00	77,409	157,267	0.0
12,256,000	Call USD / Put NOK	Expires 28/06/2023	Strike 11.20	48,007	141,336	0.0
12,196,000	Call USD / Put NOK	Expires 29/06/2023	Strike 11.37	11,574	85,799	0.0
12,285,000	Call USD / Put SEK	Expires 21/06/2023	Strike 10.83	60,725	132,039	0.00
12,256,000	Call USD / Put SEK	Expires 28/06/2023	Strike 10.94	20,161	100,928	0.0
25,975,000	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	328,012	537,137	0.0
25,898,000 18,384,000	Call USD / Put ZAR Call USD / Put ZAR	Expires 13/06/2023 Expires 13/06/2023	Strike 19.35 Strike 20.10	294,279 (28,109)	590,552 113,981	0.0
12,227,000	Call USD / Put ZAR	Expires 28/06/2023	Strike 20.10	(13,266)	120,864	0.0
22,990,000	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 2.80	322,582	1,152,624	0.0
22,990,000	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 2.96	20,986	915,988	0.0
24,707,000	Put USD / Call JPY	Expires 20/11/2023	Strike 132.00	(84,226)	429,086	0.0
				566,934	5,592,398	0.18
AL PURCHASE USD 6,334,57					8,623,863	0.2
	Written Options					
(7,962,000)	AUD Call AUD / Put NZD	Expires 06/06/2023	Strike 1.07	(12,905)	(52,292)	(0.00
(7,665,000)	Call AUD / Put NZD	Expires 08/06/2023	Strike 1.07	(20,523)	(56,708)	(0.00
(7,442,000)	Call AUD / Put NZD	Expires 20/06/2023	Strike 1.06	(44,110)	(79,996)	(0.00
(7,324,079)	Call AUD / Put NZD	Expires 28/06/2023	Strike 1.08	(8,284)	(41,924)	(0.00
(7,962,000)	Put AUD / Call NZD	Expires 06/06/2023	Strike 1.07	35,596	(3,792)	(0.00
(7,665,000)	Put AUD / Call NZD	Expires 08/06/2023	Strike 1.07	31,741	(4,445)	(0.00
(7,442,000)	Put AUD / Call NZD	Expires 20/06/2023	Strike 1.06	30,582	(5,304)	(0.00
(7,324,080)	Put AUD / Call NZD	Expires 28/06/2023	Strike 1.08	13,116	(23,722)	(0.00
		Expires 14/06/2023	Strike 0.66	(197,738)	(475,486)	(0.02
(38,646,000)	Put AUD / Call USD	ZAPII00 1 1/00/2020				
(38,646,000)				(172,525)	(743,669)	
(4,532,295)	EUR Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98		(743,669)	(0.02
	EUR	· 	Strike 0.98 Strike 0.97	(172,525)		(0.02
(4,532,295) (4,712,000) (4,560,000)	EUR Call EUR / Put CHF Call EUR / Put CHF Call EUR / Put CHF	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023	Strike 0.97 Strike 0.97	(172,525) 23,808 12,516 (5,665)	(5,551) (19,219) (35,582)	(0.02 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000)	EUR Call EUR / Put CHF	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023	Strike 0.97 Strike 0.97 Strike 0.97	(172,525) 23,808 12,516 (5,665) (7,443)	(5,551) (19,219) (35,582) (37,892)	(0.02 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000)	EUR Call EUR / Put CHF	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61	23,808 12,516 (5,665) (7,443) (14,716)	(5,551) (19,219) (35,582) (37,892) (42,899)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73	23,808 12,516 (5,665) (7,443) (14,716) (1,662)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000)	EUR Call EUR / Put CHF Call EUR / Put CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000) (11,958,000)	EUR Call EUR / Put CHF Call EUR / Put CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03	23,808 12,516 (5,665) (7,443) (14,776) (1,662) (18,449) 6,310	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000) (11,958,000) (24,039,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put NOK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000) (4,580,000) (24,039,000) (24,039,000) (4,782,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CXC Call EUR / Put NOK Call EUR / Put SEK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 31/05/2023 Expires 31/05/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068)	(0.02 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,559,000) (41,559,000) (11,958,000) (24,039,000) (4,782,000) (4,726,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put NOK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 31/05/2023 Expires 08/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39 Strike 11.16	(172,525) 23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (55,338) (156,412)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068) (193,996)	(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
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000) (4,580,000) (24,039,000) (24,039,000) (4,782,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put SEK Call EUR / Put SEK Call EUR / Put SEK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 31/05/2023 Expires 31/05/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068)	(0.02 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,559,000) (4,567,000) (4,567,000) (24,039,000) (24,039,000) (4,782,000) (4,726,000) (4,712,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put SEK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 20/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 16/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39 Strike 11.16 Strike 11.30	(172,525) 23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338) (156,412) (92,311)	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068) (193,996) (136,130)	(0.02 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,567,000) (4,559,000) (24,039,000) (4,726,000) (4,726,000) (4,712,000) (4,560,000) (4,559,000) (4,532,296)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put SEK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 31/05/2023 Expires 08/06/2023 Expires 21/06/2023 Expires 21/06/2023 Expires 28/06/2023 Expires 08/06/2023 Expires 08/06/2023 Expires 08/06/2023 Expires 08/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.73 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39 Strike 11.30 Strike 11.36 Strike 11.36 Strike 11.35 Strike 0.98	(172,525) 23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338) (156,412) (92,311) (71,745) (9,720) 1,015	(5,551) (19,219) (35,582) (37,882) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068) (193,996) (136,130) (107,083) (51,020) (28,344)	(0.02 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,559,000) (4,559,000) (41,958,000) (24,039,000) (4,782,000) (4,726,000) (4,712,000) (4,560,000) (4,559,000) (4,532,296) (4,712,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put SEK Call EUR / Call CHF Put EUR / Call CHF	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 21/06/2023 Expires 28/06/2023 Expires 08/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.65 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39 Strike 11.30 Strike 11.36 Strike 11.55 Strike 0.98 Strike 0.97	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338) (156,412) (92,311) (71,745) (9,720) 1,015 7,284	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068) (136,130) (107,083) (51,020) (28,344) (24,452)	(0.02 (0.00
(4,532,295) (4,712,000) (4,560,000) (4,559,000) (4,744,000) (4,559,000) (11,958,000) (24,039,000) (4,782,000) (4,712,000) (4,559,000) (4,559,000) (4,559,000) (4,532,296) (4,712,000) (4,560,000) (4,560,000)	EUR Call EUR / Put CHF Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put CZK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put SEK Call EUR / Call CHF Put EUR / Call CHF Put EUR / Call CHF	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 20/06/2023 Expires 28/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 08/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 28/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike 0.97 Strike 0.97 Strike 0.97 Strike 23.61 Strike 23.65 Strike 23.66 Strike 12.03 Strike 12.07 Strike 11.39 Strike 11.16 Strike 11.30 Strike 11.36 Strike 11.55 Strike 0.98 Strike 0.97	23,808 12,516 (5,665) (7,443) (14,716) (1,662) (18,449) 6,310 22,203 (53,338) (156,412) (92,311) (71,745) (9,720) 1,015 7,284 12,627	(5,551) (19,219) (35,582) (37,892) (42,899) (28,712) (44,074) (4,469) (4,235) (95,068) (193,996) (136,130) (107,083) (51,020) (28,344) (24,452) (17,290)	(0.02 (0.00
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Ontions (Contin	auad)					
Options – (Contir	iuea)			Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options – (Continued)					
	EUR – (Continued)					
(35,406,000)	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(326,212)	(569,604)	(0.02)
(23,030,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(48,442)	(134,361)	(0.01)
(23,030,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(61,717)	(134,361)	(0.01)
				(556,513)	(1,792,108)	(0.06)
(40,755,000)	NZD Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(407,688)	(826,465)	(0.03)
	USD					
(22,200,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	274,641	(2,859)	(0.00)
(22,200,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08	458,219	(7,981)	(0.00)
(7,986,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70	(99,003)	(178,008)	(0.01)
(12,513,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	(82,736)	(189,146)	(0.01)
(12,286,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	(26,010)	(152,224)	(0.00)
(8,652,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00	9,240	(157,267)	(0.01)
(5,180,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33	(75,281)	(100,948)	(0.00)
(4,941,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34	(19,749)	(46,356)	(0.00)
(4,890,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35	(4,743)	(32,851)	(0.00)
(25,975,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	(181,682)	(537,137)	(0.02)
(12,949,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	10,916	(295,276)	(0.01)
(12,949,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	(14,218)	(295,276)	(0.01)
(6,476,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38	(39,944)	(258,898)	(0.01)
(22,990,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23	(43,134)	(555,595)	(0.02)
(22,990,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66	116,488	(201,094)	(0.01)
(22,990,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41	150,022	(398,527)	(0.01)
(22,990,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85	211,956	(134,496)	(0.00)
(5,180,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33	25,434	(233)	(0.00)
(4,941,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34	18,628	(7,980)	(0.00)
(4,890,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35	5,467	(17,995)	(0.00)
(6,476,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38	80,484	(116,840)	(0.00)
				774,995	(3,686,987)	(0.12)
TOTAL WRITTEN					(7.040.000)	(0.00)
(cost USD (6,687,4	99))				(7,049,229)	(0.23)
TOTAL OPTIONS (cost USD (352,927	7))				1,574,634	0.05
Swap Contracts - Net Local	- 0.12%				Unrealised	% of
Notional					Gain	Shareholders'
Amount	Pay	Receive	Currenc	y Maturity Date	USD	Equity
004 400 000	Interest Rate Swaps	First 40 0500/	0.0	00/04/0004	004 507	0.04
234,120,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%	BR		. , .	0.01
34,130,000	Fixed 10.950%	Floating (BRL 1 month BRCDI)	BR			0.01
150,803,510	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BR			0.13
293,490,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BR			0.01
249,520,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BR			0.01
46,880,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%	BR			0.00
32,230,000	Floating (BRL 1 month BRCDI)	Fixed 12.915%	BR			0.00
39,160,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%	BR			0.01
29,850,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BR			0.01
588,640,000	Floating (CNY 3 month CNRR)	Fixed 2.500%	CN	Y 20/09/2025	66,887	0.00
10,450,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EU	R 21/06/2028	84,519	0.00
3,910,000	Fixed 2.250%	Floating (EUR 6 month EURIBOR)	EU	R 21/06/2053	45,207	0.00
108,701,760,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KR\	N 21/06/2028	125,915	0.00
25,873,810,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KR\	N 21/06/2033	167,349	0.01
1,499,110,000	Floating (MXN 1 month TIIE)	Fixed 10.500%	MX			0.00
113,125,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PL			0.03
69,110,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SG			0.02
382,870,000	Floating (USD 1 month SOFR)	Fixed 3.350%	US			0.02
25,450,000	Fixed 3.000%	Floating (USD 1 month SOFR)	US			0.01
87,270,000	Fixed 3.240%	Floating (USD 1 month SOFR)	US			0.00
1,300,710,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZA			0.03
				10/00/2020	-	
UNREALISED GAII	N ON INTEREST RATE SWAPS				9,439,069	0.31

Net Local Notional					Unrealised Gain	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Credit Default Swaps					
24,550,000	Floating (Brazilian Government	Fixed 1.000%	USD	20/06/2028	212,976	0.01
10,000,000	International Bond)	Fixed 4 0000/	USD	20/06/2020	470.760	0.01
19,090,000	Floating (Chile Government International Bond)	Fixed 1.000%	020	20/06/2028	170,768	0.0
27,190,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2028	151,984	0.0
49,860,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	101,237	0.00
49,030,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/06/2028	682,439	0.02
37,920,000	Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/06/2028	381,109	0.01
19,290,000	Floating (Turkey Government International Bond)	Fixed 1.000%	USD	20/06/2028	77,693	0.00
UNREALISED GAIR	N ON CREDIT DEFAULT SWAPS				1,778,206	0.06
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				11,217,275	0.37
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	Interest Rate Swaps					
154,258,268	Floating (BRL 1 month BRCDI)	Fixed 11.814%	BRL	02/01/2024	(499, 128)	(0.02)
51,180,000	Floating (BRL 1 month BRCDI)	Fixed 12.300%	BRL	02/01/2024	(40,444)	(0.00
91,800,600	Floating (BRL 1 month CETIP)	Fixed 9.200%	BRL	02/01/2024	(1,107,829)	(0.04
133,850,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(566,799)	(0.02
143,620,000	Fixed 3.000%	Floating (CNY 3 month CNRR)	CNY	21/06/2028	(495,071)	(0.02
12,160,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2025	(49,028)	(0.00)
42,820,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2026	(225,596)	(0.01
39,680,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2030	(378,996)	(0.01
28,530,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(330,399)	(0.01
6,670,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2038	(60,315)	(0.00
371,475,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(73,128)	(0.00
290,925,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	08/06/2033	(175,225)	(0.01
52,760,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(779,714)	(0.02
242,005,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(757,650)	(0.02
UNREALISED LOS	S ON INTEREST RATE SWAPS				(5,539,322)	(0.18)
	Credit Default Swaps					
2,940,000	Floating (Argentine Republic Government International Bond)	Fixed 5.000%	USD	20/12/2025	(1,608,528)	(0.05
12,930,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2028	(87,144)	(0.01
25,910,000	Fixed 1.000%	Floating (Colombia Government International Bond)	USD	20/06/2028	(43,648)	(0.00
6,990,000	Floating (Egypt Government International Bond)	Fixed 1.000%	USD	20/06/2028	(307,283)	(0.01)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(2,046,603)	(0.07
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(7,585,925)	(0.25
MARKET VALUE C				2	2,916,016,803	94.54
OTHER ASSETS A	· · ·				168,509,812	5.46
						100
SHAREHOLDERS'	EQUITY			3	3,084,526,615	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 4,230,561,845)	2,922,839,185	94.76
Unrealised gain on futures contracts	3,080,750	0.10
Unrealised loss on futures contracts	(337,642)	(0.01)
Unrealised gain on forward currency contracts	33,246,661	1.08
Unrealised loss on forward currency contracts	(24,847,439)	(0.81)
Unrealised gain on forward currency contracts held for hedging purposes	5,293,592	0.17
Unrealised loss on forward currency contracts held for hedging purposes	(28,464,288)	(0.92)
Market value of purchased options (cost USD 6,334,572)	8,623,863	0.28
Market value of written options (cost USD (6,687,499))	(7,049,229)	(0.23)
Unrealised gain on swap contracts	11,217,275	0.37
Unrealised loss on swap contracts	(7,585,925)	(0.25)
Other Assets and Liabilities	168,509,812	5.46
Shareholders' Equity	3,084,526,615	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, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparty for swap contracts was Barclays Bank PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.51% of the NAV.

- ⁺ A portion of these securities were on loan at 31 May 2023. See Note 6.
- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (e) 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.
- (f) A related party to Goldman Sachs Funds.
- $^{\rm (g)}\,$ The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	s	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official exchange listing					
	– 94.11 %						
	200,000	BRF GmbH	USD	4.350%	29/09/2026	178,000	0.71
Bermud							
		Credicorp Ltd. Inkia Energy Ltd.	USD USD	2.750% 5.875%	17/06/2025 09/11/2027	198,304 189,557	0.79 0.75
	200,000	IIINA Energy Ltu.	030		09/11/2027		
						387,861	1.54
Brazil	200,000	Banco do Brasil SA	USD	3.250%	30/09/2026	185,863	0.74
British \	Virgin Isla	nds					
	120,000	Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	USD	5.250%	27/04/2029	112,020	0.45
Caymar	200,000	Energyate Trust	USD	5.875%	03/05/2027	186,746	0.74
		Energuate Trust Gaci First Investment Co.	USD	5.000%	13/10/2027	320,821	1.28
		Gaci First Investment Co.	USD	4.750%	14/02/2030	199,023	0.79
		IHS Holding Ltd.	USD	6.250%	29/11/2028	160,482	0.64
		Lamar Funding Ltd.	USD	3.958%	07/05/2025	268,846	1.07
		Melco Resorts Finance Ltd.	USD	5.625%	17/07/2027	176,364	0.70
		QNB Finance Ltd.	USD	1.625%	22/09/2025	277,556	1.11
						1,589,838	6.33
Chile							
	300,000	Banco del Estado de Chile	USD	2.704%	09/01/2025	288,496	1.15
		Banco Santander Chile	USD	2.700%	10/01/2025	191,955	0.76
		Chile Government International Bond	USD	2.750%	31/01/2027	188,208	0.75
		Empresa Nacional de Telecomunicaciones SA	USD	4.875%	30/10/2024	158,042	0.63
	282,976	GNL Quintero SA	USD	4.634%	31/07/2029	277,038	1.10
						1,103,739	4.39
Colomb		Banco de Bogota SA	USD	6.250%	12/05/2026	301,039	1.20
		Colombia Government International Bond	USD	3.875%	25/04/2027	180,901	0.72
		Ecopetrol SA	USD	8.875%	13/01/2033	126,657	0.51
		Oleoducto Central SA	USD	4.000%	14/07/2027	171,575	0.68
						780,172	3.11
Dominio	can Repub	olic					
	480,000	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	471,675	1.88
Guatem		CT Trust	USD	5.125%	03/02/2032	157,087	0.62
	,	Guatemala Government Bond	USD	4.500%	03/05/2026	192,807	0.02
						349,894	1.39
Hong K	ona					010,001	1.00
		Airport Authority	USD	4.750%	12/01/2028	202,781	0.81
		Far East Horizon Ltd.	USD	2.625%	03/03/2024	191,011	0.76
						393,792	1.57
Hungar	у						
	200,000	Hungary Government International Bond	USD	6.125%	22/05/2028	203,560	0.81
	210,000	OTP Bank Nyrt ^(c)	EUR	7.350%	04/03/2026	226,073	0.90
						429,633	1.71
India	250,000	Reliance Industries Ltd.	USD	4.125%	28/01/2025	244,813	0.97
Indones						<u> </u>	
		Indonesia Government International Bond	EUR	0.900%	14/02/2027	153,127	0.61
		Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	06/06/2027	199,250	0.79
	470,000	Tower Bersama Infrastructure Tbk PT	USD	4.250%	21/01/2025	458,713	1.83
						811,090	3.23
Israel	200.000	Postal aussi La Jassel DM(G)	LIOD	E 40501	07/07/0007	400.070	0.70
	∠∪0,000	Bank Leumi Le-Israel BM ^(d)	USD	5.125%	27/07/2027	198,073	0.79

Holding	s	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds	– (Contir	nued)					
	(Continue	d)					
		Israel Discount Bank Ltd. (d)	USD	5.375%	26/01/2028	198,231	0.79
	154,000	Leviathan Bond Ltd. ^(d)	USD	5.750%	30/06/2023	153,613	0.61
						549,917	2.19
Ivory C		Ivory Coast Government International Bond	USD	5.375%	23/07/2024	244.118	0.97
Jersey	200,000	The state of the s		0.07.070	20,01,2021	2.1,110	
ociocy	269,867	Galaxy Pipeline Assets Bidco Ltd.	USD	1.750%	30/09/2027	250,135	0.99
Luxem	•						
		Altice Financing SA	EUR	2.250%	15/01/2025	228,058	0.91
		GTC Aurora Luxembourg SA Guara Norte SARL	EUR USD	2.250% 5.198%	23/06/2026 15/06/2034	349,489 198,897	1.39 0.79
		Hidrovias International Finance SARL	USD	5.950%	24/01/2025	275,780	1.10
	203,000	Tilutovias international i mance SANE	03D		24/01/2023		
						1,052,224	4.19
Mauriti		Axian Telecom	USD	7.375%	16/02/2027	182,027	0.72
	-	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	206,033	0.82
						388,060	1.54
Mexico							
	310,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero					
	000 000	Santander BRVA Barrage CA	USD	5.375%	17/04/2025	308,853	1.23
		BBVA Bancomer SA Cemex SAB de CV ^(c)	USD	1.875%	18/09/2025	185,138	0.74
		Cemex SAB de CV ^(c)	USD USD	5.125% 9.125%	Perp.	176,135	0.70 0.79
		GCC SAB de CV	USD	9.125% 3.614%	Perp. 20/04/2032	199,269 197,128	0.79
		Mexico City Airport Trust	USD	4.250%	31/10/2026	191,126	0.79
		Mexico City Airport Trust	USD	3.875%	30/04/2028	185,215	0.74
		Sigma Alimentos SA de CV	USD	4.125%	02/05/2026	193,058	0.74
		Sitios Latinoamerica SAB de CV	USD	5.375%	04/04/2032	244,356	0.97
	-	Trust Fibra Uno	USD	4.869%	15/01/2030	169,461	0.67
						2,050,550	8.16
Moroco	ю						
	-	Morocco Government International Bond	USD	2.375%	15/12/2027	175,622	0.70
	200,000	Morocco Government International Bond	USD	5.950%	08/03/2028	202,823	0.81
						378,445	1.51
Netherl		Greenko Dutch BV	USD	3.850%	29/03/2026	291,493	1.16
	-	MV24 Capital BV	USD	6.748%	01/06/2034	151,833	0.61
		NE Property BV	EUR	1.750%	23/11/2024	111,451	0.44
		Prosus NV	USD	3.257%	19/01/2027	281,812	1.12
		Teva Pharmaceutical Finance Netherlands II BV	EUR	3.750%	09/05/2027	116,395	0.46
						952,984	3.79
Nigeria							
		SEPLAT Energy PLC	USD	7.750%	01/04/2026	341,236	1.36
North N	Macedonia 100,000	North Macedonia Government International Bond	EUR	6.960%	13/03/2027	109,031	0.43
Norway							
		DNO ASA ^(d)	USD	8.375%	29/05/2024	80,082	0.32
Oman	070 000			4.7500/	45/00/0000	202 702	4.05
		Oman Government International Bond	USD	4.750%	15/06/2026	262,726	1.05
Panam		Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	197,348	0.79
		Intercorp Financial Services, Inc.	USD	4.125%	19/10/2027	231,970	0.79
		Panama Government International Bond	USD	3.875%	17/03/2028	191,797	0.77
	-	Telecomunicaciones Digitales SA	USD	4.500%	30/01/2030	164,125	0.65
	-,500	· · · · · · · · · · · · · · · · · · ·			22.27.2000	785,240	3.13
Paragu	av					700,240	J. 13
. a.ayu	-	Banco Continental SAECA	USD	2.750%	10/12/2025	427,577	1.70

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Paraguay – (Con	•					
	Paraguay Government International Bond	USD	5.000%	15/04/2026	197,154	0.79
410,000	Telefonica Celular del Paraguay SA	USD	5.875%	15/04/2027	376,911	1.50
					1,001,642	3.99
Peru						
	Banco de Credito del Peru	USD	2.700%	11/01/2025	239,750	0.95
305,900	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	6.375%	01/06/2028	290,841	1.16
	InRetail Consumer	USD	3.250%	22/03/2028	299,600	1.19
270,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD	3.500%	02/08/2028	228,475	0.91
					1,058,666	4.21
Philippines 200,000	Philippine Government International Bond	USD	5.170%	13/10/2027	205,340	0.82
Poland						
70,000	Poland Government International Bond	USD	5.500%	16/11/2027	72,519	0.29
Qatar						
	QatarEnergy	USD	1.375%	12/09/2026	325,166	1.30
183,625	Ras Laffan Liquefied Natural Gas Co. Ltd. III	USD	6.332%	30/09/2027	189,298	0.75
					514,464	2.05
Romania						
	Banca Comerciala Romana SA ^(c)	EUR	7.625%	19/05/2027	215,952	0.86
	Banca Transilvania SA ^(c)	EUR	8.875%	27/04/2027	109,044	0.43
					324,996	1.29
Consend					,	
Senegal 240,000	Senegal Government International Bond	EUR	4.750%	13/03/2028	210,866	0.84
South Africa						
	Bidvest Group Ltd.	USD	3.625%	23/09/2026	356,328	1.42
	South Africa Government International Bond	USD	4.665%	17/01/2024	217,183	0.87
200,000	Transnet SOC Ltd.	USD	8.250%	06/02/2028	191,753	0.76
					765,264	3.05
Supranationals	*** 5 ** ** ** ** **		0.0040/	47/05/0000	470.040	0.70
	African Export-Import Bank ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean	USD	2.634%	17/05/2026	179,610	0.72
340,000	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners	USD	4.050%	27/04/2026	293,464	1.17
200,000	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	191,898	0.76
					664,972	2.65
					001,012	
Thailand 200.000	Kasikornbank PCL	USD	5.458%	07/03/2028	203,580	0.81
Turkey 400 000	Anadolu Efes Biracilik ve Malt Sanayii AS	USD	3.375%	29/06/2028	310,771	1.24
	Coca-Cola Icecek AS	USD	4.500%	20/01/2029	175,067	0.70
	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	166,087	0.66
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	5.375%	15/11/2024	351,992	1.40
	Turkey Government International Bond	USD	5.750%	22/03/2024	194,865	0.77
200,000	Turkey Government International Bond Turkiye Sise ve Cam Fabrikalari AS	USD USD	6.350% 6.950%	10/08/2024 14/03/2026	193,869 190,702	0.77 0.76
200,000	Tankyo oloo to dami' asimalari ito	002		. 1,00,2020		
					1,583,353	6.30
United Arab Emi				04	0	
	National Central Cooling Co. PJSC NBK SPC Ltd. ^(c)	USD USD	2.500% 1.625%	21/10/2027 15/09/2027	316,303 179,285	1.26 0.71
	NBK Tier 1 Ltd. (c)	USD	3.625%	15/09/2027 Perp.	242,145	0.71
				. 2/þ.		
					737,733	2.94
United Kingdom	Endeavour Mining PLC	USD	5.000%	14/10/2026	175,489	0.70
	Endouvour Willing LEO	000	3.000 /6	17/10/2020	173,409	0.70
United States 98 357	Brazil Loan Trust 1	USD	5.477%	24/07/2023	98,185	0.39
	Hikma Finance USA LLC	USD	3.250%	09/07/2025	322,242	1.28
2.2,300					,	20

							Market Value	% of Shareholders
Holdings	Security Description		Currency	y Interes	t Rate ^(a)	Maturity Date ^(b)	USD	Equity
Bonds – (Contir	•							
United States – (C 340 000	Continued) Kosmos Energy Ltd.		USE)	7.125%	04/04/2026	298,284	1.19
	Wipro IT Services LLC		USE		1.500%	23/06/2026	179,629	0.72
							898,340	3.58
Uzbekistan								
	Ipoteka-Bank ATIB		USE		5.500%	19/11/2025	477,750	1.90
280,000	Uzbek Industrial and Co	nstruction Bank ATB	USE		5.750%	02/12/2024	260,534	1.04
							738,284	2.94
TOTAL BONDS (cost USD 24,918	3,967)						23,638,646	94.11
								% of
Holdings	Security Description						Market Value USD	Shareholders' Equity
Mutual Funds –								
Ireland			(-)(0					
1,170,403	Goldman Sachs US\$ Tre	easury Liquid Reserves Fund	(X Distribution Class)(e)(f)				1,170,403	4.66
TOTAL MUTUAL (cost USD 1,170,4							1,170,403	4.66
TOTAL TRANSFE (cost USD 26,089		DMITTED TO AN OFFICIAL	EXCHANGE LISTING				24,809,049	98.77
	OF INVESTMENTS EXC	LUDING DERIVATIVES						
(cost USD 26,089							24,809,049	98.77
Futures Contrac	cts - (0.26%)					Commitment	Unrealised	% of
Number of Contracts Se	ecurity Description					Market Value USD	Loss USD	Shareholders'
EU (0)		d- 0VD F-th 00/00/0000		Oh - mt		(070,000)	(5.050)	(0.00)
	erman Federal Republic Bon erman Federal Republic Bon			Short Short		(676,302) (377,791)	(5,958) (9,215)	(0.02) (0.04)
,	·					(1,054,093)	(15,173)	(0.06)
						(1,004,000)	(10,170)	(0.00)
(9) US	รับ S Treasury Notes 10YR Futu	res 20/09/2023		Short		(1,029,797)	(3,235)	(0.01)
	S Treasury Notes 2YR Future			Long		7,001,344	(6,906)	(0.03)
, ,	5 Treasury Notes 5YR Future			Short		(6,980,500)	(35,500)	(0.14)
(6) US	S Treasury Ultra Long Notes	10YR Futures 20/09/2023		Short		(721,782)	(5,156)	(0.02)
						(1,730,735)	(50,797)	(0.20)
UNREALISED LO	OSS ON FUTURES CONT	RACTS					(65,970)	(0.26)
Forward Curren	ncy Contracts – 0.18%							
	Amount		Amount			Maturit	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold			Date		Equity
USD	1,899,444	EUR	1,732,822			26/06/202	3 46,607	0.18
	AIN ON FORWARD CUR	RENCY CONTRACTS					46,607	0.18
UNREALISED GA	ecific Forward Curren	cy Contracts – (1.07%)						
UNREALISED GA		cy Contracts – (1.07%)	Amoust			Matricit	Unrealised	% of
UNREALISED GA	ecific Forward Curren Amount Bought	cy Contracts – (1.07%) Currency	Amount Sold			Maturit Date	/ Gain	% of Shareholders' Equity
UNREALISED GA	Amount						Gain USD	Shareholders'

Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold		ed % of ss Shareholders' SD Equity
EUR	10,887,140	USD	11,913,938	26/06/2023 (272,7	, , ,
GBP	326,872	USD	409,490	08/08/2023 (4,3	26) (0.02)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPOSES	(277,08	(1.10)
MARKET VALUE O (cost USD 26,089,3				24,520,6	86 97.62
OTHER ASSETS AND LIABILITIES 595,952			52 2.38		
SHAREHOLDERS'	EQUITY			25,116,6	38 100.00
TOTAL INVESTME	NTS			Market Val US	
Total Investments exclu	iding derivatives (cost USD	26,089,370)		24,809,0	19 98.77
Unrealised loss on futur	res contracts			(65,97	0) (0.26)
Unrealised gain on forw	vard currency contracts			46,6	0.18
Unrealised gain on forw	vard currency contracts hel	d for hedging purposes		8,0	32 0.03
Unrealised loss on forw	vard currency contracts hel	d for hedging purposes		(277,08	2) (1.10)
Other Assets and Liabil	lities			595,9	52 2.38
Shareholders' Equi	itv			25.116.63	8 100.00

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

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.16% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) 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.

⁽e) A related party to Goldman Sachs Funds.

 $^{^{\}rm (f)}$ The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% o Shareholders Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds - 69.21%						
Australia 100 000	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	103,629	0.03
	Toyota Finance Australia Ltd.	EUR	0.064%	13/01/2025	989,677	0.31
					1,093,306	0.34
Austria	D.W	5110	0.0004	40/40/0000	400.005	0.44
	Raiffeisen Bank International AG Volksbank Wien AG	EUR EUR	6.000% 0.875%	16/10/2023 23/03/2026	499,635 1,331,625	0.15 0.41
					1,831,260	0.56
Belgium						
	KBC Group NV	EUR	0.625%	10/04/2025	1,230,398	0.38
British Virgin Isla 1,900,000	ı nds Global Switch Holdings Ltd.	EUR	1.500%	31/01/2024	1,866,712	0.57
Canada						
	Canadian Imperial Bank of Commerce	EUR	0.375%	03/05/2024	2,444,301	0.75
4,100,000	Toronto-Dominion Bank	EUR	0.625%	20/07/2023	4,084,912	1.26
					6,529,213	2.01
Denmark 1,275,000	Carlsberg Breweries AS	EUR	3.250%	12/10/2025	1,264,571	0.39
425,000	Carlsberg Breweries AS	EUR	3.500%	26/11/2026	423,861	0.13
, ,	Danske Bank A/S	EUR	1.625%	15/03/2024	1,595,457	0.49
	Danske Bank A/S ^(c) Orsted AS	EUR EUR	0.500%	27/08/2025	927,732	0.28 0.15
475,000	Orsted AS	EUR	3.625%	01/03/2026	476,853	1.44
France					4,688,474	1.44
2,400,000	ALD SA	EUR	0.375%	18/07/2023	2,390,880	0.74
1,900,000	ALD SA	EUR	0.375%	19/10/2023	1,875,547	0.58
	Banijay Entertainment SASU	EUR	3.500%	01/03/2025	955,051	0.29
	Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA	EUR GBP	3.000% 1.250%	21/05/2024 05/12/2025	642,077 103,435	0.20
	Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA	EUR	1.625%	19/01/2026	1,038,895	0.32
	Banque Stellantis France SACA	EUR	3.983%	22/01/2025	1,500,608	0.46
	Banque Stellantis France SACA	EUR	3.875%	19/01/2026	99,824	0.03
	BNP Paribas SA	EUR	1.125%	22/11/2023	1,309,709	0.40
	BNP Paribas SA	EUR GBP	3.862%	27/06/2024 23/01/2026	970,620	0.30
	BNP Paribas SA BPCE SA	EUR	3.375% 4.625%	18/07/2023	108,544 600,750	0.03
	BPCE SA	EUR	0.250%	15/01/2026	1,278,298	0.39
	BPCE SA	EUR	0.375%	02/02/2026	3,294,036	1.01
	Carrefour SA	EUR	0.875%	12/06/2023	1,098,922	0.34
	Credit Agricole SA	GBP	7.375%	18/12/2023	1,398,361	0.43
	Credit Agricole SA Credit Agricole SA ^(c)	EUR GBP	3.000% 5.750%	22/12/2024 29/11/2027	761,120 113,958	0.23 0.04
	Crown European Holdings SA	EUR	3.375%	15/05/2025	686.245	0.0-
800,000		EUR	4.207%	03/04/2025	756,400	0.23
	Faurecia SE	EUR	2.750%	15/02/2027	1,263,514	0.39
	Loxam SAS	EUR	3.250%	14/01/2025	538,995	0.17
	Loxam SAS Loxam SAS	EUR EUR	2.875% 4.500%	15/04/2026	328,136 310,369	0.10 0.10
	Pernod Ricard SA	EUR	3.420%	15/02/2027 24/10/2023	4,736,256	1.46
	RCI Banque SA	EUR	0.500%	14/07/2025	278,190	0.09
600,000	Renault SA	EUR	2.375%	25/05/2026	553,992	0.17
	Schneider Electric SE	EUR	3.375%	06/04/2025	498,325	0.15
	Societe Generale SA	GBP	1.875%	03/10/2024	768,933	0.24
	Societe Generale SA Sodexo SA	GBP EUR	1.250% 0.500%	07/12/2027 17/01/2024	93,577 2,329,352	0.03 0.72
	Thales SA	EUR	0.750%	07/06/2023	3,898,401	1.20
	TotalEnergies Capital International SA	GBP	1.660%	22/07/2026	104,279	0.03
					36,685,599	11.29
Germany	Commonwhealt AC	EUD	0.500%	40/00/0000	040.750	0.00
	Commerzbank AG Commerzbank AG	EUR EUR	0.500% 0.100%	13/09/2023 11/09/2025	842,758 879,197	0.26 0.27
	Deutsche Bank AG	GBP	2.625%	16/12/2024	108,506	0.03
	E.ON SE	EUR	0.125%		367,892	0.11

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
Germany - (Cont						
	Infineon Technologies AG	EUR	0.750%	24/06/2023	2,494,950	0.77
	LEG Immobilien SE	EUR	0.375%	17/01/2026	1,807,060	0.56
	Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	1,473,337	0.46
	Vonovia SE	EUR	5.105%	01/12/2025	1,501,270	0.46
200,000	ZF Finance GmbH	EUR	5.750%	03/08/2026	201,356	0.06
					9,676,326	2.98
Indonesia 2,980,000	Indonesia Government International Bond	EUR	2.625%	14/06/2023	2,979,553	0.92
Ireland						
1,750,000	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	1,734,600	0.53
750,000	Abbott Ireland Financing DAC	EUR	0.100%	19/11/2024	713,610	0.22
	AIB Group PLC	EUR	1.250%	28/05/2024	778,616	0.24
	AIB Group PLC	EUR	2.250%	03/07/2025	556,209	0.17
	Bank of Ireland Group PLC ^(c)	EUR	1.875%	05/06/2026	1,233,505	0.38
1,750,000	Dell Bank International DAC	EUR	1.625%	24/06/2024	1,706,653	0.53
					6,723,193	2.07
Isle Of Man 584,906	Playtech PLC	EUR	3.750%	12/10/2023	583,414	0.18
Italy						
725,000	Banco BPM SpA	EUR	1.750%	28/01/2025	693,100	0.21
625,000	CA Auto Bank SpA	EUR	0.125%	16/11/2023	614,756	0.19
	CA Auto Bank SpA	EUR	4.021%	16/04/2024	458,850	0.14
	Italy Buoni Poliennali Del Tesoro	EUR	3.378%	15/08/2024	3,497,166	1.08
	Leasys SpA	EUR	4.263%	22/07/2024	906,015	0.28
	Nexi SpA	EUR	1.625%	30/04/2026	1,403,778	0.43
975,000	Telecom Italia SpA	EUR	4.000%	11/04/2024	962,852	0.30
					8,536,517	2.63
540,000	Ivory Coast Government International Bond	EUR	5.125%	15/06/2025	531,799	0.16
Japan						
	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	1,377,918	0.42
1,775,000	Mitsubishi UFJ Financial Group, Inc. (c)	EUR	3.273%	19/09/2025	1,751,073	0.54
					3,128,991	0.96
Jersey 81,452	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	80,209	0.02
Kazakhstan						
2,360,000	Kazakhstan Government International Bond	EUR	1.550%	09/11/2023	2,329,320	0.72
Luxembourg	Alkies Financia a OA	ELID	0.0500/	45/04/0005	700 400	0.04
	Altice Financing SA Aroundtown SA	EUR EUR	2.250%	15/01/2025	766,128	0.24 0.26
,,.	Becton Dickinson Euro Finance SARL	EUR	0.625% 0.632%	09/07/2025 04/06/2023	851,190 1,750,000	0.26
	Blackstone Property Partners Europe Holdings SARL	EUR	0.500%	12/09/2023	2,119,169	0.65
	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	945,526	0.29
	Logicor Financing SARL	EUR	2.250%	13/05/2025	835,407	0.26
	Logicor Financing SARL	EUR	0.625%	17/11/2025	1,363,882	0.42
	Medtronic Global Holdings SCA	EUR	3.522%	15/10/2025	1,497,031	0.46
270,000	SIG Combibloc PurchaseCo SARL	EUR	2.125%	18/06/2025	261,700	0.08
					10,390,033	3.20
Mexico 1,530,000	Mexico Government International Bond	EUR	1.625%	08/04/2026	1,444,932	0.45
Netherlands					. ,=	
	American Medical Systems Europe BV	EUR	0.750%	08/03/2025	1,283,364	0.40
	ASML Holding NV	EUR	3.500%	06/12/2025	827,120	0.26
	BMW Finance NV	EUR	3.250%	22/11/2026	848,904	0.26
3,275,000	Bunge Finance Europe BV	EUR	1.850%	16/06/2023	3,271,889	1.01
	Cooperatieve Rabobank UA	EUR	3.875%	25/07/2023	1,075,537	0.33
3,025,000	Digital Dutch Finco BV	EUR	0.625%	15/07/2025	2,767,270	0.85
	Enel Finance International NV	EUR	0.250%	17/11/2025	2,121,060	0.65
1,025,000	Heimstaden Bostad Treasury BV	EUR	0.250%	13/10/2024	920,399	0.28
2,150,000	Heimstaden Bostad Treasury BV ING Groep NV ^(c)	EUR GBP	0.625% 5.000%	24/07/2025 30/08/2026	1,827,543 904,231	0.56 0.28

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders' Equity
Bonds – (Conti	,					
Netherlands – (Co						
	PACCAR Financial Europe BV	EUR	3.250%	29/11/2025	1,090,903	0.34
	PACCAR Financial Europe BV Q-Park Holding I BV	EUR EUR	3.375% 1.500%	15/05/2026 01/03/2025	1,495,935	0.46 0.18
	RELX Finance BV	EUR	3.800%	18/03/2024	572,418 388,272	0.18
	Signify NV	EUR	2.000%	11/05/2024	4,449,445	1.37
	Stellantis NV	EUR	3.375%	07/07/2023	3,100,000	0.95
	Stellantis NV	EUR	3.875%	05/01/2026	724,166	0.22
1,075,000	Thermo Fisher Scientific Finance I BV	EUR	3.522%	18/11/2025	987,312	0.30
100,000	Toyota Motor Finance Netherlands BV	GBP	4.625%	08/06/2026	113,115	0.04
	United Group BV	EUR	4.875%	01/07/2024	721,295	0.22
	United Group BV	EUR	3.125%	15/02/2026	220,385	0.07
, ,	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	1,298,556	0.40
1,000,000	ZF Europe Finance BV	EUR -	2.000%	23/02/2026	913,630	0.28
North Massacria					31,922,749	9.83
North Macedonia 1,740,000		EUR	5.625%	26/07/2023	1,741,979	0.54
Norway 925,000	Adevinta ASA	EUR	2.625%	15/11/2025	883,542	0.27
Romania						
4,190,000	Romanian Government International Bond	EUR	2.750%	29/10/2025	4,070,575	1.25
Spain 1 000 000	Banco Bilbao Vizcaya Argentaria SA ^(c)	EUR	4.125%	10/05/2026	999,500	0.31
	Banco de Sabadell SA	EUR	5.625%	06/05/2026	292,143	0.09
	Banco Santander SA	EUR	1.125%	17/01/2025	1,529,824	0.47
	Banco Santander SA	EUR	1.375%	05/01/2026	1.123.176	0.34
	Banco Santander SA ^(c)	GBP	3.125%	06/10/2026	106,767	0.03
600,000	CaixaBank SA	EUR	1.750%	24/10/2023	595,266	0.18
1,900,000	CaixaBank SA	EUR	2.375%	01/02/2024	1,881,114	0.58
5,930,000	Spain Government Bond	EUR	0.350%	30/07/2023	5,903,019	1.82
1,290,000	Spain Government Bond ^(d)	EUR	2.750%	31/10/2024	1,288,310	0.40
75,000	Telefonica Emisiones SA	GBP -	5.375%	02/02/2026	85,943	0.03
					13,805,062	4.25
Supranationals 700,000	European Stability Mechanism	EUR	3.054%	23/09/2025	668,423	0.21
Sweden						
	Intrum AB	EUR	3.125%	15/07/2024	760,014	0.24
800,000	Verisure Holding AB	EUR	3.875%	15/07/2026	745,960	0.23
230,000	Volvo Car AB	EUR	2.000%	24/01/2025	220,897	0.07
750,000	Volvo Treasury AB	EUR	0.125%	17/09/2024	716,122	0.22
825,000	Volvo Treasury AB	EUR	3.750%	25/11/2024	824,843	0.25
300,000	Volvo Treasury AB	EUR	3.500%	17/11/2025	299,205	0.09
		-			3,567,041	1.10
Switzerland						
	Credit Suisse Group AG(c)	EUR	1.250%	17/07/2025	1,349,846	0.42
	Credit Suisse Group AG ^(c)	EUR	5.091%	24/06/2027	1,193,616	0.37
	UBS Group AG UBS Group AG ^(c)	EUR EUR	2.125% 0.250%	04/03/2024 29/01/2026	1,279,629 1,105,248	0.39 0.34
		-			4,928,339	1.52
United Kingdom						
	Barclays PLC ^(c)	EUR	3.375%	02/04/2025	3,588,460	1.11
	Barclays PLC ^(c)	GBP	1.700%	03/11/2026	103,601	0.03
	HSBC Bank PLC ^(c) HSBC Holdings PLC ^(c)	EUR GBP	3.275%	08/03/2025	3,507,280	1.08
	Lloyds Banking Group PLC ^(c)	GBP	2.256% 1.875%	13/11/2026 15/01/2026	104,998 108,034	0.03 0.03
	National Grid Electricity Distribution PLC	GBP	3.500%	16/10/2026	106,034	0.03
	Nationwide Building Society	EUR	0.250%	22/07/2025	1,882,278	0.58
	Nationwide Building Society Nationwide Building Society	GBP	6.178%	07/12/2027	115,004	0.04
	NatWest Group PLC ^(c)	EUR	2.000%	04/03/2025	908,017	0.28
	NIE Finance PLC	GBP	2.500%	27/10/2025	107,303	0.03
	Santander UK Group Holdings PLC ^(c)	GBP	2.920%	08/05/2026	107,354	0.03
	Standard Chartered PLC ^{(c)(d)}	USD	3.971%	30/03/2026	2,523,947	0.78
100,000	Thames Water Utilities Finance PLC	GBP	4.000%	19/06/2025	112,113	0.04

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Bonds – (Conti	inued)					
United Kingdom	- (Continued)					
	Tritax EuroBox PLC	EUR	0.950%	02/06/2026	233,459	0.07
700,000	Vodafone Group PLC	EUR	1.125%	20/11/2025	660,240	0.20
					14,169,737	4.36
United States		EUD.	4.5000/	45/44/0000	4 070 000	0.54
	AbbVie, Inc. American Tower Corp.	EUR EUR	1.500% 4.125%	15/11/2023 16/05/2027	1,879,822 1,374,670	0.58 0.43
	AT&T, Inc.	EUR	1.050%	05/09/2023	3,277,461	1.0
	AT&T, Inc.	EUR	3.550%	18/11/2025	1,097,954	0.34
	AT&T, Inc.	GBP	2.900%	04/12/2026	105.645	0.03
3,225,000	Bank of America Corp.(c)	EUR	1.379%	07/02/2025	3,166,660	0.98
2,200,000	Bank of America Corp. (c)	EUR	1.949%	27/10/2026	2,084,654	0.6
1,000,000	Becton Dickinson & Co.	EUR	3.655%	13/08/2023	992,750	0.3
1,000,000	Berry Global, Inc.	EUR	4.227%	15/01/2025	949,850	0.29
775,000	* · · · ·	EUR	2.375%	22/05/2024	764,491	0.24
	Citigroup, Inc.	EUR	1.750%	28/01/2025	2,059,295	0.63
900,000	·	EUR	1.700%	30/03/2024	886,185	0.27
3,450,000		EUR	0.375%	01/07/2023	3,440,650	1.06
	Ford Motor Credit Co. LLC General Motors Financial Co., Inc.	EUR EUR	1.355% 0.955%	07/02/2025 07/09/2023	283,935	0.09
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	EUR	0.955% 2.200%	07/09/2023	297,918 4,216,860	1.30
	General Motors Financial Co., Inc.	GBP	2.350%	03/09/2025	107,093	0.03
	General Motors Financial Co., Inc.	GBP	5.150%	15/08/2026	1,094,458	0.34
	IQVIA, Inc.	EUR	1.750%	15/03/2026	862,276	0.27
	Kellogg Co.	EUR	3.853%	17/05/2024	1,509,576	0.47
3,250,000	Kraft Heinz Foods Co.	EUR	2.000%	30/06/2023	3,245,385	1.00
950,000	Kraft Heinz Foods Co. (c)	EUR	3.783%	09/05/2025	951,339	0.29
2,100,000	McDonald's Corp.	EUR	3.510%	15/11/2023	2,075,976	0.64
350,000	MPT Operating Partnership LP / MPT Finance Corp.	GBP	2.550%	05/12/2023	389,559	0.12
325,000		EUR	0.993%	15/10/2026	236,057	0.07
	National Grid North America, Inc.	EUR	0.410%	20/01/2026	1,398,577	0.43
700,000	·	EUR	3.000%	15/06/2025	688,513	0.21
2,175,000	·	EUR	3.125%	10/07/2025	2,153,206	0.66
1,000,000	•	EUR EUR	3.250% 0.250%	15/03/2025	979,510	0.30
1,925,000	Stryker Corp. Thermo Fisher Scientific, Inc.	EUR	2.000%	03/12/2024 15/04/2025	1,832,504 1,116,259	0.56 0.34
	Verizon Communications, Inc.	USD	0.750%	22/03/2024	1,602,197	0.34
	VF Corp.	EUR	4.125%	07/03/2024	400,820	0.12
	Wells Fargo Bank NA	GBP	5.250%	01/08/2023	1,215,727	0.38
					48,737,832	15.00
TOTAL BONDS						
(cost EUR 233,0	58,044)				224,824,528	69.21
					Manhat Value	% 0
Holdings	Security Description				Market Value EUR	Shareholders Equity
Mutual Funde -	7 65%					
Mutual Funds -	- 7.65%					
Ireland	- 7.65% Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)}				24,836,844	7.65
2,496 TOTAL MUTUAL	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS					
2,496 TOTAL MUTUAL (cost EUR 24,81	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS				24,836,844 24,836,844	
2,496 TOTAL MUTUAL (cost EUR 24,81	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					7.65
TOTAL MUTUAL (cost EUR 24,81	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				24,836,844 249,661,372	7.65 76.86 % o
TOTAL MUTUAL (cost EUR 24,81	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	Currency	Interest Rate ^(a)	Maturity Date ^(b)	24,836,844	7.68 76.80 % o Shareholders
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81* TOTAL TRANSF (cost EUR 257,86*) Holdings	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	24,836,844 249,661,372 Market Value	7.68 76.80 % o Shareholders
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81* TOTAL TRANSF (cost EUR 257,86 Holdings	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class)(e)(f) FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market	Currency	Interest Rate ^(a)	Maturity Date ^(b)	24,836,844 249,661,372 Market Value	7.68 76.80 % o Shareholders
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81: TOTAL TRANSF (cost EUR 257,86 Holdings Transferable se Agencies Asse	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	24,836,844 249,661,372 Market Value	7.68 76.80 % o Shareholders
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81' TOTAL TRANSF (cost EUR 257,80' Holdings Transferable se Agencies Asse United States	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market at Backed Obligations – 9.13%	Currency	Interest Rate ^(a)	Maturity Date ^(b) 25/01/2034	24,836,844 249,661,372 Market Value	76.80 % o Shareholders Equit
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81 TOTAL TRANSF (cost EUR 257,80 Holdings Transferable se Agencies Asse United States 112,297	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class)(e)(f) FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market				24,836,844 249,661,372 Market Value EUR	7.6: 76.8i % o Shareholders Equit
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81° TOTAL TRANSF (cost EUR 257,80° Holdings Transferable se Agencies Asse United States 112,297 2,230,229	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market at Backed Obligations – 9.13% Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	6.623%	25/01/2034	24,836,844 249,661,372 Market Value EUR	7.63 76.80 % o Shareholders Equity
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81: TOTAL TRANSF (cost EUR 257,86: Holdings Transferable se Agencies Asse United States 112,297 2,230,229 4,579,863	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market at Backed Obligations – 9.13% Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal National Mortgage Association (FNMA)	USD USD	6.623% 4.500%	25/01/2034 01/06/2048	24,836,844 249,661,372 Market Value EUR 104,589 2,043,095	7.68 76.80 % o Shareholders Equity 0.03 0.66 1.22
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81: TOTAL TRANSF (cost EUR 257,80: Holdings Transferable se Agencies Asse United States 112,297 2,230,229 4,579,863 11,000,000	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description ecurities dealt in another regulated market at Backed Obligations – 9.13% Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD USD	6.623% 4.500% 3.500%	25/01/2034 01/06/2048 01/11/2050	24,836,844 249,661,372 Market Value EUR 104,589 2,043,095 3,975,362	7.65 76.86
Ireland 2,496 TOTAL MUTUAL (cost EUR 24,81: TOTAL TRANSF (cost EUR 257,80: Holdings Transferable se Agencies Asse United States 112,297 2,230,229 4,579,863 11,000,000	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)} FUNDS 1,948) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 69,992) Security Description Ecurities dealt in another regulated market at Backed Obligations – 9.13% Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) Government National Mortgage Association (GNMA)	USD USD USD USD	6.623% 4.500% 3.500% 5.500%	25/01/2034 01/06/2048 01/11/2050 13/06/2053	24,836,844 249,661,372 Market Value EUR 104,589 2,043,095 3,975,362 10,265,821	7.68 76.86 % o Shareholders Equity 0.03 0.63 1.22 3.16

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Agencies Asse	et Backed Obligations – (Continued)					
United States – (· , ,					
	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	354,118	0.11
	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	416,169	0.13
12,000,000	Government National Mortgage Association (GNMA) TBA ^(g)	USD	5.500%	20/06/2053	11,192,888	3.45
					29,652,449	9.13
TOTAL AGENCI (cost EUR 29,42	ES ASSET BACKED OBLIGATIONS 0,886)				29,652,449	9.13
Non-Agencies Cayman Islands	Asset Backed Obligations – 4.80%					
-	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	866,534	0.27
1,050,000	Bavarian Sky UK 5 PLC 2014-1A Class A1A2 ^{(c)(d)}	USD	6.450%	20/10/2034	949,203	0.29
	ICG US CLO Ltd. 2015-1A Class A1R ^{(c)(d)}	USD	6.405%	19/10/2028	869,586	0.27
2,500,000	ICG US CLO Ltd. 2017-1A Class DRR ^{(c)(d)}	USD	8.823%	28/07/2034	1,960,939	0.60
1,139,933	Madison Park Funding XXX Ltd. 2018-30A Class A ^{(c)(d)}	USD	6.010%	15/04/2029	1,054,958	0.33
1,000,000	Marble Point CLO XIV Ltd. 2018-2A Class A1R ^{(c)(d)}	USD	6.530%	20/01/2032	921,770	0.28
502,099	Nassau Ltd. 2017-IIA Class AL ^{(c)(d)}	USD	6.510%	15/01/2030	466,381	0.14
800,000	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR ^{(c)(d)}	USD	8.500%	20/04/2031	708,500	0.22
3,000,000	Trinitas CLO VI Ltd. 2017-6A Class ARR ^{(c)(d)}	USD	6.565%	25/01/2034	2,756,688	0.85
2,831,000	Venture 41 CLO Ltd. 2021-41A Class A1N ^{(c)(d)}	USD	6.580%	20/01/2034	2,603,060	0.80
					13,157,619	4.05
Ireland 999,711	Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c)	EUR	3.900%	28/07/2051	935,613	0.29
Jersey						
	Saranac CLO VII Ltd. 2014-2A Class A1AR ^{(c)(d)}	USD	6.609%	20/11/2029	622,037	0.19
United States	(4)					
	Pennsylvania Higher Education Assistance Agency 2006-1 Class A3 ^(c)	USD	5.395%	25/10/2035	175,110	0.05
751,368	SLC Student Loan Trust 2007-1 Class A4 ^(c)	USD .	5.381%	15/05/2029	699,789	0.22
					874,899	0.27
TOTAL NON-AG (cost EUR 14,51)	ENCIES ASSET BACKED OBLIGATIONS 2,013)				15,590,168	4.80
TOTAL TRANSF (cost EUR 43,93	FERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (2,899)				45,242,617	13.93
Other Transfer	able Securities					
Bonds – 2.29%	•					
4 000 000	Credit Agricole SA	EUR	0.000%	28/08/2023	3,966,105	1.22
Japan	Credit Agricule 3A	LOIX	0.000 /6	20/00/2023	3,900,103	1.22
	Mitsubishi UFJ Trust & Banking Corp.	EUR	0.000%	09/08/2023	3,477,238	1.07
TOTAL BONDS (cost EUR 7,443	,410)				7,443,343	2.29
TOTAL OTHER 1 (cost EUR 7,443	TRANSFERABLE SECURITIES ,410)				7,443,343	2.29
	Deposit – 0.92%					
France						
) Natixis SA	EUR	0.000%	31/08/2023	2,997,780	0.92
			·			
3,000,000	CATES OF DEPOSIT ,000)				2,997,780	0.92
3,000,000	,000)				2,997,780	0.92
3,000,000 TOTAL CERTIFIC (cost EUR 3,000 Commercial Pa	,000)				2,997,780	0.92
3,000,000 TOTAL CERTIFIC (cost EUR 3,000 Commercial Pa	,000) apers – 13.83%	FUR	2000 n	12/06/2023	<u> </u>	
3,000,000 TOTAL CERTIFII (cost EUR 3,000 Commercial Pa France 1,000,000	,000) apers – 13.83%	EUR EUR	0.000% 0.000%	12/06/2023 20/06/2023	998,867	0.31
3,000,000 TOTAL CERTIFII (cost EUR 3,000 Commercial Pa France 1,000,000	,000) apers – 13.83%	EUR EUR	0.000% 0.000%	12/06/2023 20/06/2023	<u> </u>	

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Commercial	Papers – (Continued)					
Ireland 3,000,0	00 Matchnoint Finance PLC	FUR	0.000%	26/06/2023	2 992 645	0.92
		EUR	0.000%	12/07/2023	2,988,001	0.92
					5,980,646	1.84
Netherlands						
					.,	1.08 1.07
.,,		EUR	0.000%	08/06/2023	3,997,140	1.23
		EUR	0.000%	28/06/2023	3,990,006	1.23
						1.23 1.23
4,000,0	50 ESEG Netherlands BV	Loix		13/00/2023	22,976,000	7.07
United Kinado	m					
		EUR	0.000%	09/06/2023	3,997,028	1.23
	00 Fisary Inc	EUR	0.000%	13/07/2023	2 986 580	0.92
	· · · · · · · · · · · · · · · · · · ·	EUR	0.000%	22/06/2023	3,991,580	1.23
TOTAL COMM	IERCIAI PAPERS				6,978,160	2.15
(cost EUR 44,	929,446)				44,924,104	13.83
					350,269,216	107.83
Futures Con	tracts – 0.37%			0	H P I	0/ .5
	Security Description			Market Value EUR	Gain EUR	% of Shareholders' Equity
(4)	EUR 3-Month EURIBOR Futures 18/09/2023		Short	(962.100)	275	0.00
, ,	German Federal Republic Bonds 2YR Futures 08/06/2023		Long	142,407,185	1,089,800	0.34
(1)			Short	(137,700)	1,480	0.00 0.05
United States 3,000,00 4,000,00 TOTAL COMME (cost EUR 44,9 MARKET VALU (cost EUR 357, Futures Contr Number of Contracts (4) 1,349 (1) 127 48	Short Euro Italian Government Bond Putures 06/06/2023					0.39
	GBP				, - , -	
48	Three Month SONIA Index Futures 17/12/2024		Long	13,242,368	5,159	0.00
3	3,000,000 Matchpoint Finance PLC	0.00				
	· ·					0.01
(153)	US Treasury Notes 2YR Futures 29/09/2023		Short	(29,506,957)	26,867	0.01
UNDEALISED	CAIN ON FUTURES CONTRACTS			(20,788,710)		0.02
UNKEALISED	GAIN ON FUTURES CONTRACTS				1,335,031	0.41
Number of Contracts	Security Description			Market Value	Loss	% of Shareholders'
				LON	LUK	Equity
(3)			Short	(390,630)	(6,020)	(0.00)
(1)	·			(135,710)	(1,150)	(0.00)
72	German Federal Republic Bonds 5YR Futures 08/06/2023		Long			(0.02)
	GBP			7,965,340	(48,110)	(0.02)
	Three Month SONIA Index Futures 19/12/2023					(0.00)
(7)	UK Long Gilt Bond Futures 27/09/2023		Short	(782,900)	(9,414)	(0.00)
				(13,954,316)	(12,457)	(0.00)
	USO					

	tracts – (Continued)				Commitment	Unrealised	% o
Number of Contracts	Security Description				Market Value EUR	Loss EUR	Shareholders Equity
(25) (27)	USD – (Continued) US Treasury Ultra Long Bond US Treasury Ultra Long Notes			Short Short	(3,190,120) (3,041,926)	(43,120) (21,731)	(0.01 (0.01
(=-)	,g				(6,436,345)	(65,890)	(0.02
UNREALISED	LOSS ON FUTURES CON	TRACTS			(-,,	(126,457)	(0.04
Forward Curi	rency Contracts – (0.19%	%)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain EUR	% o Shareholders Equity
GBP	39,973	USD	47,442		21/06/2023	1,928	0.0
USD	525,024	AUD	786,000		21/06/2023	14,415	0.0
USD	1,557,000	CAD	2,116,627		21/06/2023	2,039	0.00
USD	119,924	EUR	109,464		21/06/2023	2,726	0.00
USD	1,039,239	GBP	836,989		21/06/2023	2,529	0.00
USD	216,841	NOK	2,257,350		21/06/2023	13,402	0.00
USD USD	1,459,912 991,005	NZD SEK	2,364,627 10,398,593		21/06/2023 21/06/2023	39,273 31,197	0.02 0.01
USD	2,476,015	EUR	2,254,421		26/06/2023	61,212	0.02
	GAIN ON FORWARD CUR				20/00/2020	168,721	0.05
OMERCIOES	OAIN ON I ONNAND CON	THE REST CONTINUE					
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders
Currency	Bought	Currency	Sold		Date	EUR	Equity
AUD	812,803	USD	548,504		21/06/2023	(20,124)	(0.01)
CAD	2,089,304	USD	1,556,000		21/06/2023	(19,880)	(0.01)
CHF	1,386,802	USD	1,560,000		21/06/2023	(34,740)	(0.01)
EUR	998,536	USD	1,073,216		21/06/2023	(5,465)	(0.00)
JPY	66,409,603	USD	495,196		21/06/2023	(18,725)	(0.00)
EUR EUR	29,401,862 7,951,971	USD GBP	32,107,127 6,941,022		26/06/2023 08/08/2023	(625,556) (74,450)	(0.19)
UNREALISED	LOSS ON FORWARD CUR	RRENCY CONTRA	ACTS			(798,940)	(0.24)
Swap Contra	cts - 0.04%						
Net Local	0.0470					Unrealised	% of
Notional Amount	Pav		Receive	Currency	Maturity Data	Gain EUR	Shareholders
Amount	Pay		Receive	Currency	Maturity Date	EUK	Equity
	Interest Rate Swaps						
3,910,		4h DDCM/\	Floating (AUD 3 month BBSW)	AUD	21/06/2025	26,931	0.01
4,830, 2,150,	- '	III BBSVV)	Fixed 4.250% Floating (CAD 3 month CDOR)	AUD CAD	21/06/2033 21/06/2033	842 13,374	0.00
5,380,		th SARON)	Fixed 2.000%	CHF	21/06/2033	99,339	0.03
12,050,	- '	u10/11(011)	Floating (EUR 1 month ESTR)	EUR	17/04/2025	18,557	0.01
6,700,		th EURIBOR)	Fixed 2.500%	EUR	21/06/2026	32,377	0.01
10,530,	- '	,	Fixed 2.673%	EUR	22/04/2028	39,308	0.01
880,	000 Floating (EUR 6 mon	th EURIBOR)	Fixed 2.500%	EUR	21/06/2028	6,562	0.00
400,			Floating (EUR 6 month EURIBOR)	EUR	04/07/2029	351	0.00
1,660,	- '	th EURIBOR)	Fixed 3.000%	EUR	15/05/2035	3,949	0.00
12,760,			Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	179,986	0.06
2,700,			Floating (EUR 6 month EURIBOR)	EUR	20/12/2042	18,732	0.01
2,370, 890,			Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	EUR EUR	06/07/2052 17/05/2053	68,413 500	0.02
350,			Floating (EUR 6 month EURIBOR)	EUR	21/06/2053	2,132	0.00
850,			Floating (GBP 1 month SONIA)	GBP	21/06/2028	20,173	0.01
17,720,			Floating (NOK 6 month NIBOR)	NOK	21/06/2033	16,719	0.00
790,			Floating (USD 1 month SOFR)	USD	19/04/2025	1,498	0.00
21,270,	000 Floating (USD 1 mon	th SOFR)	Fixed 4.270%	USD	30/06/2025	52,139	0.02
0.400		th SOFR)	Fixed 3.423%	USD	31/03/2030	8,266	0.00
2,400,	000 Fived 2 0000/		Floating (USD 1 month SOFR)	USD	28/07/2032	56,612	0.02
5,910,							
5,910, 8,920,	,000 Floating (USD 1 mon	th SOFR)	Fixed 2.720%	USD	11/08/2037	17,685	0.01
5,910, 8,920, 11,480,	000 Floating (USD 1 mon 000 Fixed 2.080%	th SOFR)	Fixed 2.720% Floating (USD 1 month SOFR)	USD	11/08/2037 28/07/2047	48,656	0.01
5,910, 8,920,	000 Floating (USD 1 mon 000 Fixed 2.080%	th SOFR)	Fixed 2.720%		11/08/2037		

Swap Contracts -	- (Continued)					
Net Local Notional					Unrealised Gain	% of Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equity
	Credit Default Swaps					
32,575,000	Floating (iTraxx Europe Series 39 Version 1 Index)	Fixed 1.000%	EUR	20/06/2028	69,046	0.02
21,950,000	· ·	Fixed 1.000%	USD	20/12/2026	13,616	0.00
UNREALISED GAIL	N ON CREDIT DEFAULT SWAPS				82,662	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				847,956	0.26
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholders' Equity
	Interest Rate Swaps					
1,310,000	Floating (EUR 3 month EURIBOR)	Fixed 1.750%	EUR	21/09/2024	(24,458)	(0.01)
1,310,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2027	(9,386)	(0.00)
2,770,000	Floating (EUR 1 month ESTR)	Fixed 3.250%	EUR	13/04/2028	(10,552)	(0.00)
10,530,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(37,121)	(0.01)
320,000	Floating (EUR 6 month EURIBOR)	Fixed 0.900%	EUR	20/05/2029	(31,625)	(0.01)
4,300,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	20/12/2032	(8,253)	(0.00)
1,450,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(12,155)	(0.00)
3,100,000	Floating (EUR 6 month EURIBOR)	Fixed 2.855%	EUR	04/07/2037	(5,734)	(0.00)
4,990,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(41,464)	(0.01)
7,470,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(89,096)	(0.03)
10,610,000 930,000	Floating (GBP 1 month SONIA)	Fixed 4.000% Fixed 3.250%	GBP GBP	17/04/2025 21/06/2033	(97,211)	(0.03)
1,595,470,000	Floating (GBP 1 month SONIA) Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(31,120) (85,755)	(0.01) (0.03)
1.057.420.000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(87,197)	(0.03)
4,480,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(16,407)	(0.03)
90,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(865)	(0.00)
32,690,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(3,143)	(0.00)
2,600,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	21/06/2033	(27,662)	(0.01)
14,390,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(89,365)	(0.03)
3,320,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(3,556)	(0.00)
2,670,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	(636)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(712,761)	(0.22)
	Credit Default Swaps					
225,000	Fixed 1.000%	Floating (Markit CDX North America Investment Grade 39 Version 1 Index)	USD	20/12/2027	(1,257)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(1,257)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(714,018)	(0.22)
MARKET VALUE C					350,981,509	108.05
OTHER ASSETS A	ND LIABILITIES				(26,156,963)	(8.05)
SHAREHOLDERS'	EQUITY				324,824,546	100.00
						% of
TOTAL INVESTME	NTS				Market Value EUR	Shareholders' Equity
Unrealised gain on futu	uding derivatives (cost EUR 357,175,747)				350,269,216 1,335,031	107.83 0.41
Unrealised loss on futu					(126,457)	(0.04)
	ward currency contracts				168,721	0.05
-	vard currency contracts				(798,940)	(0.24)
Unrealised gain on swa	•				847,956	0.26
Unrealised loss on swa					(714,018)	(0.22)
Other Assets and Liabi	ilities				(26,156,963)	(8.05)
Shareholders' Equ	iity				324,824,546	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, HSBC Bank PLC, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank and State Street Bank & Trust.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.41% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2023 was 3.215%.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings	6	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Transfe	erable se	curities admitted to an official exchange listing					
	- 94.31%						
Austria	FFF 000	Benteler International AG ^(c)	EUD	0.2750/	45/05/2020	E62 00E	0.46
		Raiffeisen Bank International AG ^(d)	EUR EUR	9.375% 6.000%	15/05/2028 Perp.	563,985 159,216	0.49 0.14
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					723,201	0.63
Belgium						723,201	
Beigiun		Ontex Group NV	EUR	3.500%	15/07/2026	316,173	0.28
Caymar	1 slands 625,000	UPCB Finance VII Ltd.	EUR	3.625%	15/06/2029	526,219	0.46
Finland						·	
		Ahlstrom Holding 3 Oy	EUR	3.625%	04/02/2028	169,076	0.15
		Nokia Oyj	EUR EUR	3.125%	15/05/2028	333,606	0.29
	225,000	Teollisuuden Voima Oyj	EUR	1.125%	09/03/2026	206,667	0.18
						709,349	0.62
France	100,000	Accor SA ^(d)	EUR	4.375%	Perp.	98,287	0.09
		Altice France SA	EUR	2.125%	15/02/2025	273,384	0.24
		Altice France SA	EUR	3.375%	15/01/2028	266,710	0.23
		Altice France SA	EUR	4.125%	15/01/2029	84,734	0.07
		Altice France SA	USD	5.125%	15/07/2029	201,912	0.18
		Altice France SA Banijay Entertainment SASU	USD EUR	5.125% 3.500%	15/07/2029 01/03/2025	134,608 220,397	0.12 0.19
		Banijay Group SAS	EUR	6.500%	01/03/2026	467,737	0.41
		CAB SELAS	EUR	3.375%	01/02/2028	360,427	0.31
	800,000	Casino Guichard Perrachon SA	EUR	3.580%	07/02/2025	175,704	0.1
		Casino Guichard Perrachon SA ^(d)	EUR	3.992%	Perp.	23,345	0.02
	200,000	Chrome Bidco SASU	EUR	3.500%	31/05/2028	165,080	0.14
		Chrome Holdco SASU	EUR	5.000%	31/05/2029	215,034	0.19
		Constellium SE Constellium SE	EUR EUR	4.250% 3.125%	15/02/2026 15/07/2029	97,833 252,441	0.09 0.22
		Crown European Holdings SA	EUR	5.000%	15/05/2028	475,494	0.42
			EUR	2.250%	15/07/2028	239,352	0.21
		Electricite de France SA ^(d)	EUR	5.375%	Perp.	194,818	0.17
		Electricite de France SA ^(d)	EUR	2.625%	Perp.	318,884	0.28
		Electricite de France SA ^(d)	EUR	2.875%	Perp.	677,424	0.59
		Electricite de France SA ^(d)	EUR	3.375%	Perp.	305,008	0.27
		Electricite de France SA ^(d)	EUR	5.000%	Perp.	466,790	0.41
		Electricite de France SA ^(d) Elior Group SA	GBP EUR	6.000% 3.750%	Perp.	417,910 280,160	0.36 0.24
	200,000	·	EUR	2.875%	15/07/2026 15/02/2026	193,582	0.24
	100,000		EUR	4.125%	24/05/2027	99,746	0.09
	500,000		EUR	1.625%	03/04/2028	446,950	0.39
		Faurecia SE	EUR	2.625%	15/06/2025	135,624	0.12
	140,000	Faurecia SE	EUR	7.250%	15/06/2026	145,811	0.13
	,	Faurecia SE	EUR	2.750%	15/02/2027	451,255	0.39
		Faurecia SE	EUR	2.375%	15/06/2027	551,019	0.48
		Faurecia SE	EUR	2.375%	15/06/2029	407,510	0.36
		Iliad Holding SAS Iliad Holding SAS	EUR EUR	5.125% 5.625%	15/10/2026 15/10/2028	585,121 343,657	0.51 0.30
		Kapla Holding SAS	EUR	3.375%	15/12/2026	319,021	0.28
		La Financiere Atalian SASU	EUR	5.125%	15/05/2025	248,456	0.22
		La Mondiale SAM ^(d)	EUR	4.375%	Perp.	168,144	0.15
		Laboratoire Eimer Selas	EUR	5.000%	01/02/2029	70,126	0.06
		Loxam SAS	EUR	3.250%	14/01/2025	318,497	0.28
		Loxam SAS	EUR	2.875%	15/04/2026	215,632	0.19
		Loxam SAS	EUR	4.500%	15/02/2027	95,498	0.08
		Loxam SAS Midco GB SASU	EUR EUR	5.750% 7.750%	15/07/2027 01/11/2027	226,275 300,778	0.20 0.26
		Mutuelle Assurance Des Commercants et Industriels de France et Des					
	500 000	Cadres et Salaries ^(d) Nexans SA	EUR EUR	3.500% 5.500%	Perp. 05/04/2028	72,556 510,980	0.06 0.45
		Paprec Holding SA	EUR	4.000%	31/03/2025	548,923	0.48
		Picard Groupe SAS	EUR	3.875%	01/07/2026	227,963	0.40
		Quatrim SASU	EUR	5.875%	15/01/2024	349,372	0.30
		RCI Banque SA ^(d)	EUR	2.625%	18/02/2030	369,140	0.32
		Renault SA	EUR	2.375%	25/05/2026	461,660	0.40
		Renault SA	EUR	2.500%	02/06/2027	179,310	0.16

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% « Shareholder Equi
Bonds -	– (Contir	nued)					
rance -	(Continu	·					
		Renault SA	EUR	1.125%	04/10/2027	248,295	0.2
		Rexel SA	EUR	2.125%	15/06/2028	176,276	0.1
		Rexel SA	EUR	2.125%	15/12/2028	586,811	0.5
		SPCM SA	EUR	2.000%	01/02/2026	139,895	0.1
		SPCM SA	EUR	2.625%	01/02/2029	507,622	0.4
		Valeo SA	EUR	5.245%	03/08/2028	162,360	0.1
		Veolia Environnement SA ^(d)	EUR	2.000%	Perp.	250,176	0.2
	100,000	Verallia SA	EUR	1.875%	10/11/2031	81,797	0.0
`arman						16,609,311	14.5
erman	•	Adler Pelzer Holding GmbH	EUR	9.500%	01/04/2027	700,158	0.6
		APCOA Parking Holdings GmbH	EUR	4.625%	15/01/2027	172,252	0.1
		Cheplapharm Arzneimittel GmbH	USD	5.500%	15/01/2028	362,667	0.3
		Commerzbank AG	EUR	4.000%	30/03/2027	222,914	0.1
		Commerzbank AG ^(d)	EUR	4.000%	05/12/2030	189,530	0.1
		Commerzbank AG ^(d)	EUR	1.375%	29/12/2031	251,379	0.2
		Commerzbank AG ^(d)	EUR	6.500%	06/12/2032	202,000	0.2
		Commerzbank AG ^(d)	USD	7.000%	Perp.	168,157	0.1
		Ctec II GmbH	EUR	5.250%	15/02/2030	375,275	0.1
	,						
			EUR	4.500%	19/05/2026	98,217	0.0
		Deutsche Bank AG ^(d)	EUR	1.875%	23/02/2028	88,786	0.0
		Deutsche Bank AG ^(d)	EUR	5.625%	19/05/2031	97,288	0.0
		Deutsche Bank AG ^(d)	USD	3.729%	14/01/2032	281,440	0.2
		Deutsche Bank AG ^(d)	EUR	4.000%	24/06/2032	356,192	0.3
		Deutsche Lufthansa AG	EUR	3.000%	29/05/2026	474,190	0.4
	300,000	Deutsche Lufthansa AG	EUR	2.875%	16/05/2027	275,703	0.2
	400,000	Deutsche Lufthansa AG	EUR	3.750%	11/02/2028	375,760	0.
	300,000	Deutsche Lufthansa AG	EUR	3.500%	14/07/2029	271,569	0.3
	300,000	Deutsche Pfandbriefbank AG ^(d)	EUR	4.679%	28/06/2027	231,546	0.:
	325,000	Douglas GmbH	EUR	6.000%	08/04/2026	298,688	0.2
		Gruenenthal GmbH	EUR	4.125%	15/05/2028	185,318	0.1
		IHO Verwaltungs GmbH	EUR	3.875%	15/05/2027	735,265	0.6
		IHO Verwaltungs GmbH	EUR	8.750%	15/05/2028	254,265	0.2
		INEOS Styrolution Group GmbH	EUR	2.250%	16/01/2027	217,723	0.1
		Infineon Technologies AG ^(d)	EUR	2.875%	Perp.	190,570	0.1
		Kirk Beauty SUN GmbH	EUR	8.250%	01/10/2026	81,825	0.0
		· · · · · · · · · · · · · · · · · · ·	EUR				
		Mahle GmbH		2.375%	14/05/2028	462,018	0.4 0.2
		Novelis Sheet Ingot GmbH	EUR	3.375%	15/04/2029	283,140	
		PCF GmbH	EUR	4.750%	15/04/2026	103,960	0.0
		ProGroup AG	EUR	3.000%	31/03/2026	461,693	0.
	500,000	Schaeffler AG	EUR	2.750%	12/10/2025	479,860	0.4
	700,000	Schaeffler AG	EUR	3.375%	12/10/2028	629,797	0.5
	400,000	SGL Carbon SE	EUR	4.625%	30/09/2024	398,348	0.3
	275,000	Standard Profil Automotive GmbH	EUR	6.250%	30/04/2026	183,263	0.
	175,840	Techem Verwaltungsgesellschaft 674 mbH	EUR	6.000%	30/07/2026	172,063	0.
	425,000	Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	403,979	0.3
		thyssenkrupp AG	EUR	2.875%	22/02/2024	420,576	0.3
		TK Elevator Holdco GmbH ^(c)	USD	7.625%	15/07/2028	259,069	0.2
		TK Elevator Midco GmbH	EUR	4.375%	15/07/2027	334,177	0.2
		TUI Cruises GmbH	EUR	6.500%	15/05/2026	514,970	0
		WEPA Hygieneprodukte GmbH	EUR		15/12/2027	173,200	0.
				2.875%			
		ZF Finance GmbH	EUR	5.750%	03/08/2026	201,356	0.
	,	ZF Finance GmbH	EUR	2.000%	06/05/2027	262,308	0.
		ZF Finance GmbH	EUR	2.750%	25/05/2027	267,771	0.
		ZF Finance GmbH	EUR	2.250%	03/05/2028	760,563	0.
	300,000	ZF Finance GmbH	EUR	3.750%	21/09/2028	268,962	0.
						14,199,750	12.4
reece	200,000	Piraeus Financial Holdings SA ^(d)	EUR	8.750%	Perp.	172,266	0.
ungary		OTP Bank Nyrt ^(d)	EUR	2.875%	15/07/2029	162,816	0.1
eland	173,000	OTT BAIR NYITE	EUR	2.010%	13/01/2029	102,010	0.1
	250,000	AIB Group PLC ^(d)	EUR	2.875%	30/05/2031	227,302	0.:
		Bank of Ireland Group PLC ^(d)	EUR	1.375%	11/08/2031	87,163	0.
		Bank of Ireland Group PLC ^(d)					
			EUR	6.750%	01/03/2033	102,023	0.
		Bank of Ireland Group PLC ^(d)	EUR	6.000%	Perp.	188,054	0.
	100.000	James Hardie International Finance DAC	EUR	3.625%	01/10/2026	95,132	0.

Holdings	i	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Bonds	– (Contir	nued)					
	- (Continu	·					
		Motion Bondco DAC	EUR	4.500%	15/11/2027	176,538	0.15
	100,000	Virgin Media Vendor Financing Notes III DAC	GBP	4.875%	15/07/2028	91,553	0.08
						967,765	0.85
Isle Of N		District DIO	EUD	0.7500/	40/40/0000	400 400	0.40
		Playtech PLC Playtech PLC	EUR EUR	3.750% 4.250%	12/10/2023 07/03/2026	188,198 98,248	0.16
		•				286,446	0.25
 Italy							
	385,000	Autostrade per l'Italia SpA	EUR	1.625%	25/01/2028	339,705	0.30
		Autostrade per l'Italia SpA	EUR	2.000%	04/12/2028	602,485	0.53
	250,000	Autostrade per l'Italia SpA	EUR	2.000%	15/01/2030	210,435	0.18
	300,000	Banca Monte dei Paschi di Siena SpA	EUR	3.625%	24/09/2024	290,562	0.25
	300,000	Banca Monte dei Paschi di Siena SpA ^(d)	EUR	7.677%	18/01/2028	254,145	0.22
	200,000	Banco BPM SpA ^(d)	EUR	5.000%	14/09/2030	196,256	0.17
	100,000	Banco BPM SpA ^(d)	EUR	3.250%	14/01/2031	91,068	0.08
	. ,	Banco BPM SpA ^(d)	EUR	2.875%	29/06/2031	100,622	0.09
	400,000		EUR	6.125%	Perp.	374,720	0.33
		Banco BPM SpA ^(d) BPER Banca ^(d)	EUR EUR	6.500%	Perp.	180,778	0.16
				3.875%	25/07/2032	636,485	0.56
		Castor SpA Centurion Bidco SpA	EUR EUR	6.000%	15/02/2029 30/09/2026	85,398	0.07
		Conceria Pasubio SpA ^(d)	EUR	5.875% 7.490%		419,773	0.37 0.08
	300,000	·	EUR	3.375%	30/09/2028 31/07/2026	93,852	0.00
		FIS Fabbrica Italiana Sintetici SpA	EUR	5.625%	01/08/2027	254,808 321,729	0.22
		Infrastrutture Wireless Italiane SpA	EUR	1.875%	08/07/2026	493,342	0.43
	180,000	Infrastrutture Wireless Italiane SpA	EUR	1.625%	21/10/2028	159.836	0.14
	200,000	Intesa Sanpaolo SpA ^(d)	EUR	4.375%	12/07/2029	197,714	0.17
	300,000	Intesa Sanpaolo SpA	GBP	5.148%	10/06/2030	285,577	0.25
	200,000	Intesa Sanpaolo SpA ^(d)	EUR	6.250%	Perp.	195,712	0.17
	200,000	Intesa Sanpaolo SpA ^(d)	EUR	6.375%	Perp.	172,988	0.15
	250,000	Intesa Sanpaolo Vita SpA	EUR	2.375%	22/12/2030	188,792	0.17
	495,000	Itelyum Regeneration SpA	EUR	4.625%	01/10/2026	457,038	0.40
	425,000	Lottomatica SpA	EUR	5.125%	15/07/2025	430,631	0.38
	175,000	Mooney Group SpA ^(d)	EUR	6.690%	17/12/2026	173,380	0.15
	300,000	Mundys SpA	EUR	1.625%	03/02/2025	286,341	0.25
	150,000	Nexi SpA	EUR	1.625%	30/04/2026	138,077	0.12
	900,000	Nexi SpA	EUR	2.125%	30/04/2029	760,959	0.66
	325,000	TeamSystem SpA	EUR	3.500%	15/02/2028	285,662	0.25
	500,000	Telecom Italia SpA	EUR	2.750%	15/04/2025	473,030	0.41
	455,000	Telecom Italia SpA	EUR	2.875%	28/01/2026	425,102	0.37
	500,000	Telecom Italia SpA	EUR	1.625%	18/01/2029	387,195	0.34
	200,000	Telecom Italia SpA	EUR	5.250%	17/03/2055	160,918	0.14
		UniCredit SpA ^(d)	EUR	2.731%	15/01/2032	175,764	0.15
		UniCredit SpA ^(d)	USD	5.459%	30/06/2035	277,676	0.24
	200,000	UniCredit SpA ^(d)	EUR	6.625%	Perp.	200,058	0.18
	200,000	Unipol Gruppo SpA	EUR	3.000%	18/03/2025	196,526	0.17
						10,975,139	9.58
Jersey	104,617	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	103,021	0.09
	150,000	CPUK Finance Ltd.	GBP	4.875%	28/08/2025	165,602	0.14
						268,623	0.23
Luxemb	-	Altico Einancina CA	EUD	2.000%	15/04/0000	E40 070	0.47
		Altice Financing SA	EUR EUR	3.000%	15/01/2028 15/01/2028	540,372	0.47
		Altice Finco SA Altice France Holding SA	EUR	4.750% 8.000%	15/01/2028	201,585 343,470	0.18 0.30
		ARD Finance SA	EUR	5.000%	30/06/2027	190,825	0.30
		Arena Luxembourg Finance SARL	EUR	1.875%	01/02/2028	408,480	0.17
		B&M European Value Retail SA	GBP	4.000%	15/11/2028	98,908	0.09
		Cidron Aida Finco SARL	EUR	5.000%	01/04/2028	409,725	0.36
		Cidron Aida Finco SARL	GBP	6.250%	01/04/2028	101,840	0.00
		Cirsa Finance International SARL	EUR	4.500%	15/03/2027	228,363	0.20
		Cirsa Finance International SARL	EUR	10.375%	30/11/2027	107,878	0.09
		Dana Financing Luxembourg SARL	EUR	3.000%	15/07/2029	344,252	0.30
		InPost SA	EUR	2.250%	15/07/2029	419,160	0.37
		Kleopatra Finco SARL	EUR	4.250%	01/03/2026	190,555	0.17
		Kleopatra Holdings 2 SCA	EUR	6.500%	01/09/2026	197,787	0.17
	,	. •					

335,000 650,000 100,000 100,000 100,000 100,000 300,000 200,000 300,000 300,000 400,000 275,00	Continued) 9 LHMC Finco 2 SARL 1 Lune Holdings SARL 1 Matterhorn Telecom SA 1 Motion Finco SARL 2 Picard Bondco SA 2 Sani / Ikos Financial Holdings 1 SARL 3 Telenet Finance Luxembourg Notes SARL 4 Telenet Finance Luxembourg Notes SARL 5 Telenet Finance Luxembourg Notes SARL 6 Telenet Finance Luxembourg Notes SARL 7 Telenet Finance Luxembourg Notes SARL 8 Telenet Finance Luxembourg Notes SARL 9 Vivion Investments SARL 9 Banco Mercantil del Norte SA ^(d) 9 Ashland Services BV 9 Axalta Coating Systems Dutch Holding B BV 9 Energizer Gamma Acquisition BV 9 Goodyear Europe BV 9 IPD 3 BV 9 Kongsberg Actuation Systems BV 9 Nobian Finance BV 9 OI European Group BV 9 OI European Group BV 9 Q-Park Holding I BV 9 Q-Park Holding I BV 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Sensata Technologies BV 9 Sigma Holdco BV	EUR	7.250% 5.625% 3.125% 7.000% 5.375% 5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 5.500% 5.500% 5.500% 3.750% 5.500%	02/10/2025 15/11/2028 15/09/2026 15/05/2025 01/07/2027 15/12/2026 24/01/2033 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 15/08/2028 01/12/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2027 Perp. Perp. Perp.	824,078 284,479 600,996 203,604 83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.7 0.2 0.5 0.1 0.0 0.5 0.2 0.1 0.2 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.2 0.2 0.2 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3
Luxembourg - (Continued) 9 LHMC Finco 2 SARL 1 Lune Holdings SARL 1 Matterhorn Telecom SA 1 Motion Finco SARL 2 Picard Bondco SA 2 Sani / Ikos Financial Holdings 1 SARL 3 Telenet Finance Luxembourg Notes SARL 4 Telenet Finance Luxembourg Notes SARL 5 Telenet Finance Luxembourg Notes SARL 6 Telenet Finance Luxembourg Notes SARL 7 Telenet Finance Luxembourg Notes SARL 8 Telenet Finance Luxembourg Notes SARL 9 Vivion Investments SARL 9 Banco Mercantil del Norte SA ^(d) 9 Ashland Services BV 9 Axalta Coating Systems Dutch Holding B BV 9 Energizer Gamma Acquisition BV 9 Goodyear Europe BV 9 IPD 3 BV 9 Kongsberg Actuation Systems BV 9 Nobian Finance BV 9 OI European Group BV 9 OI European Group BV 9 Q-Park Holding I BV 9 Q-Park Holding I BV 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Sensata Technologies BV 9 Sigma Holdco BV	EUR	5.625% 3.125% 7.000% 5.375% 5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 3.750% 4.247%	15/11/2028 15/09/2026 15/05/2025 01/07/2027 15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 15/07/2026 15/02/2025 15/07/2026 15/02/2025 01/03/2027 Perp. Perp.	284,479 600,996 203,604 83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.5 0.1 0.0 0.5 0.2 0.1 0.2 0.1 0.2 0.6 0.2 0.2 0.2 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3
335,000 650,000 100,000 100,000 100,000 100,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 300,000 275,000 275,000 275,000 275,000 370,00	D Lune Holdings SARL Matterhorn Telecom SA Motion Finco SARL Picard Bondco SA Sani / Ikos Financial Holdings 1 SARL Telecom Italia Finance SA Telenet Finance Luxembourg Notes SARL Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Achmea BV ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV O I European Group BV O Park Holding I BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	5.625% 3.125% 7.000% 5.375% 5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 3.750% 4.247%	15/11/2028 15/09/2026 15/05/2025 01/07/2027 15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 15/07/2026 15/02/2025 15/07/2026 15/02/2025 01/03/2027 Perp. Perp.	284,479 600,996 203,604 83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.5 0.1 0.0 0.5 0.2 0.1 0.2 0.1 0.2 0.6 0.2 0.2 0.2 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3
650,000 200,000 100,000 100,000 300,000 300,000 300,000 300,000 300,000 315,000 315,000 218,183 525,000 125,000 275,00	Matterhorn Telecom SA Motion Finco SARL Picard Bondco SA Sani / Ikos Financial Holdings 1 SARL Telecom Italia Finance SA Telenet Finance Luxembourg Notes SARL Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Banco Mercantil del Norte SA ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	3.125% 7.000% 5.375% 5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 5.500% 5.500% 5.500% 5.500% 5.500% 5.500% 5.500% 5.500% 5.500% 5.500% 4.247%	15/09/2026 15/05/2025 01/07/2027 15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 15/07/2026 15/07/2026 15/07/2026 15/07/2026 15/07/2026 01/03/2025 01/03/2025 01/03/2027 Perp.	600,996 203,604 83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.5 0.1 0.0 0.5 0.2 0.1 0.2 0.1 0.1 0.1 0.1 0.2 0.6 0.2 0.2 0.4 0.0 0.2
200,000 100,000 100,000 300,000 200,000 Netherlands 200,000 300,000 400,000 218,182 525,000 125,000 275,000 275,000 275,000 275,000 200,000 100,000 300,000	Motion Finco SARL Picard Bondco SA Sani / Ikos Financial Holdings 1 SARL Telecom Italia Finance SA Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Achmea BV ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR EUR USD EUR USD EUR	7.000% 5.375% 5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	15/05/2025 01/07/2027 15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/07/2026 01/03/2025 01/03/2025 01/03/2027 Perp.	203,604 83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.0 0.0 0.5 0.2 0.1 0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.2 0.2 0.3 0.4 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3
100,000 100,000 100,000 300,000 200,000 300,000 200,000 Netherlands 200,000 400,000 315,000 218,18; 525,000 205,000 275,000	Picard Bondco SA Sani / Ikos Financial Holdings 1 SARL Telecom Italia Finance SA Telenet Finance Luxembourg Notes SARL Achiel Sanco Mercantil del Norte SA(d) Achmea BV(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV OI Park Holding I BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR USD EUR USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EU	5.375% 5.625% 7.750% 3.500% 3.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	01/07/2027 15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/07/2026 15/05/2028 01/03/2025 01/03/2027 Perp. Perp.	83,623 93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.0 0.0 0.5 0.2 0.1 0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2
100,000 565,000 300,000 200,000 300,000 300,000 300,000 300,000 400,000 315,000 218,182 525,000 100,000 265,000 275,000 200,000 770,000 235,000 200,000 100,000 400,000 300,000 205,000 235,000 200,000 100,000 300,000 205,000 235,000 235,000 200,000 100,000 100,000 300,000 255,000 250,000 250,000 250,000 300,000	Sani / Ikos Financial Holdings 1 SARL Telecom Italia Finance SA Telenet Finance Luxembourg Notes SARL Telenet Finance Luxembourg Notes SARL Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Banco Mercantil del Norte SA ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV OQ-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR USD EUR USD EUR	5.625% 7.750% 3.500% 5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750%	15/12/2026 24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 01/03/2025 01/03/2027 Perp. Perp.	93,025 602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.0 0.5 0.2 0.1 0.2 0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2
565,000 300,000 200,000 300,000 300,000 Netherlands 200,000 300,000 695,000 315,000 218,18; 525,000 100,000 275,000 2	1 Telecom Italia Finance SA 1 Telenet Finance Luxembourg Notes SARL 1 Telenet Finance Luxembourg Notes SARL 2 Telenet Finance Luxembourg Notes SARL 3 Telenet Finance Luxembourg Notes SARL 4 Vivion Investments SARL 2 Banco Mercantil del Norte SA ^(d) 3 Achmea BV ^(d) 4 Ashland Services BV 5 Axalta Coating Systems Dutch Holding B BV 6 Energizer Gamma Acquisition BV 7 Goodyear Europe BV 7 IPD 3 BV 8 Kongsberg Actuation Systems BV 8 Nobian Finance BV 9 OI European Group BV 9 OI European Group BV 9 Q-Park Holding I BV 9 Q-Park Holding I BV 9 Q-Park Holding I BV 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Repsol International Finance BV ^(d) 9 Sensata Technologies BV 9 Sigma Holdco BV	EUR EUR USD EUR USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EU	7.750% 3.500% 5.500% 3.000% 3.000% 4.625% 2.000% 3.750% 5.500% 5.500% 5.500% 4.250% 1.500% 2.500% 2.500% 4.247%	24/01/2033 01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 15/08/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2028 01/03/2025 01/03/2027 Perp.	602,098 275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.5 0.2 0.1 0.2 6.2 0.1 0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3
300,000 200,000 300,000 300,000 300,000 300,000 300,000 300,000 315,000 315,000 218,18; 525,000 100,000 275,000 275,000 275,000 200,000 300,000 300,000 300,000 300,000 300,000 235,000 320,000 330,000 320,000 330,000 320,000 330,000 320,000 330,000 320,000 330,000 330,000 345,000 350,00	Telenet Finance Luxembourg Notes SARL Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Banco Mercantil del Norte SA ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV C-Park Holding I BV C-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR USD EUR USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EU	3.500% 5.500% 3.000% 3.000% 4.625% 2.000% 3.750% 5.500% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	01/03/2028 01/03/2028 08/08/2024 Perp. Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 01/03/2025 01/03/2025 Perp.	275,910 174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.1 0.2 0.1 0.1 0.1 0.2 0.6 0.2 0.2 0.1 0.4 0.0 0.2 0.1 0.3
200,000 300,000 Netherlands 200,000 895,000 300,000 400,000 218,183 525,000 125,000 265,000 275,000 275,000 200,000 100,000 300,000 300,000 300,000 300,000 250,000 250,000 250,000 250,000 250,000 250,000 265,000 265,000 275,000 2	Telenet Finance Luxembourg Notes SARL Vivion Investments SARL Banco Mercantil del Norte SA ^(d) Achmea BV ^(d) Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EU	5.500% 3.000% 5.875% 4.625% 2.000% 3.750% 3.500% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	01/03/2028 08/08/2024 Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/07/2026 01/03/2025 01/03/2027 Perp.	174,668 235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 299,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.2 0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1 0.3
300,000 Mexico 200,000 Netherlands 200,000 300,000 695,000 315,000 218,18; 525,000 100,000 265,000 275,000 200,000 175,000 200,000 100,000 235,000 200,000 100,000 235,000 245,000 230,000 300,000 250,000 250,000 250,000 250,000 250,000 250,000 265,000 265,000 275,000	D Vivion Investments SARL D Banco Mercantil del Norte SA ^(d) D Achmea BV ^(d) D Ashland Services BV D Axalta Coating Systems Dutch Holding B BV D Energizer Gamma Acquisition BV D Goodyear Europe BV D IPD 3 BV C Kongsberg Actuation Systems BV D ID European Group BV D Q-Park Holding I BV D Q-Park Holding I BV D Repsol International Finance BV ^(d) D Sensata Technologies BV D Sigma Holdco BV	USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EU	5.875% 4.625% 2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	Perp. Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 01/03/2027 Perp. Perp.	235,521 7,161,202 160,032 155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1
200,000 Netherlands 200,000 300,000 300,000 400,000 315,000 218,18: 525,000 205,000	Achmea BV ^(d) Ashland Services BV Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	4.625% 2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/07/2026 15/05/2025 01/03/2025 01/03/2027 Perp. Perp.	155,198 260,958 687,049 239,943 337,068 310,609 209,169 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.2 0.6 0.2 0.2 0.1 0.4 0.0 0.2 0.1
200,000 Netherlands 200,000 300,000 695,000 300,000 400,000 115,000 125,000 205,000 200,000 235,000 200,000 100,000 235,000 200,000 205,000 205,000 2250,000 230,000 230,000 245,000 200,000 250,000 245,000 200,000 245,000 200,000 245,000 200,000 245,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 250,000	Achmea BV ^(d) Ashland Services BV Ashland Services BV Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	4.625% 2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	Perp. 30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/07/2026 15/05/2025 01/03/2025 01/03/2027 Perp. Perp.	155,198 260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1
200,000 300,000 300,000 300,000 400,000 315,000 218,18: 525,000 205,000 275,000 200,000 200,000 200,000 100,000 300,000 245,000 320,000 245,000 320,000 250,000	Ashland Services BV Ashland Services BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR	2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1
300,000 695,000 300,000 400,000 315,000 218,18; 525,000 125,000 225,000 275,000 275,000 275,000 200,000 100,000 300,000 205,000 245,000 320,000 300,000 250,000 250,000 250,000 250,000 250,000 260,000 300,000 275,000	Ashland Services BV Ashland Services BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR	2.000% 3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	30/01/2028 15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	260,958 687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1
695,000 300,000 400,000 315,000 218,182 525,000 100,000 265,000 275,000 275,000 275,000 275,000 200,000 275,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 230,000 230,000 230,000 230,000 230,000 230,000 230,000 230,000 250,00	Axalta Coating Systems Dutch Holding B BV Energizer Gamma Acquisition BV Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV OQ-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR	3.750% 3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	15/01/2025 30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	687,049 239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.6 0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1 0.3
300,000 400,000 315,000 100,000 265,000 125,000 275,000 275,000 275,000 275,000 200,000 275,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 250,000 250,000 250,000 260,000 260,000 270,000	D Energizer Gamma Acquisition BV D Goodyear Europe BV IPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV D IEUropean Group BV O IEuropean Group BV O Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR	3.500% 2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	30/06/2029 15/08/2028 01/12/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	239,943 337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.2 0.2 0.1 0.4 0.0 0.2 0.1 0.3
400,000 315,000 218,183 525,000 100,000 265,000 125,000 200,000 275,000 200,000 275,000 200,000 235,000 200,000 235,000 200,000 200,000 300,000 250,000 250,000 250,000 250,000 250,000 260,000 270,000	O Goodyear Europe BV O IPD 3 BV E Kongsberg Actuation Systems BV Nobian Finance BV O IEuropean Group BV O Gleuropean Group BV O Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV(d) Repsol International Finance BV(d) Repsol International Finance BV(d) Sensata Technologies BV Sigma Holdco BV	EUR	2.750% 5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 4.247%	15/08/2028 01/12/2025 15/07/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	337,068 310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.2 0.1 0.4 0.0 0.2 0.1 0.3
315,000 218,18: 525,000 100,000 125,000 455,000 200,000 775,000 200,000 100,000 300,000 245,000 245,000 300,000 250,000 245,000 250,000 250,000 250,000 250,000 250,000 260,000 260,000 275,000 275,000 285,000	DIPD 3 BV Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	5.500% 5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	01/12/2025 15/07/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	310,609 209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.2 0.1 0.4 0.0 0.2 0.1 0.3
218,18; 525,000 100,000 265,000 125,000 275,000 275,000 200,000 275,000 200,000 100,000 235,000 200,000 100,000 205,000 245,000 245,000 230,000 250,000 250,000 250,000 250,000 250,000 260,000 260,000 275,000 2838,000	2 Kongsberg Actuation Systems BV Nobian Finance BV OI European Group BV OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	5.000% 3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	15/07/2025 15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp.	209,169 459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.1 0.4 0.0 0.2 0.1 0.3
525,000 100,000 265,000 125,000 455,000 200,000 275,000 200,000 235,000 200,000 100,000 300,000 245,000 230,000 230,000 230,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 260,000 270,000	Nobian Finance BV OI European Group BV OI European Group BV OI-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR	3.625% 2.875% 6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	15/07/2026 15/02/2025 15/05/2028 01/03/2025 01/03/2027 Perp. Perp.	459,427 97,902 270,822 119,254 387,037 174,888 257,832	0.4 0.0 0.2 0.1 0.3 0.1
265,000 125,000 125,000 200,000 205,000 205,000 235,000 205,000 205,000 205,000 205,000 245,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 260,000 270,000	O OI European Group BV Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR EUR EUR EUR USD	6.250% 1.500% 2.000% 2.500% 3.750% 4.247%	15/05/2028 01/03/2025 01/03/2027 Perp. Perp.	270,822 119,254 387,037 174,888 257,832	0.2 0.1 0.3 0.1
125,000 455,000 200,000 775,000 725,000 235,000 100,000 400,000 300,000 245,000 320,000 245,000 320,000 250,000 250,000 250,000 250,000 250,000 260,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 710,000	Q-Park Holding I BV Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR EUR EUR USD	1.500% 2.000% 2.500% 3.750% 4.247%	01/03/2025 01/03/2027 Perp. Perp.	119,254 387,037 174,888 257,832	0.1 0.3 0.1
455,000 200,000 275,000 200,000 775,000 200,000 200,000 400,000 300,000 205,000 245,000 320,000 250,00	Q-Park Holding I BV Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR EUR USD	2.000% 2.500% 3.750% 4.247%	01/03/2027 Perp. Perp.	387,037 174,888 257,832	0.3 0.1
200,000 275,000 725,000 200,000 270,000 235,000 200,000 100,000 300,000 245,000 230,000 250,00	Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR EUR USD	2.500% 3.750% 4.247%	Perp. Perp.	174,888 257,832	0.1
275,000 725,000 725,000 200,000 770,000 205,000 100,000 300,000 205,000 245,000 2320,000 230,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 260,000 270,000	Repsol International Finance BV ^(d) Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR EUR USD	3.750% 4.247%	Perp.	257,832	
725,000 200,000 770,000 235,000 235,000 200,000 100,000 300,000 205,000 245,000 320,000 250,000 250,000 250,000 250,000 250,000 200,000 100,000 100,000 485,000	Repsol International Finance BV ^(d) Sensata Technologies BV Sigma Holdco BV	EUR USD	4.247%			
200,000 770,000 235,000 100,000 400,000 300,000 205,000 245,000 230,000 250,000 250,000 250,000 250,000 250,000 250,000 250,000 485,000 485,000 485,000) Sensata Technologies BV) Sigma Holdco BV	USD		Perp.		
770,000 235,000 200,000 100,000 400,000 300,000 100,000 245,000 245,000 230,000 250,000 250,000 250,000 250,000 250,000 260,000 260,000 300,000 270,000 300,000 270,000 300,000 270,000 300,00) Sigma Holdco BV			15/04/2029	654,472	0.5 0.1
235,000 200,000 100,000 400,000 300,000 205,000 245,000 230,000 250,000 250,000 250,000 250,000 250,000 100,000 485,000 485,000		LOIX	5.750%	15/05/2026	167,281 645,322	0.1
200,000 100,000 400,000 300,000 205,000 245,000 230,000 250,000 250,000 250,000 250,000 300,000 200,000 100,000 485,000) Sigma Holdco BV ^(c)	USD	7.875%	15/05/2026	183,085	0.1
100,000 400,000 300,000 100,000 205,000 245,000 320,000 250,000 250,000 250,000 300,000 250,000 100,000 405,000 405,000	Telefonica Europe BV ^(d)	EUR	2.376%	Perp.	157,072	0.1
400,000 300,000 100,000 205,000 245,000 320,000 230,000 250,000 250,000 383,000 200,000 100,000 485,000 485,000	Telefonica Europe BV ^(d)	EUR	2.502%	Perp.	86,451	0.0
100,000 300,000 205,000 245,000 320,000 300,000 250,000 250,000 300,000 300,000 200,000 405,000 445,000	Telefonica Europe BV ^(d)	EUR	3.875%	Perp.	370,600	0.3
300,000 205,000 245,000 320,000 300,000 250,000 250,000 300,000 200,000 100,000 485,000 710,000	Telefonica Europe BV ^(d)	EUR	4.375%	Perp.	293,415	0.2
205,000 245,000 320,000 330,000 250,000 838,000 150,000 200,000 100,000 485,000 710,000		EUR	3.000%	Perp.	98,932	0.0
245,000 320,000 230,000 250,000 250,000 338,000 150,000 300,000 200,000 485,000 710,000	TenneT Holding BV ^(d)	EUR	2.374%	Perp.	280,497	0.2
320,000 230,000 300,000 250,000 838,000 150,000 300,000 200,000 485,000 710,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	4.500%	01/03/2025	203,776	0.1
230,000 300,000 250,000 250,000 838,000 150,000 200,000 100,000 485,000 710,000		EUR	1.875%	31/03/2027	208,483	0.1
300,000 250,000 250,000 838,000 150,000 200,000 100,000 485,000 710,000		EUR	3.750%	09/05/2027	290,691	0.2
250,000 250,000 838,000 150,000 300,000 200,000 485,000 710,000		EUR	7.375%	15/09/2029	232,995	0.2
250,000 838,000 150,000 300,000 200,000 100,000 485,000 710,000		USD	3.150%	01/10/2026	251,455	0.2
838,000 150,000 300,000 200,000 100,000 485,000 710,000) Titan Holdings II BV) Trivium Packaging Finance BV	EUR EUR	5.125% 3.750%	15/07/2029 15/08/2026	197,797 228,795	0.1 0.2
150,000 300,000 200,000 100,000 485,000 710,000	* *	EUR	3.125%	15/02/2026	738,731	0.6
300,000 200,000 100,000 485,000 710,000	United Group BV	EUR	4.625%	15/08/2028	120,379	0.0
200,000 100,000 485,000 710,000	VZ Secured Financing BV	EUR	3.500%	15/01/2032	228.522	0.1
100,000 485,000 710,000	Wintershall Dea Finance 2 BV—Series NC8 ^(d)	EUR	3.000%	Perp.	156,450	0.1
485,000 710,000	Wintershall Dea Finance BV—Series NC5 ^(d)	EUR	2.499%	Perp.	85,167	0.0
	WP/AP Telecom Holdings III BV	EUR	5.500%	15/01/2030	383,674	0.3
050.00	Ziggo Bond Co. BV	EUR	3.375%	28/02/2030	512,698	0.4
350,000) Ziggo BV	EUR	2.875%	15/01/2030	272,772	0.2
					11,016,668	9.6
Norway 375,000) Adevinta ASA	EUR	3.000%	15/11/2027	347,393	0.3
anama						
		EUR	10.125%	01/02/2026	105,428	0.0
100,000	Carnival Corp.	EUR	7.625%	01/03/2026	93,617	0.0
	O Carnival Corp. O Carnival Corp.				199,045	0.1
Portugal 200.000	•				168,036	0.1
500,000	•	EUR	1.750%	07/04/2028		

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Bonds – (Conti	nued)					
Portugal – (Conti	· ·					
200,000	Banco Comercial Portugues SA ^(d)	EUR	4.000%	17/05/2032	153,548	0.13
300,000	EDP - Energias de Portugal SA ^(d)	EUR	1.700%	20/07/2080	274,221	0.24
					1,003,865	0.88
Romania			/			
	RCS & RDS SA RCS & RDS SA	EUR EUR	2.500% 3.250%	05/02/2025 05/02/2028	190,361 253,565	0.17 0.22
300,000	NGS & NDS SA	EUR	3.230%	03/02/2026		
Cnain					443,926	0.39
Spain 200 000	Banco de Credito Social Cooperativo SA ^(d)	EUR	1.750%	09/03/2028	159,544	0.14
400,000		EUR	5.250%	27/11/2031	322,020	0.28
	Banco de Sabadell SA ^(d)	EUR	2.625%	24/03/2026	94,828	0.08
200,000	Banco de Sabadell SA	EUR	5.625%	06/05/2026	194,762	0.17
300,000	Banco de Sabadell SA ^(d)	EUR	5.375%	12/12/2028	298,323	0.26
200,000	Banco de Sabadell SA ^(d)	EUR	2.000%	17/01/2030	179,382	0.16
	Banco de Sabadell SA	EUR	2.500%	15/04/2031	257,691	0.23
	Banco de Sabadell SA ^(d)	EUR	5.000%	Perp.	146,890	0.13
	CaixaBank SA ^(d)	EUR	6.375%	Perp.	198,074	0.17
	Cellnex Finance Co. SA	EUR	1.250%	15/01/2029	417,950	0.37
	Cellnex Telecom SA	EUR	2.375%	16/01/2024	495,085	0.43
	Cellnex Telecom SA	EUR	1.875%	26/06/2029	170,604	0.15
	Cellnex Telecom SA	EUR	1.750%	23/10/2030	245,982	0.21
	eDreams ODIGEO SA	EUR	5.500%	15/07/2027	359,836	0.31
375,000	·	EUR	3.250%	30/04/2026	360,484	0.31
	Grifols Escrow Issuer SA	EUR	3.875%	15/10/2028	565,677	0.49
	Grifols SA	EUR	1.625%	15/02/2025	192,020	0.17
300,000		EUR	3.200%	01/05/2025	288,219	0.25
100,000	Grifols SA Ibercaja Banco SA ^(d)	EUR EUR	2.250% 3.750%	15/11/2027 15/06/2025	178,128 98,358	0.16 0.09
	Ibercaja Banco SA ^(d)	EUR	2.750%	23/07/2030	352,280	0.09
	Iberdrala Finanzas SA ^(d)	EUR	1.575%	23/01/2030 Perp.	168,014	0.31
600,000		EUR	2.750%	25/03/2025	580,470	0.13
100,000	·	EUR	1.500%	04/07/2027	85,027	0.07
	Lorca Telecom Bondco SA	EUR	4.000%	18/09/2027	974,858	0.85
	Unicaja Banco SA ^(d)	EUR	3.125%	19/07/2032	241,860	0.21
	Via Celere Desarrollos Inmobiliarios SA	EUR	5.250%	01/04/2026	231,633	0.20
					7,857,999	6.86
Supranationals	ANI: 111 : 111 11 110 (ANI: 111 : 15					
325,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco 4 SARL	EUR	3.625%	01/06/2028	257,286	0.23
350,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco 4 SARL	GBP	4.875%	01/06/2028	315,899	0.28
775,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging					
	Finance PLC	EUR	3.000%	01/09/2029	571,733	0.50
	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc.	EUR	2.125%	15/08/2026	151,565	0.13
	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc.	GBP	4.750%	15/07/2027	188,207	0.16
	Canpack SA / Canpack US LLC	EUR	2.375%	01/11/2027	322,524	0.28
	Clarios Global LP / Clarios US Finance Co.	EUR	4.375%	15/05/2026	216,117	0.19
	Clarios Global LP / Clarios US Finance Co. Paysafe Finance PLC / Paysafe Holdings US Corp.	USD EUR	8.500% 3.000%	15/05/2027 15/06/2029	94,208 300,900	0.08 0.26
					2,418,439	2.11
Sweden						
525,000	Heimstaden Bostad AB ^(d)	EUR	3.625%	Perp.	276,386	0.24
200,000	Heimstaden Bostad AB ^(d)	EUR	3.000%	Perp.	105,204	0.09
	Intrum AB	EUR	3.125%	15/07/2024	124,593	0.11
	Samhallsbyggnadsbolaget i Norden AB ^(d)	EUR	2.624%	Perp.	68,134	0.06
	Samhallsbyggnadsbolaget i Norden AB ^(d)	EUR	2.875%	Perp.	69,904	0.06
	Verisure Holding AB	EUR	3.875%	15/07/2026	372,980	0.33
	Verisure Holding AB	EUR	3.250%	15/02/2027	487,124	0.43
	Verisure Holding AB	EUR	7.125%	01/02/2028	100,120	0.09
	Verisure Midholding AB	EUR	5.250%	15/02/2029	106,739	0.09
490,000	Volvo Car AB	EUR	4.250%	31/05/2028	464,211	0.40
					2,175,395	1.90
Switzerland 300,000	Credit Suisse AG	USD	2.950%	09/04/2025	263,733	0.23
			/ •			

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United Kingdom	A B B O	FUD	0.0000/	05/00/0005	47.000	0.04
200,000	Agps Bondco PLC Agps Bondco PLC	EUR EUR	6.000%	05/08/2025 14/01/2026	47,883	0.04 0.07
	Agps Bondco PLC	EUR	4.625% 5.000%	27/04/2027	84,454 264,565	0.07
	Barclays PLC ^(d)	GBP	5.875%	Perp.	205,113	0.18
	Barclays PLC ^(d)	USD	8.000%	Perp.	163,437	0.14
500,000	BCP V Modular Services Finance II PLC	EUR	4.750%	30/11/2028	418,045	0.36
100,000	BCP V Modular Services Finance PLC	EUR	6.750%	30/11/2029	74,836	0.07
	Bellis Acquisition Co. PLC	GBP	3.250%	16/02/2026	643,218	0.56
	Bellis Acquisition Co. PLC	GBP	4.500%	16/02/2026	136,701	0.12
	Bellis Finco PLC	GBP	4.000%	16/02/2027	153,916	0.13
	Boparan Finance PLC BP Capital Markets PLC ^(d)	GBP EUR	7.625% 3.625%	30/11/2025 Perp.	590,990 282,253	0.52 0.25
	BUPA Finance PLC ^(d)	GBP	4.000%	Perp.	143,523	0.23
	Carnival PLC	EUR	11.757%	28/10/2029	53,458	0.05
	Constellation Automotive Financing PLC	GBP	4.875%	15/07/2027	354,020	0.31
	Deuce Finco PLC	GBP	5.500%	15/06/2027	410,432	0.36
	Direct Line Insurance Group PLC ^(d)	GBP	4.750%	Perp.	202,643	0.18
228,000	EC Finance PLC	EUR	3.000%	15/10/2026	214,126	0.19
	eG Global Finance PLC	EUR	4.375%	07/02/2025	288,975	0.25
,	eG Global Finance PLC	EUR	6.250%	30/10/2025	192,734	0.17
	Gatwick Airport Finance PLC	GBP	4.375%	07/04/2026	266,391	0.23
	Heathrow Finance PLC	GBP	5.750%	03/03/2025	284,250	0.25
	Heathrow Finance PLC ^(e)	GBP	3.875%	01/03/2027	202,370	0.18
.,	INEOS Quattro Finance 2 PLC	EUR	2.500%	15/01/2026	158,750	0.14
	International Game Technology PLC International Game Technology PLC	EUR EUR	3.500% 2.375%	15/06/2026 15/04/2028	146,403 90,535	0.13 0.08
	Iron Mountain UK PLC	GBP	3.875%	15/11/2025	274,776	0.24
505,000		EUR	2.200%	15/01/2024	498,122	0.43
100,000	-	EUR	4.500%	15/07/2028	86,671	0.08
	Maison Finco PLC	GBP	6.000%	31/10/2027	433,668	0.38
242,000	Maryland Bidco Ltd.	GBP	10.000%	26/01/2028	243,097	0.21
150,000	National Express Group PLC ^(d)	GBP	4.250%	Perp.	153,196	0.13
200,000	NGG Finance PLC ^(d)	EUR	2.125%	05/09/2082	171,228	0.15
	Ocado Group PLC	GBP	3.875%	08/10/2026	172,639	0.15
	Pinewood Finance Co. Ltd.	GBP	3.250%	30/09/2025	433,584	0.38
	Pinewood Finance Co. Ltd.	GBP	3.625%	15/11/2027	414,107	0.36
	Pinnacle Bidco PLC	EUR	5.500%	15/02/2025	392,836	0.34
	Premier Foods Finance PLC Punch Finance PLC	GBP GBP	3.500% 6.125%	15/10/2026 30/06/2026	263,394 277,726	0.23 0.24
	Rolls-Royce PLC	EUR	0.875%	09/05/2024	217,720	0.19
	Rolls-Royce PLC	EUR	4.625%	16/02/2026	197,750	0.17
	Rothesay Life PLC—Series NC6 ^(d)	USD	4.875%	Perp.	227,063	0.20
	SIG PLC	EUR	5.250%	30/11/2026	307,885	0.27
200,000	Standard Chartered PLC ^(d)	USD	4.750%	Perp.	132,683	0.12
475,000	Stonegate Pub Co. Financing 2019 PLC	GBP	8.250%	31/07/2025	513,609	0.45
300,000	Synthomer PLC	EUR	3.875%	01/07/2025	280,230	0.24
	Thames Water Kemble Finance PLC	GBP	4.625%	19/05/2026	101,421	0.09
	TI Automotive Finance PLC	EUR	3.750%	15/04/2029	446,387	0.39
,	Travis Perkins PLC	GBP	3.750%	17/02/2026	105,361	0.09
	Utmost Group PLC ^(d)	GBP	6.125%	Perp.	258,750	0.23
	Very Group Funding PLC Virgin Media Secured Finance PLC	GBP GBP	6.500% 5.000%	01/08/2026 15/04/2027	134,175 449,587	0.12 0.39
	Virgin Media Secured Finance PLC Virgin Media Secured Finance PLC	GBP	5.250%	15/05/2029	96,323	0.39
	Virgin Media Secured Finance PLC Virgin Media Secured Finance PLC	GBP	4.250%	15/01/2030	89,042	0.08
	Virgin Money UK PLC ^(d)	GBP	9.250%	Perp.	220,400	0.19
	Vmed O2 UK Financing I PLC	GBP	4.000%	31/01/2029	364,431	0.32
	Vmed O2 UK Financing I PLC	EUR	3.250%	31/01/2031	311,349	0.27
	Vmed O2 UK Financing I PLC	GBP	4.500%	15/07/2031	251,252	0.22
	Vodafone Group PLC ^(d)	GBP	4.875%	03/10/2078	713,610	0.62
	Vodafone Group PLC ^(d)	EUR	2.625%	27/08/2080	89,769	0.08
	Vodafone Group PLC ^(d)	EUR	3.000%	27/08/2080	80,178	0.07
1,000,000	Vodafone Group PLC ^(d)	EUR .	6.500%	30/08/2084	997,440	0.87
United States					16,475,670	14.39
	AdaptHealth LLC	USD	4.625%	01/08/2029	108,122	0.09
	ADT Security Corp.	USD	4.125%	01/08/2029	203,101	0.18
	Arches Buyer, Inc.	USD	6.125%	01/12/2028	17,078	0.01
			0.0750/			
	Avantor Funding, Inc. Ball Corp.	EUR EUR	3.875% 1.500%	15/07/2028	545,691 448,770	0.48 0.39

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% o Shareholders Equit
Bonds – (Contir	nued)					
United States – (C	· ·					
200,000	Ball Corp.	USD	2.875%	15/08/2030	155,184	0.13
300,000	Belden, Inc.	EUR	3.875%	15/03/2028	281,529	0.2
410,000	Belden, Inc.	EUR	3.375%	15/07/2031	356,429	0.3
200,000	Boxer Parent Co., Inc.	EUR	6.500%	02/10/2025	196,474	0.1
200,000	•	EUR	2.375%	01/03/2028	159,850	0.1
	Chemours Co.	EUR	4.000%	15/05/2026	464,830	0.4
	Coty, Inc.	EUR	3.875%	15/04/2026	487,775	0.4
	Crown Americas LLC / Crown Americas Capital Corp. Class V	USD	4.250%	30/09/2026	89,599	0.0
	CrownRock LP / CrownRock Finance, Inc.	USD	5.000%	01/05/2029	123,395	0.1
	Encore Capital Group, Inc.	GBP	5.375%	15/02/2026	101,574	0.0
	Encore Capital Group, Inc.	GBP	4.250%	01/06/2028	88,548	0.0
	Ford Motor Co.	USD	3.250%	12/02/2032	66,428	0.0
	Ford Motor Credit Co. LLC	GBP	2.748%	14/06/2024	454,995	0.4
	Ford Motor Credit Co. LLC Ford Motor Credit Co. LLC	EUR EUR	1.744% 2.386%	19/07/2024 17/02/2026	541,106 789,619	0.4 0.6
	Ford Motor Credit Co. LLC Ford Motor Credit Co. LLC	EUR	4.867%	03/08/2027	585,234	0.6
			6.125%			
	Ford Motor Credit Co. LLC Graphic Packaging International LLC	EUR EUR	6.125% 2.625%	15/05/2028 01/02/2029	221,811 88,066	0.1 0.0
	IQVIA, Inc.	EUR	2.875%	15/09/2025	223,604	0.0
	IQVIA, Inc.	EUR	2.250%	15/09/2025	573,235	0.1
	IQVIA, Inc.	EUR	2.250%	15/01/2028	269,592	0.5
	IQVIA, Inc.	EUR	2.250%	15/03/2029	85,020	0.2
	Liberty Mutual Group, Inc. ^(d)	EUR	3.625%	23/05/2059	184,282	0.0
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	2.550%	05/12/2023	194,780	0.1
	MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	140,248	0.1
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.375%	24/04/2030	420,139	0.3
	MPT Operating Partnership LP / MPT Finance Corp.	USD	3.500%	15/03/2031	51,276	0.0
	Occidental Petroleum Corp.	USD	7.875%	15/09/2031	181,246	0.1
100,000	·	EUR	3.875%	01/10/2028	80,828	0.0
	Olympus Water US Holding Corp.	EUR	9.625%	15/11/2028	904,824	0.7
450,000	Organon & Co. / Organon Foreign Debt Co-Issuer BV	EUR	2.875%	30/04/2028	393,030	0.3
100,000	Primo Water Holdings, Inc.	EUR	3.875%	31/10/2028	87,281	0.0
225,000		EUR	3.250%	15/03/2025	220,390	0.1
	Silgan Holdings, Inc.	EUR	2.250%	01/06/2028	278,239	0.2
300,000	Spectrum Brands, Inc.	EUR	4.000%	01/10/2026	293,115	0.2
500,000	Standard Industries, Inc.	EUR	2.250%	21/11/2026	444,785	0.3
141,000	Tenet Healthcare Corp.	USD	6.125%	01/10/2028	125,382	0.1
300,000	UGI International LLC	EUR	2.500%	01/12/2029	242,628	0.2
200,000	WMG Acquisition Corp.	EUR	2.750%	15/07/2028	180,852	0.1
335,000	WMG Acquisition Corp.	EUR	2.250%	15/08/2031	258,704	0.2
200,000	Yum! Brands, Inc.	USD	4.625%	31/01/2032	170,268	0.1
					12,578,956	10.9
TOTAL BONDS						
cost EUR 121,18	11,844)				108,019,381	94.3
					Market Value	% o Shareholder
loldings	Security Description				EUR	Equit
	0.97%					
reland	0.97% Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)}				1,109,274	0.9
reland 111 TOTAL MUTUAL	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS					
reland 111 OTAL MUTUAL cost EUR 1,104,3	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS				1,109,274 1,109,274	
TOTAL MUTUAL cost EUR 1,104,5	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					0.0
reland 111 FOTAL MUTUAL cost EUR 1,104,3 FOTAL TRANSFE cost EUR 122,28	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	Currency	Interest Rate ^(a)	Maturity Date ^(b)	1,109,274	0.9 95.2 % Shareholder
reland 111 TOTAL MUTUAL cost EUR 1,104, TOTAL TRANSFE cost EUR 122,28	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,228) Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	1,109,274 109,128,655 Market Value	0.9 95.2 % Shareholder
Ireland 111 TOTAL MUTUAL (cost EUR 1,104,: TOTAL TRANSFE (cost EUR 122,28 Holdings Transferable se Bonds – 2.55%	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,228)	Currency	Interest Rate ^(a)	Maturity Date ^(b)	1,109,274 109,128,655 Market Value	0.9 95.2 % Shareholder
TOTAL MUTUAL (cost EUR 1,104,5 TOTAL TRANSFE (cost EUR 122,28 Holdings Transferable se Bonds – 2.55% Canada	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,228) Security Description curities dealt in another regulated market	Currency			1,109,274 109,128,655 Market Value EUR	0.9 95.2 % Shareholder Equit
reland 111 TOTAL MUTUAL cost EUR 1,104,3 TOTAL TRANSFE cost EUR 122,28 Holdings Transferable se Bonds – 2.55% Canada 325,000	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,228) Security Description		Interest Rate ^(a) 4.000% 3.750%	Maturity Date ^(b) 15/10/2030 01/08/2025	1,109,274 109,128,655 Market Value	0.9 95.2 % Shareholder Equi
reland 111 TOTAL MUTUAL cost EUR 1,104,3 TOTAL TRANSFE cost EUR 122,28 doldings Transferable se Bonds – 2.55% canada 325,000	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(f)(g)} FUNDS 384) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,228) Security Description curities dealt in another regulated market 1011778 BC ULC / New Red Finance, Inc. (c)	USD	4.000%	15/10/2030	1,109,274 109,128,655 Market Value EUR 261,309	0.9 95.2 % Shareholder Equi

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Co	ontinued)					
France	,000 Constellium SE ^(c)	USD	5.875%	15/02/2026	224 502	0.20
	Constellium SE	030	3.673%	13/02/2020	231,583	0.20
Italy 400,	,000 Intesa Sanpaolo SpA ^{(c)(d)}	USD	4.198%	01/06/2032	284,733	0.25
Luxembourg						
200,	,000 Altice Financing SA ^(c)	USD	5.000%	15/01/2028	147,080	0.13
200,	,000 Telenet Finance Luxembourg Notes SARL ^(c)	USD	5.500%	01/03/2028	174,668	0.15
					321,748	0.28
United States						
	,000 Allen Media LLC / Allen Media Co-Issuer, Inc. (c)	USD	10.500%	15/02/2028	80,080	0.07
	,000 Arches Buyer, Inc. (c)	USD	6.125%	01/12/2028	104,908	0.09
	,000 BCPE Empire Holdings, Inc. ^(c) ,000 Clearway Energy Operating LLC ^(c)	USD USD	7.625% 3.750%	01/05/2027 15/01/2032	192,408	0.17 0.19
	,000 PennyMac Financial Services, Inc. ^(c)	USD	5.750% 5.750%	15/09/2031	212,405 107,259	0.19
	,000 Post Holdings, Inc. (c)	USD	5.500%	15/12/2029	293,527	0.26
	,000 Prime Security Services Borrower LLC ^(c)	USD	6.250%	15/01/2028	216,839	0.19
	,000 Sealed Air Corp. (c)	USD	5.000%	15/04/2029	85,797	0.08
	,000 Spectrum Brands, Inc. (c)	USD	5.000%	01/10/2029	118,761	0.10
	,000 ZF North America Capital, Inc. (c)	USD	6.875%	14/04/2028	140,779	0.12
,	- · · · · · · · · · · · · · · · · · · ·				1,552,763	
					1,332,763	1.36
TOTAL BONI (cost EUR 3,					2,919,659	2.55
TOTAL TRAN	NSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost EUR 3,					2,919,659	2.55
Other Trans	sferable Securities					
Bonds - 0.0	08%					
United States	S					
120,	,000 Arches Buyer, Inc. ^(c)	USD	4.250%	01/06/2028	95,729	0.08
TOTAL BONI					95,729	0.08
·	<u> </u>				· · · · · · · · · · · · · · · · · · ·	% of
Holdings	Security Description				Market Value EUR	Shareholders' Equity
Common St	tocks - 0.05%					
United Kingd					50.040	0.05
	375 Holdco New Ord				50,813	0.05
TOTAL COM (cost EUR 56	MON STOCKS 6,173)				50,813	0.05
	ER TRANSFERABLE SECURITIES				440.540	0.40
(cost EUR 16					146,542	0.13
MARKET VA (cost EUR 12	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 25,587,451)				112,194,856	97.96
Futures Cor	ntracts – (0.02%)					
	(3.02.70)			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value EUR	Gain EUR	Shareholders' Equity
	USD					-4,
(3)			Short	(578,568)	527	0.00
	D GAIN ON FUTURES CONTRACTS				527	0.00
UNREALISE						0/ . f
UNREALISE				C it t		
Number of				Commitment Market Value	Unrealised Loss	Shareholders'
	Security Description					Shareholders'
Number of Contracts	USD			Market Value EUR	Loss EUR	% of Shareholders' Equity
Number of Contracts	USD US Treasury Long Bond Futures 20/09/2023		Short	Market Value EUR (239,757)	(2,297)	Shareholders' Equity (0.00)
Number of Contracts	USD US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short Short Short	Market Value EUR	Loss EUR	Shareholders'

Number of Contracts	Security Description				Commitment Market Value EUR	Unrealised Loss EUR	% o Shareholders Equity
	USD – (Continued)						
. ,	US Treasury Ultra Long Bond			Short	(127,605)	(1,676)	(0.00
(7)	US Treasury Ultra Long Notes	10YR Futures 20/0	19/2023	Short	(788,647)	(5,634)	(0.00
					(5,556,560)	(27,402)	(0.02
UNREALISED	LOSS ON FUTURES CON	TRACTS				(27,402)	(0.02
Forward Cur	rency Contracts – (0.25%	(6)					-
_	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	EUR	Equity
USD	81,690	EUR	73,699		26/06/2023	2,699	0.0
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRA	ACTS			2,699	0.01
	Amount		Amount		Maturity	Unrealised Loss	% o Shareholders
Currency	Bought	Currency	Sold		Date	EUR	Equity
EUR	7,934,432	USD	8,679,581		26/06/2023	(182,937)	(0.16
EUR	12,577,374	GBP	10,974,753		08/08/2023	(113,549)	(0.10
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTR	ACTS			(296,486)	(0.26
Share Class	Specific Forward Curren	cy Contracts –	0.23%				
	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	EUR	Equity
USD	12,662,862	EUR	11,597,838		26/06/2023	244,800	0.2
PLN	2,736,248	EUR	579,206		30/06/2023	22,058	0.02
GBP	310,760	EUR	355,873		08/08/2023	3,483	0.00
LINIDEALIOED		RENCY CONTR					0.23
UNREALISED	GAIN ON FORWARD CUR		ACTS HELD FOR HEDGING FURFOSES			270,341	
UNREALISED					Maturity	Unrealised	% o Shareholders
	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders
Currency	Amount		Amount			Unrealised Loss	Shareholders Equity
Currency EUR	Amount Bought	Currency	Amount Sold		Date	Unrealised Loss EUR	% o Shareholders Equity (0.00 (0.00
Currency EUR SEK	Amount Bought 21,654 5,037,182	Currency PLN EUR	Amount Sold 100,000		Date 30/06/2023	Unrealised Loss EUR	Shareholders Equity (0.00 (0.00
Currency EUR SEK UNREALISED	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUR	Currency PLN EUR	Amount Sold 100,000 437,575		Date 30/06/2023	Unrealised Loss EUR (320) (3,714)	Shareholders Equity (0.00 (0.00
Currency EUR SEK UNREALISED Swap Contra Net Local	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUR	Currency PLN EUR	Amount Sold 100,000 437,575		Date 30/06/2023	Unrealised Loss EUR (320) (3,714) (4,034)	(0.00 (0.00 (0.00
Currency EUR SEK UNREALISED Swap Contra Net Local Notional	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF	Currency PLN EUR	Amount Sold 100,000 437,575	Currency	Date 30/06/2023	Unrealised Loss EUR (320) (3,714) (4,034)	Shareholders Equity (0.00 (0.00 (0.00)
Currency EUR SEK UNREALISED	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF acts – 0.02% Pay	Currency PLN EUR	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES	Currency	30/06/2023 17/08/2023	Unrealised Loss EUR (320) (3,714) (4,034)	Shareholders Equity (0.00 (0.00 (0.00
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF	Currency PLN EUR RRENCY CONTR	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES	Currency	30/06/2023 17/08/2023	Unrealised Loss EUR (320) (3,714) (4,034)	Shareholders Equity (0.00 (0.00 (0.00) (0.00) % o Shareholders Equity
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUR acts – 0.02% Pay Interest Rate Swaps ,000 Floating (EUR 6 mon,000 Floa	Currency PLN EUR RENCY CONTR	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500%	EUR EUR	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026	Unrealised Loss EUR (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307	Shareholders Equity (0.00 (0.00 (0.00) (0.00) Shareholders Equity 0.04 0.02
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps ,000 Floating (EUR 6 mon	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500%	EUR	30/06/2023 17/08/2023 Maturity Date	Unrealised Loss EUR (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541	\$\text{Shareholders} \text{Equit}\$ (0.00 (0.00) (0.00) (0.00) \$\text{\$\sigma o \text{Shareholders} \text{Equit}}\$ \$\text{\$0.04}\$ 0.04 0.05
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED	Amount Bought 21,654 5,037,182 PLOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps Floating (EUR 6 mon ,000 Floating (EUR 6 mon ,000 Floating (EUR 6 mon	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500%	EUR EUR	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026	Unrealised (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541 66,230	Shareholders
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps ,000 Floating (EUR 6 mon	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500%	EUR EUR	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026	Unrealised Loss EUR (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541	Shareholders
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED TOTAL UNRE	Amount Bought 21,654 5,037,182 PLOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps Floating (EUR 6 mon ,000 Floating (EUR 6 mon ,000 Floating (EUR 6 mon	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500%	EUR EUR	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026	Unrealised Loss EUR (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541 66,230 Unrealised Unrealised	Shareholders
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED TOTAL UNRE Net Local Notional	Amount Bought 21,654 5,037,182 PLOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps Floating (EUR 6 mon ,000 Floating (EUR 6 mon ,000 Floating (EUR 6 mon	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500%	EUR EUR	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026	Unrealised Loss EUR (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541 66,230 66,230	Shareholders Equit (0.00 (0.00 (0.00 Shareholders Equit 0.00 0.00 0.00 Shareholders
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED TOTAL UNRE Net Local Notional Amount	Amount Bought 21,654 5,037,182 LOSS ON FORWARD CUF acts - 0.02% Pay Interest Rate Swaps ,000 Floating (EUR 6 mon ,000	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500% Fixed 2.500% Fixed 2.500%	EUR EUR EUR Currency	30/06/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2033 Maturity Date	Unrealised (320) (3,714) (4,034) Unrealised Gain EUR 39,382 24,307 2,541 66,230 G6,230 Unrealised Loss EUR	Shareholders Equity (0.00 (0.00) (0.00) % o Shareholders Equity 0.00 0.00 0.00 Shareholders Equity
Currency EUR SEK UNREALISED Swap Contra Net Local Notional Amount 10,470 5,030 250 UNREALISED TOTAL UNRE	Amount Bought 21,654 5,037,182 PLOSS ON FORWARD CUF Acts - 0.02% Pay Interest Rate Swaps ,000 Floating (EUR 6 mon ,000 Floating (EUR 6 mon ,000 Floating (EUR 6 mon)00 Floating (EUR 6 mon)00 Floating (EUR 6 mon)10 GAIN ON INTEREST RATE ALISED GAIN ON SWAP C Pay Interest Rate Swaps ,000 Fixed 2.500%	Currency PLN EUR RRENCY CONTR th EURIBOR) th EURIBOR) th EURIBOR)	Amount Sold 100,000 437,575 ACTS HELD FOR HEDGING PURPOSES Receive Fixed 2.500% Fixed 2.500% Fixed 2.500%	EUR EUR EUR	30/06/2023 17/08/2023 17/08/2023 Maturity Date 21/06/2025 21/06/2026 21/06/2033	Unrealised	Shareholders Equity (0.00 (0.0

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
400,000	Credit Default Swaps Floating (iTraxx Europe Crossover Series 36 Version 1)	Fixed 5.000%	EUR	20/12/2026	(426)	(0.00)
UNREALISED LOS	SS ON CREDIT DEFAULT SWAPS				(426)	(0.00)
TOTAL UNREALIS	SED LOSS ON SWAP CONTRACTS				(40,056)	(0.04)
MARKET VALUE (cost EUR 125,587	OF INVESTMENTS 7,451)				112,166,675	97.94
OTHER ASSETS A	AND LIABILITIES				2,368,059	2.06
SHAREHOLDERS	' EQUITY				114,534,734	100.00
TOTAL INVESTME	ENTS				Market Value EUR	% of Shareholders' Equity
Total Investments excl	uding derivatives (cost EUR 125,587,451)				112,194,856	97.96
Unrealised gain on fut	ures contracts				527	0.00
Unrealised loss on fut	ures contracts				(27,402)	(0.02)
Unrealised gain on for	ward currency contracts				2,699	0.01
	ward currency contracts				(296,486)	(0.26)
Unrealised gain on for	ward currency contracts held for hedging purpor	ses			270,341	0.23
	ward currency contracts held for hedging purpos	ses			(4,034)	(0.00)
Unrealised gain on sw					66,230	0.06
Unrealised loss on sw	•				(40,056)	(0.04)
Other Assets and Liab	pilities				2,368,059	2.06
Shareholders' Equ	uitv			·	114,534,734	100.00

The Futures Commission Merchant was Goldman Sachs International.

The counterparties for forward currency contracts were Bank of America NA, Deutsche Bank AG, HSBC Bank PLC, 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.

The maximum individual counterparty exposure as at 31 May 2023 is 0.11% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 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.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) A related party to Goldman Sachs Funds.
- $^{\rm (g)}$ The yield for this fund as at 31 May 2023 was 3.215%.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

Holdings	3	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transfe	erable se	curities admitted to an official exchange listing					
Bonds	- 88.63%						
Argentir		Argentina Government International Bond ^(c)	USD	0.500%	09/07/2030	53,303	0.23
Australi	a						
	50,000	Westpac Banking Corp. (d)	USD	2.894%	04/02/2030	46,666	0.20
Austria	100.000	Benteler International AG	EUR	9.375%	15/05/2028	108,504	0.46
Benin	100,000	Benteler International AC	LOIX	3.37370	13/03/2020	100,004	0.40
Delilli	100,000	Benin Government International Bond	EUR	4.875%	19/01/2032	79,649	0.34
Brazil					_		
	200,000	Banco do Brasil SA ^(d)	USD	6.250%	Perp.	174,371	0.75
Canada	125.000	Bank of Nova Scotia	GBP	1.250%	17/12/2025	138,413	0.59
		Garda World Security Corp.	USD	7.750%	15/02/2028	19,993	0.09
		GFL Environmental, Inc.	USD	4.000%	01/08/2028	148,869	0.64
	85,000	Intelligent Packaging Ltd. Finco, Inc. / Intelligent Packaging Ltd. Co-Issuer LLC	USD	6.000%	15/09/2028	70,998	0.30
						378,273	1.62
Cavman	Islands					0.0,2.0	1.02
Ouyman		Transocean Titan Financing Ltd.	USD	8.375%	01/02/2028	20,247	0.09
	158,000	Transocean, Inc.	USD	11.500%	30/01/2027	162,108	0.69
	10,000	Transocean, Inc.	USD	8.750%	15/02/2030	9,999	0.04
						192,354	0.82
Colomb		Formatical CA	USD	C 0750/	20/04/2020	00.226	0.24
		Ecopetrol SA	020	6.875%	29/04/2030	80,336	0.34
Dominio	an Repub 150,000	Dominican Republic International Bond	USD	4.875%	23/09/2032	126,562	0.54
Finland							
	100,000	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	108,248	0.46
France	100.000	Banque Federative du Credit Mutuel SA	EUR	4.125%	13/03/2029	108,330	0.46
		BNP Paribas SA ^(d)	EUR	3.875%	23/02/2029	106,509	0.46
		BPCE SA ^(d)	EUR	5.125%	25/01/2035	104,838	0.45
		Credit Agricole SA	EUR	3.875%	20/04/2031	106,453	0.45
		Electricite de France SA ^(d) La Mondiale SAM	EUR EUR	5.000% 0.750%	Perp. 20/04/2026	99,683 194,851	0.43 0.83
	200,000	La Mondiale SAM	LOIX	0.730%	20/04/2020		
						720,664	3.08
German		Deutsche Bank AG ^(d)	USD	2.222%	18/09/2024	147,264	0.63
	300,000	Deutsche Bank AG ^(d)	USD	2.129%	24/11/2026	265,965	1.14
		TK Elevator Holdco GmbH	USD	7.625%	15/07/2028	193,195	0.82
	100,000	TUI Cruises GmbH	EUR	6.500%	15/05/2026	98,189	0.42
						704,613	3.01
India	200.000	Adani Ports & Special Economic Zone Ltd.	USD	3.375%	24/07/2024	192,521	0.82
Indones							
		Perusahaan Penerbit SBSN Indonesia III	USD	2.550%	09/06/2031	173,024	0.74
Ireland		40					
		AlB Group PLC ^(d)	EUR	2.875%	30/05/2031	97,081	0.42
		Bank of Ireland Group PLC ^(d) Permanent TSB Group Holdings PLC ^(d)	EUR EUR	1.875% 6.625%	05/06/2026 25/04/2028	177,298 108,178	0.76 0.46
	100,000	remailent 13b Group Holdings FLC+	LOIX	0.023 //	23/04/2020		
Isle Of N	/lan					382,557	1.64
isie Of N		Gohl Capital Ltd.	USD	4.250%	24/01/2027	187,885	0.80
Italy		(4)					
		Enel SpA ^(d)	EUR	6.625%	Perp.	107,502	0.46
	100,000	Enel SpA—Series 6.5Y ^(d)	EUR	1.375%	Perp.	86,985	0.37
						194,487	0.83

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
Japan	,					
100,000	ORIX Corp.	EUR	4.477%	01/06/2028	108,267	0.46
Kazakhstan						
200,000	KazMunayGas National Co. JSC	USD	3.500%	14/04/2033	150,396	0.64
Luxembourg	Allian France Halding OA	EUD	0.0000/	45/05/0007	04.400	0.00
	Altice France Holding SA Blackstone Property Partners Europe Holdings SARL	EUR EUR	8.000% 2.200%	15/05/2027 24/07/2025	61,123 195,717	0.26 0.84
	Logicor Financing SARL	EUR	3.250%	13/11/2028	179,190	0.76
	MHP Lux SA	USD	6.950%	03/04/2026	104,625	0.45
					540,655	2.31
Marrian					540,055	2.31
Mexico 200.000	Banco Mercantil del Norte SA ^(d)	USD	7.625%	Perp.	179,311	0.77
	BBVA Bancomer SA ^(d)	USD	5.125%	18/01/2033	176,400	0.75
200,000	Mexico City Airport Trust	USD	5.500%	31/10/2046	152,851	0.65
400,000	Mexico Government International Bond	USD	2.659%	24/05/2031	332,973	1.42
200,000	Trust Fibra Uno	USD	4.869%	15/01/2030	169,460	0.73
					1,010,995	4.32
Morocco						
200,000	Morocco Government International Bond	USD	3.000%	15/12/2032	157,983	0.68
Netherlands						
	Cooperatieve Rabobank UA ^(d)	EUR	3.250%	Perp.	175,933	0.75
	Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	60,155	0.26
	Elastic NV	USD	4.125%	15/07/2029	64,089	0.27
	Heimstaden Bostad Treasury BV Heimstaden Bostad Treasury BV	EUR EUR	1.375% 7.915%	03/03/2027 13/04/2028	83,950 81,769	0.36 0.35
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	178,891	0.33
	ING Groep NV ^(d)	USD	4.017%	28/03/2028	189,810	0.81
	Metinvest BV	USD	7.650%	01/10/2027	122,000	0.52
	MV24 Capital BV	USD	6.748%	01/06/2034	151,833	0.65
300,000	Prosus NV	EUR	2.031%	03/08/2032	226,630	0.97
	United Group BV	EUR	4.625%	15/08/2028	85,690	0.37
100,000	Ziggo BV	EUR	2.875%	15/01/2030	83,215	0.36
					1,503,965	6.43
Panama						
215,000	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	171,278	0.73
Puerto Rico	Denviles les	HCD	7.0500/	12/02/2020	60.400	0.20
	Popular, Inc.	USD	7.250%	13/03/2028	69,499	0.30
Romania	Romanian Government International Bond	EUR	2.875%	26/05/2028	190,343	0.81
	Romanian Government International Bond	EUR	2.625%	02/12/2040	18,901	0.08
					209,244	0.89
Senegal 120 000	Senegal Government International Bond	EUR	5.375%	08/06/2037	79,892	0.34
	Conogan Coroninant Maniadonal Sona	2011	0.0.070	00,00,200.	70,002	
Singapore 25,000	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	25,029	0.11
Spain						
100,000	Banco Santander SA ^(d)	GBP	2.250%	04/10/2032	99,820	0.43
100,000		GBP	1.500%	03/12/2026	108,542	0.46
100,000	CaixaBank SA ^(d)	EUR	3.750%	15/02/2029	105,016	0.45
					313,378	1.34
Supranationals						
	African Export-Import Bank	USD	3.798%	17/05/2031	162,546	0.69
	American Airlines, Inc. / AAdvantage Loyalty IP Ltd.	USD	5.750%	20/04/2029	64,917	0.28
	Titan Acquisition Ltd. / Titan Co-Borrower LLC VistaJet Malta Finance PLC / Vista Management Holding, Inc.	USD USD	7.750% 7.875%	15/04/2026 01/05/2027	128,150 10,859	0.55 0.05
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. VistaJet Malta Finance PLC / Vista Management Holding, Inc.	USD	6.375%	01/05/2027	81,622	0.05
102,000	Visites Change Finance F 20 / Visite Management Florally, III.	000	0.07076	0 1,02/2030		
					448,094	1.92

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Sweden	Heimstaden Bestad AB	EUR	1 1250/	21/01/2026	88,789	0.38
	Heimstaden Bostad AB Verisure Midholding AB	EUR	1.125% 5.250%	15/02/2029	182,352	0.38
					271,141	1.16
Switzerland	(d)					
	Credit Suisse Group AG ^(d)	EUR	7.750%	01/03/2029	118,339	0.51
Turkey 200,000	Turkey Government International Bond	USD	7.625%	26/04/2029	183,018	0.78
Ukraine	Ukraine Government International Bond	USD	7.750%	01/09/2028	39,085	0.17
United Arab Emir			7.70070	01/00/2020		
	NBK Tier 1 Ltd. ^(d)	USD	3.625%	Perp.	172,961	0.74
United Kingdom	A in Disc(d)	ODD	0.4050/	4.444.10000	00.005	0.00
50,000 200,000		GBP USD	6.125% 3.650%	14/11/2036 16/03/2025	60,895 192,262	0.26 0.82
	M&G PLC ^(d)	GBP	3.875%	20/07/2049	120.009	0.51
200,000	(-D	USD	4.302%	08/03/2029	186,578	0.80
100,000	To the second se	GBP	4.625%	07/05/2031	101,440	0.43
	Santander UK Group Holdings PLC ^(d)	USD	1.532%	21/08/2026	358,268	1.53
91,000	TechnipFMC PLC	USD	6.500%	01/02/2026	90,636	0.39
200,000	Virgin Money UK PLC ^(d)	GBP	9.250%	Perp.	235,332	1.01
	Vodafone Group PLC ^(d)	USD	7.000%	04/04/2079	62,899	0.27
25,000	Vodafone Group PLC ^(d)	USD	4.125%	04/06/2081	20,016	0.09
					1,428,335	6.11
United States	Acadia Healthcare Co., Inc.	USD	5.000%	15/04/2029	19,383	0.08
74,000	•	USD	6.000%	01/08/2029	62,152	0.00
	AdaptHealth LLC	USD	5.125%	01/03/2030	30,367	0.13
	AG Issuer LLC	USD	6.250%	01/03/2028	48,998	0.21
	AG TTMT Escrow Issuer LLC	USD	8.625%	30/09/2027	12,175	0.05
175,000	Air Lease Corp.	USD	2.875%	15/01/2026	162,713	0.70
22,000	Allegiant Travel Co.	USD	7.250%	15/08/2027	21,866	0.09
53,000	Allen Media LLC / Allen Media Co-Issuer, Inc.	USD	10.500%	15/02/2028	29,237	0.12
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	USD	6.750%	15/10/2027	36,509	0.16
	Allied Universal Holdco LLC / Allied Universal Finance Corp.	USD	9.750%	15/07/2027	41,409	0.18
	Allied Universal Holdco LLC / Allied Universal Finance Corp.	USD	6.000%	01/06/2029	60,155	0.26
25,000	· · · · · · · · · · · · · · · · · · ·	USD	5.150%	02/03/2028	25,245	0.11
	Amgen, Inc.	USD	5.250%	02/03/2030	75,605	0.32
	Amgen, Inc.	USD	4.200%	01/03/2033	46,863	0.20
50,000	Amgen, Inc. Anheuser-Busch InBev Worldwide, Inc.	USD USD	5.250% 4.500%	02/03/2033 01/06/2050	50,266 45,459	0.21 0.19
	APi Group DE, Inc.	USD	4.125%	15/07/2029	65,984	0.19
	APX Group, Inc.	USD	5.750%	15/07/2029	68,595	0.29
	Arcosa, Inc.	USD	4.375%	15/04/2029	119,062	0.51
51,000		USD	4.625%	15/11/2029	44,919	0.19
27,000		USD	5.000%	15/02/2032	23,204	0.10
22,000	ASP Unifrax Holdings, Inc.	USD	5.250%	30/09/2028	17,291	0.07
	AssuredPartners, Inc.	USD	5.625%	15/01/2029	8,667	0.04
97,000	AthenaHealth Group, Inc.	USD	6.500%	15/02/2030	79,658	0.34
	Avient Corp.	USD	7.125%	01/08/2030	33,461	0.14
	Bank of America Corp. (d)	USD	2.972%	04/02/2033	121,760	0.52
	Bank of America Corp. (d)	USD	4.571%	27/04/2033	50,853	0.22
	BCPE Empire Holdings, Inc.	USD	7.625%	01/05/2027	80,351	0.34
	Booking Holdings, Inc.	EUR	4.750%	15/11/2034	114,120	0.49
.,	Broadcom, Inc.	USD	3.137%	15/11/2035	57,159	0.24
	Broadcom, Inc. BroadStreet Partners, Inc.	USD	3.187%	15/11/2036	74,855	0.32
	Cargill, Inc.	USD EUR	5.875% 3.875%	15/04/2029 24/04/2030	92,709 107,812	0.40 0.46
	Cargo Aircraft Management, Inc.	USD	4.750%	01/02/2028	50,763	0.40
	Cargo Aircraft Management, Inc.—Series APRI	USD	4.750%	01/02/2028	30,763	0.22
	Castle US Holding Corp.	USD	9.500%	15/02/2028	17,526	0.13
	CCO Holdings LLC / CCO Holdings Capital Corp.	USD	4.750%	01/02/2032	87,575	0.37
	Charter Communications Operating LLC / Charter Communications					
20,000	Operating Capital	USD	4.908% 5.875%	23/07/2025	68,959 76,095	0.29 0.33
	Cinemark USA, Inc. Citigroup, Inc.	USD GBP	5.875% 2.750%	15/03/2026 24/01/2024	76,095 121,551	0.33
	Citigroup, Inc.	USD	4.450%	29/09/2027	72,151	0.52
70,000	- V T1	500	0070	20,00,2021	,	0.01

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
		Currency	interest Nate	maturity Date.	030	
Bonds – (Continuous London Lon	,					
33,000	Citigroup, Inc. (d)	USD	3.785%	17/03/2033	29,316	0.13
43,000	Citigroup, Inc. ^(d)	USD	3.875%	Perp.	35,908	0.15
	Citigroup, Inc.—Series V ^(d)	USD	4.700%	Perp.	36,448	0.16
	Citigroup, Inc.—Series W ^(d)	USD	4.000%	Perp.	18,068	0.08
	Clarivate Science Holdings Corp.	USD USD	3.875%	01/07/2028	123,859	0.53
	Clarivate Science Holdings Corp. Cleveland-Cliffs, Inc.	USD	4.875% 6.750%	01/07/2029 15/04/2030	112,066 113,893	0.48 0.49
	Cleveland-Cliffs, Inc.	USD	4.875%	01/03/2031	22,321	0.10
	CNX Midstream Partners LP	USD	4.750%	15/04/2030	35,850	0.15
50,000	Constellation Brands, Inc.	USD	4.750%	09/05/2032	48,685	0.21
	Cornerstone Building Brands, Inc.	USD	6.125%	15/01/2029	57,290	0.24
	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	62,857	0.27
	CVS Health Corp.	USD	4.780%	25/03/2038	23,074	0.10
	DaVita, Inc. Dealer Tire LLC / DT Issuer LLC	USD USD	3.750% 8.000%	15/02/2031 01/02/2028	67,923 50,521	0.29 0.22
	Dealer Tire LLC / DT Issuer LLC—Series DEC	USD	8.000%	01/02/2028	19,268	0.08
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	74,929	0.32
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc.	USD	5.875%	15/08/2027	129,951	0.56
	DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc.—Series DEC	USD	5.875%	15/08/2027	73,374	0.31
25,000	Discovery Communications LLC	USD	4.125%	15/05/2029	22,793	0.10
50,000	Expedia Group, Inc.	USD	3.250%	15/02/2030	43,307	0.19
34,000	Ford Motor Co.	USD	4.750%	15/01/2043	25,153	0.11
	Foundation Building Materials, Inc.	USD	6.000%	01/03/2029	60,459	0.26
	Freedom Mortgage Corp.	USD	6.625%	15/01/2027	86,670	0.37
	Frontier Communications Holdings LLC	USD	5.000%	01/05/2028	11,787	0.05
	General Electric Co.	USD	6.750%	15/03/2032	29,315	0.13
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	GBP USD	2.350% 3.850%	03/09/2025	114,348 23,235	0.49 0.10
	Getty Images, Inc.	USD	9.750%	05/01/2028 01/03/2027	138,930	0.59
	Global Infrastructure Solutions, Inc.	USD	5.625%	01/06/2029	87,221	0.37
	Global Infrastructure Solutions, Inc.	USD	7.500%	15/04/2032	27,247	0.12
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	68,195	0.29
42,000	GYP Holdings III Corp.	USD	4.625%	01/05/2029	36,800	0.16
160,000	H-Food Holdings LLC / Hearthside Finance Co., Inc.	USD	8.500%	01/06/2026	64,198	0.27
	Hillenbrand, Inc. Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	3.750%	01/03/2031	98,238	0.42
	Borrower Esc	USD	5.000%	01/06/2029	130,671	0.56
	Howmet Aerospace, Inc.	USD	5.950%	01/02/2037	108,491	0.46
	iHeartCommunications, Inc. Imola Merger Corp.	USD USD	8.375% 4.750%	01/05/2027 15/05/2029	37,074 165,150	0.16 0.71
	Intel Corp.	USD	5.200%	10/02/2033	27,160	0.12
	ITT Holdings LLC	USD	6.500%	01/08/2029	72,057	0.31
	JPMorgan Chase & Co. ^(d)	USD	4.586%	26/04/2033	27,757	0.12
	KB Home	USD	7.250%	15/07/2030	35,600	0.15
51,000	Kinetik Holdings LP	USD	5.875%	15/06/2030	48,253	0.21
	LCM Investments Holdings II LLC	USD	4.875%	01/05/2029	89,160	0.38
	LGI Homes, Inc.	USD	4.000%	15/07/2029	65,834	0.28
	Lowe's Cos., Inc.	USD	5.150%	01/07/2033	74,875	0.32
	Lowe's Cos., Inc. Madison IAQ LLC	USD USD	4.250%	01/04/2052 30/06/2028	19,871	0.08
	MajorDrive Holdings IV LLC	USD	4.125% 6.375%	01/06/2029	5,201 57,757	0.02 0.25
	Marriott International, Inc.	USD	4.900%	15/04/2029	24,541	0.10
	Marriott International, Inc.—Series FF	USD	4.625%	15/06/2030	48,041	0.21
	Marriott Ownership Resorts, Inc.	USD	4.500%	15/06/2029	23,154	0.10
65,000	Matador Resources Co.	USD	6.875%	15/04/2028	64,626	0.28
42,000	Match Group Holdings II LLC	USD	3.625%	01/10/2031	34,205	0.15
	Medline Borrower LP	USD	3.875%	01/04/2029	18,973	0.08
	Medline Borrower LP	USD	5.250%	01/10/2029	120,680	0.52
	Morgan Stanley ^(d)	USD	2.484%	16/09/2036	37,724	0.16
	Morgan Stanley ^(d)	USD	5.948%	19/01/2038	24,762	0.11
	MPT Operating Partnership LP / MPT Finance Corp. Nabors Industries, Inc.	GBP USD	2.550% 7.375%	05/12/2023 15/05/2027	118,843	0.51 0.43
	Nationstar Mortgage Holdings, Inc.	USD	5.500%	15/05/2027	100,792 47,851	0.43
	Navient Corp.	USD	5.000%	15/03/2027	120,398	0.51
	NFP Corp.—Series JAN	USD	6.875%	15/08/2028	44,160	0.19
	NFP Corp.—Series SEP	USD	6.875%	15/08/2028	90,820	0.39
	Noble Finance II LLC	USD	8.000%	15/04/2030	35,562	0.15
	Northern Oil and Gas, Inc.	USD	8.750%	15/06/2031	19,718	0.08
	NuStar Logistics LP	USD	5.625%	28/04/2027	140,802	0.60
25,000	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	27,378	0.12

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (0	·	Heb	2.0750/	25/02/2024	40 500	0.10
	Oracle Corp. Oracle Corp.	USD USD	2.875% 6.250%	25/03/2031 09/11/2032	42,566 26,441	0.18 0.11
	Oracle Corp.	USD	4.900%	06/02/2033	24,135	0.10
	Oracle Corp.	USD	3.950%	25/03/2051	36,497	0.16
50,000	Oracle Corp.	USD	6.900%	09/11/2052	54,358	0.23
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	74,106	0.32
	Pike Corp.	USD	5.500%	01/09/2028	105,739	0.45
	PNC Financial Services Group, Inc.—Series V ^(d) Presidio Holdings, Inc.—Series MAR	USD USD	6.200% 8.250%	Perp. 01/02/2028	88,909 5,528	0.38 0.02
	Rand Parent LLC	USD	8.500%	15/02/2030	55,892	0.02
	Range Resources Corp.	USD	4.750%	15/02/2030	25,509	0.11
	Regal Rexnord Corp.	USD	6.300%	15/02/2030	45,066	0.19
183,000	Scripps Escrow, Inc.	USD	5.875%	15/07/2027	141,927	0.61
	Sealed Air Corp.	USD	6.875%	15/07/2033	65,926	0.28
	Sealed Air Corp. / Sealed Air Corp. US	USD	6.125%	01/02/2028	4,975	0.02
61,000		USD	5.250%	15/08/2029	54,754	0.23
	Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc. Sinclair Television Group, Inc.	USD USD	4.625% 5.125%	01/11/2026 15/02/2027	11,235 19,869	0.05 0.08
	Sonic Automotive, Inc.	USD	4.625%	15/11/2029	30,657	0.08
43,000		USD	4.875%	15/11/2031	34,273	0.15
125,000	Spirit AeroSystems, Inc.	USD	4.600%	15/06/2028	103,119	0.44
	Spirit AeroSystems, Inc.	USD	9.375%	30/11/2029	26,747	0.11
	SRS Distribution, Inc.	USD	6.125%	01/07/2029	66,774	0.29
	Standard Industries, Inc.	USD	4.375%	15/07/2030	40,794	0.17
	Starbucks Corp.	USD	3.000%	14/02/2032	43,794	0.19
	Starbucks Corp.	USD	4.800%	15/02/2033	24,895	0.11
120,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp. Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (c)	USD USD	5.750% 9.000%	15/04/2025 15/10/2026	49,020	0.21 0.49
	Tenet Healthcare Corp.	USD	6.125%	01/10/2028	114,109 62,666	0.49
	Tenet Healthcare Corp.	USD	6.125%	15/06/2030	29,121	0.12
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	34,249	0.15
	T-Mobile USA, Inc.	USD	3.375%	15/04/2029	45,366	0.19
25,000	T-Mobile USA, Inc.	USD	2.700%	15/03/2032	20,741	0.09
100,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	100,150	0.43
	TransDigm, Inc.	USD	5.500%	15/11/2027	135,935	0.58
	Triumph Group, Inc.	USD	7.750%	15/08/2025	107,103	0.46
	Triumph Group, Inc.	USD	9.000%	15/03/2028	45,636	0.19
	Unisys Corp. United Natural Foods, Inc.	USD USD	6.875% 6.750%	01/11/2027 15/10/2028	37,151 109,897	0.16 0.47
	United Wholesale Mortgage LLC	USD	5.500%	15/11/2025	30,926	0.47
	United Wholesale Mortgage LLC	USD	5.500%	15/04/2029	75,477	0.32
	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	73,840	0.32
	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	48,153	0.21
75,000	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	78,241	0.33
	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	20,660	0.09
	Urban One, Inc.	USD	7.375%	01/02/2028	91,570	0.39
	US Foods, Inc.	USD	4.750%	15/02/2029	58,549	0.25
	USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	160,961	0.69
	Venture Global LNG, Inc. Vertiv Group Corp.	USD USD	8.125% 4.125%	01/06/2028 15/11/2028	75,632 94,302	0.32 0.40
	Waste Pro USA, Inc.	USD	5.500%	15/02/2026	136,808	0.58
	WR Grace Holdings LLC	USD	5.625%	15/08/2029	61,072	0.26
	XPO Escrow Sub LLC	USD	7.500%	15/11/2027	41,144	0.18
					9,828,517	42.01
TOTAL BONDS (cost USD 24,361	1.011)				20 724 000	90.62
(6051 030 24,367	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				20,734,088	88.63 % of
Holdings	Security Description				Market Value USD	Shareholders'
Common Stock	s – 0.12%					
Luxembourg 1,094	Intelsat Emergence SA				28,553	0.12
TOTAL COMMON					20 552	0.40
(cost USD 67,391	•				28,553	0.12
Mutual Funds – Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	\(e)(f)			105 100	1 70
400,186	Gordinan Gardis OGG Treasury Liquid Reserves Fund (A Distribution Class)	<i>y</i>			405,186	1.73

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds -						
,	iShares Core EUR Corp. Bond UCITS ETF				12,260	0.05
	iShares GBP Corp. Bond UCITS ETF				231,352	0.99
136	iShares USD Corp. Bond UCITS ETF Class D				13,861	0.06
					662,659	2.83
TOTAL MUTUAL (cost USD 667,04					662,659	2.83
TOTAL TRANSF (cost USD 25,09	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 5,442)	G			21,425,300	91.58
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Transferable se	ecurities dealt in another regulated market					
	t Backed Obligations – 8.57%					
United States	Federal Home Loan Mortgage Corp. (FHLMC) ^(d)	USD	7.173%	25/05/2042	55,102	0.24
	Government National Mortgage Association (GNMA) TBA ^(g)	USD	4.500%	20/06/2053	967,378	4.13
	Government National Mortgage Association (GNMA) TBA ^(g)	USD	5.000%	20/06/2053	982,867	4.20
					2,005,347	8.57
TOTAL AGENCII (cost USD 2,038	ES ASSET BACKED OBLIGATIONS				2,005,347	8.57
-						
Non-Agencies A Cayman Islands	Asset Backed Obligations – 4.25%					
	Bain Capital Credit CLO 2019-1X Class DR ^(d)	USD	8.715%	19/04/2034	230,775	0.99
	Bain Capital Credit CLO 2021-2X Class D ^(d)	USD	8.410%	16/07/2034	454,831	1.94
250,000	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class DR ^(d)	USD	8.500%	20/04/2031	236,407	1.01
					922,013	3.94
United States	0	1100	0.4700/	05/04/0040	07.044	0.40
	Connecticut Avenue Securities Trust 2022-R05 Class 2B1 ^(d) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(d)	USD USD	9.473% 7.973%	25/04/2042 25/04/2042	37,941 33,804	0.16 0.15
34,000	Confidence Avenue Securities Trust 2022-1005 Class 2M2	03D		23/04/2042	71,745	0.13
TOTAL NON-AG	ENCIES ASSET BACKED OBLIGATIONS				71,745	0.51
(cost USD 1,072	,000)				993,758	4.25
TOTAL TRANSF (cost USD 3,110	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,106)				2,999,105	12.82
Other Transfera	able Securities					
Bonds - 0.00%						
Luxembourg						
117,000	Intelsat Jackson Holdings SA ^(h)	USD	5.500%	01/08/2023	0	0.00
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Rights – 0.01%						
Luxembourg 228	Intelsat Jackson Holdings SA				1,358	0.01
TOTAL RIGHTS (cost USD nil)					1,358	0.01
TOTAL OTHER 1 (cost USD nil)	TRANSFERABLE SECURITIES				1,358	0.01
	E OF INVESTMENTS EXCLUDING DERIVATIVES				<u> </u>	
(cost USD 28,20					24,425,763	104.41

Futures Con	stracts – (0.16%)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
	EUR						
1	German Federal Republic Bon	ds 2YR Futures 08/06/202	23	Long	112,717	987	0.00
13	USD US Treasury Notes 10YR Futu	res 20/09/2023		Long	1,487,484	4,761	0.02
	US Treasury Notes 5YR Future			Long	327,211	1,734	0.01
					1,814,695	6,495	0.03
UNREALISED	GAIN ON FUTURES CONT	RACTS				7,482	0.03
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	CAD						
2	Canadian Government Bond 1	0YR Futures 20/09/2023		Long	180,786	(749)	(0.00)
2	EUR German Federal Republic Bon	ds 10YR Futures 08/06/2	023	Long	289,809	(4,997)	(0.02)
(8)	German Federal Republic Bon			Short	(1,007,443)	(17,767)	(0.08)
				_	(717,634)	(22,764)	(0.10)
	USD						
(5)	US Treasury Long Bond Future			Short	(640,000)	(6,133)	(0.03)
10 (2)	US Treasury Notes 2YR Future US Treasury Ultra Long Bond			Long Short	2,059,219 (272,500)	(2,031) (3,578)	(0.01)
(10)			3	Short	(1,202,969)	(8,594)	(0.04)
(1-7)	,g				(56,250)	(20,336)	(0.09)
LINREALISED	LOSS ON FUTURES CONT	TRACTS			(00,200)	(43,849)	(0.19)
						(40,040)	(0.10)
Forward Cui	rrency Contracts – 0.47%					Unanaliaad	0/
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders Equity
USD	49,813	AUD	75,263		21/06/2023	1,015	0.01
USD	48,467	NOK	514,275		21/06/2023	2,330	0.01
USD	49,813	NZD	81,553		21/06/2023	910	0.00
USD USD	53,179 4,991,215	SEK EUR	566,678 4,555,596		21/06/2023 26/06/2023	991 120,099	0.00 0.51
USD	1,432,292	GBP	1,143,178		08/08/2023	15,299	0.07
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS				140,644	0.60
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equity
CHF	133,660	USD	147,748		21/06/2023	(974)	(0.01
JPY	16,538,288	USD	125,585		21/06/2023	(7,249)	(0.03)
USD	69,335	CAD	95,464		21/06/2023	(789)	(0.01)
USD	67,988	EUR	64,082		21/06/2023	(512)	(0.00)
USD EUR	61,257 675,755	GBP USD	51,643 740,719		21/06/2023 26/06/2023	(2,698) (18,161)	(0.01)
	LOSS ON FORWARD CUR		·			(30,383)	(0.13)
Share Class	Specific Forward Curren	cy Contracts – (0.09	9%)				
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders Equity
USD	4,882,058	EUR	4,437,871		26/06/2023	136,821	0.59
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPO	SES		136,821	0.59
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equity
AUD	129,496	USD	85,582		06/06/2023	(1,668)	(0.01)
EUR	5,259,943	USD	5,754,916		26/06/2023	(130,672)	(0.56)
SGD	127,646	USD	95,876		20/07/2023	(1,436)	(0.00)

Share Olera Sura	ifia Famoud Communic Canton	4- (O-v4:vd)				
Snare Class Spec	ific Forward Currency Contrac	ts – (Continued) Amount		Maturity	Unrealised Loss	% of Shareholders
Currency	Bought Currency	Sold		Date	USD	Equity
GBP USD	1,896,704 USD 26,208 GBP	2,376,105 21,184		08/08/2023 08/08/2023	(25,101) (50)	(0.11)
UNREALISED LOS	S ON FORWARD CURRENCY CO	NTRACTS HELD FOR HEDGING PURPOSES			(158,927)	(0.68)
Swap Contracts -	- 0.03%				Unrealised	% of
Notional					Gain	Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
660,000	Interest Rate Swaps) Fixed 2.500%	EUR	21/06/2028	5,338	0.02
250,000	Floating (EUR 6 month EURIBOR Fixed 3.500%	Floating (GBP 1 month SONIA)	GBP	21/06/2028	6,749	0.02
UNREALISED GAIN	N ON INTEREST RATE SWAPS	,			12,087	0.05
					,	
2,450,000	Credit Default Swaps Floating (The Markit CDX North A	merica Fixed 1.000%	USD	20/06/2025	14,045	0.06
2,100,000	Investment Grade 34 Index)		002	20,00,2020	,	0.00
350,000	Floating (The Markit CDX North A Investment Grade 38 Version 1 In		USD	20/06/2027	2,635	0.01
200,000	Floating (The Markit CDX North A Investment Grade 39 Version 1 In	merica Fixed 1.000%	USD	20/12/2027	934	0.01
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS	,			17,614	0.08
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				29,701	0.13
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	Interest Rate Swaps					
280,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2026	(1,475)	(0.01)
570,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2030	(5,445)	(0.02)
220,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(2,548)	(0.01)
70,000 10,000	Fixed 2.500% Floating (EUR 6 month EURIBOR	Floating (EUR 6 month EURIBOR)) Fixed 2.250%	EUR EUR	21/06/2043 21/06/2053	(60) (110)	(0.00)
		, I IAGG 2.20076	2011	21/00/2000		. ,
UNREALISED LOS	S ON INTEREST RATE SWAPS				(9,638)	(0.04)
7,600,000	Credit Default Swaps	merica Fixed 1.000%	USD	20/06/2026	(12 496)	(0.06)
7,000,000	Floating (The Markit CDX North A Investment Grade 36 Version 1 In		03D	20/06/2026	(13,486)	(0.06)
350,000	Floating (Markit CDX North Ameri Investment Grade 40 Version 1 In		USD	20/06/2028	(399)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(13,885)	(0.06)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(23,523)	(0.10)
MARKET VALUE O (cost USD 28,205,5					24,483,729	104.66
OTHER ASSETS A					(1,089,429)	(4.66)
SHAREHOLDERS'	EQUITY				23,394,300	100.00
					larket Value	% of Shareholders
TOTAL INVESTME	NTS			IV	USD	Equity
	ding derivatives (cost USD 28,205,548)				24,425,763	104.4
Unrealised gain on futu Unrealised loss on futu					7,482 (43,849)	0.03
Unrealised gain on forw					(43,649) 140,644	(0.19)
Unrealised loss on forw					(30,383)	(0.13)
	vard currency contracts held for hedging p	ourposes			136,821	0.59
-	vard currency contracts held for hedging p	·			(158,927)	(0.68
Unrealised gain on swa					29,701	0.13
Unrealised loss on swa					(23,523)	(0.10
Other Assets and Liabil	lities				(1,089,429)	(4.66
Shareholders' Equ	14.				23,394,300	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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, State Street Bank & Trust and Westpac Banking Corp.

The counterparty for swap contracts was Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2023 is 0.60% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (e) A related party to Goldman Sachs Funds.
- $^{(f)}\,\,$ The yield for this fund as at 31 May 2023 was 5.133%.
- (9) TBA (70 Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- $^{\mbox{\scriptsize (h)}}$ Valuation of this security is determined by the Valuer. See Note 4.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 70.53%	6					
Australia	AusNet Services Holdings Pty Ltd. (c)	EUR	1.625%	11/03/2081	1,307,533	0.11
	Australia & New Zealand Banking Group Ltd. (c)	EUR	5.101%	03/02/2033	1,771,598	0.14
	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	3,374,814	0.28
					6,453,945	0.53
Austria						
	BAWAG Group AG ^(c)	EUR	2.375%	26/03/2029	2,880,898	0.23
	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	2,446,488	0.20
, ,	Raiffeisen Bank International AG ^(c) Volksbank Wien AG	EUR EUR	2.875% 0.875%	18/06/2032 23/03/2026	2,399,775 3,981,159	0.20 0.33
4,200,000	VOINSDATIK WIETI AG	LOIX	0.075/6	23/03/2020		0.96
Bullian					11,708,320	0.90
Belgium 2,600,000	KBC Group NV ^(c)	GBP	1.250%	21/09/2027	2,751,529	0.23
Bermuda						
1,650,000	Hiscox Ltd.	GBP	6.000%	22/09/2027	2,034,854	0.17
Canada	Deals of News Coation	OPP	1.250%	47/40/0005	4 404 500	0.00
	Bank of Nova Scotia Great-West Lifeco, Inc.	GBP EUR	4.700%	17/12/2025 16/11/2029	4,401,522 1,037,379	0.36 0.09
	Suncor Energy, Inc.	USD	7.150%	01/02/2032	1,110,300	0.09
					6,549,201	0.54
Cavman Islands						
	CK Hutchison International 19 II Ltd.	USD	2.750%	06/09/2029	268,613	0.02
1,210,000		USD	2.500%	08/05/2030	1,054,808	0.09
400,000	DP World Crescent Ltd.	USD	4.848%	26/09/2028	399,703	0.03
					1,723,124	0.14
Chile 300,000	Chile Government International Bond	USD	3.100%	22/01/2061	193,098	0.02
	GNL Quintero SA	USD	4.634%	31/07/2029	2,316,638	0.19
,,					2,509,736	0.21
Colombia					2,000,100	
	Ecopetrol SA	USD	8.875%	13/01/2033	818,396	0.07
Denmark	(-)(-)					
5,475,000	Danske Bank A/S ^{(c)(d)}	USD	4.298%	01/04/2028	5,150,661	0.42
Finland	Neste Ovi	EUR	3.875%	16/03/2029	1,215,669	0.10
	Neste Oyj Neste Oyj	EUR	4.250%	16/03/2029	1,467,682	0.10
	Nordea Bank Abp ^(c)	GBP	1.625%	09/12/2032	1,751,025	0.15
1,150,000	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	1,244,857	0.10
					5,679,233	0.47
France						
	Banque Federative du Credit Mutuel SA	GBP	1.000%	16/07/2026	4,290,164	0.35
	Banque Federative du Credit Mutuel SA Banque Federative du Credit Mutuel SA	EUR EUR	4.125% 4.375%	13/03/2029 02/05/2030	1,191,626 4,388,018	0.10 0.36
	BNP Paribas SA ^(c)	EUR	3.875%	23/02/2029	1,171,600	0.09
	BNP Paribas SA ^(c)	EUR	0.875%	31/08/2033	934,558	0.08
	BPCE SA	GBP	1.000%	22/12/2025	2,086,867	0.17
1,200,000	BPCE SA	EUR	1.750%	26/04/2027	1,187,073	0.10
	BPCE SA ^(c)	EUR	5.125%	25/01/2035	2,516,114	0.21
	Credit Agricole SA	EUR	3.875%	20/04/2031	2,661,313	0.22
	Credit Agricole SA ^{(c)(d)}	USD	8.125%	Perp.	1,106,677	0.09
	Electricite de France SA	GBP	6.125%	02/06/2034	1,126,424	0.09
	Electricite de France SA Electricite de France SA ^(c)	GBP EUR	5.500% 2.875%	27/03/2037 Perp.	1,416,093 1,989,128	0.12 0.16
	Societe Generale SA ^(c)	EUR	4.250%	06/12/2030	1,550,933	0.16
6,600,000		EUR	2.000%	Perp.	5,442,724	0.45
	Veolia Environnement SA ^(c)	EUR	2.500%	Perp.	704,783	0.06
					33,764,095	2.78
Germany						
2,350,000	Deutsche Bank AG ^(c)	USD	2.222%	18/09/2024	2,307,136	0.19

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti			orrado	atanity 2ato		
Germany – (Conti	· ·					
	Deutsche Bank AG ^(c)	USD	2.129%	24/11/2026	9,197,956	0.76
275,000	Deutsche Bank AG ^(c)	USD	6.720%	18/01/2029	277,016	0.02
	Deutsche Bank AG ^(c)	EUR	4.000%	24/06/2032	4,278,644	0.35
	Deutsche Bank AG ^(c)	USD	7.079%	10/02/2034	1,426,791	0.12
	Landesbank Baden-Wuerttemberg	EUR	2.200%	09/05/2029	2,240,408	0.19
2,100,000	Schaeffler AG	EUR EUR	4.125% 2.750%	13/02/2035 12/10/2025	2,212,609 409,896	0.18 0.03
	Schaeffler AG	EUR	3.375%	12/10/2028	2,113,464	0.03
2,200,000	55.155.165.7.6	2011		12, 10,2020	24.463.920	2.01
Hungary					21,100,020	
	Hungary Government International Bond	USD	6.125%	22/05/2028	1,333,321	0.11
Indonesia	Indexesis Covernment International Read	HCD	4.4050/	45/04/2025	1 402 420	0.10
	Indonesia Government International Bond Indonesia Government International Bond	USD USD	4.125% 3.850%	15/01/2025 18/07/2027	1,493,420 2,321,754	0.12 0.19
2,390,000	indonesia Government international Bond	030	3.630%	10/07/2027		
					3,815,174	0.31
Ireland 4,725,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	4,765,635	0.39
1,117,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	968,015	0.08
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	1,172,077	0.10
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.400%	29/10/2033	1,800,287	0.15
	AIB Group PLC ^(c)	EUR	1.875%	19/11/2029	2,635,822	0.22
	AIB Group PLC ^(c)	EUR	2.875%	30/05/2031	1,738,718	0.14
	Bank of Ireland Group PLC ^(c)	EUR	1.875%	05/06/2026	5,648,224	0.46
	Bank of Ireland Group PLC ^(c)	EUR	2.375%	14/10/2029	3,234,839	0.27
	ESB Finance DAC	EUR	3.750%	25/01/2043	1,343,181	0.11 0.29
	GE Capital International Funding Co. Unlimited Co.	USD	4.418% 1.250%	15/11/2035 01/03/2033	3,583,399	0.29
	Glencore Capital Finance DAC Johnson Controls International PLC / Tyco Fire & Security Finance SCA	EUR USD	4.900%	01/12/2032	3,866,755 725,558	0.32
	Permanent TSB Group Holdings PLC ^(c)	EUR	6.625%	25/04/2028	2,352,872	0.19
	Perrigo Finance Unlimited Co.	USD	4.375%	15/03/2026	4,210,536	0.35
	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2020	1,774,524	0.15
	Zurich Finance Ireland Designated Activity Co.(c)	USD	3.000%	19/04/2051	1,107,773	0.09
					40,928,215	3.37
Italy						
1,475,000		EUR	4.375%	03/02/2034	1,570,443	0.13
	Autostrade per l'Italia SpA	EUR	4.750%	24/01/2031	1,646,919	0.14
5,225,000	Enel SpA—Series 6.5Y ^(c)	EUR	1.375%	Perp.	4,544,982	0.37
					7,762,344	0.64
Japan 2,725,000	Nomura Holdings, Inc.	USD	2.608%	14/07/2031	2,175,585	0.18
1,675,000	ORIX Corp.	EUR	4.477%	01/06/2028	1,813,466	0.15
2,325,000	Sumitomo Mitsui Financial Group, Inc.	USD	5.766%	13/01/2033	2,427,207	0.20
					6,416,258	0.53
Jersey	Colovy Dipolino Acceta Pideo I td	1100	0.4600/	24/02/2004	1E4 202	0.04
177,420 200,000	Galaxy Pipeline Assets Bidco Ltd. Galaxy Pipeline Assets Bidco Ltd.	USD USD	2.160% 2.625%	31/03/2034	151,303	0.01 0.02
4,179,340	, ,	USD	2.625% 2.940%	31/03/2036 30/09/2040	162,626 3,376,228	0.02
360,000	* *	USD	3.250%	30/09/2040	280,997	0.28
708,000	, ,	GBP	2.500%	15/04/2030	714,117	0.02
929,000	· · · · · · · · · · · · · · · · · · ·	GBP	2.750%	13/10/2029	966,939	0.08
	Porterbrook Rail Finance Ltd.	GBP	7.125%	20/10/2026	643,918	0.05
					6,296,128	0.52
Luxembourg					.,,0	
-	ArcelorMittal SA	USD	4.550%	11/03/2026	565,794	0.05
2,000,000	Aroundtown SA	EUR	1.500%	28/05/2026	1,703,061	0.14
	Aroundtown SA	EUR	9.827%	16/07/2026	1,751,216	0.14
	Aroundtown SA	GBP	3.000%	16/10/2029	1,279,815	0.11
	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	3,675,925	0.30
	Blackstone Property Partners Europe Holdings SARL	EUR	1.250%	26/04/2027	2,218,068	0.18
2,825,000		EUR	7.056%	04/05/2028	2,279,428	0.19
2,255,000	Blackstone Property Partners Europe Holdings SARL	GBP	2.625%	20/10/2028	2,093,430	0.17

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Luxembourg - (C	ontinued)					
	Logicor Financing SARL	EUR	0.750%	15/07/2024	781,166	0.06
3,925,000	Logicor Financing SARL	EUR	1.625%	17/01/2030	3,037,787	0.25
					19,385,690	1.59
Mexico	Mexico City Airport Trust	USD	4.250%	31/10/2026	206,332	0.02
	Mexico City Airport Trust ^(d)	USD	4.250%	31/10/2026	200,532	0.02
220,000	, ,	USD	3.875%	30/04/2028	203,736	0.02
400,000	Mexico City Airport Trust	USD	5.500%	31/07/2047	308,070	0.02
650,000	Mexico City Airport Trust ^(d)	USD	5.500%	31/07/2047	500,614	0.04
231,000		USD	3.500%	12/02/2034	194,425	0.02
1,831,000		USD	3.771%	24/05/2061	1,221,071	0.10
440,000		USD USD	3.750%	19/04/2071	288,914	0.02 0.03
370,000	Trust Fibra Uno	050	5.250%	15/12/2024	361,422	
					3,486,118	0.29
Netherlands 4.600.000	ABN AMRO Bank NV ^(d)	USD	4.750%	28/07/2025	4,468,992	0.37
2,150,000		EUR	5.698%	17/01/2028	1,868,118	0.15
	BAT Netherlands Finance BV	EUR	5.375%	16/02/2031	2,205,012	0.18
1,800,000	Cooperatieve Rabobank UA ^(c)	EUR	3.250%	Perp.	1,583,398	0.13
	E.ON International Finance BV	GBP	6.375%	07/06/2032	4,922,809	0.40
	E.ON International Finance BV	GBP	5.875%	30/10/2037	722,715	0.06
	Heimstaden Bostad Treasury BV	EUR	1.375%	24/07/2028	2,296,826	0.19
	Heimstaden Bostad Treasury BV ING Groep NV	EUR GBP	1.625% 3.000%	13/10/2031 18/02/2026	4,330,465 4,013,419	0.36 0.33
	ING Groep NV ^(c)	EUR	4.714%	16/11/2032	535,987	0.04
	Prosus NV	USD	3.680%	21/01/2030	622,775	0.05
	Prosus NV	USD	4.027%	03/08/2050	314,945	0.03
	Prosus NV	USD	3.832%	08/02/2051	117,760	0.01
6,075,000	Sagax Euro Mtn NL BV	EUR	1.625%	24/02/2026	5,769,424	0.47
	TenneT Holding BV	EUR	4.500%	28/10/2034	830,543	0.07
	Upjohn Finance BV	EUR	1.908%	23/06/2032	1,592,476	0.13
	Volkswagen Financial Services NV	GBP	4.250%	09/10/2025	1,662,558	0.14
	Volkswagen Financial Services NV Wintershall Dea Finance BV	GBP EUR	1.375% 1.332%	14/09/2028 25/09/2028	4,613,310 1,360,949	0.38 0.11
					43,832,481	3.60
Panama						
200,000	Panama Government International Bond	USD	3.870%	23/07/2060	130,732	0.01
Peru	Demoisor Communication of Dead	1100	0.7000/	04/40/0000	44.500	0.00
	Peruvian Government International Bond Peruvian Government International Bond	USD USD	2.780% 3.230%	01/12/2060 28/07/2121	11,590 391,336	0.00
000,000	Teravian Government international Bond	000	3.230 /0	20/07/2121		
Poland					402,926	0.03
	mBank SA ^(c)	EUR	0.966%	21/09/2027	2,670,075	0.22
Qatar						
	QatarEnergy	USD	2.250%	12/07/2031	591,192	0.05
2,350,000		USD	3.125%	12/07/2041	1,771,659	0.14
2,200,000	QatarEnergy	USD	3.300%	12/07/2051	1,582,950	0.13
					3,945,801	0.32
Romania 120,000	Romanian Government International Bond	EUR	2.875%	11/03/2029	110,403	0.01
	Romanian Government International Bond	EUR	3.624%	26/05/2030	719,603	0.06
410,000		USD	3.000%	14/02/2031	339,604	0.03
120,000		EUR	2.000%	28/01/2032	92,239	0.01
.,	Romanian Government International Bond	EUR	3.375%	28/01/2050	261,659	0.02
1,490,000	Romanian Government International Bond	USD	4.000%	14/02/2051	1,017,569	0.08
					2,541,077	0.21
Singapore				10/2=/22	0.000 ===	
	Pfizer Investment Enterprises Pte Ltd.	USD USD	4.750%	19/05/2033	3,028,509	0.25
	Pfizer Investment Enterprises Pte Ltd.	U2D	5.300%	19/05/2053	2,243,873	0.18
2,130,000						

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Bonds – (Conti	nued)					
South Korea	Chinhan Bank Ca Ltd	HCD	4.5000/	12/04/2020	465.004	0.04
470,000	Shinhan Bank Co. Ltd.	USD	4.500%	12/04/2028	465,991	0.04
Spain						
1,600,000		USD	2.746%	28/05/2025	1,502,752	0.12
	Banco Santander SA	GBP	1.500%	14/04/2026	4,113,711	0.34
1,300,000		EUR	0.625%	21/01/2028	1,230,403	0.10
	CaixaBank SA ^(c) CaixaBank SA ^(c)	EUR EUR	5.375% 6.250%	14/11/2030 23/02/2033	1,985,585 1,405,606	0.16 0.12
	Telefonica Emisiones SA	USD	5.520%	01/03/2049	2,497,139	0.12
2,070,000	Total of the Carlot of Car		0.02070	01/00/2040	12,735,196	1.05
Supranationals					12,755,150	1.00
	African Export-Import Bank ^(d)	USD	2.634%	17/05/2026	179,610	0.01
890,000	African Export-Import Bank	USD	2.634%	17/05/2026	799,265	0.07
1,150,000	African Export-Import Bank	USD	3.798%	17/05/2031	934,639	0.08
1,580,000	NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.250%	30/11/2051	1,020,001	0.08
2,700,000	NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	2,197,908	0.18
					5,131,423	0.42
Sweden	Country AD	FUD	4.0000	47/00/0007	4 704 004	0.1
	Swedbank AB Swedbank AB ^(c)	EUR USD	1.300% 7.625%	17/02/2027	1,731,004	0.14 0.05
•		EUR	3.750%	Perp. 25/11/2024	553,422 3.576.282	0.03
3,330,000	Volvo Treasury AB	EUK .	3.750%	23/11/2024	-,,	
					5,860,708	0.48
Switzerland	Credit Suisse Group AG	USD	3.750%	26/03/2025	279,403	0.02
	Credit Suisse Group AG Credit Suisse Group AG Credit Suisse Group AG	USD			4.554.317	
	Credit Suisse Group AG ^(c)	USD	2.593% 2.593%	11/09/2025 11/09/2025	684,328	0.38
	Credit Suisse Group AG ^(c)	GBP	2.125%	12/09/2025	1,841,559	0.00
	Credit Suisse Group AG ^(c)	EUR	3.250%	02/04/2026	859,032	0.13
	Credit Suisse Group AG	USD	4.550%	17/04/2026	4,254,930	0.35
	Credit Suisse Group AG ^(c)	EUR	5.091%	24/06/2027	1,298,085	0.11
	Credit Suisse Group AG ^(c)	EUR	0.650%	14/01/2028	875,743	0.07
	Credit Suisse Group AG ^(c)	EUR	7.750%	01/03/2029	3,698,085	0.30
	UBS Group AG ^{(c)(d)}	USD	7.000%	Perp.	2,148,997	0.18
		-			20,494,479	1.69
Thailand	The left Transport Out to Co. Ltd.	1100	4.0050/	00/44/0000	252 525	0.00
370,000	·	USD	4.625%	20/11/2028	353,525	0.03
United Arab Emir	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	3.904.775	0.32
	DP World Ltd. ^(d)	USD	6.850%	02/07/2037	108,639	0.02
	DP World Ltd.	USD	5.625%	25/09/2048	370,946	0.03
		-			4,384,360	0.36
United Kingdom						
	Annington Funding PLC	GBP	2.646%	12/07/2025	3,248,640	0.27
1,725,000	Annington Funding PLC	GBP	3.184%	12/07/2029	1,753,934	0.14
	Barclays PLC	USD	3.650%	16/03/2025	3,124,258	0.26
	Barclays PLC ^(c)	EUR	3.375%	02/04/2025	2,034,700	0.17
	Barclays PLC ^(c)	GBP	1.700%	03/11/2026	1,327,439	0.11
	Barclays PLC ^(c)	GBP	3.750%	22/11/2030	7,355,265	0.61
	Barclays PLC ^(c)	GBP	8.407%	14/11/2032	125,823	0.01
	Barclays PLC	GBP	3.250%	17/01/2033	95,255	0.01
	Barclays PLC ^(c)	USD	7.437%	02/11/2033	2,246,512	0.18
	Barclays PLC ^(c)	USD	8.000%	Perp.	196,324	0.02
	BAT International Finance PLC HSBC Holdings PLC ^(c)	GBP	2.250%	26/06/2028	1,608,279 3,583,752	0.13
	HSBC Holdings PLC ^(c)	USD USD	3.803% 1.645%	11/03/2025 18/04/2026	5,706,379	0.29 0.47
	HSBC Holdings PLC(c)	GBP	1.750%	24/07/2027	3,110,907	0.26
	HSBC Holdings PLC ^(c)	USD	6.332%	09/03/2044	2,928,254	0.24
	InterContinental Hotels Group PLC	EUR	1.625%	08/10/2024	3,692,917	0.30
	Just Group PLC ^(c)	GBP	5.000%	Perp.	643,530	0.05
	Lloyds Banking Group PLC ^(c)	USD	7.500%	Perp.	1,748,213	0.14
	M&G PLC ^(c)	GBP	3.875%	20/07/2049	840,066	0.07
	National Gas Transmission PLC	EUR	4.250%	05/04/2030	968,076	0.08
230,000			5.750%	16/04/2032		
675,000	National Grid Electricity Distribution West Midlands PLC	GBP	3.73076	10/04/2032	835,741	0.07

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United Kingdom -						
	Nationwide Building Society ^{(c)(d)}	USD	4.302%	08/03/2029	4,081,394	0.34
2,294,000		GBP	2.105%	28/11/2031	2,388,109	0.20
	NatWest Group PLC ^(c) Pension Insurance Corp. PLC	USD GBP	8.000% 6.500%	Perp. 03/07/2024	1,111,961 3,156,090	0.09 0.26
1,300,000	·	GBP	4.625%	07/05/2031	1,318,716	0.11
	Pension Insurance Corp. PLC ^(c)	GBP	7.375%	Perp.	911,376	0.08
1,253,000	Phoenix Group Holdings PLC	GBP	5.625%	28/04/2031	1,373,163	0.11
775,000		GBP	3.250%	30/09/2025	896,984	0.07
	Royalty Pharma PLC	USD	1.200%	02/09/2025	633,220	0.05
	Royalty Pharma PLC	USD	1.750%	02/09/2027	863,930	0.07
3,950,000	Santander UK Group Holdings PLC ^(c) Smith & Nephew PLC	USD EUR	1.532% 4.565%	21/08/2026 11/10/2029	3,537,896 851,289	0.29 0.07
	Tesco Corporate Treasury Services PLC	GBP	1.875%	02/11/2028	1,964,605	0.07
2,025,000	Tesco Corporate Treasury Services PLC	GBP	2.750%	27/04/2030	2,072,227	0.17
2,950,000	· · · · · · · · · · · · · · · · · · ·	EUR	4.375%	18/01/2031	3,160,067	0.26
2,975,000	Tritax EuroBox PLC	EUR	0.950%	02/06/2026	2,696,705	0.22
2,275,000	Virgin Money UK PLC ^(c)	GBP	5.125%	11/12/2030	2,575,435	0.21
					85,278,866	7.01
United States	AbbVie lee	1100	4.0500/	04/44/0000	0.044.500	A ==
	AbbVie, Inc.	USD	4.050%	21/11/2039	6,941,538	0.57
	AbbVie, Inc. Air Lease Corp.	USD USD	4.250% 2.875%	21/11/2049 15/01/2026	3,563,492 2,626,657	0.29 0.22
	Air Lease Corp.	USD	3.750%	01/06/2026	6,280,367	0.52
	Air Lease Corp.	USD	2.200%	15/01/2027	1,634,734	0.13
	Ally Financial, Inc.	USD	7.100%	15/11/2027	1,786,801	0.15
550,000		USD	8.000%	01/11/2031	573,348	0.05
		USD	4.900%	15/02/2029	962,150	0.08
700,000	American Homes 4 Rent LP	USD	2.375%	15/07/2031	555,205	0.05
1,850,000	American Tower Corp.	USD	4.000%	01/06/2025	1,800,771	0.15
1,200,000	•	USD	4.200%	01/03/2033	1,124,724	0.09
	Amgen, Inc.	USD	5.250%	02/03/2033	2,940,590	0.24
1,950,000	•	USD	4.400%	01/05/2045	1,654,146	0.14
2,550,000	Amgen, Inc. Amgen, Inc.	USD USD	4.200% 4.875%	22/02/2052 01/03/2053	2,069,682 1,080,192	0.17 0.09
4,097,000		USD	5.650%	02/03/2053	4,081,186	0.34
2,025,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	1,982,617	0.16
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	4,076,443	0.33
1,907,000		USD	4.700%	01/02/2036	1,863,654	0.15
2,300,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	2,387,216	0.20
2,150,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	1,967,465	0.16
	Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	2,864,730	0.24
	·	USD	4.500%	01/06/2050	3,409,462	0.28
	Arch Capital Finance LLC	USD USD	4.011%	15/12/2026	3,005,357	0.25
	AT&T, Inc. AT&T, Inc.	USD	4.500% 4.300%	15/05/2035 15/12/2042	2,806,213 460,334	0.23 0.04
	AT&T, Inc.	USD	4.350%	15/06/2045	3,543,200	0.29
	AT&T, Inc.	USD	4.750%	15/05/2046	2,174,850	0.18
	AT&T, Inc.	USD	4.500%	09/03/2048	876,719	0.07
	AT&T, Inc.—Series WI	USD	3.500%	15/09/2053	2,628,270	0.22
	AutoNation, Inc.	USD	4.750%	01/06/2030	2,999,746	0.25
2,350,000	•	USD	3.458%	15/03/2025	2,305,256	0.19
	Bank of America Corp. (c)	USD	3.366%	23/01/2026	5,336,269	0.44
4,725,000		USD	3.824%	20/01/2028	4,487,332	0.37
	Bank of America Corp. (c)	USD	4.376%	27/04/2028	7,667,754	0.63
	Bank of America Corp. (c)	USD	3.970%	05/03/2029	2,124,022	0.17
5,675,000 4,707,000	(-)	USD USD	5.202%	25/04/2029 04/02/2033	5,661,323	0.47 0.32
	Bank of America Corp. (c)	USD	2.972% 4.571%	27/04/2033	3,925,497 5,412,122	0.32
2,050,000		USD	5.288%	25/04/2034	2,034,174	0.44
2,359,000	(-)	USD	2.482%	21/09/2036	1,788,995	0.17
	Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	538,845	0.04
4,475,000	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	4,183,051	0.34
625,000	0	USD	2.196%	04/02/2026	576,994	0.05
	Boeing Co.	USD	2.700%	01/02/2027	3,539,266	0.29
4,425,000	·	USD	5.150%	01/05/2030	4,391,945	0.36
2,675,000		USD	3.250%	01/02/2035	2,154,846	0.18
650,000		USD	3.375%	15/06/2046	449,404	0.04
100,000	Boeing Co. Boeing Co.	USD USD	3.625% 3.850%	01/03/2048	69,288 68,862	0.01 0.01
33,000	200mg 00.	USD	3.030%	01/11/2048	00,002	0.01

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Cont	· ·					
United States – (,		0.7500/	0.4/0.0/0.50	0.404.054	0.40
) Boeing Co.	USD	3.750%	01/02/2050	2,164,651	0.18
	Booking Holdings, Inc. Booking Holdings, Inc.	EUR EUR	4.000% 4.500%	15/11/2026 15/11/2031	2,789,790 1,621,763	0.23 0.13
	Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	1,571,280	0.13
	Capital One Financial Corp.	EUR	0.800%	12/06/2024	5,354,192	0.44
	Capital One Financial Corp. (c)	USD	4.927%	10/05/2028	4,850,934	0.40
	Cargill, Inc.	EUR	3.875%	24/04/2030	3,665,600	0.30
	Carrier Global Corp.—Series WI	USD	3.577%	05/04/2050	1,117,024	0.09
1,150,000	Centene Corp.	USD	3.000%	15/10/2030	960,296	0.08
	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.908%	23/07/2025	6,033,921	0.50
2,700,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.800%	01/03/2050	1,966,383	0.16
3 825 000	Cheniere Corpus Christi Holdings LLC	USD	3.700%	15/11/2029	3,493,028	0.10
4,100,000	· -	USD	2.375%	15/03/2031	3,423,377	0.28
1,700,000	•	USD	5.400%	15/03/2033	1,732,062	0.14
3,350,000	- (-)	USD	3.070%	24/02/2028	3,108,264	0.26
2,400,000		USD	3.668%	24/07/2028	2,258,784	0.19
9,350,000		USD	4.412%	31/03/2031	8,839,677	0.73
	Citigroup, Inc. (c)	USD	3.785%	17/03/2033	2,655,338	0.22
	Citigroup, Inc. (c)	USD	4.910%	24/05/2033	1,920,984	0.16
1,675,000	CMS Energy Corp. (c)	USD	3.750%	01/12/2050	1,281,693	0.10
2,250,000	Constellation Brands, Inc.	USD	4.750%	09/05/2032	2,190,825	0.18
975,000	Crown Castle, Inc.	USD	3.800%	15/02/2028	918,499	0.07
1,325,000	CVS Health Corp.	USD	2.125%	15/09/2031	1,066,108	0.09
5,272,000	CVS Health Corp.	USD	4.780%	25/03/2038	4,865,740	0.40
550,000	CVS Health Corp.	USD	5.050%	25/03/2048	494,841	0.04
8,450,000	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	8,650,772	0.71
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	4,310,079	0.35
	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	313,020	0.03
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	1,998,100	0.16
	Dentsply Sirona, Inc.	USD	3.250%	01/06/2030	1,287,726	0.11
200,000	6,7	USD	5.850%	15/12/2025	202,750	0.02
675,000	3 ·	USD	4.600%	15/12/2044	574,412	0.05
	D Energy Transfer LP	USD	4.950%	15/06/2028	1,029,084	0.08
850,000	**	USD	5.300%	01/04/2044	720,052	0.06
650,000	**	USD USD	5.400%	01/10/2047	555,308	0.05
1,700,000	DEnergy Transfer LP DEnergy Transfer LP	USD	6.000% 5.000%	15/06/2048 15/05/2050	320,635 1,388,747	0.03 0.11
	Expedia Group, Inc.	USD	5.000%	15/02/2026	771,265	0.11
	Expedia Group, Inc.	USD	3.250%	15/02/2030	5,478,272	0.45
1,400,000	·	USD	2.650%	01/03/2030	1,190,714	0.10
1,200,000	•	USD	3.500%	01/07/2029	1,098,144	0.09
2,030,000		USD	6.750%	15/03/2032	2,288,825	0.19
800,000		USD	4.200%	01/10/2027	764,512	0.06
1,908,000		USD	6.600%	01/04/2036	1,936,906	0.16
500,000		USD	6.250%	02/10/2043	473,445	0.04
3,825,000		USD	5.650%	17/01/2029	3,792,296	0.31
1,022,000		USD	2.350%	08/01/2031	799,684	0.07
4,309,000	Halliburton Co.	USD	2.920%	01/03/2030	3,812,302	0.31
11,150,000) HCA, Inc.	USD	3.500%	01/09/2030	9,859,276	0.81
5,050,000	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	5,022,528	0.41
325,000	Humana, Inc.	USD	5.500%	15/03/2053	316,859	0.03
1,025,000) Intel Corp.	USD	4.150%	05/08/2032	972,664	0.08
3,097,000		USD	5.200%	10/02/2033	3,115,365	0.26
1,650,000		USD	4.900%	27/07/2052	1,502,853	0.12
14,750,000		USD	4.323%	26/04/2028	14,369,745	1.18
1,775,000		USD	4.851%	25/07/2028	1,768,095	0.14
10,350,000		USD	2.963%	25/01/2033	8,759,308	0.72
1,887,000		USD	4.586%	26/04/2033	1,806,142	0.15
	Keurig Dr Pepper, Inc.	USD	4.500%	15/11/2045	87,083	0.01
	Keurig Dr Pepper, Inc.	USD	4.500%	15/04/2052	2,063,304	0.17
	Control of the Contro	USD	6.550%	15/09/2040	605,922	0.05
) Lowe's Cos., Inc.	USD	5.000%	15/04/2033	1,607,369	0.13
) Lowe's Cos., Inc.	USD	5.150%	01/07/2033	2,795,324	0.23
) Lowe's Cos., Inc.	USD	5.750%	01/07/2053	3,056,848	0.25
2,197,000	•	USD	3.800%	01/04/2028	2,068,036	0.17
	Marathon Petroleum Corp.	USD	4.750%	15/09/2044	493,920	0.04
	Marriott International, Inc. Marriott International, Inc.	USD USD	5.000% 4.900%	15/10/2027 15/04/2029	1,951,682 1,177,956	0.16 0.10
			4.900%	1:1/04/70/9	1.177.900	0.10
	McDonald's Corp.	USD	5.150%	09/09/2052	703,877	0.06

ngs	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Sharehol E
ds – (Contir			oot reac	matarity Date		
ed States – (C	· ·					
10,565,000	Morgan Stanley ^(c)	USD	4.210%	20/04/2028	10,200,930	
1,750,000	Morgan Stanley ^(c)	USD	5.123%	01/02/2029	1,743,105	
5,650,000	Morgan Stanley ^(c)	USD	5.164%	20/04/2029	5,641,355	
3,650,000		USD	6.342%	18/10/2033	3,914,114	
1,700,000	Morgan Stanley ^(c)	USD	5.250%	21/04/2034	1,689,834	
6,300,000	Morgan Stanley ^(c)	USD	2.484%	16/09/2036	4,753,161	
	Morgan Stanley ^(c)	USD	5.948%	19/01/2038	718,084	
7,325,000		USD	2.650%	15/08/2030	6,142,818	
	MPLX LP	USD	5.500%	15/02/2049	354,860	
1,736,000	MPT Operating Partnership LP / MPT Finance Corp. Newmont Corp.	GBP USD	2.550% 2.600%	05/12/2023 15/07/2032	2,376,866 1,425,950	
	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	3,230,604	
	Oracle Corp.	USD	2.875%	25/03/2031	5,703,777	
1,500,000	•	USD	6.250%	09/11/2032	1,586,445	
	Oracle Corp.	USD	4.900%	06/02/2033	2,678,957	
	Oracle Corp.	USD	3.850%	15/07/2036	624,960	
	Oracle Corp.	USD	3.950%	25/03/2051	2,938,008	
2,000,000	•	USD	6.900%	09/11/2052	2,174,340	
	Oracle Corp.	USD	5.550%	06/02/2053	2,772,343	
1,415,000	Pacific Gas and Electric Co.	USD	3.000%	15/06/2028	1,241,677	
1,125,000	PayPal Holdings, Inc.	USD	4.400%	01/06/2032	1,083,364	
	Philip Morris International, Inc.	USD	5.625%	17/11/2029	2,050,300	
900,000	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	814,977	
1,025,000	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.550%	15/12/2029	908,724	
	·	USD	7.750%	01/03/2031	18,216	
3,150,000	Realty Income Corp.	USD	4.625%	01/11/2025	3,127,005	
1,025,000	Republic Services, Inc.	USD	5.000%	01/04/2034	1,026,456	
2,600,000	Reynolds American, Inc.	USD	4.450%	12/06/2025	2,545,920	
850,000	Sempra Energy	USD	4.000%	01/02/2048	658,351	
1,050,000	Spirit Realty LP	USD	3.200%	15/01/2027	955,133	
1,300,000	Spirit Realty LP	USD	2.100%	15/03/2028	1,095,250	
1,350,000	Spirit Realty LP	USD	4.000%	15/07/2029	1,209,425	
1,300,000	Starbucks Corp.	USD	3.000%	14/02/2032	1,138,644	
3,525,000	Starbucks Corp.	USD	4.800%	15/02/2033	3,510,124	
1,150,000	Sysco Corp.	USD	6.600%	01/04/2050	1,276,581	
1,025,000	Time Warner Cable Enterprises LLC	USD	8.375%	15/07/2033	1,137,135	
1,400,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	1,209,264	
2,250,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	2,183,242	
6,541,000	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	6,222,911	
1,875,000	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	1,844,081	
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	8,097,411	
1,850,000		USD	2.550%	15/02/2031	1,547,673	
	T-Mobile USA, Inc.	USD	3.500%	15/04/2031	2,421,916	
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	4,631,937	
5,725,000	•	USD	4.250%	15/01/2029	5,636,434	
	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	1,107,531	
	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	1,590,910	
	UnitedHealth Group, Inc.	USD	4.750%	15/05/2052	3,663,359	
	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	3,316,417	
	Verizon Communications, Inc.	USD	4.862%	21/08/2046	1,820,180	
	VMware, Inc.	USD	2.200%	15/08/2031	2,745,820	
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	4,709,984	
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	8,976,130	
	Western Midstream Operating LP	USD	3.350%	01/02/2025	2,726,880	
	Whirlpool Corp.	USD	4.600%	15/05/2050	687,217	
	Williams Cos., Inc.	USD	2.600%	15/03/2031	3,063,415	
	Williams Cos., Inc.	USD	5.650%	15/03/2033	1,672,275	
	Workday, Inc.	USD	3.700%	01/04/2029	2,674,584	
	WP Carey, Inc.	USD	3.850%	15/07/2029	1,953,103	
504,000	WP Carey, Inc.	USD	2.400%	01/02/2031	404,117	
					471,017,948	

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds –	7.83%					
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(e)	(f)			54,678,648	4.50
	iShares Core EUR Corp. Bond UCITS ETF	.,			495,351	4.50 0.04
	iShares GBP Corp. Bond UCITS ETF				17,730,886	1.46
	iShares USD Corp. Bond UCITS ETF Class D				22,296,019	1.83
					95,200,904	7.83
TOTAL MUTUAL (cost USD 95,354					95,200,904	7.83
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				952,749,136	78.36
	520,520,				502,145,166	% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders'
Transferable se Bonds – 12.35%	curities dealt in another regulated market					
Australia	A 1 1 0 1 7 1 1 1 0 1 1 (c)(d)			00/27/22	0.00= 0.1=	
	Australia & New Zealand Banking Group Ltd. (c)(d)	USD	2.950%	22/07/2030	2,385,812	0.20
	Commonwealth Bank of Australia ^{(c)(d)} Macquarie Bank Ltd. ^{(c)(d)}	USD USD	3.610%	12/09/2034	1,885,345	0.16
	Macquarie Group Ltd. (c)(d)	USD	3.052% 1.340%	03/03/2036 12/01/2027	2,001,899 1,253,266	0.16 0.10
	Macquarie Group Ltd. (c)(d)	USD	3.763%	28/11/2028	927,780	0.10
	National Australia Bank Ltd. (d)	USD	6.429%	12/01/2033	2,716,061	0.22
	Newcrest Finance Pty Ltd. (d)	USD	3.250%	13/05/2030	1,023,063	0.08
					12,193,226	1.00
Belgium						
1,380,000	KBC Group NV ^{(c)(d)}	USD	5.796%	19/01/2029	1,392,047	0.11
Bermuda 1,800,000	Bacardi Ltd. (d)	USD	5.300%	15/05/2048	1,628,838	0.13
Canada 2,075,000	Rogers Communications, Inc. (d)	USD	4.550%	15/03/2052	1,645,579	0.14
Cayman Islands						
	Avolon Holdings Funding Ltd. (d)	USD	3.950%	01/07/2024	2,761,935	0.23
5,375,000	Avolon Holdings Funding Ltd. (d)	USD	4.250%	15/04/2026	4,978,325	0.41
1,700,000	Avolon Holdings Funding Ltd. (d)	USD	3.250%	15/02/2027	1,495,745	0.12
					9,236,005	0.76
France						
8,500,000	BNP Paribas SA ^{(c)(d)}	USD	2.219%	09/06/2026	7,899,815	0.65
	BNP Paribas SA ^{(c)(d)}	USD	2.159%	15/09/2029	1,767,612	0.15
	BPCE SA ^{(c)(d)}	USD	1.652%	06/10/2026	4,352,295	0.36
	BPCE SA ^(d)	USD	4.625%	12/09/2028	3,165,400	0.26
	BPCE SA(c)(d)	USD	3.116%	19/10/2032	733,590	0.06
2,600,000	BPCE SA ^{(c)(d)}	USD	5.748%	19/07/2033	2,546,310	0.21
	Credit Agricole SA ^{(c)(d)}	USD	1.247%	26/01/2027	5,521,782	0.45
	Societe Generale SA ^{(c)(d)} Societe Generale SA ^{(c)(d)}	USD USD	1.488% 6.221%	14/12/2026 15/06/2033	3,575,745 2,218,026	0.29 0.18
2,364,000	Societe Generale SAMM	03D	0.22176	13/00/2033		
 Japan					31,780,575	2.61
	Sumitomo Mitsui Trust Bank Ltd. (d)	USD	5.500%	09/03/2028	2,996,458	0.25
Netherlands	- 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1					
	Enel Finance International NV ^(d)	USD	5.000%	15/06/2032	3,045,303	0.25
,	Prosus NV ^(d)	USD	3.680%	21/01/2030	298,932	0.02
818,000	Syngenta Finance NV ^(d)	USD	4.892%	24/04/2025	802,556	0.07
Norway					4,146,791	0.34
4,875,000	Aker BP ASA ^(d)	USD	2.000%	15/07/2026	4,399,980	0.36
Sweden 2,075,000	Swedbank AB ^(d)	USD	5.337%	20/09/2027	2,042,298	0.17
Switzerland	(5)(4)					
250,000	Credit Suisse Group AG ^{(c)(d)}	USD	1.305%	02/02/2027	216,688	0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Bonds – (Conti	inued)					
Switzerland – (Co						
	Credit Suisse Group AG ^(d)	USD	4.282%	09/01/2028	252,601	0.0
	Credit Suisse Group AG ^(c) (d)	USD	4.194%	01/04/2031	3,770,770	0.3
	Credit Suisse Group AG ^{(c)(d)}	USD	3.091%	14/05/2032	2,122,680	0.18
	Credit Suisse Group AG ^{(c)(d)} UBS Group AG ^{(c)(d)}	USD	9.016%	15/11/2033	2,952,749	0.24
2,250,000	UBS Group AG (7)	USD	1.364%	30/01/2027	1,979,932	0.16
United Kingdom					11,295,420	0.93
	CSL Finance PLC ^(d)	USD	4.625%	27/04/2042	435,984	0.04
United States	Alcon Finance Corp.(d)	LICD	E 27E0/	06/12/2032	2 007 200	0.0
2,844,000		USD USD	5.375% 5.750%	06/12/2032	2,887,200	0.2
3,650,000	. (-0)	USD	1.950%	30/01/2026	204,668 3,262,589	0.0.
	Bay Area Toll Authority	USD	6.263%	01/04/2049	76,296	0.0
	Broadcom, Inc. ^(d)	USD	3.419%	15/04/2033	6,592,140	0.5
5,900,000		USD	3.469%	15/04/2034	4,807,379	0.39
	Broadcom, Inc. (d)	USD	3.137%	15/11/2035	2,353,427	0.19
	Cargill, Inc. ^(d)	USD	5.125%	11/10/2032	2,545,375	0.2
	CoStar Group, Inc. ^(d)	USD	2.800%	15/07/2030	3,271,760	0.27
	Enel Finance America LLC ^(d)	USD	2.875%	12/07/2041	2,317,068	0.19
	GE HealthCare Technologies, Inc. (d)	USD	5.857%	15/03/2030	3,399,792	0.28
2,201,000	GE HealthCare Technologies, Inc. (d)	USD	5.905%	22/11/2032	2,302,950	0.19
2,025,000	GE HealthCare Technologies, Inc. (d)	USD	6.377%	22/11/2052	2,193,480	0.18
1,600,000	Glencore Funding LLC ^(d)	USD	3.375%	23/09/2051	1,058,272	0.09
1,300,000	HCA, Inc. ^(d)	USD	3.375%	15/03/2029	1,169,285	0.10
8,925,000		USD	1.650%	17/09/2026	7,898,179	0.65
550,000		USD	3.268%	15/11/2040	379,560	0.03
1,117,000		USD	4.900%	22/03/2033	1,135,900	0.09
630,000		USD	5.200%	22/03/2063	629,219	0.05
	Los Angeles Unified School District	USD	6.758%	01/07/2034	340,319	0.03
1,925,000		USD	4.650%	20/04/2031	1,905,346	0.16
550,000		USD	6.668%	15/11/2039	589,052	0.05
80,000	Metropolitan Transportation Authority Netflix, Inc. ^(d)	USD USD	7.336% 4.875%	15/11/2039 15/06/2030	100,333 5,358,658	0.01 0.44
	NRG Energy, Inc. (d)	USD	4.450%	15/06/2029	759,900	0.06
	Penske Truck Leasing Co. LP / PTL Finance Corp. (d)	USD	3.400%	15/11/2026	835,821	0.07
250,000	·	USD	6.583%	15/05/2049	290,015	0.02
	State of California	USD	7.625%	01/03/2040	1,091,679	0.09
230,769		USD	6.725%	01/04/2035	242,598	0.02
1,680,000	Stellantis Finance US, Inc. (d)	USD	1.711%	29/01/2027	1,486,128	0.12
1,480,000	Teachers Insurance & Annuity Association of America ^(d)	USD	4.900%	15/09/2044	1,344,003	0.11
4,650,000	Vistra Operations Co. LLC ^(d)	USD	4.300%	15/07/2029	4,164,819	0.34
					66,993,210	5.51
TOTAL BONDS (cost USD 163,0	81,378)				150,186,411	12.35
Non-Agencies	Asset Backed Obligations – 2.80%					
Cayman Islands	-					
	AIMCO CLO Series 2017-AA Class AR ^{(c)(d)}	USD	6.300%	20/04/2034	6,156,039	0.51
	Bain Capital Credit CLO Ltd. 2019-1A Class DR ^{(c)(d)}	USD	8.715%	19/04/2034	1,846,200	0.15
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	3,506,177	0.29
	Battalion CLO XII Ltd. 2018-12A Class A1 ^{(c)(d)} Medican Park Funding XXX Ltd. 2018 30A Class A ^{(c)(d)}	USD	6.400%	17/05/2031	3,103,701	0.26
8,407,007 4,200,000	Madison Park Funding XXX Ltd. 2018-30A Class A ^{(c)(d)} Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class AR ^{(c)(d)}	USD USD	6.010% 6.290%	15/04/2029 20/04/2031	8,307,434	0.68 0.34
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class AR ^(3/4) Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR ^{(c)(d)}	USD			4,132,691 3,451,533	0.34
	OZLM XVI Ltd. 2017-16A Class A1R ^{(c)(d)}	USD	8.500% 6.348%	20/04/2031 16/05/2030	1,938,032	0.16
1,002,100	OZEMIAVI Ed. 2017 TOX GLOSS ATTA	005	0.04070	10/00/2000	32,441,807	2.67
United States					52,771,007	2.07
	Alternative Loan Trust 2006-OA16 Class A2 ^(c)	USD	5.518%	25/10/2046	5,776	0.0
	Higher Education Funding I 2014-1 Class A ^{(c)(d)}	USD	6.008%	25/05/2034	128,735	0.0
	SLM Student Loan Trust 2003-1 Class A5A ^{(c)(d)}	USD	4.976%	15/12/2032	1,480,635	0.12
					1,615,146	0.13
TOTAL NON-AG (cost USD 34,90	ENCIES ASSET BACKED OBLIGATIONS 1,158)				34,056,953	2.80
	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
TOTAL TRANSF	ERABLE SECORTIES DEALT IN ANOTHER REGULATED MARKET					

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Other Transf	ferable Securities					
Bonds - 0.22						
United States						
	000 Broadcom, Inc. (d)	USD	3.187%	15/11/2036	598,840	0.05
2,500,0	000 Glencore Funding LLC ^(d)	USD	2.850%	27/04/2031	2,060,350	0.17
TOTAL BOND (cost USD 3,2					2,659,190	0.22
	R TRANSFERABLE SECURITIES				2,000,100	0.22
(cost USD 3,2	<u> </u>				2,659,190	0.22
MARKET VAL (cost USD 1,2	LUE OF INVESTMENTS EXCLUDING DERIVATIVES (244,197,419)				1,139,651,690	93.73
Futures Con	tracts – 0.07%					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
(13)	EUR 3-Month EURIBOR Futures 18/09/2023		Short	(3,338,667)	1,682	0.00
(- /	German Federal Republic Bonds 10YR Futures 08/06/2023		Long	10,867,824	60,402	0.00
397	German Federal Republic Bonds 2YR Futures 08/06/2023		Long	44,748,652	345,716	0.03
				52,277,809	407,800	0.03
175	GBP Three Month SONIA Index Futures 17/12/2024		Long	51,550,392	22,561	0.00
9			Long	1,074,782	15,647	0.00
				52,625,174	38,208	0.00
	USD					
334 (166)	, ,		Long Short	42,752,000 (34,183,031)	482,742 31,125	0.04 0.01
, ,	US Treasury Notes 2YR Futures 29/09/2023		Short	(5,765,813)	5,250	0.00
	US Treasury Notes 5YR Futures 29/09/2023		Long	46,027,672	244,875	0.02
304	US Treasury Ultra Long Bond Futures 20/09/2023		Long	41,420,000	627,000	0.05
				90,250,828	1,390,992	0.12
UNREALISED	GAIN ON FUTURES CONTRACTS				1,837,000	0.15
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders' Equity
400	CAD Canadian Government Bond 10YR Futures 20/09/2023		Long	36,157,263	(149,774)	(0.01)
	EUR		201.9	00,101,200	(1.10,7.1.)	(0.01)
(5)	Euro OAT Futures 08/06/2023		Short	(695,158)	(12,898)	(0.00)
18	German Federal Republic Bonds 30YR Futures 08/06/2023		Long	2,646,525	(9,781)	(0.00)
330	German Federal Republic Bonds 5YR Futures 08/06/2023		Long	41,557,035	(137,046)	(0.01)
				43,508,402	(159,725)	(0.01)
(175)	GBP Three Month SONIA Index Futures 19/12/2023		Short	(51,274,186)	(13,292)	(0.00)
	USD		Objects	(0.070.005)	(00 10=)	(0.55)
(0.4)	US Treasury Long Bond Futures 20/09/2023		Short Short	(3,072,000) (12,128,719)	(29,437) (40,438)	(0.00)
(24)	US Treasury Notes 10YR Futures 20/09/2023			(6,636,469)	(20,844)	(0.00)
(106)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short			
(106)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023		Short	(8,943,766)	(45,484)	(0.01)
(106) (58) (82) (48)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023 US Treasury Ultra Long Bond Futures 20/09/2023		Short Short	(8,943,766) (6,540,000)	(45,484) (85,875)	(0.01) (0.01)
(106) (58) (82) (48) (553)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023 US Treasury Ultra Long Bond Futures 20/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023		Short Short Short	(8,943,766) (6,540,000) (66,524,172)	(45,484) (85,875) (475,234)	(0.01) (0.01) (0.04)
(106) (58) (82) (48) (553)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023 US Treasury Ultra Long Bond Futures 20/09/2023		Short Short	(8,943,766) (6,540,000)	(45,484) (85,875)	(0.01) (0.01)

		Amount		Amount		Maturity	Unrealised Gain	% of Shareholders
Sep	Currency		Currency					Equit
No. No.	USD	194,798,360	EUR	177,583,050		26/06/2023	4,915,930	0.4
Name								0.0
Currency Resemble Resemble						08/08/2023		0.10
Manual	UNREALISED GAIN	I ON FORWARD CUR	RENCY CONTRACT	rs			6,079,841	0.50
Currency	Currency		Currency			•	Loss	% o Shareholders Equity
Fig. 15,823,888 180 17,310,867 2808,0222 2809			-					
Marker M							,	(0.00 (0.03
Share Class Specific Forward Currency Contracts 0.89% Currency Share Class Specific Forward Currency Share Curren							,	(0.00
Name	UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRAC	тѕ			(404,729)	(0.03)
Maturity Maturity	Share Class Spec	ific Forward Curren	cy Contracts – (0.	89%)			Unvanional	% o
USD 3-36-283	Currency		Currency				Gain	Shareholders Equity
USD								0.00
USD								0.00
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES 46,693 1,061 1,000 1								0.04
Maturity Maturity	USD	799,513	GBP	640,328		08/08/2023	5,814	0.00
Currency Amount Bought Bought Currency Amount Sold Amount Bought Currency Amount Sold Maturity Date	USD	360,098	CAD	488,000		29/08/2023	1,061	0.00
Currency	UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACT	TS HELD FOR HEDGING PURPOS	SES		464,693	0.04
Currency		Amount		Amount		Maturity		% of Shareholders
EUR	Currency		Currency					Equity
SSD	CHF	62,352,483	USD	68,482,418		16/06/2023	(52,981)	(0.00)
Cap								(0.76
SEK							,	(0.00)
Display								(0.02)
Holdings Security Description Maturity Date Strike Price Calif. Costs Market Value USD Ward Value USD USD	UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		(11,255,550)	(0.93)
Holdings Security Description Maturity Date Strike Price Strike Price Strike Value Sha (Bajni(Loss) Market Value USD	Options – (0.13%)	l						
Purchased Options EUR						Gain/(Loss) M		% of Shareholders
EUR	Holdings	Security Description		Maturity Date	Strike Price	USD	USD	Equity
4,520,000		•	ıs					
USD 5,800,000 Call 12 month SOFR Swaption Expires 28/07/2023 Strike 2.40 (188,474) 5,826 5,600,000 Put 12 month SOFR Swaption Expires 23/08/2023 Strike 2.80 78,576 280,761 5,600,000 Put 12 month SOFR Swaption Expires 05/09/2023 Strike 2.96 5,112 223,120	4 520 000	EUR						
USD 5,800,000 Call 12 month SOFR Swaption Expires 28/07/2023 Strike 2.40 (188,474) 5,826 5,600,000 Put 12 month SOFR Swaption Expires 23/08/2023 Strike 2.80 78,576 280,761 5,600,000 Put 12 month SOFR Swaption Expires 05/09/2023 Strike 2.96 5,112 223,120 (104,786) 509,707 TOTAL PURCHASED OPTIONS (cost USD 774,271) 5562,871 Written Options EUR (4,820,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 9,153 (41,172) (4,820,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 9,719 (39,053) (4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 01/12/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 01/16/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.10 26,792 (20,970) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (4,840,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.02 15,370 (37,924) (4,840,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.02 5trike 3.02 15,370 (37,924)	, ,	Call 6 month EURIBO						0.00
5,800,000 Call 12 month SOFR Swaption Expires 28/07/2023 Strike 2.40 (188,474) 5,826 5,600,000 Put 12 month SOFR Swaption Expires 05/09/2023 Strike 2.80 78,576 280,761 5,600,000 Put 12 month SOFR Swaption Expires 05/09/2023 Strike 2.96 5,112 223,120 TOTAL PURCHASED OPTIONS (cost USD 774,271) 562,871 Written Options EUR (4,820,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 9,153 (41,172) (4,820,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 9,719 (39,053) (4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Put 6 month EURIBOR Swaption Expires 01/12/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swapti	, ,	Call 6 month EURIBO				(23,568)	33,357	0.00
Second Content	, ,	Call 6 month EURIBO				(23,568)	33,357	
Section Figure Section Secti	48,990,000	Call 6 month EURIBO	DR Swaption	Expires 25/08/2023	Strike 3.93	(23,568)	33,357 53,164	0.00
TOTAL PURCHASED OPTIONS (cost USD 774,271) 562,871	48,990,000	Call 6 month EURIBO Put 3 month EURIBO USD Call 12 month SOFR	OR Swaption	Expires 25/08/2023 Expires 28/07/2023	Strike 3.93	(23,568) (106,613) (188,474)	33,357 53,164 5,826	0.00
Written Options EUR	5,800,000 5,600,000	Call 6 month EURIBC Put 3 month EURIBC USD Call 12 month SOFR Put 12 month SOFR	OR Swaption Swaption Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023	Strike 3.93 Strike 2.40 Strike 2.80	(23,568) (106,613) (188,474) 78,576	33,357 53,164 5,826 280,761	0.00
EUR Expires 09/06/2023 Strike 3.00 9,153 (41,172) (4,820,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 9,719 (39,053) (4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029) <	5,800,000 5,600,000	Call 6 month EURIBC Put 3 month EURIBC USD Call 12 month SOFR Put 12 month SOFR	OR Swaption Swaption Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023	Strike 3.93 Strike 2.40 Strike 2.80	(23,568) (106,613) (188,474) 78,576 5,112	33,357 53,164 5,826 280,761 223,120	0.00 0.00 0.00 0.02
EUR Expires 09/06/2023 Strike 3.00 9,153 (41,172) (4,820,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 9,719 (39,053) (4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029) <	5,800,000 5,600,000 5,600,000	Call 6 month EURIBO Put 3 month EURIBO USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR	OR Swaption Swaption Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023	Strike 3.93 Strike 2.40 Strike 2.80	(23,568) (106,613) (188,474) 78,576 5,112	53,357 53,164 5,826 280,761 223,120 509,707	0.00 0.00 0.00 0.02 0.02
(4,820,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 9,719 (39,053) (4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 99/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000	Call 6 month EURIBO Put 3 month EURIBO USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR	OR Swaption Swaption Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023	Strike 3.93 Strike 2.40 Strike 2.80	(23,568) (106,613) (188,474) 78,576 5,112	53,357 53,164 5,826 280,761 223,120 509,707	0.00 0.00 0.02 0.02 0.04
(4,750,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (39,109) (86,871) (4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271)	Call 6 month EURIBC Put 3 month EURIBC USD Call 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR	Swaption Swaption Swaption Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96	(23,568) (106,613) (188,474) 78,576 5,112 (104,786)	33,357 53,164 5,826 280,761 223,120 509,707 562,871	0.00 0.00 0.02 0.02 0.04
(4,840,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (19,702) (72,996) (1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG	OR Swaption Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 09/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96	(23,568) (106,613) (188,474) 78,576 5,112 (104,786)	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172)	0.00 0.00 0.00 0.02 0.02 0.04
(1,820,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 91,391 (11,365) (4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG Call 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption OR Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 09/06/2023 Expires 15/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96	(23,568) (106,613) (188,474) 78,576 5,112 (104,786)	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053)	0.00 0.00 0.00 0.02 0.02 0.04 (0.01)
(4,820,000) Put 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 29,479 (20,846) (4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,750,000)	Call 6 month EURIBC Put 3 month EURIBC USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBC	OR Swaption Swaption Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 22/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 2.96 Strike 3.10	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109)	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871)	0.00 0.00 0.02 0.02 0.04 0.04 (0.01) (0.00) (0.01)
(4,820,000) Put 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 13,076 (35,697) (4,750,000) Put 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 26,792 (20,970) (4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,750,000) (4,840,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702)	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996)	0.00 0.00 0.02 0.02 0.04 0.04 (0.01) (0.00) (0.01) (0.01)
(4,840,000) Put 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 15,370 (37,924) (10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,750,000) (4,840,000) (1,820,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 20/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 01/12/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.02 Strike 1.48	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702) 91,391	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996) (11,365)	0.00 0.00 0.00 0.02 0.02 0.04 (0.01)
(10,320,000) Put 6 month EURIBOR Swaption Expires 25/08/2023 Strike 3.41 21,890 (35,029)	48,990,000 5,800,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,840,000) (4,840,000) (4,820,000) (4,820,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 05/09/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 09/06/2023 Expires 09/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 1.48 Strike 3.00	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702) 91,391 29,479	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996) (11,365) (20,846)	0.00 0.00 0.02 0.02 0.04 0.04 (0.01) (0.00) (0.01) (0.01) (0.00)
	48,990,000 5,800,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,820,000) (4,840,000) (4,820,000) (4,820,000) (4,820,000) (4,820,000) (4,750,000)	Call 6 month EURIBC Put 3 month EURIBC USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 01/12/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 25/06/2023 Expires 25/06/2023 Expires 25/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 3.10 Strike 3.02 Strike 3.02 Strike 1.48 Strike 3.00 Strike 2.96 Strike 3.10	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702) 91,391 29,479 13,076 26,792	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996) (11,365) (20,846) (35,697) (20,970)	0.00 0.00 0.02 0.02 0.04 0.04 (0.01) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
10000	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,840,000) (4,820,000) (4,820,000) (4,820,000) (4,820,000) (4,840,000) (4,840,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG Put 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 30/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 3.10 Strike 3.02 Strike 1.48 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.01 Strike 3.02	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702) 91,391 29,479 13,076 26,792 15,370	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996) (11,365) (20,846) (35,697) (20,970) (37,924)	0.00 0.00 0.02 0.04 0.04 0.04 (0.01) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
158,059 (401,923)	5,800,000 5,600,000 5,600,000 5,600,000 TOTAL PURCHASE (cost USD 774,271) (4,820,000) (4,820,000) (4,840,000) (4,820,000) (4,820,000) (4,820,000) (4,840,000) (4,840,000)	Call 6 month EURIBG Put 3 month EURIBG USD Call 12 month SOFR Put 12 month SOFR Put 12 month SOFR ED OPTIONS Written Options EUR Call 6 month EURIBG Put 6 month EURIBG	OR Swaption Swaption Swaption OR Swaption	Expires 25/08/2023 Expires 28/07/2023 Expires 23/08/2023 Expires 05/09/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 30/06/2023	Strike 3.93 Strike 2.40 Strike 2.80 Strike 2.96 Strike 3.00 Strike 3.10 Strike 3.02 Strike 1.48 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.01 Strike 3.02	(23,568) (106,613) (188,474) 78,576 5,112 (104,786) 9,153 9,719 (39,109) (19,702) 91,391 29,479 13,076 26,792 15,370	33,357 53,164 5,826 280,761 223,120 509,707 562,871 (41,172) (39,053) (86,871) (72,996) (11,365) (20,846) (35,697) (20,970) (37,924)	0.00 0.00 0.02 0.02 0.04 0.04 (0.01) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

oldings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% « Shareholder Equi
	Written Options – (Continued)						
(549,000,000)	JPY Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(16,732)	(34,174)	(0.00
	USD						
(4,960,000)	Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		57,215	(1,064)	(0.00
(4,940,000)	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		48,033	(9,024)	(0.0)
(4,940,000)	Call 12 month SOFR Swaption	Expires 20/06/2023 Expires 26/06/2023	Strike 3.27 Strike 3.44		26,161	(29,723)	(0.0)
(5,000,000) (5,800,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75		(10,828) 71,753	(69,703) (747)	(0.0)
(5,800,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08		119,715	(2,085)	(0.0)
(50,800,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		141,153	(189,047)	(0.0)
(16,930,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		43,590	(64,339)	(0.0)
(4,960,000)	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(51,208)	(109,488)	(0.0
(4,940,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(48,788)	(105,845)	(0.0
(4,940,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(19,771)	(75,655)	(0.0
(5,000,000) (5,600,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 26/06/2023 Expires 23/08/2023	Strike 3.44 Strike 3.23		16,608 (10,507)	(42,267) (135,334)	(0.0 (0.0
(5,600,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		28,375	(48,983)	(0.0)
(5,600,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		36,543	(97,075)	(0.0)
(5,600,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		51,629	(32,761)	(0.0)
(50,800,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(162,712)	(492,912)	(0.0)
(16,930,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(53,416)	(161,345)	(0.0
					283,545	(1,667,397)	(0.14
OTAL WRITTEN C						(2,103,494)	(0.1
OTAL OPTIONS ost USD (1,754,09	96))					(1,540,623)	(0.1
						(1,540,623)	(0.1
ost USD (1,754,09 wap Contracts – et Local						Unrealised	(0.13
ost USD (1,754,09 wap Contracts –		Receive		Currency	Maturity Date		
wap Contracts – et Local otional	0.18% Pay	Receive		Currency	Maturity Date	Unrealised Gain	% Shareholder
ost USD (1,754,09 wap Contracts – et Local otional nount	0.18% Pay Interest Rate Swaps					Unrealised Gain USD	% Shareholder Equi
wap Contracts – et Local bitional mount	Pay Interest Rate Swaps Fixed 3.750%	Floating (AUD 3 month BBSW)		Currency AUD AUD	21/06/2025	Unrealised Gain USD	% Shareholde
ost USD (1,754,09 wap Contracts – et Local otional nount	0.18% Pay Interest Rate Swaps			AUD		Unrealised Gain USD	% Shareholde Equ 0. 0.
wap Contracts – at Local bitional mount 11,690,000 6,870,000	0.18% Pay Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW)	Floating (AUD 3 month BBSW) Fixed 4.000%		AUD AUD	21/06/2025 21/06/2028	Unrealised Gain USD 87,410 44,872	% Shareholde Equ 0. 0. 0.
wap Contracts – et Local ptional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000	Pay Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950%	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI)		AUD AUD BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619	% Shareholder Equi
wap Contracts – at Local bitional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000	O.18% Pay Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060%		AUD AUD BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025 02/01/2025	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348	% Shareholded Equi
wap Contracts – at Local britional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000 16,730,000	Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064%		AUD AUD BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676	% Shareholde Equ 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
wap Contracts – at Local priorial mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000 16,730,000 3,900,000	O.18% Pay Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850%		AUD AUD BRL BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2026	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676 1,078	% Shareholde Equ 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
wap Contracts – et Local prioritional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000 16,730,000 3,900,000 5,680,000	Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030%		AUD AUD BRL BRL BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2026 02/01/2026 04/01/2027	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676 1,078 50,611	% Shareholde Equ 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
wap Contracts – st Local point and the contract of	Pay Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030% Fixed 8.495%		AUD AUD BRL BRL BRL BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2026 04/01/2027 04/01/2027	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676 1,078 50,611 16,932	% Shareholde Equ 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
wap Contracts – et Local prioritional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000 16,730,000 3,900,000 5,680,000	Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030%		AUD AUD BRL BRL BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2026 02/01/2026 04/01/2027	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676 1,078 50,611	% Shareholde Equ
wap Contracts – at Local bitional mount 11,690,000 6,870,000 28,730,000 6,940,000 630,000 14,600,000 16,730,000 3,900,000 5,680,000 2,950,000 1,970,000	Interest Rate Swaps Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Floating (BRL 1 month CETIP)	Floating (AUD 3 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030% Fixed 8.495% Fixed 11.230% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)		AUD AUD BRL BRL BRL BRL BRL BRL BRL BRL BRL	21/06/2025 21/06/2028 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2027 04/01/2027 04/01/2027	Unrealised Gain USD 87,410 44,872 36,725 6,802 3,619 13,348 18,676 1,078 50,611 16,932 15,300	% Shareholde Equ 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
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Name	et Local					Unrealised	%
Association Process	otional mount	Pay	Receive	Currency	Maturity Date		Shareholder Equi
3,20,000 Fixed 3,250% Posating (GRP I morth SOMIA) GRP 2106/2030 41,556		Interest Rate Swaps – (Continued)					
Beb.000 Florid 3.05% Florid 19076 Florid 19	480,000	Fixed 3.500%	Floating (GBP 1 month SONIA)	GBP	21/06/2028	17,286	0.0
200,000 Fixed 3.000% Floating (GBP I month SONIA) GBP 21,006,2013 17,787	3,200,000	Fixed 3.250%	Floating (GBP 1 month SONIA)		21/06/2030	61,378	0.0
150,000 Fixed 3.000% Florating (GRP a) month KSDA) Flo			- '				0.0
6,963,300.00 Floating (RNY 3 month KSDA) Fixed 3.500% KRW 2,106/2028 17,309			- '				0.0
154.05.000	150,000	Fixed 3.000%	Floating (GBP 1 month SONIA)		21/06/2053	17,826	0.0
59.00.000 Fixed 3.500% Floating (RNG amoth NIBOR) NOK 21.056/2033 69.984 4.77.000 Fixed 3.000% Fixed 5.000% PLN 21.056/2033 75.835 4.77.000 Fixed 3.270% Fixed 5.000% PLN 21.056/2033 75.835 4.77.000 Fixed 3.270% Ploating (RSD amoth SDFR) USD 30.056/2023 75.836 4.77.000 Fixed 3.270% Ploating (RSD amoth SDFR) USD 30.056/2023 75.836 4.78.000 Fixed 3.270% Ploating (RSD amoth SDFR) USD 30.056/2023 75.836 4.79.000 Fixed 3.270% Ploating (RSD amoth SDFR) USD 31.056/2023 75.936 4.79.000 Fixed 2.800% Ploating (RSD amoth SDFR) USD 20.057/2023 31.989 2.04.30.000 Fixed 2.800% Ploating (RSD amoth SDFR) USD 20.057/2023 31.989 2.04.30.000 Fixed 3.260% Ploating (RSD amoth SDFR) USD 20.057/2023 31.989 2.04.30.000 Fixed 3.260% Ploating (RSD amoth SDFR) USD 27.057/2023 31.989 2.04.30.000 Fixed 3.260% Ploating (RSD amoth SDFR) USD 27.057/2023 31.989 2.04.30.000 Fixed 3.260% Ploating (RSD amoth SDFR) USD 20.057/2023 31.989 2.04.30.000 Fixed 3.260% Ploating (RSD amoth SDFR) USD 20.057/2023 31.989 2.04.30.000 Fixed 2.270% Ploating (RSD amoth SDFR) USD 20.057/2023 2.05.30.000 Fixed 2.270% Ploating (RSD amoth SDFR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.000% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RSD amoth JBAR) USD 20.057/2023 2.05.30.000 Fixed 3.200% Ploating (RS							0.0
6.350,000 Foating (FLN 6 month WIBOR) Fixed 6,000% FLN 2106;2033 37,585 4,770,000 Fixed 3,200% Fixed 3,200% Fixed 5,200% Floating (ISD 1 month SOFR) USD 1405;2025 11,224 4,480,000 Fixed 3,200% Fixed 3,200% Fixed 4,200% USD 0810;2027 195,145 9.855,000 Floating (USD 1 month SOFR) Fixed 4,320% USD 0810;2027 195,145 9.855,000 Floating (USD 1 month SOFR) Fixed 3,300% USD 0810;2027 195,145 9.855,000 Floating (USD 1 month SOFR) Fixed 3,300% USD 0810;2027 195,145 9.855,000 Floating (USD 1 month SOFR) USD 0810;2027 195,145 9.855,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 0810;2023 316,98 9.855,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 0810;2025 101,429 9.855,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 0810;2025 101,429 9.855,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 0810;2025 101,429 9.875,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 110;6025 221,065 9.875,000 Fixed 3,220% Floating (USD 1 month SOFR) USD 110;6025 221,065 9.875,000 Fixed 3,220% Floating (USD 1 month SOFR) USD 110;6025 221,065 9.875,000 Fixed 3,220% Floating (USD 1 month SOFR) USD 100;6025 58,865 9.875,000 Fixed 3,220% Floating (USD 1 month SOFR) USD 2006;2025 58,865 9.875,000 Fixed 3,200% Fixed 3,200% USD 2006;2025 58,865 9.875,000 Fixed 3,200% Fixed 3,200% USD 2006;2025 44,078 9.875,650,000 Foating (The Market COX North America Fixed 1,000% USD 2006;2026 44,078 9.875,650,000 Foating (The Market COX North America Fixed 1,000% USD 2006;2026 44,078 9.875,650,000 Foating (The Market COX North America Fixed 1,000% USD 2006;2026 44,078 9.875,650,000 Foating (The Market COX North America Fixed 1,000% USD 2006;2026 44,078 9.875,650,000 Foating (The Market COX North America Fixed 1,000% USD 2006;2026 44,078 9.875,650,000 Floating (Market Market Mar		,					0.0
4,770,000 Fixed 3,2000% Floating (SCD 6 month BOR) SGD 2106;2028 37,588 22,980,000 Floating (USD 1 month SOFR) Subaling (USD 1 month SOFR) USD 3006;2025 11,224 9,850,0000 Floating (USD 1 month SOFR) Fixed 4,270% USD 3006;2025 9,469 9,850,0000 Floating (USD 1 month SOFR) Fixed 4,270% USD 3006;2027 9,469 9,850,0000 Floating (USD 1 month SOFR) Fixed 3,280% USD 2006;2023 316,989 22,980,000 Fixed 2,880% Floating (USD 1 month SOFR) USD 2007;2023 316,989 22,980,000 Fixed 3,240% Floating (USD 1 month SOFR) USD 2007;2023 316,989 22,980,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2007;2024 340,551 16,580,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2007;2027 340,551 16,580,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2007;2027 340,551 16,685,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2006;2025 55,895 16,685,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2006;2025 55,895 16,685,000 Fixed 2,200% Floating (USD 1 month SOFR) USD 2006;2025 56,895 16,685,000 Floating (The Markit COK North America Fixed 1,000% USD 2006;2025 34,478 16,685,000 Floating (The Markit COK North America Fixed 1,000% USD 2006;2027 381,494 16,685,000 Floating (The Markit COK North America Fixed 1,000% USD 2006;2028 34,498 17,600 17			- '				0.
22,920,000 Fixed 3,270% Floating (USD 1 month SOFR) USD 3006/2025 198,145 98,530,000 Floating (USD 1 month SOFR) Fixed 4,250% USD 301/2027 198,145 98,530,000 Floating (USD 1 month SOFR) Fixed 3,350% USD 301/2020 31,491 20,430,000 Fixed 2,860% Floating (USD 1 month SOFR) Fixed 3,420% USD 2007/2023 31,491 20,430,000 Fixed 2,860% Floating (USD 1 month SOFR) USD 2007/2023 31,491 22,330,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 2007/2023 31,491 22,330,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 2007/2023 31,491 22,330,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 0410/2025 22,1005 22,730,000 Fixed 2,270% Floating (USD 1 month SOFR) USD 110/2025 22,1005 22,730,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 110/2025 22,1005 22,730,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 110/2025 22,1005 22,730,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 110/2025 22,1005 22,730,000 Fixed 3,260% Floating (USD 1 month SOFR) USD 110/2025 44,076 22,730,000 Floating (The Market CDX North America Fixed 1,000% USD 2006/2025 44,076 23,200,000 Floating (The Market CDX North America Fixed 1,000% USD 2006/2025 44,076 24,170,000 Floating (The Market CDX North America Fixed 1,000% USD 2006/2027 222,086 24,170,000 Floating (The Market CDX North America Fixed 1,000% USD 2006/2026 9,836 24,170,000 Floating (The Market CDX North America Fixed 1,000% USD 2006/2026 9,836 24,170,000 Floating (USD North America Fixed 1,000% USD 2006/2028 19,446 24,170,000 Floating (USD North America Fixed 1,000% USD 2006/2028 19,446 24,170,000 Floating (USD North America Fixed 1,000% USD 2006/2028 19,446 24,170,000 Floating (USD North America Fixed 1,000% USD 2006/2028 19,446 24,170,000 Floating (USD North America Fixed 1,000% USD 2006/2028 19,446 24,170,000 Floatin		- '					0.
7.4 69.000 Floating (USD 1 morth SOFR) Fixed 3.270% USD 0.00062025 194.19 9.5 53.000 Floating (USD 1 morth SOFR) Fixed 3.230% USD 0.00072027 84.9 9.5 7.470.000 Floating (USD 1 morth SOFR) USD 2.0072032 316.998 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 2.0072032 316.998 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.0072033 101.423 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.0072033 101.423 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.0072033 101.423 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.0072033 101.423 7.470.000 Fixed 3.000% Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.0072033 101.423 7.470.000 Fixed 3.000% Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.00062035 7.470.000 Fixed 3.000% Floating (USD 1 morth SOFR) USD 0.00062025 55.895 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062025 688,919 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062025 44.078 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062027 381,494 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America Fixed 1.000% USD 2.00062028 9,386 7.470.000 Floating (The Markat COX North America			,				0.
98.50.000 Floating (USD 1 month SOFR) Fixed 3.50% USD 3.0002033 31.491 20.43.0000 Fixed 2.680% Floating (USD 1 month SOFR) USD 2.007/2032 31.491 20.43.0000 Fixed 2.680% Floating (USD 1 month SOFR) USD 2.007/2032 31.4772 22.33.00000 Fixed 2.260% Floating (USD 1 month SOFR) USD 2.007/2032 31.4772 22.33.0000 Fixed 2.260% Floating (USD 1 month SOFR) USD 2.007/2074 31.50.51 15.50.000 Fixed 2.260% Floating (USD 1 month SOFR) USD 2.007/2074 340.551 15.50.000 Fixed 2.270% Floating (USD 1 month SOFR) USD 2.007/2074 340.551 15.50.000 Fixed 2.270% Floating (USD 1 month SOFR) USD 2.007/2074 340.551 15.50.000 Fixed 2.270% Floating (USD 1 month SOFR) USD 2.007/2074 340.551 15.50.000 Fixed 2.270% Floating (USD 1 month SOFR) USD 2.006/2025 161.625.000 Fixed 2.270% Floating (USD 1 month SOFR) USD 2.006/2025 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2025 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2025 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2027 381,494 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2027 381,494 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The Markit CDX North America Fixed 1.000% USD 2.006/2028 9,836 161.625.000 Floating (The			- 1				0.
B.670,000 Floating (USD 1 month SOFR) Fload 3,423% USD 31,032,0203 31,491		,					0.
20430,000 Fixed 2.680% Floating (USD I month SOFR) USD 28/07/2032 316,998 74/7000 Floating (USD I month SOFR) USD 27/03/2033 47/702 22,380,000 Fixed 3.240% Floating (USD I month SOFR) USD 06/10/2035 101,429 101,425 101		- '					0.
TA70,000 Fixed 3,200% Floating (USD I month SOPR) USD 0610/2035 101,429 2,238,000 Fixed 2,200% Floating (USD I month SOPR) USD 28007/2047 340,551 16,530,000 Fixed 2,200% Floating (USD I month SOPR) USD 28007/2047 340,551 16,530,000 Fixed 2,200% Floating (USD I month SOPR) USD 28007/2047 340,551 16,530,000 Fixed 2,250% Floating (USD I month SOPR) USD 2006/2025 55,895 NREALISED GAIN ON INTEREST RATE SWAPS		- '					0.
22.380,000 Fixed 3.240% Floating (USD I month SOPR) USD 2807/2047 340,551 16.530,000 Fixed 2.170% Floating (USD I month SOPR) USD 11/08/2052 221,005 16.530,000 Fixed 2.170% Floating (USD I month SOPR) USD 11/08/2052 221,005 16.530,000 Fixed 2.170% Floating (USD I month SOPR) USD 11/08/2052 221,005 16.630,000 Fixed 2.170% Floating (USD I month SOPR) USD 2006/2025 58,985 Credit Default Swaps Credit Default Swaps Floating (USD Month America Investment Grade 34 Index) Fixed 1.000% USD 2016/2025 688,919 Credit Default Swaps Fixed 1.000% USD 2016/2025 44,078 Credit Default Swaps Fixed 1.000% USD 2016/2027 381,494 Credit Default Swaps Fixed 1.000% USD 2006/2027 222,036 Credit Default Swaps Fixed 1.000% USD 2006/2028 19,412 Credit Default Swaps Fixed 1.000% USD 2006/2028 9,836 Credit Default Swaps Fixed 1.000% USD 2006/2028 9,836 Credit Default Swaps Fixed 1.000% USD 2006/2028 30,357 Credit Default Swaps Fixed 1.000% USD 2006/2028 21,609 Credit Default Swaps Fixed 1.000% USD 2006/2028 30,357 Credit Default Swaps Fixed 1.000% USD 2006/2028 4,498 Credit Default Swaps Fixed 1.000% USD 2006/2028 30,357 Credit Default Swaps Fixed 1.000% USD 2006/202			- 1				0.
14,120,000 Floed 2,080% Floeding (USD 1 month SOPR) USD 2807/2747 340,551 16,530,000 Floed 2,170% Floeding (ZAR 3 month JIBAR) ZAR 15,032,025 55,895			- '				0.
16,530,000 Fixed 2,170% Floating (ZAR 3 month JIBAR) ZAR			- '				0.
NREALISED GAIN ON INTEREST RATE SWAPS 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,064,722 5,004,723 5,004,723 5,000			- '				0.
161,025,000 161,000 161,	16,530,000	Fixed 2.170%	Floating (USD 1 month SOFR)			221,065	0.
Credit Default Swaps Floating (The Markit CDX North America Fixed 1.000% USD 20/06/2025 688,919 1	92,790,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	55,895	0.
1618,25,000 Floating (The Markit CDX North America Investment) Grade 34 Index) Floating (The Markit CDX North America Investment) Grade 35 Kersion Index)	NREALISED GAIN	ON INTEREST RATE SWAPS				5,064,722	0.
1618,25,000 Floating (The Markit CDX North America Investment) Grade 34 Index) Floating (The Markit CDX North America Investment) Grade 35 Kersion Index)		Credit Default Swaps					
Investment Grade 35 Version 1 Index)	161,625,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2025	688,919	0.
Investment Grade 38 Version 1 Index) Sp6,600,00 Floating (The Markit CDX NOTA Merica Investment Grade 39 Version 1 Index) Fixed 1.000% USD 20/10/2028 19,412 21,710,000 Floating (Ende Government International Bond) Floating (Ende Government International Bond) USD 20/06/2028 9,836 1,770,000 Floating (Ende Government International Bond) USD 20/06/2028 9,836 2,210,000 Floating (Envisor Government International Bond) USD 20/06/2028 4,498 2,210,000 Floating (Envisor Government International Bond) USD 20/06/2028 30,357 2,180,000 Floating (Envisor Government International Bond) USD 20/06/2028 30,357 2,180,000 Floating (Pervian Government International Bond) USD 20/06/2028 21,609 2,180,000 Floating (Pervian Government International Bond) USD 20/06/2028 21,609 2,180,000 Floating (Pervian Government International Bond) USD 20/06/2028 21,609 2,180,000 Floating (Pervian Government International Bond) USD 20/06/2028 21,609 2,180,000 Floating (Pervian Government International Bond) USD 20/06/2028 21,609 2,180,000 Eloating (Pervian Government International Bond) Eloating (Pervian Government International Bond	35,200,000	0 (Fixed 1.000%	USD	20/12/2025	44,078	0.
2,170,000 Floating (Chie Government International Bond) 1,760,000 Floating (Chie Government International Bond) 1,760,000 Floating (Indonesia Government International Bond) 1,760,000 Floating (Peruvian Government International Bond) 1,760,000 Floating (Peruvian Government International Bond) 1,760,000 Floating (Peruvian Government International Bond) 1,760,000 Floating (Philippine Government International Bond) 1,760,000	50,725,000		Fixed 1.000%	USD	20/06/2027	381,494	0
1,750,000 Floating (Indonesia Government International Bond) Fixed 1.000% USD 20/06/2028 9,836 2,210,000 Floating (Mexico Government International Bond) Floating (Peruvian Government International Bond) Floating (Peruvian Government International Bond) Floating (Philippine Government International Bond) Floating (Philippine Government International Bond) Floating (Philippine Government International Bond) Floating (Alba Government International Bond) Floating (BRL 1 International Bond)	59,650,000		Fixed 1.000%		20/12/2027	222,036	0
International Bond		Bond)					0
International Bond)		International Bond)			20/06/2028		0.
1,180,000 Floating (Philippine Government International Bond) Fixed 1,000% Floating (Philippine Government International Bond) Fixed 1,000% Floating (Philippine Government International Bond) Fixed 1,000% Floating (BRL 1 month BSW) Fixed 4,250% Floating (BRL 1 month BRCDI) Fixed 11,814% Floating (BRL 1 month BRCDI) Fixed 11,800,000 Floating (BRL 1 month BCDI) Fixed 11,814% BRL 02/01/2024 (96,477) (10,400,000 Floating (CAD 3 month CDOR) Floating (BRL 1 month BRCDI) Fixed 3,170% CAD 23/03/2033 (82,056) (0,1650,000 Fixed 3,500% Floating (CAD 3 month CDOR) Floating (BRL 1 month BRCDI) Floating (BRL 1 month EURIBOR) EUR 21/06/2025 (44,972) (14,949) (14,94		International Bond)					0
International Bond		International Bond)					0
TAL UNREALISED GAIN ON SWAP CONTRACTS St Local strices St Local str	2,180,000		Fixed 1.000%	USD	20/06/2028	21,609	0
National strional s	NREALISED GAIN	ON CREDIT DEFAULT SWAPS				1,422,239	0.
Interest Rate Swaps	OTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				6,486,961	0.
Interest Rate Swaps	et Local						%
14,350,000 Floating (AUD 6 month BBSW) Fixed 4.250% AUD 21/06/2033 (19,763) (0 31,071,608 Floating (BRL 1 month BRCDI) Fixed 11.814% BRL 02/01/2024 (96,477) (0 10,400,000 Fixed 13.300% Floating (BRL 1 month BRCDI) BRL 02/01/2025 (44,040) (0 9,900,000 Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) CAD 23/03/2033 (82,056) (0 1,650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2028 (24,888) (0 11,650,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (0 11,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (1 2,730,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (11,693) (1 26,050,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2026 (14,149) (1 26,050,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2026 (148,931)	otional mount	Pay	Receive	Currency	Maturity Date		Shareholde Equ
31,071,608 Floating (BRL 1 month BRCDI) Fixed 11.814% BRL 02/01/2024 (96,477) (0,400,000 Fixed 13.300% Floating (BRL 1 month BRCDI) BRL 02/01/2025 (44,040) (0,9,900,000 Floating (CAD 3 month CDOR) Fixed 3.170% CAD 23/03/2033 (82,056) (0,1650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2033 (3,683) (0,7,220,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (0,1650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (0,2,730,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (11,693) (0,2,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (14,149) (0,2,6,050,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2027 (202,361) (0,2,361) (0,3,7080,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2027 (202,361) (0,3,7080,000 Fixed 2.500% Floating (EUR 3 month EURIBOR) EUR 21/06/2028 (24,8165) (0,3,7080,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2028 (24,8165) (0,3,7080,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2028 (29,352) (1,4,931) (1,4,550,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2030 (24,728) (1,4,550,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (24,728) (1,4,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (24,728) (1,4,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (24,728) (1,4,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (24,728) (1,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (24,728) (1,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (25,004) (1,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (25,004) (1,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (25,004) (1,550,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2031 (1,550,000 Floating (EUR 6 month EURIBOR) Fixed 2.555% EUR 04/07/2037 (29,908) (1,550,000 Floating (EUR 6 month EURIBOR) Fixed 2.555% EUR 04/07/2037 (29,908) (1,550,000 Floating (EUR 6 month EURIBOR) Fixed 2.555% EUR 04/07/2037 (1,550,000 Floating (EUR 6 month EURIBOR) Fixed 2.555% EUR 04/07/2		•					
10,400,000 Fixed 13.300% Floating (BRL 1 month BRCDI) BRL 02/01/2025 (44,040) (49,900,000 Floating (CAD 3 month CDOR) Fixed 3.170% CAD 23/03/2033 (82,056) (16,650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2033 (3,683) (17,220,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (17,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (17,693) (17,694) (17,693) (17,694) (17,693) (17,694) (14,350,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	21/06/2033	(19,763)	(0.0
9,900,000 Floating (CAD 3 month CDOR) Fixed 3.170% CAD 23/03/2033 (82,056) (1,650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2033 (3,683) (1,7,220,000 Fixed 3.500% Floating (CAD 3 month CNRR) CNY 21/06/2028 (24,888) (1,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (1,693) (2,730,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (11,693) (1,693) (1,760,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (14,149) (1,693) (1,694) (1,693) (1,694) (1,693) (1,693) (1,693) (1,694) (1,694) (1,69	31,071,608	Floating (BRL 1 month BRCDI)	Fixed 11.814%	BRL	02/01/2024	(96,477)	(0.0
1,650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2033 (3,683) (1,7220,000) 7,220,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (1,7220,000) 11,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (1,693) <	10,400,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(44,040)	(0.
1,650,000 Fixed 3.500% Floating (CAD 3 month CDOR) CAD 21/06/2033 (3,683) (1,7220,000) 7,220,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (1,7220,000) 11,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (1,693) <		Floating (CAD 3 month CDOR)	- '				(0.
7,220,000 Fixed 3.000% Floating (CNY 3 month CNRR) CNY 21/06/2028 (24,888) (0 11,650,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2025 (46,972) (1 2,730,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2026 (11,693) (1 2,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2026 (14,149) (1 26,050,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2027 (202,361) (1 9,930,000 Floating (EUR 1 month ESTR) Fixed 3.250% EUR 13/04/2028 (48,165) (1 37,080,000 Fixed 2.852% Floating (EUR 3 month EURIBOR) EUR 22/04/2028 (148,931) (1 3,170,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2038 (29,352) (1 15,290,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2030 (24,728) (1 15,290,000 Fixed 2.500%							(0.
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2,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2026 (14,149) (0 26,050,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2027 (202,361) (1 9,930,000 Floating (EUR 1 month ESTR) Fixed 3.250% EUR 13/04/2028 (48,165) (1 37,080,000 Fixed 2.852% Floating (EUR 3 month EURIBOR) EUR 22/04/2028 (148,931) (1 3,170,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2028 (29,352) (1 2,260,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2030 (24,728) (1 15,290,000 Floating (EUR 6 month EURIBOR) Fixed 2.500% EUR 20/12/2032 (39,674) (1 14,550,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2033 (220,641) (1 1,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2033 (16,598) (0 10,910,000 Floating (EUR 6 month EURIBOR) Fixed 2.555% EUR 04/07/2037 (29,908) <			,				(0.
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2,260,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2030 (24,728) (0 15,290,000 Floating (EUR 6 month EURIBOR) Fixed 2.500% EUR 20/12/2032 (39,674) (1 14,550,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2033 (220,641) (1 1,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2033 (16,598) (1 10,910,000 Floating (EUR 6 month EURIBOR) Fixed 2.855% EUR 04/07/2037 (29,908) (1 17,600,000 Floating (EUR 6 month EURIBOR) Fixed 2.152% EUR 09/08/2037 (188,842) (1 2,040,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2043 (1,754) (1			- '				(0.
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1,460,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2033 (16,598) (10,910,000 Floating (EUR 6 month EURIBOR) (10,910,000 Floating (EUR 6 month EURIBOR) Fixed 2.855% EUR 04/07/2037 (29,908) (10,910,000 Floating (EUR 6 month EURIBOR) (10,910,000 Floating (EUR 6 month EURIBOR) EUR 09/08/2037 (188,842) (10,910,000 Floating (EUR 6 month EURIBOR) (10,910,000 Floating (EUR 6 month EURIBOR) EUR 21/06/2043 (1,754) (1,754)		- 1					
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17,600,000 Floating (EUR 6 month EURIBOR) Fixed 2.152% EUR 09/08/2037 (188,842) (1,754) 2,040,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2043 (1,754) (1,754)	15,290,000 14,550,000		- '	ELID	24/02/2222	(40 500)	/^
2,040,000 Fixed 2.500% Floating (EUR 6 month EURIBOR) EUR 21/06/2043 (1,754) (15,290,000 14,550,000 1,460,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)				
	15,290,000 14,550,000 1,460,000 10,910,000	Fixed 2.500% Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month EURIBOR) Fixed 2.855%	EUR	04/07/2037	(29,908)	(0
	15,290,000 14,550,000 1,460,000 10,910,000 17,600,000	Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152%	EUR EUR	04/07/2037 09/08/2037	(29,908) (188,842)	(0. (0. (0.
	15,290,000 14,550,000 1,460,000 10,910,000 17,600,000	Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152%	EUR EUR	04/07/2037 09/08/2037	(29,908) (188,842)	(C

et Local					Unrealised	% (
otional mount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
	Interest Rate Swaps – (Continued)					
33,090,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	17/04/2025	(322,117)	(0.03
1,650,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2033	(38,485)	(0.00
2,430,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/06/2038	(129,136)	(0.0
2,540,000 1,440,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.000% Fixed 3.000%	GBP GBP	21/06/2043 21/06/2053	(161,512)	(0.0
4,715,030,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(116,772) (233,446)	(0.0)
93,380,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(6,404)	(0.0)
3,288,770,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(266,605)	(0.0)
2,568,120,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	(7,174)	(0.0)
26,500,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(5,217)	(0.0)
13,400,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(53,839)	(0.0)
30,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(338)	(0.0)
94,560,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(2,699)	(0.0
1,720,000	Floating (USD 1 month SOFR)	Fixed 3.500%	USD	19/04/2025	(7,766)	(0.0
11,270,000	Floating (USD 1 month SOFR)	Fixed 2.920%	USD	27/03/2028	(44,875)	(0.0
1,380,000	Fixed 3.250%	Floating (USD 1 month SOFR)	USD	21/06/2028	(30,010)	(0.0
3,630,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(53,644)	(0.0
3,350,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	(34,219)	(0.0
48,860,000	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 2.910% Fixed 2.720%	USD USD	28/07/2037	(575,968)	(0.0
32,270,000 14,300,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	11/08/2037 10/05/2038	(116,886) (17,765)	(0.0) (0.0)
11,500,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	(17,765)	(0.0)
20,290,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(63,522)	(0.0
	S ON INTEREST RATE SWAPS	1 1200 0.200 70	2.111	21/00/2000	(3,918,966)	(0.3
NKLALISED LOS					(3,910,900)	(0.0
3,000,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	(10,683)	(0.0
4,600,000	Fixed 1.000%	Floating (iTraxx Europe Senior Financials Series 39 Version 1 Index)	EUR	20/06/2028	(5,342)	(0.0
114,500,000	Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	(183,747)	(0.0)
76,050,000	Floating (The Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	(140,496)	(0.0
22,550,000	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	(25,748)	(0.0)
NREALISED LOS	S ON CREDIT DEFAULT SWAPS				(366,016)	(0.0)
OTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(4,284,982)	(0.3
IARKET VALUE O				1	,135,990,995	93.
THER ASSETS A	<u> </u>				79,850,344	6.5
HAREHOLDERS'				1	,215,841,339	100.0
				·	, , ,	
OTAL INVESTME	NTS				Market Value USD	% Shareholder Equi
	ding derivatives (cost USD 1,244,197,419)				1,139,651,690	93.
nrealised gain on futur					1,837,000	0.
nrealised loss on futur					(1,043,306)	(0.0
-	ard currency contracts ard currency contracts				6,079,841 (404,729)	0.0
	and currency contracts vard currency contracts held for hedging purposes				464,693	0.
-	ard currency contracts held for hedging purposes				(11,255,550)	(0.9
	sed options (cost USD 774,271)				562,871	0.
•	options (cost USD (2,528,367))				(2,103,494)	(0.
nrealised gain on swa					6,486,961	0
nrealised loss on swap	•				(4,284,982)	(0.3
					,	` 6
ther Assets and Liabil	ities				79,850,344	,

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, JP Morgan 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, Citibank NA, Deutsche Bank AG, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparty for swap contracts was Barclays Bank PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.54% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transferable	securities admitted to an official exchange listing					
Bonds – 68.8	88%					
Australia 100,0	00 Australia & New Zealand Banking Group Ltd. (c)	EUR	5.101%	03/02/2033	105,767	0.20
Austria						
	00 Austria Government Bond ^(d)	EUR	2.100%	Perp.	62,388	0.12
	00 Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	111,204	0.21
200,0	00 Volksbank Wien AG	EUR	0.875%	23/03/2026	189,579	0.36
					363,171	0.69
Belgium	00 Belgium Government Bond—Series 66	EUR	4.000%	28/03/2032	174,236	0.33
	00 Belgium Government Bond—Series 80 ^(d)	EUR	2.150%	22/06/2066	62,690	0.33
,-					236,926	0.45
Canada					230,920	0.43
Canada 175,0	00 Bank of Nova Scotia	GBP	1.250%	17/12/2025	193,778	0.37
	00 Canada Government Bond	CAD	2.750%	01/12/2048	571,401	1.09
100,0	00 Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	110,359	0.21
, .	00 Province of Ontario Canada	CAD	2.850%	02/06/2023	256,966	0.49
, .	00 Province of Ontario Canada	CAD	2.600%	02/06/2025	376,212	0.72
100,0	00 Province of Ontario Canada	CAD	4.650%	02/06/2041	77,376	0.15
					1,586,092	3.03
Denmark 350.0	00 Denmark Government Bond	DKK	4.500%	15/11/2039	62,410	0.12
Finland					,	
	00 Finland Government Bond ^(d)	EUR	0.125%	15/09/2031	180,440	0.34
100,0	00 Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	108,249	0.21
					288,689	0.55
France						
	00 Agence Francaise de Developpement EPIC	GBP	1.250%	18/06/2025	229,026	0.44
	00 Banque Federative du Credit Mutuel SA	EUR	4.125%	13/03/2029	108,330	0.21
	00 BNP Paribas SA	USD	3.375%	09/01/2025	193,258	0.37
	00 BPCE SA 00 BPCE SA ^(c)	EUR	1.750%	26/04/2027	98,923	0.19
		EUR USD	5.125% 4.375%	25/01/2035 17/03/2025	104,838	0.20 0.51
	00 Credit Agricole SA 00 Credit Agricole SA	EUR	4.375% 3.875%	20/04/2031	266,984 106,452	0.51
	00 Dexia Credit Local SA	GBP	1.250%	21/07/2025	570,399	1.09
	00 Electricite de France SA ^(c)	EUR	2.875%	Perp.	180,830	0.34
	00 France Government Bond OAT	EUR	1.250%	25/05/2038	521,927	0.99
	00 France Government Bond OAT ^(d)	EUR	1.750%	25/05/2066	57,298	0.11
, .	00 Societe Generale SA ^(d)	USD	4.250%	14/04/2025	263,249	0.50
	00 TotalEnergies SE ^(c)	EUR	2.000%	Perp.	82,466	0.16
					2,783,980	5.31
Germany						
450,0	00 Deutsche Bank AG ^(c)	USD	2.129%	24/11/2026	398,948	0.76
100,0	00 Deutsche Bank AG ^(c)	EUR	4.000%	24/06/2032	95,081	0.18
100,0	00 RWE AG	EUR	4.125%	13/02/2035	105,362	0.20
					599,391	1.14
Indonesia	00 Indonesia Covernment International Pond	USD	2 2500/	12/03/2071	132,654	0.05
	00 Indonesia Government International Bond 00 Indonesia Treasury Bond—Series FR80	IDR	3.350% 7.500%	15/06/2035	136,287	0.25 0.26
	00 Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	17,323	0.20
	00 Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	54,382	0.03
	00 Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	10,528	0.02
-,,-	•				351,174	0.67
Iroland					001,174	0.07
Ireland 275,0	00 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	238,320	0.46
	00 AIB Group PLC ^(c)	EUR	1.875%	19/11/2029	100,412	0.19
	00 Bank of Ireland Group PLC ^(c)	EUR	1.875%	05/06/2026	101,313	0.19
	00 Ireland Government Bond	EUR	0.200%	18/10/2030	151,963	0.29

						Marshad Value	% of
Holding	s	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
	– (Contir	•					
Ireland	- (Continu	•	EUD	0.0500/	40/40/0000	444.057	0.00
		Ireland Government Bond Permanent TSB Group Holdings PLC ^(c)	EUR EUR	0.350% 6.625%	18/10/2032 25/04/2028	111,957 216,356	0.22 0.41
	200,000	Termanent 10D Group Holdings 1 Eo	Loix	0.02370	23/04/2020	920,321	1.76
Israel	070.000			0.0000	0.4.00.0007	00.040	0.10
Italy	370,000	Israel Government Bond - Fixed—Series 327	ILS	2.000%	31/03/2027	93,213	0.18
,	100,000	A2A SpA	EUR	4.375%	03/02/2034	106,471	0.20
		Enel SpA ^(c)	EUR	6.625%	Perp.	107,502	0.21
		Enel SpA—Series 6.5Y ^(c)	EUR	1.375%	Perp.	217,463	0.41
		Italy Buoni Poliennali Del Tesoro Italy Buoni Poliennali Del Tesoro ^(d)	EUR	3.394%	01/04/2026	135,979	0.26
		Italy Buoni Poliennali Del Tesoro (d)	EUR EUR	3.250% 2.800%	01/03/2038 01/03/2067	131,252 29,148	0.25 0.06
	40,000	Tally Buofil I olieffical Del Tesoro	Loix	2.000 /0	01/03/2007	727,815	1.39
Japan						727,010	1.00
	100,000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	102,568	0.20
	4,000,000	Japan Government Bond—Series 15	JPY	1.433%	20/03/2062	470,851	0.90
	2,000,000	Japan Government Bond—Series 182	JPY	1.100%	20/09/2042	595,649	1.14
	4,000,000	Japan Government Bond—Series 359	JPY JPY	0.100%	20/06/2030	1,018,659	1.94 0.63
		Japan Government Bond—Series 361 Japan Government Bond—Series 364	JPY	0.100% 0.100%	20/12/2030 20/09/2031	330,997 860,410	1.64
	1,950,000	Japan Government Bond—Series 440	JPY	(0.114%)	01/09/2024	1,300,060	2.48
			JPY	(0.104%)	01/11/2024	48,590	0.09
113	3,950,000	Japan Government Bond—Series 443	JPY	(0.100%)	01/12/2024	814,263	1.55
		Japan Government Bond—Series 444	JPY	(0.090%)	01/01/2025	1,234,337	2.36
		Japan Government Bond—Series 76	JPY	1.400%	20/09/2052	476,542	0.91
		Japan Treasury Discount Bill—Series 1144	JPY	(0.588%)	19/06/2023	990,192	1.89
266		Japan Treasury Discount Bill—Series 1154 ORIX Corp.	JPY EUR	(0.185%) 4.477%	07/08/2023 01/06/2028	1,904,118 108,267	3.63 0.21
	100,000	CRIX GGIP.	Loix	4.47770	01/00/2020	10,255,503	19.57
Jersey						10,200,000	
	303,952	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	245,544	0.47
	125,000	Heathrow Funding Ltd.	GBP	6.750%	03/12/2026	158,282	0.30
						403,826	0.77
Luxemb	-	Plankatona Property Portnera Europa Haldinga SARI	EUR	7.056%	04/05/2028	141 204	0.27
		Blackstone Property Partners Europe Holdings SARL Blackstone Property Partners Europe Holdings SARL	GBP	2.625%	20/10/2028	141,204 139,253	0.27
		European Financial Stability Facility	EUR	1.500%	15/12/2025	123,387	0.23
		European Financial Stability Facility	EUR	0.875%	10/04/2035	91,542	0.17
		Logicor Financing SARL	EUR	1.625%	15/07/2027	87,492	0.17
						582,878	1.11
Mexico	2 101 000	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	135.582	0.26
4	, . ,	Mexico City Airport Trust ^(d)	USD	5.500%	31/10/2046	152,851	0.29
	200,000	monoo diy / inport made		0.00070	01/10/2010	288,433	0.55
Netherla	ands					200,100	
		ABN AMRO Bank NV ^(d)	USD	4.750%	28/07/2025	315,744	0.60
	,	E.ON International Finance BV	GBP	6.375%	07/06/2032	84,633	0.16
		ING Groep NV ^(c)	EUR	4.714%	16/11/2032	89,331	0.17
		Prosus NV	USD	3.680%	21/01/2030	166,073	0.32
		Stellantis NV TenneT Holding BV	EUR EUR	3.875% 4.500%	05/01/2026 28/10/2034	106,652 114,716	0.21 0.22
		Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	90,730	0.22
	100,000	Williershall Boa'r mailce By	2010	1.00270	20/00/2020	967,879	1.85
Peru						. ,	
	20,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	11,510	0.02
Poland	70,000	Poland Government International Bond	USD	4.875%	04/10/2033	69,891	0.13
Portuga		- 40					
	240,000	Portugal Obrigacoes do Tesouro OT ^(d)	EUR	1.950%	15/06/2029	245,676	0.47

70,000 230,000 Singapore	ued) Romania Government Bond—Series 10Y Romanian Government International Bond					Equity
125,000 70,000 230,000 Singapore 50,000						
70,000 230,000 Singapore 50,000						
230,000 Singapore 50,000		RON	6.700%	25/02/2032	26,397	0.05
Singapore 50,000		EUR	2.124%	16/07/2031	55,625	0.11
50,000	Romanian Government International Bond	EUR	2.000%	14/04/2033	169,932	0.32
50,000					251,954	0.40
South Koroa	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	50,058	0.10
	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	48	0.00
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	274,831	0.52
	Korea Treasury Bond—Series 3106	KRW	2.000%	10/06/2031	506,999	0.97
					781,878	1.49
Spain						
	Banco Santander SA	USD	2.706%	27/06/2024	193,736	0.37
,	Banco Santander SA	USD	3.800%	23/02/2028	184,676	0.35
	CaixaBank SA ^(c) CaixaBank SA ^(c)	EUR EUR	0.625% 5.375%	21/01/2028 14/11/2030	94,647 110,310	0.18 0.21
	Spain Government Bond ^(d)	EUR	3.450%	30/07/2043	134,718	0.21
	Spain Government Bond ^(d)	EUR	5.150%	31/10/2044	50,796	0.10
	Spain Government Bond ^(d)	EUR	3.450%	30/07/2066	170,625	0.32
	Telefonica Emisiones SA	USD	4.103%	08/03/2027	266,211	0.51
					1,205,719	2.30
Supranationals	African Format Invant Book	1100	0.0040/	47/05/0000	470.040	0.04
	African Export-Import Bank	USD USD	2.634%	17/05/2026	179,610	0.34
	African Export-Import Bank European Investment Bank	EUR	3.798% 0.200%	17/05/2031 17/03/2036	162,546 296,830	0.31 0.57
	European Investment Bank European Investment Bank	EUR	3.270%	14/11/2042	7,238	0.57
.,	European Stability Mechanism	EUR	3.054%	23/09/2025	101,959	0.20
	European Union	EUR	2.956%	06/07/2032	189,898	0.36
					938,081	1.79
Sweden	Heimeteden Bested AB	EUD	4.4050/	24/04/2026	00.700	0.47
	Heimstaden Bostad AB Swedbank AB	EUR EUR	1.125% 1.300%	21/01/2026 17/02/2027	88,789 96,167	0.17 0.19
	Swedbank AB ^(c)	USD	7.625%	17/02/2027 Perp.	184,474	0.18
200,000		002		. о.р.	369,430	0.71
Switzerland						
	Credit Suisse Group AG(c)(d)	USD	2.593%	11/09/2025	613,535	1.17
	Credit Suisse Group AG(c)	EUR	5.091%	24/06/2027	94,406	0.18
200,000	Credit Suisse Group AG ^(c)	EUR	0.650%	14/01/2028	182,447	0.35
	Credit Suisse Group AG ^(c)	EUR	7.750%	01/03/2029	118,339	0.23
375,000	UBS Group AG ^(c)	EUR	0.250%	03/11/2026	358,139	0.68
					1,366,866	2.61
Thailand 610.000	Thailand Government Bond	THB	2.875%	17/12/2028	18,104	0.03
	Thailand Government Bond	THB	1.585%	17/12/2035	40,350	0.08
	Thailand Government Bond	THB	3.450%	17/06/2043	42,821	0.08
					101,275	0.19
United Arab Emira	tes DP World Ltd.	USD	5.625%	25/09/2048	185,473	0.35
United Kingdom	Dr World Etd.		0.02070	20/00/2040	100,470	0.00
200,000	Barclays PLC ^(c)	USD	2.279%	24/11/2027	178,036	0.34
	Barclays PLC ^(c)	GBP	3.750%	22/11/2030	169,087	0.32
	Barclays PLC ^(c)	GBP	8.407%	14/11/2032	125,823	0.24
	National Grid PLC	EUR	4.275%	16/01/2035	132,689	0.25
	NatWest Group PLC ^(c)	USD	3.754%	01/11/2029	235,547	0.45
	NatWest Group PLC ^(c) Phoenix Group Holdings PLC	USD	8.000%	Perp.	197,682	0.38
	Phoenix Group Holdings PLC Santander UK Group Holdings PLC ^(c)	GBP	5.625%	28/04/2031	109,590	0.21
	Santander UK Group Holdings PLC [©] Standard Chartered PLC ^{(c)(d)}	USD	1.089%	15/03/2025	382,192	0.73
	Standard Chartered PLC (5/15) Thames Water Utilities Finance PLC	USD EUR	1.456% 4.375%	14/01/2027 18/01/2031	316,740 107,121	0.60 0.21
	United Kingdom Gilt	GBP	4.250%	07/03/2036	271,009	0.21
	United Kingdom Gilt	GBP	3.250%	22/01/2044	575,327	1.10
300,000		351	0.20070	22,01/2044	3.0,021	1.10

	0.06 0.08
1,000 United Kingdom Gilt GBP 1,500% 3,107/2053 34,1229 44,000 United Kingdom Gilt GBP 3,500% 2207/2058 143,786 140,000 United Kingdom Gilt GBP 3,500% 2207/2058 143,786 143,786 143,786 143,786 143,786 143,788	
140,000 Virgin Money UK PLC Virgin Mon	
100,000 Virgin Money UK PLC Virgin Mon	0.05
	0.27 0.22
United States	6.03
150,000 AbbVie, Inc.	
100,000	0.28
50,000 Ally Financial, Inc. USD 7.100% 15/11/2027 50,906 175,000 American Homes 4 Rent LP USD 4.250% 15/02/2028 164,750 50,000 Amgen, Inc. USD 5.250% 02/03/2028 50,490 150,000 Amgen, Inc. USD 5.250% 02/03/2033 46,864 75,000 Amgen, Inc. USD 4.200% 01/03/2033 46,864 75,000 Amgen, Inc. USD 4.500% 01/06/2053 45,460 100,000 Anheuser-Busch InBev Worldwide, Inc. USD 4.500% 01/10/2058 91,489 150,000 ATR, Inc. USD 4.750% 11/06/2058 91,489 150,000 ATR, Inc. USD 4.750% 11/06/2033 117,897 75,000 AT&T, Inc. USD 4.750% 15/05/2046 43,497 75,000 AT&T, Inc. USD 5.202% 25/04/2023 124,599 245,000 Bank of America Corp. (**) USD 5.202% 2	0.18
175,000 American Homes 4 Rent LP USD 4.250% 150/22/028 164,750 50,000 Amgen, Inc. USD 5.150% 02/03/2030 151,210 50,000 Amgen, Inc. USD 4.200% 01/03/2033 46,864 75,000 Amgen, Inc. USD 5.250% 02/03/2033 75,400 50,000 Amgen, Inc. USD 4.500% 01/06/2050 44,660 100,000 Anheuser-Busch InBev Worldwide, Inc. USD 4.750% 15/04/2058 91,489 150,000 AT8, Tinc. USD 4.750% 15/04/2058 91,489 150,000 AT8, Tinc. USD 4.750% 15/05/2046 43,497 75,000 AT8, Tinc. USD 4.500% 09/03/2048 62,623 125,000 Bank of America Corp. (c) USD 5.202% 25/04/2029 124,690 245,000 Bank of America Corp. (c) USD 4.571% 27/04/2033 30,135 50,000 Bank of America Corp. (c) USD 4.571% 27/04/2033 30,135 50,000 Bank of America Corp. (0.44
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100,000 Anheuser-Busch InBev Worldwide, Inc. USD 4.750% 15/04/2058 91,489 150,000 AT&T, Inc. USD 2.550% 01/12/2033 117,897 50,000 AT&T, Inc. USD 4.750% 15/05/2046 43,497 75,000 AT&T, Inc. USD 4.500% 09/03/2048 62,623 125,000 Bank of America Corp. (c) USD 5.202% 25/04/2029 124,699 245,000 Bank of America Corp. (c) USD 4.570% 04/02/2033 204,323 32,000 Bank of America Corp. (c) USD 4.571% 27/04/2033 30,135 50,000 Bank of America Corp. (c) USD 4.571% 27/04/2033 30,135 50,000 Bank of America Corp. (c) USD 5.288% 25/04/2034 49,614 100,000 Cargill, Inc. EUR 3.875% 24/04/2030 107,812 75,000 Charter Communications Operating LLC / Charter Communications Operating Capital USD 4.800% 01/03/2050 54,622 150,000 Citigroup, Inc. (c) USD 3.785% 17/03/2033 152,829 149,000 Citigroup, Inc. (c) USD 3.785% 17/03/2033 152,829 149,000 Citigroup, Inc. (c) USD 3.785% 17/03/2033 132,367 175,000 Cleco Corporate Holdings LLC USD 3.785% 17/03/2033 132,367 175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 5.300% 01/10/2029 1,993 350,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/03/2033 74,929 125,000 Expedia Group, Inc. USD 6.750% 15/03/2032 29,315 10,000 General Motors Financial Co., Inc. USD 6.750% 15/03/2032 29,315 10,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,00	0.14
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245,000 Bank of America Corp. (c) USD 2.972% 04/02/2033 204,323 32,000 Bank of America Corp. (c) USD 4.571% 27/04/2033 30,135 50,000 Bank of America Corp. (c) USD 5.288% 25/04/2034 49,614 100,000 Cargill, Inc. EUR 3.875% 24/04/2030 107,812 75,000 Charter Communications Operating LLC / Charter Communications USD 4.800% 01/03/2050 54,622 150,000 Cigna Group USD 5.400% 15/03/2033 152,829 149,000 Citigroup, Inc. (c) USD 3.785% 17/03/2033 182,367 175,000 Cleco Corporate Holdings LLC USD 3.650% 01/09/2027 164,822 20,00	0.12
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75,000 Charter Communications Operating LLC / Charter Communications Operating Capital USD 4.800% 01/03/2050 54,622 150,000 Cigna Group USD 5.400% 15/03/2033 152,829 149,000 Citigroup, Inc. (e) USD 3.785% 17/03/2033 132,367 175,000 Clecc Corporate Holdings LLC USD 3.743% 01/05/2026 16,6126 175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. USD 1.500% 09/04/2027 73,677 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677	0.21
Operating Capital USD 4.800% 01/03/2050 54,622 150,000 Cigna Group USD 5.400% 15/03/2033 152,829 149,000 Citigroup, Inc. (c) USD 3.785% 17/03/2033 132,367 175,000 Cleco Corporate Holdings LLC USD 3.743% 01/05/2026 166,126 175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 388,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Motors Financial Co., Inc. USD 6.750% 15/03/2032 29,315 110,000 General Mo	0.21
149,000 Citigroup, Inc. (6) USD 3.785% 17/03/2033 132,367 175,000 Cleco Corporate Holdings LLC USD 3.743% 01/05/2026 166,126 175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. USD 1.500% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850%	0.10
175,000 Cleco Corporate Holdings LLC USD 3.743% 01/05/2026 166,126 175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. USD 1.500% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.29
175,000 Crown Castle, Inc. USD 3.650% 01/09/2027 164,822 20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.25
20,000 CVS Health Corp. USD 4.780% 25/03/2038 18,459 350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.32
350,000 Dell International LLC / EMC Corp. USD 6.020% 15/06/2026 358,316 2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.31
2,000 Dell International LLC / EMC Corp. USD 5.300% 01/10/2029 1,993 75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. USD 1.500% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 09/04/2027 73,677 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.04
75,000 Dell International LLC / EMC Corp. USD 5.750% 01/02/2033 74,929 125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 09/04/2027 73,677 75,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.68
125,000 Expedia Group, Inc. USD 3.250% 15/02/2030 108,266 26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.00
26,000 General Electric Co. USD 6.750% 15/03/2032 29,315 110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.14
110,000 General Motors Financial Co., Inc. EUR 0.850% 26/02/2026 107,393 225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.21
225,000 General Motors Financial Co., Inc. USD 1.500% 10/06/2026 200,473 75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.06
75,000 General Motors Financial Co., Inc. USD 5.000% 09/04/2027 73,677 25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.20
25,000 General Motors Financial Co., Inc. USD 3.850% 05/01/2028 23,235	0.38
	0.14 0.04
	0.04
48,285 48,000 Intel Corp. USD 5.200% 10/02/2033 48,285	0.09
29,000 JPMorgan Chase & Co. ^(c) 29,000 JPMorgan Chase & Co. ^(c) USD 4.586% 26/04/2033 27,757	0.05
175,000 Lowe's Cos., Inc. USD 5.150% 01/07/2033 174,708	0.33
175,000 Marriott International, Inc. USD 3.750% 01/10/2025 169,676	0.32
42,000 Marriott International, Inc. USD 5.000% 15/10/2027 42,079	0.08
25,000 Marriott International, Inc. USD 4.900% 15/04/2029 24,541	0.05
150,000 Morgan Stanley ^(c) EUR 4.656% 02/03/2029 162,938	0.31
50,000 Morgan Stanley ^(c) USD 5.164% 20/04/2029 49,924	0.10
50,000 Morgan Stanley ^(c) USD 5.250% 21/04/2034 49,701	0.09
200,000 Morgan Stanley ^(c) USD 2.484% 16/09/2036 150,894	0.29
25,000 Morgan Stanley ^(c) USD 5.948% 19/01/2038 24,762	0.05
100,000 Norfolk Southern Corp. USD 3.155% 15/05/2055 66,354	0.13
75,000 Occidental Petroleum Corp. USD 8.500% 15/07/2027 82,134	0.16
100,000 Oracle Corp. USD 2.875% 25/03/2031 85,131	0.16
75,000 Oracle Corp. USD 6.250% 09/11/2032 79,322	0.15
25,000 Oracle Corp. USD 4.900% 06/02/2033 24,135	0.05
75,000 Oracle Corp. USD 6,900% 09/11/2052 81,538	0.16
25,000 Oracle Corp. USD 5.550% 06/02/2053 23,297	0.04
125,000 Realty Income Corp. USD 4.625% 01/11/2025 124,087	0.24
25,000 T-Mobile USA, Inc. USD 3.500% 15/04/2025 24,258	0.05
292,000 T-Mobile USA, Inc. USD 3.750% 15/04/2027 277,800	0.53
75,000 T-Mobile USA, Inc. USD 4.750% 01/02/2028 73,763	0.14
100,000 T-Mobile USA, Inc. USD 2.700% 15/03/2032 82,965	0.16
150,000 UnitedHealth Group, Inc. USD 4.250% 15/01/2029 147,679	0.28
125,000 UnitedHealth Group, Inc. USD 5.350% 15/02/2033 130,402	0.25
32,000 UnitedHealth Group, Inc. USD 5.875% 15/02/2053 34,795 250,000 Walgreens Boots Alliance, Inc. GBP 3.600% 20/11/2025 292,364	0.07 0.56
200,000 vvalgreens books Amarice, inc. GDP 3.000% 20/11/2025 292,304	0.06

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Contir	· ·					
United States – (C	Continued) Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	45,728	0.09
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	42,035	0.08
175,000	WP Carey, Inc.	USD	4.000%	01/02/2025	170,406	0.33
					6,742,819	12.87
TOTAL BONDS (cost USD 40,547	(,349)				36,098,428	68.88
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds – Ireland	1.59%					
	iShares Core EUR Corp. Bond UCITS ETF				24,025	0.05
6,559	iShares GBP Corp. Bond UCITS ETF iShares USD Corp. Bond UCITS ETF Class D				781,780 27,111	1.49 0.05
200	Isliaies 03D Corp. Boild OCITS ETI Class D				832,916	1.59
TOTAL MUTUAL	FUNDS				032,910	1.55
(cost USD 846,74	<u>'</u>				832,916	1.59
(cost USD 41,394	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (1,098)				36,931,344	70.47
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Transferable se Bonds – 4.70% Australia	curities dealt in another regulated market					
	Australia & New Zealand Banking Group Ltd. ^{(c)(d)} Macquarie Bank Ltd. ^{(c)(d)}	USD USD	2.950% 3.052%	22/07/2030 03/03/2036	183,524 227,661	0.35 0.43
					411,185	0.78
Cayman Islands 25,000	Avolon Holdings Funding Ltd. ^(d)	USD	3.950%	01/07/2024	24,228	0.05
	Avolon Holdings Funding Ltd. (d)	USD	4.250%	15/04/2026	162,085	0.03
					186,313	0.36
France	- 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1					
	BNP Paribas SA ^(d) Societe Generale SA ^(c) (d)	USD USD	3.375% 1.488%	09/01/2025 14/12/2026	241,572 485,595	0.46 0.93
					727,167	1.39
Netherlands						
United States	Syngenta Finance NV ^(d)	USD	4.892%	24/04/2025	196,224	0.37
	Aviation Capital Group LLC ^(d)	USD	1.950%	30/01/2026	223,465	0.43
	Broadcom, Inc. (d)	USD	3.137%	15/11/2035	68,591	0.13
	Duquesne Light Holdings, Inc. (d)	USD	2.532%	01/10/2030	60,158	0.11
	International Flavors & Fragrances, Inc. ^(d) International Flavors & Fragrances, Inc. ^(d)	USD USD	1.230% 1.832%	01/10/2025 15/10/2027	66,967 21,149	0.13 0.04
	Penske Truck Leasing Co. LP / PTL Finance Corp.(d)	USD	3.400%	15/11/2026	162,521	0.31
	State of Illinois	USD	6.725%	01/04/2035	339,637	0.65
					942,488	1.80
TOTAL BONDS (cost USD 2,721,	714)				2,463,377	4.70
United States	Backed Obligations – 24.45%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/01/2033 01/04/2033	3,324 1,299	0.01 0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2033	1,299	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2033	319	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2033	3,585	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	3,605	0.01
321	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	323	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Agencies Asse	t Backed Obligations – (Continued)					
United States – (
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	1,142	0.00
119		USD	5.000%	01/08/2033	120	0.00
215 822		USD USD	5.000% 5.000%	01/09/2033 01/10/2033	217 827	0.00 0.00
575		USD	5.000%	01/11/2033	579	0.00
1,493		USD	5.000%	01/11/2033	1,485	0.00
1,025	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2033	1,034	0.00
690	00 ,	USD	5.000%	01/01/2034	696	0.00
385		USD	5.000%	01/01/2034	388	0.00
52,406	,	USD USD	6.623%	25/01/2034	52,115 2,919	0.10
2,894 542	,	USD	5.000% 5.000%	01/02/2034 01/02/2034	544	0.01 0.00
170		USD	5.000%	01/02/2034	172	0.00
59		USD	5.000%	01/02/2034	59	0.00
297	,	USD	5.000%	01/03/2034	300	0.00
380	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/03/2034	383	0.00
809	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/03/2034	816	0.00
749	00 ,	USD	5.000%	01/03/2034	754	0.00
197		USD	5.000%	01/04/2034	197	0.00
986		USD	5.000%	01/04/2034	981	0.00
273		USD	5.000%	01/04/2034	274	0.00
1,860 3,790		USD USD	5.000% 5.000%	01/04/2034 01/05/2034	1,860 3,776	0.00 0.01
6,432		USD	5.000%	01/06/2034	6,486	0.01
1,077		USD	5.000%	01/06/2034	1,083	0.00
48,150		USD	5.000%	01/06/2034	48,334	0.09
1,346		USD	5.000%	01/11/2034	1,355	0.00
14,444	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2035	14,568	0.03
29	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2035	28	0.00
80,498		USD	5.000%	01/12/2038	81,177	0.16
10,337		USD	4.000%	01/02/2041	9,960	0.02
5,228		USD	4.000%	01/02/2041	5,049	0.01
899,282 209,184		USD USD	4.500% 3.000%	01/03/2050 25/08/2050	884,550 33,983	1.69 0.07
248,515	,	USD	4.000%	25/09/2050	48,532	0.07
965,080	,	USD	6.000%	01/01/2053	985,754	1.88
24,087		USD	4.185%	01/07/2034	24,679	0.05
2,815		USD	4.500%	01/05/2039	2,787	0.01
4,274	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	4,233	0.01
6,514	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	6,451	0.01
3,814	0 0 , ,	USD	4.500%	01/08/2039	3,777	0.01
20,406	. ,	USD	4.500%	01/08/2041	20,244	0.04
34,266	. ,	USD	7.000%	25/07/2042	37,370	0.07
10,250 8,654	. ,	USD USD	7.000% 3.000%	25/10/2042 01/12/2042	11,149 7,947	0.02 0.02
11,730	. ,	USD	3.000%	01/12/2042	10,784	0.02
16,422	. ,	USD	3.000%	01/01/2043	15,111	0.03
11,422	. ,	USD	3.000%	01/01/2043	10,451	0.02
30,448	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	28,041	0.05
18,531	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	17,012	0.03
7,674	. ,	USD	3.000%	01/04/2043	7,015	0.01
12,189	. ,	USD	3.000%	01/04/2043	11,166	0.02
42,238	. ,	USD	3.000%	01/04/2043	38,679	0.07
34,768	. ,	USD	3.000%	01/04/2043	31,835	0.06
676,317 183,963	()	USD USD	4.000% 0.000%	01/01/2048 25/03/2048	649,161 3,516	1.24 0.01
504,235	. ,	USD	4.000%	25/06/2048	97,785	0.19
338,263	. ,	USD	5.000%	01/11/2048	341,128	0.65
928,788	. ,	USD	2.500%	01/09/2050	802,549	1.53
230,797	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	45,072	0.09
2,000,000		USD	2.000%	13/06/2053	1,636,059	3.12
1,000,000		USD	4.500%	13/06/2053	963,672	1.84
3		USD	2.625%	20/07/2023	3	0.00
10		USD	2.625%	20/08/2023	10	0.00
38	()	USD	2.625%	20/09/2023	38	0.00
32 234		USD USD	3.625% 2.875%	20/03/2024 20/04/2024	32 232	0.00 0.00
107	(a)	USD	2.875%	20/04/2024	106	0.00
48	Government National Mortgage Association (GNMA) ^(c)	USD	2.875%	20/05/2024	47	0.00
116	Government National Mortgage Association (GNMA) ^(c)	USD	2.875%	20/06/2024	115	0.00
282	(-)	USD	2.875%	20/06/2024	279	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•	(c)				
	Government National Mortgage Association (GNMA	1, 1		20/06/2024	95	0.00
141 227	* * * * * * * * * * * * * * * * * * * *	*		20/07/2024 20/07/2024	139 225	0.00 0.00
333	Government National Mortgage Association (GNM/			20/08/2024	328	0.00
201	Government National Mortgage Association (GNMA	1, 1		20/08/2024	199	0.00
63	Government National Mortgage Association (GNMA	A) ^(c) USD	2.625%	20/09/2024	62	0.00
115	Government National Mortgage Association (GNMA			20/09/2024	114	0.00
187	Government National Mortgage Association (GNMA	1, 1		20/11/2024	184	0.00
73	Government National Mortgage Association (GNMA			20/12/2024	72	0.00
184 123	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/			20/12/2024 20/01/2025	182 121	0.00 0.00
96	Government National Mortgage Association (GNM/			20/02/2025	94	0.00
371	Government National Mortgage Association (GNMA	*		20/05/2025	365	0.00
502	Government National Mortgage Association (GNMA	A) ^(c) USD	3.000%	20/07/2025	492	0.00
211	Government National Mortgage Association (GNMA			20/02/2026	206	0.00
12	Government National Mortgage Association (GNM/			20/07/2026	12	0.00
342	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/			20/01/2027	334	0.00
253 169	Government National Mortgage Association (GNM/			20/01/2027 20/02/2027	247 165	0.00 0.00
924	Government National Mortgage Association (GNM/			20/04/2027	905	0.00
1,022	Government National Mortgage Association (GNMA			20/04/2027	1,000	0.00
211	Government National Mortgage Association (GNMA			20/05/2027	207	0.00
343	Government National Mortgage Association (GNMA			20/06/2027	336	0.00
108	Government National Mortgage Association (GNMA			20/11/2027	104	0.00
313	Government National Mortgage Association (GNM/			20/12/2027	303	0.00
729 299	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/			20/01/2028 20/02/2028	712 292	0.00 0.00
240	Government National Mortgage Association (GNM/			20/03/2028	234	0.00
1,613	Government National Mortgage Association (GNMA	1, 1		20/07/2029	1,566	0.00
661	Government National Mortgage Association (GNMA	A) ^(c) USD	2.625%	20/08/2029	642	0.00
160	Government National Mortgage Association (GNMA	A) ^(c) USD	2.625%	20/09/2029	155	0.00
419	Government National Mortgage Association (GNMA	1, 1		20/10/2029	405	0.00
282	Government National Mortgage Association (GNMA			20/10/2029	273	0.00
356 588	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/	(-)		20/11/2029 20/11/2029	345 569	0.00 0.00
159	Government National Mortgage Association (GNM/	1, 1		20/12/2029	154	0.00
29	Government National Mortgage Association (GNMA	1, 1		20/12/2029	28	0.00
352	Government National Mortgage Association (GNMA	(-)		20/01/2030	344	0.00
98	Government National Mortgage Association (GNMA			20/02/2030	96	0.00
692	Government National Mortgage Association (GNMA	(-)		20/03/2030	677	0.00
173	Government National Mortgage Association (GNMA			20/04/2030	170	0.00
593 1,148	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/	1, 1		20/04/2030 20/05/2030	583 1,128	0.00 0.00
1,110	Government National Mortgage Association (GNM/	(-)		20/05/2030	1,093	0.00
259	Government National Mortgage Association (GNM/			20/06/2030	255	0.00
2,223	Government National Mortgage Association (GNMA			20/07/2030	2,176	0.01
469	Government National Mortgage Association (GNMA	A) ^(c) USD	3.000%	20/09/2030	459	0.00
701	Government National Mortgage Association (GNMA			20/10/2030	680	0.00
52,648	Government National Mortgage Association (GNMA	1, 1		20/02/2040	5,506	0.01
	Government National Mortgage Association (GNMA			20/07/2043	24,980	0.05
	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/			20/09/2044 20/01/2045	9,567 115,009	0.02 0.22
156,156	Government National Mortgage Association (GNM/	•		20/10/2045	23,039	0.04
	Government National Mortgage Association (GNMA	•		20/10/2046	9,278	0.02
123,611	Government National Mortgage Association (GNMA	A) USD		20/05/2048	121,704	0.23
32,496	Government National Mortgage Association (GNMA	•		20/08/2048	32,470	0.06
112,348				20/10/2048	112,085	0.21
105,762	Government National Mortgage Association (GNM/	(-)		20/11/2048	105,514	0.20
232,930	Government National Mortgage Association (GNMA Government National Mortgage Association (GNMA	•		20/11/2048	23,846	0.05
35,333 59,137	Government National Mortgage Association (GNM/	·		20/12/2048 20/01/2049	35,255 6,042	0.07 0.01
155,566	Government National Mortgage Association (GNM)	•		20/01/2049	155,036	0.30
	Government National Mortgage Association (GNMA	,		20/02/2049	325,037	0.62
6,985	Government National Mortgage Association (GNMA	•		20/03/2049	6,860	0.01
85,020	Government National Mortgage Association (GNMA	•		20/03/2049	84,730	0.16
150,480	Government National Mortgage Association (GNMA	1, 1		20/06/2049	144,505	0.28
276,211	Government National Mortgage Association (GNMA	1, 1		20/08/2049	30,565	0.06
197,893	Government National Mortgage Association (GNM/			20/09/2049	23,231	0.05
97,046 117,048	Government National Mortgage Association (GNM/ Government National Mortgage Association (GNM/			20/09/2049 20/09/2049	9,573 12,566	0.02 0.02
108,857		•		20/10/2049	16,861	0.02
,	3.3.	,			.,	-

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Agencies Ass	et Backed Obligations – (Continued)					
United States –	(Continued)					
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	216,100	0.41
	1 Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	29,092	0.06
199,73	, ,,	USD	4.500%	20/12/2049	195,087	0.37
316,59	. , ,	USD	0.902%	20/02/2050	37,134	0.07
440,063 156,998		USD USD	3.000% 0.902%	20/03/2050 20/04/2050	397,489 18,210	0.76 0.04
126,850	* * /	USD	5.000%	20/05/2050	24,762	0.05
765,14	. , ,	USD	2.500%	20/10/2050	103,062	0.20
106,83	0 0 , ,	USD	2.500%	20/06/2051	92,028	0.18
	9 Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	70,807	0.14
275,03	. , ,	USD	2.500%	20/09/2051	237,701	0.45
128,409	9 Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	110,616	0.21
208,53	7 Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	179,641	0.34
110,52	3 Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	95,209	0.18
83,23	8 Government National Mortgage Association (GNMA)	USD	2.500%	20/01/2052	71,705	0.14
523,79	7 Government National Mortgage Association (GNMA)	USD	3.000%	20/02/2052	470,498	0.90
	0 Government National Mortgage Association (GNMA) TBA ^(e)	USD	5.000%	20/06/2053	982,867	1.88
1,000,000	O Government National Mortgage Association (GNMA) TBA ^(e)	USD	5.500%	20/06/2053	995,934	1.90
					12,814,316	24.45
TOTAL AGENC (cost USD 13,18	IES ASSET BACKED OBLIGATIONS 32.549)				12,814,316	24.45
	Asset Backed Obligations – 7.40%				,,,,,,	
Cayman Islands						
	0 Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	243,485	0.46
450,000		USD	6.530%	20/01/2032	442,899	0.85
	0 Tikehau US CLO I Ltd. 2021-1A Class A1 ^{(c)(d)}	USD	6.482%	18/01/2035	632,302	1.21
450,000	0 Venture 41 CLO Ltd. 2021-41A Class A1N ^{(c)(d)}	USD	6.580%	20/01/2034	441,801	0.84
					1,760,487	3.36
Ireland 399,884	4 Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c)	EUR	3.900%	28/07/2051	399,600	0.76
200,000	0 Viridis European Loan Conduit No 38 DAC Class A ^(c)	GBP	5.585%	22/07/2029	242,422	0.47
					642,022	1.23
United States	7. Alternative Lang Tours 2000 2000 Olean 244(C)	HOD	5.5000/	05/04/0007	40.074	0.00
180,17	7 Alternative Loan Trust 2006-39CB Class 2A4 ^(c) 9 American Home Mortgage Assets Trust 2006-2 Class 1A1 ^(c)	USD USD	5.588% 4.703%	25/01/2037 25/09/2046	48,674 156,127	0.09
	Bank 2018-BNK10 Class AS ^(c)	USD	3.898%	15/02/2061	179,031	0.34
	Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d)	USD	3.000%	15/02/2001	64,267	0.32
88,00	(-)(-0)	USD	6.523%	25/10/2041	86,382	0.12
	O Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)}	USD	6.623%	25/12/2041	50,527	0.10
	5 Goal Capital Funding Trust 2010-1 Class A ^{(c)(d)}	USD	6.096%	25/08/2048	27,002	0.05
14,96	(-)(-)	USD	6.008%	25/05/2034	14,969	0.03
67,38	(-)	USD	5.618%	25/08/2037	66,190	0.13
	4 Lehman Mortgage Trust 2006-5 Class 2A1 ^(c)	USD	5.488%	25/09/2036	50,384	0.10
	7 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-3 Class A2B ^(c)	USD	5.398%	25/06/2037	145,882	0.28
	0 Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	189,399	0.36
155,092	2 PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)}	USD	6.288%	25/09/2065	152,902	0.29
259,89	8 SLM Student Loan Trust 2003-1 Class A5A ^{(c)(d)}	USD	4.976%	15/12/2032	243,089	0.46
					1,474,825	2.81
TOTAL NON-AC (cost USD 4,499	GENCIES ASSET BACKED OBLIGATIONS 9,426)				3,877,334	7.40
	FERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				10 1EE 027	26 51
(cost USD 20,40	E OF INVESTMENTS EXCLUDING DERIVATIVES				19,155,027	36.55
(cost USD 61,79					56,086,371	107.02
Futures Contr	acts – 0.15%					
N				Commitment	Unrealised	% 0
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
						-1-1-1
	AUD					

Number of Contracts	tracts – (Continued) Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
(3)	CAD Canadian Government Bond 1	0YR Futures 20/09/202	3	Short	(271,179)	1,101	0.00
	EUR				(=: 1,112)		
5	Euro BTP Italian Government	Bond Futures 08/06/202	23	Long	617,373	23,864	0.05
1	Euro OAT Futures 08/06/2023			Long	139,032	363	0.00
9	German Federal Republic Bon			Long	1,014,453	529	0.00
(2)	German Federal Republic Bon			Short	(251,861)	2,071	0.01
5	Short Euro Italian Government	Bond Futures 08/06/20	023	Long	562,437	6,727	0.01
					2,081,434	33,554	0.07
12	GBP Three Month SONIA Index Fut	ures 17/12/2024		Long	3,534,884	1,439	0.00
C	USD	20/00/2022		Lana	700,000	0.044	0.00
6 18	US Treasury Long Bond Future US Treasury Notes 10YR Future			Long Long	768,000 2,059,594	9,844 11,094	0.02 0.02
	US Treasury Notes 2YR Future			Short	(7,207,266)	6,562	0.02
12	US Treasury Notes 5YR Future			Long	1,308,844	6,813	0.01
6	US Treasury Ultra Long Bond			Long	817,500	12,375	0.03
					(2,253,328)	46,688	0.09
UNREALISED	GAIN ON FUTURES CONT	RACTS				83,517	0.16
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR						
(1)	German Federal Republic Bon	ds 10YR Futures 08/06	/2023	Short	(144,905)	(1,164)	(0.01)
(12)	Three Month SONIA Index Fut	ures 19/12/2023		Short	(3,515,944)	(804)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(1,968)	(0.01)
Forward Cur	rency Contracts – (0.07%	b)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	103,034	CAD	139,829		01/06/2023	372	0.00
USD	2,116,684	JPY	280,596,500		07/06/2023	113,305	0.22
IDR	1,635,715,320	USD	105,455		15/06/2023	3,638	0.01
USD	144,032	KRW	187,085,757		15/06/2023	2,725	0.01
USD USD	1,074,531 119,722	JPY AUD	138,828,948 177,219		20/06/2023 21/06/2023	81,327 4,819	0.15 0.01
USD	167,822	CAD	228,395		21/06/2023	4,619	0.00
USD	166,620	EUR	155,373		21/06/2023	536	0.00
USD	116,555	NOK	1,213,068		21/06/2023	7,727	0.01
USD	118,868	NZD	194,184		21/06/2023	2,427	0.00
USD	125,981	SEK	1,339,275		21/06/2023	2,641	0.00
USD	187,765	THB	6,426,257		21/06/2023	2,753	0.01
USD	849,201	EUR	777,285		26/06/2023	18,083	0.04
PLN	394,452	USD	91,157		30/06/2023	1,546	0.00
USD USD	1,981,387 2,210,423	JPY GBP	266,906,888 1,766,781		07/08/2023 08/08/2023	57,508 20,461	0.11 0.04
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	s			319,921	0.61
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss	Shareholders' Equity
CAD	276,098	USD	203,273		01/06/2023	(565)	(0.00)
AUD JPY	1,121,123 132,267,614	USD	740,956		06/06/2023 07/06/2023	(14,476)	(0.03)
CHF	132,267,614	USD USD	1,004,429 250,374		16/06/2023	(60,075) (81)	(0.11)
CHF	319,914	USD	353,633		21/06/2023	(2,332)	(0.00)
JPY	39,584,433	USD	300,588		21/06/2023	(17,351)	(0.00)
USD	145,759	GBP	122,748		21/06/2023	(6,254)	(0.03)
NZD	152,906	USD	95,248		22/06/2023	(3,559)	(0.01)
NOK	809,022	USD	78,176		23/06/2023	(5,589)	(0.01)
						,	. ,

Forward Currency	y Contracts – (Continued)						
Currency	Amount Bought Currency	Amount Sold			Matu D	Unrealised rity Loss late USD	% of Shareholders' Equity
EUR	3,260,197 USD	3.577.908			26/06/2	023 (91,910)	(0.18)
MYR	885,000 USD	202,147			03/07/2	, , ,	(0.02)
SGD	147,043 USD	110,440			20/07/2	, , ,	(0.00)
CNH	31,651,621 USD	4,601,849			31/07/2	,	(0.27)
SEK	1,910,332 USD	179,527			17/08/2	,	(0.01)
CZK	1,668,082 USD	75,364			24/08/2	023 (658)	(0.00)
CAD	114,662 USD	84,593			29/08/2	023 (233)	(0.00)
UNREALISED LOS	S ON FORWARD CURRENCY CONTRA	ACTS				(357,690)	(0.68)
Options – (0.14%))				Unrealised		% of
Holdings	Security Description	Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options EUR						
490,000	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.98		(9,002)	2,147	0.00
3,610,000	Put 3 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.93		(1,737)	2,458	0.00
2,212,222				_		4,605	0.01
TOTAL PURCHASE	ED OPTIONS				(10,739)	4,605	0.01
(cost USD 15,345)						4,605	0.01
	Written Options EUR						
(200,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48		10,043	(1,249)	(0.00)
(760,000)	Put 6 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.41		1,612	(2,579)	(0.01)
					11,655	(3,828)	(0.01)
(57,000,000)	JPY	Evoiros 05/01/2024	Strike 0.40		(1.727)	(2.549)	(0.01)
(57,000,000)	Call 12 month TONAR Swaption USD	Expires 05/01/2024	Strike 0.40		(1,737)	(3,548)	(0.01)
(3,850,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		10,698	(14,327)	(0.03)
(1,280,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		3,296	(4,864)	(0.01)
(3,850,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(12,332)	(37,357)	(0.07)
(1,280,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(4,039)	(12,199)	(0.02)
					(2,377)	(68,747)	(0.13)
TOTAL WRITTEN ((76,123)	(0.15)
TOTAL OPTIONS	<u> </u>						
(cost USD (68,320))					(71,518)	(0.14)
Swap Contracts - Net Local	- 0.45%					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
1,060,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025		0.02
1,910,000	Floating (AUD 6 month BBSW)	Fixed 4.250%		AUD	21/06/2033		0.01
1,440,000	Fixed 12.795%	Floating (BRL 1 month BRCDI)		BRL	02/01/2024		0.00
520,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%		BRL	02/01/2024		0.00
1,200,000	Fixed 10.950%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025		0.01
900,000 1,050,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 12.060% Fixed 12.064%		BRL BRL	02/01/2025 02/01/2025		0.00 0.00
210,000	Floating (BRL 1 month BRCDI)	Fixed 12.064% Fixed 10.850%		BRL	02/01/2026		0.00
360,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%		BRL	04/01/2027		0.00
190,000	Floating (BRL 1 month BRCDI)	Fixed 8.495%		BRL	04/01/2027		0.00
130,000	Floating (BRL 1 month CETIP)	Fixed 11.230%		BRL	04/01/2027		0.00
500,000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD	21/06/2033		0.01
1,610,000	Floating (CHF 1 month SARON)	Fixed 2.000%		CHF	21/06/2033		0.06
2,580,000	Floating (CNY 3 month CNRR)	Fixed 2.500%		CNY	20/09/2025		0.00
39,020,000	Floating (CNY 1 month CNRR)	Fixed 3.000%		CNY	21/06/2028		0.26
980,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)		EUR	21/09/2024		0.05
3,180,000	Fixed 2.750%	Floating (EUR 1 month ESTR)		EUR	17/04/2025		0.01
790,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2025		0.01
2,790,000	Floating (EUR 1 month ESTR)	Fixed 2.673%		EUR	22/04/2028		0.01
110,000	Fixed 2.350%	Floating (EUR 6 month EURIBOR)		EUR	04/07/2029		0.00

let Local Iotional					Unrealised	% c
Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equit
	Interest Rate Swaps – (Continued)					
60,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2035	548	0.0
3,380,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	28,587	0.0
930,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	20/12/2042	3,517	0.0
630,000	Fixed 1.560%	Floating (EUR 6 month EURIBOR)	EUR	06/07/2052	22,486	0.0
160,000 730,000	Fixed 2.250% Fixed 4.000%	Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	EUR GBP	21/06/2053 21/06/2025	1,207	0.0
570,000	Fixed 3.750%	Floating (GBP 1 month SONIA)	GBP	21/06/2026	13,401 19,443	0.04
170,000	Fixed 3.250%	Floating (GBP 1 month SONIA)	GBP	21/06/2032	9,754	0.0
130,000	Fixed 3.250%	Floating (GBP 1 month SONIA)	GBP	21/06/2035	6,048	0.0
40,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2062	11,230	0.03
30,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2072	10,242	0.03
448,690,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	1,592	0.0
10,230,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	59	0.00
280,000	Floating (MYR 3 month KLIB)	Fixed 3.750%	MYR	21/12/2032	4,488	0.0
160,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/06/2033	135	0.00
4,260,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)	NOK	21/06/2033	4,421	0.0
575,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	5,237	0.0
2,280,000	Floating (SEK 3 month STIBOR)	Fixed 3.500%	SEK	21/06/2028	2,630	0.0
280,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	2,212	0.00
230,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	468	0.00
1,740,000	Fixed 3.270%	Floating (USD 1 month SOFR)	USD	14/05/2025	850	0.00
5,680,000	Floating (USD 1 month SOFR)	Fixed 4.270%	USD	30/06/2025	14,840	0.03
690,000	Floating (USD 1 month SOFR)	Fixed 3.423%	USD	31/03/2030	2,536	0.00
1,550,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	8,139	0.02
3,140,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	2,670	0.0
5,410,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	3,259	0.0
INREALISED GAIN	I ON INTEREST RATE SWAPS				422,145	0.8
	Credit Default Swaps	Fixed 4 0000/	Heb	20/06/2025	051	0.00
500,000	Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	951	0.00
500,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2025	951 951	
500,000 JNREALISED GAIN	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025		0.00
500,000 UNREALISED GAIN TOTAL UNREALISE	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS	Fixed 1.000%	USD	20/06/2025	951 423,096	0.00
500,000 UNREALISED GAIN OTAL UNREALISE let Local	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS	Fixed 1.000%	USD	20/06/2025	951 423,096 Unrealised	0.00 0.00 0.84 % o
500,000 UNREALISED GAIN TOTAL UNREALISE	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS	Fixed 1.000%	USD	20/06/2025 Maturity Date	951 423,096	0.00 0.8° % o Shareholders
500,000 UNREALISED GAIN OTAL UNREALISE let Local lotional	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS				951 423,096 Unrealised Loss	0.00 0.8° % o Shareholders
500,000 UNREALISED GAIN OTAL UNREALISE let Local lotional	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS Pay				951 423,096 Unrealised Loss	0.00 0.8' % o Shareholders Equity
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500,000 UNREALISED GAIN FOTAL UNREALISE Let Local Lotional Local Lotional Local Lotional Local L	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Fixed 10.500% Fixed 10.500% Floating (MXN 1 month TIIE) Floating (MXN 3 month KLIBOR) Floating (MXR 3 month NZDBB) Fixed 4.750% Fixed 3.250%	Receive Floating (AUD 6 month BBSW) Fixed 11.814% Floating (BRL 1 month BRCDI) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 8.330% Fixed 2.000% Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR)	Currency AUD BRL BRL EUR EUR EUR EUR EUR EUR EUR AUD BRL AUD	21/06/2028 02/01/2024 02/01/2025 13/04/2028 22/04/2028 21/06/2032 21/06/2033 04/07/2037 11/08/2047 17/04/2025 21/06/2030 21/06/2033 18/06/2025 14/06/2028 16/06/2026 21/06/2033 21/06/2033 21/06/2033	951 423,096 Unrealised Loss USD (2,535) (11,211) (2,753) (2,370) (7,327) (809) (916) (3,748) (7,899) (5,770) (14,602) (27,500) (7,539) (23,425) (24,338) (1,107) (305) (6,079) (4,900) (373) (994)	0.00 0.8 % o Shareholders Equity (0.01 (0.02 (0.01 (0.00 (0.01 (0.02 (0.01 (0.05 (0.00
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500,000 INREALISED GAIN OTAL UNREALISE let Local lotional umount 400,000 3,611,029 650,000 710,000 2,790,000 100,000 400,000 420,000 1,320,000 220,000 414,850,000 220,000 414,850,000 273,520,000 3,315,000 1,220,000 40,000 40,000 8,480,000 130,000	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS Pay Interest Rate Swaps Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 10.500% Fixed 10.500% Fixed 10.500% Floating (MXN 1 month TIIE) Floating (MXN 3 month KLIBOR) Floating (MXN 3 month KLIBOR) Floating (MXD 3 month NZDBB) Fixed 4.750% Fixed 3.250% Fixed 3.250% Fixed 3.250% Fixed 3.250%	Receive Floating (AUD 6 month BBSW) Fixed 11.814% Floating (BRL 1 month BRCDI) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.505% Fixed 2.152% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 8.330% Fixed 2.000% Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 1 month SOFR)	Currency AUD BRL BRL EUR EUR EUR EUR EUR EUR EUR AUD	21/06/2028 02/01/2024 02/01/2025 13/04/2028 22/04/2028 22/04/2028 22/106/2033 04/07/2037 09/08/2037 11/08/2035 21/06/2030 21/06/2033 18/06/2025 14/06/2026 21/06/2033 21/06/2033 21/06/2033 21/06/2033 21/06/2025	951 423,096 Unrealised Loss USD (2,535) (11,211) (2,753) (2,370) (7,327) (809) (916) (3,748) (7,899) (5,770) (14,602) (27,5500) (7,539) (23,425) (24,338) (1,107) (305) (6,079) (4,900) (373) (994) (2,827)	0.00 Shareholders Equity (0.01 (0.02 (0.01 (0.00 (0.01 (0.02 (0.01 (0.03 (0.05 (0.05) (0.01 (0.04 (0.05 (0.00 (0.01 (0.00 (0.01 (0.00 (0.01 (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
500,000 INREALISED GAIN OTAL UNREALISE let Local lotional amount 400,000 3,611,029 650,000 710,000 1,000 1,480,000 400,000 820,000 1,320,000 1,380,000 2,820,000 220,000 220,000 273,520,000 3,315,000 1,550,000 730,000 1,220,000 40,000 8,480,000 130,000 210,000 600,000	Floating (The Markit CDX North America Investment Grade 34 Index) I ON CREDIT DEFAULT SWAPS ED GAIN ON SWAP CONTRACTS Interest Rate Swaps Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (EUR 1 month ESTR) Fixed 2.550% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Fixed 10.500% Floating (MXN 1 month TIIE) Floating (MXN 3 month KLIBOR) Floating (MXD 3 month NZDBB) Fixed 4.750% Fixed 3.250% Fixed 3.250% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Floating (AUD 6 month BBSW) Fixed 11.814% Floating (BRL 1 month BRCDI) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 8.330% Fixed 2.000% Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Floating (ISD 1 month SOFR) Fixed 3.300% Fixed 3.300% Fixed 3.300% Fixed 3.300% Fixed 3.000%	Currency AUD BRL BRL EUR EUR EUR EUR EUR EUR EUR OBP GBP GBP JPY JPY MXN MXN MXN MXN MYR NZD NZD SEK USD	21/06/2028 02/01/2024 02/01/2025 13/04/2028 22/04/2028 21/06/2028 21/06/2033 04/07/2037 09/08/2037 11/08/2047 17/04/2025 21/06/2033 21/06/2028 21/06/2025 14/06/2028 21/06/2033 21/06/2025 21/06/2033 21/06/2025 21/06/2033 21/06/2025 21/06/2038 21/06/2028 21/06/2038 21/06/2028 21/06/2028 21/06/2028	951 423,096 Unrealised Loss USD (2,535) (11,211) (2,753) (2,370) (7,327) (809) (916) (3,748) (7,899) (5,770) (14,602) (27,500) (7,539) (23,425) (24,338) (1,107) (305) (6,079) (4,900) (373) (994) (2,827) (3,096) (7,651)	0.00 Shareholders Equity (0.01 (0.02 (0.01 (0.00 (0.01 (0.00 (0.01) (0.05 (0.01 (0.00 (0.00 (0.01) (0.00 (0.00 (0.01) (0.00 (0.00 (0.00 (0.00) (0.01) (0.00 (0.00) (0.00

Swap Contracts – (Continued)

Swap Contracts -	– (Continued)					
Net Local Notional Amount	P.··	Receive	0	Matarita Data	Unrealised Loss USD	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	020	Equity
	Credit Default Swaps					
200,000	Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	(667)	(0.00)
200,000	Fixed 1.000%	Floating (iTraxx Europe Senior Financials Series 39 Version 1 Index)	EUR	20/06/2028	(232)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(899)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(188,565)	(0.36)
MARKET VALUE (cost USD 61,729,4					56,293,164	107.41
OTHER ASSETS A	ND LIABILITIES				(3,883,254)	(7.41)
SHAREHOLDERS'	EQUITY				52,409,910	100.00
TOTAL INVESTME	INTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 61,797,787)				56,086,371	107.02
Unrealised gain on futu	ures contracts				83,517	0.16
Unrealised loss on futu	ires contracts				(1,968)	(0.01)
	ward currency contracts				319,921	0.61
	vard currency contracts				(357,690)	(0.68)
•	ased options (cost USD 15,345)				4,605	0.01
	options (cost USD (83,665))				(76,123)	(0.15)
Unrealised gain on swa	•				423,096	0.81
Unrealised loss on swa Other Assets and Liabi	•				(188,565) (3,883,254)	(0.36) (7.41)
Other Assets and Flab	iliues				(3,003,234)	(7.41)

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

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, JP Morgan 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

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, Citibank NA and JP Morgan Chase Bank NA.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.80% of the NAV.

52.409.910

100.00

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) 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.

⁽e) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

		Interest Rate ^(a)	Maturity Date(b)	EUR	Equity
curities admitted to an official exchange listing	-				
curries admitted to an official exchange listing					
Australia & New Zealand Banking Group Ltd. (c)	EUR	5.101%	03/02/2033	569,572	0.08
Westpac Banking Corp. (c)	USD	2.894%	04/02/2030	852,248	0.13
Westpac Banking Corp. (c)	USD	2.668%	15/11/2035		0.12
				2,234,222	0.33
Austria Communant Barrat(d)	EUD	0.7440/	00/40/0000	0.040.050	0.00
					0.33 0.04
					0.04
Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	1,353,924	0.20
Volksbank Wien AG	EUR	0.875%	23/03/2026	1,331,625	0.20
				5,355,591	0.80
Policium Covernment Rend Series 90(d)	ELID	2.1509/	22/06/2066	117 605	0.07
	EUR	0.350%	22/06/2032	3,760,000	0.07
					0.63
				7,201,000	0.03
Bank of Nova Scotia	GBP	1.250%	17/12/2025	2,437,048	0.36
Canada Government Bond	CAD	2.750%	01/12/2048	3,286,421	0.49
Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	290,433	0.04
Province of British Columbia Canada					0.18
					0.12
					0.21
					0.09 0.19
Province of Quebec Canada Province of Quebec Canada	CAD	4.250%	01/12/2043	344,705	0.18
				11.644.419	1.73
				,,	
CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	163,286	0.02
DP World Crescent Ltd.	USD	3.875%	18/07/2029	178,215	0.03
Gaci First Investment Co.	USD	4.750%	14/02/2030	1,202,249	0.18
				1,543,750	0.23
2 1 2 1 1 (C()(d)		4.000%	0.4.0.4.00.00	4 500 005	0.00
					0.23 0.04
Definially Government Bond	DKK	4.500%	15/11/2039		
				1,831,096	0.27
Finland Government Bond ^(d)	EUR	1.500%	15/09/2032	1.953.239	0.29
Neste Oyj	EUR	3.875%	16/03/2029	430,113	0.06
Neste Oyj	EUR	4.250%	16/03/2033	330,912	0.05
Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	329,485	0.05
				3,043,749	0.45
Agence Française de Develonnement EPIC	GRP	1 250%	18/06/2025	3 //31 000	0.51
					0.05
Banque Federative du Credit Mutuel SA			02/05/2030		0.16
	EUR				0.14
BNP Paribas SA ^(c)	EUR	3.875%	23/02/2029	299,253	0.04
BNP Paribas SA ^(c)	EUR	0.875%	31/08/2033	397,845	0.06
BPCE SA	EUR	1.750%	26/04/2027	277,938	0.04
	EUR	5.125%	25/01/2035	687,302	0.10
					0.03
					0.36
					0.09
					0.05
					0.89
					0.07
					0.18 0.41
(1)					0.41
Societe Generale SA ^(c)	EUR	4.250%	06/12/2030	436,007 290,505	0.06
	Westpac Banking Corp. (c) Austria Government Bond (d) Austria Government Bond (d) Austria Government Bond (d) Raiffeisen Bank International AG Volksbank Wien AG Belgium Government Bond—Series 80 (d) Belgium Government Bond—Series 94 (e) Bank of Nova Scotia Canada Government Bond Great-West Lifeco, Inc. Province of British Columbia Canada Province of Ontario Canada Province of Ontario Canada Province of Ontario Canada Province of Quebec Canada Province of Quebec Canada Province of Quebec Canada CK Hutchison International 20 Ltd. DP World Crescent Ltd. Gaci First Investment Co. Danske Bank A/S (c) (d) Denmark Government Bond Finland Government Bond Finland Government Bond Finland Government Bond Agence Francaise de Developpement EPIC Banque Federative du Credit Mutuel SA BNP Paribas SA BNP Paribas SA BNP Paribas SA BNP Paribas SA(c) BNP CE SA(c) Caisse d'Amortissement de la Dette Sociale Credit Agricole SA(c) Caisse d'Amortissement de la Dette Sociale Credit Agricole SA(c) Credit Agricole SA(c) Dexia Credit Local SA Electricite de France SA Electricite de Government Bond OAT France Government Bond OAT France Government Bond OAT France Government Bond OAT France Government Bond OAT	Westpac Banking Corp. (c) Westpac Banking Corp. (c) Westpac Banking Corp. (c) USD Austria Government Bond (c) Bur Belgium Government Bond (c) Bur Bank of Nova Scotia (c) CAD	Westpace Banking Corp. (6) USD 2.884% Westpace Banking Corp. (6) USD 2.688% Austria Government Bond (7) EUR 2.714% Austria Government Bond (7) EUR 2.100% Austria Government Bond (8) EUR 0.800% Austria Government Bond (8) EUR 0.875% Belgium Government Bond (8) EUR 0.875% Belgium Government Bond (8) EUR 2.150% Belgium Government Bond (8) EUR 2.150% Belgium Government Bond (9) EUR 2.150% Belgium Government Bond (9) EUR 0.350% Belgium Government Bond (9) EUR 0.350% Bank of Nova Scotia GBP 1.250% Great-West Lifeco, Inc. EUR 4.700% Great-West Lifeco, Inc. EUR 4.700% Province of Stribt Columbia Canada CAD 2.800% Province of Ordario Canada CAD 4.650% Province of Ordario Canada CAD 4.250% Province of Quebec Canada CAD 4.250% <td>Westpace Banking Corp. (6) USD 2.884% 0.4/02/2030 Westpace Banking Corp. (6) USD 2.686% 15/11/2035 Austria Government Bond (6) EUR 2.714% 20/10/2028 Austria Government Bond (6) EUR 2.100% Perp. Ralffeisen Bank International AG EUR 0.875% 2.2701/2028 Volksbank Wien AG EUR 0.875% 2.2701/2028 Volksbank Wien AG EUR 2.150% 2.2706/2028 Belgium Government Bond—Series 80⁽⁶⁾ EUR 2.150% 2.206/2032 Bank of Nova Scotia GBP 1.250% 17/12/2025 Canada Government Bond CAD 2.750% 11/12/2025 Province of Distriat Columbia Canada CAD 2.750% 11/12/2025 Cranada Government Bond CAD 2.750% 11/12/2025 Province of Oritanic Canada CAD 2.500% 12/16/2029 Province of Oritanic Canada CAD 2.500% 12/16/2029 Province of Oritanic Canada CAD 4.250% 15/19/2029</td> <td> Westpace Banking Corp. </td>	Westpace Banking Corp. (6) USD 2.884% 0.4/02/2030 Westpace Banking Corp. (6) USD 2.686% 15/11/2035 Austria Government Bond (6) EUR 2.714% 20/10/2028 Austria Government Bond (6) EUR 2.100% Perp. Ralffeisen Bank International AG EUR 0.875% 2.2701/2028 Volksbank Wien AG EUR 0.875% 2.2701/2028 Volksbank Wien AG EUR 2.150% 2.2706/2028 Belgium Government Bond—Series 80 ⁽⁶⁾ EUR 2.150% 2.206/2032 Bank of Nova Scotia GBP 1.250% 17/12/2025 Canada Government Bond CAD 2.750% 11/12/2025 Province of Distriat Columbia Canada CAD 2.750% 11/12/2025 Cranada Government Bond CAD 2.750% 11/12/2025 Province of Oritanic Canada CAD 2.500% 12/16/2029 Province of Oritanic Canada CAD 2.500% 12/16/2029 Province of Oritanic Canada CAD 4.250% 15/19/2029	Westpace Banking Corp.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders ^s Equity
Bonds – (Conti	nued)					
France – (Continu	· ·					
	TotalEnergies SE ^(c)	EUR	2.000%	Perp.	347,548	0.05
300,000	Veolia Environnement SA ^(c)	EUR	2.500%	Perp.	247,524	0.04
					22,642,875	3.37
Germany	- (0)					
	Deutsche Bank AG ^(c) Deutsche Bank AG ^(c)	USD	2.222%	18/09/2024	712,586	0.11
	Deutsche Bank AG ^(c)	USD USD	2.129% 6.720%	24/11/2026 18/01/2029	456,664 212,268	0.07 0.03
.,	Deutsche Bank AG ^(c)	EUR	4.000%	24/06/2032	1,157,624	0.17
	Deutsche Bank AG ^(c)	USD	3.742%	07/01/2033	295,794	0.04
425,000	Deutsche Bank AG ^(c)	USD	7.079%	10/02/2034	366,394	0.06
1,525,000	Deutsche Bank AG—Series E	USD	0.962%	08/11/2023	1,394,988	0.21
575,000	RWE AG	EUR	4.125%	13/02/2035	567,393	0.08
					5,163,711	0.77
Hungary 940.000	Hungary Government International Bond	USD	6.125%	22/05/2028	896,029	0.13
India	Transpary Coroninon International Bond		0.12070	22,00,2020	000,020	0.10
	Reliance Industries Ltd.	USD	2.875%	12/01/2032	196,306	0.03
Indonesia				4,514,144,	4 000 000	
, ,	Indonesia Government International Bond	USD	4.125%	15/01/2025	1,092,993	0.16
	Indonesia Government International Bond Indonesia Government International Bond	EUR USD	1.750% 3.350%	24/04/2025 12/03/2071	4,130,322 583,914	0.61 0.09
	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	1,548,771	0.03
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	352,907	0.05
	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	1,113,747	0.17
	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	215,484	0.03
350,000	Pertamina Persero PT	USD	2.300%	09/02/2031	269,366	0.04
1,040,000	Perusahaan Penerbit SBSN Indonesia III	USD	4.550%	29/03/2026	973,551	0.15
					10,281,055	1.53
Ireland		E. I.D.	0.0750/	07/00/0000	405.000	0.07
	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	495,600	0.07
507,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD USD	3.000% 3.300%	29/10/2028 30/01/2032	411,497 291,353	0.06 0.04
	AIB Group PLC ^(c)	EUR	1.875%	19/11/2029	376,164	0.04
	AIB Group PLC ^(c)	EUR	2.875%	30/05/2031	507,339	0.07
	Bank of Ireland Group PLC ^(c)	EUR	1.875%	05/06/2026	1,992,585	0.30
250,000	Bank of Ireland Group PLC ^(c)	EUR	1.375%	11/08/2031	217,908	0.03
	Dell Bank International DAC	EUR	1.625%	24/06/2024	1,389,703	0.21
	Ireland Government Bond	EUR	0.350%	18/10/2032	1,322,758	0.20
200,000		USD	4.900%	01/12/2032	187,454	0.03
	Permanent TSB Group Holdings PLC ^(c) Smurfit Kappa Acquisitions ULC	EUR EUR	6.625%	25/04/2028 15/01/2026	658,541	0.10
	Zurich Finance Ireland Designated Activity Co. (c)	USD	2.875% 3.000%	19/04/2051	276,370 555,242	0.04 0.08
7 00,000	Zanori manoo notana Zoognatoo / sanni, os.		0.00070	10/01/2001	8,682,514	1.29
Israel					0,002,011	
3,150,000	Israel Government Bond - Fixed—Series 432	ILS	1.300%	30/04/2032	637,973	0.09
Italy 500,000	A2A SnA	EUR	A 27E0/	03/02/2034	400 E7F	0.07
	A2A SpA Autostrade per l'Italia SpA	EUR	4.375% 4.750%	24/01/2031	498,575 447,800	0.07
	Enel SpA ^(c)	EUR	6.625%	Perp.	327,213	0.07
	Enel SpA—Series 6.5Y ^(c)	EUR	1.375%	Perp.	1,486,754	0.22
	Enel SpA—Series 63.5 ^(c)	EUR	3.375%	Perp.	434,379	0.06
	Italy Buoni Poliennali Del Tesoro	EUR	1.450%	15/05/2025	347,551	0.05
4,080,000	Italy Buoni Poliennali Del Tesoro	EUR	3.395%	01/08/2026	3,669,348	0.55
2,640,000		EUR	3.250%	01/03/2038	2,317,999	0.35
720,000	Italy Buoni Poliennali Del Tesoro ^(d)	EUR	2.150%	01/09/2052	454,781	0.07
					9,984,400	1.49
Japan 140,000	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	134,484	0.02
765,000,000		JPY	1.433%	20/03/2062	4,558,733	0.02
1,116,000,000	•	JPY	1.100%	20/09/2042	7,592,261	1.13
2,591,850,000	•	JPY	0.100%	20/06/2030	17,171,437	2.55
2,335,400,000	Japan Government Bond—Series 364	JPY	0.100%	20/09/2031	15,312,466	2.28
	Japan Government Bond—Series 438	JPY	(0.123%)	01/07/2024	25,885,249	3.85

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders Equit
Bonds – (Conti		Currency	interest Kate	maturity Date 7	EUK	Equi
Japan – (Continu	· ·					
	Japan Government Bond—Series 440	JPY	(0.114%)	01/09/2024	14,417,447	2.1
2,312,950,000	Japan Government Bond—Series 444	JPY	(0.090%)	01/01/2025	15,477,915	2.3
835,700,000	·	JPY	1.400%	20/09/2052	5,755,821	0.8
6,506,700,000	·	JPY	(0.185%)	07/08/2023	43,490,995	6.4
	Mitsubishi UFJ Financial Group, Inc. Nomura Holdings, Inc.	EUR USD	0.339% 2.608%	19/07/2024 14/07/2031	624,592 710,336	0.0 0.1
	Norinchukin Bank ^(d)	USD	1.284%	22/09/2026	1,347,727	0.1
	ORIX Corp.	EUR	4.477%	01/06/2028	506,985	0.0
	Sumitomo Mitsui Financial Group, Inc.	USD	5.766%	13/01/2033	806,619	0.1
					153,793,067	22.8
Jersey	Colour Bineline Access Bides Ltd	USD	2.6259/	24/02/2026	450 207	0.0
200,000 2,821,054	Galaxy Pipeline Assets Bidco Ltd. Galaxy Pipeline Assets Bidco Ltd.	USD	2.625% 2.940%	31/03/2036 30/09/2040	152,307 2,134,352	0.0
, , , , , ,	, , , , , , , , , , , , , , , , , , , ,				2,286,659	0.3
Luxembourg					2,200,000	0.0
450,000	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	436,396	0.0
	Blackstone Property Partners Europe Holdings SARL	EUR	7.056%	04/05/2028	604,544	0.0
	Blackstone Property Partners Europe Holdings SARL	GBP	2.625%	20/10/2028	543,404	0.0
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	938,995	0.1
525,000 1,425,000	0	EUR EUR	0.750% 1.625%	15/07/2024 15/07/2027	495,600 1,167,659	0.0 0.1
	Medtronic Global Holdings SCA	EUR	0.250%	02/07/2025	327,149	0.0
					4,513,747	0.6
Mexico						
	Mexico City Airport Trust	USD	4.250%	31/10/2026	179,759	0.0
290,000	Mexico City Airport Trust ^(d) Mexico City Airport Trust	USD USD	3.875% 5.500%	30/04/2028 31/07/2047	251,521 144,261	0.0
	Mexico City Airport Trust ^(d)	USD	5.500%	31/07/2047	216,392	0.0
330,000	· · ·	USD	3.250%	16/04/2030	275,894	0.0
	Mexico Government International Bond	USD	3.771%	24/05/2061	1,018,678	0.1
					2,086,505	0.3
Netherlands	ADM AMDO D		4.7500/	00/07/0005	770 005	0.4
	ABN AMRO Bank NV ^(d) Akelius Residential Property Financing BV	USD EUR	4.750% 0.750%	28/07/2025 22/02/2030	773,395 527,554	0.1
	American Medical Systems Europe BV	EUR	0.750%	08/03/2025	1,901,280	0.0
	BNG Bank NV	GBP	0.375%	15/12/2025	1,039,461	0.1
	E.ON International Finance BV	GBP	6.375%	07/06/2032	1,354,673	0.2
	Heimstaden Bostad Treasury BV	EUR	1.625%	13/10/2031	1,239,664	0.1
725,000	ING Groep NV ^(c)	USD	4.017%	28/03/2028	644,403	0.1
,	ING Groep NV ^(c)	EUR	4.714%	16/11/2032	501,978	0.0
	JDE Peet's NV	EUR	0.244%	16/01/2025	578,758	0.0
	Prosus NV	USD	3.680%	21/01/2030	2,107,509	0.3
,	Prosus NV	EUR	2.031%	03/08/2032	106,125	0.0
	TenneT Holding BV	EUR	4.500%	28/10/2034	864,868	0.1 0.0
	Wintershall Dea Finance BV Wintershall Dea Finance BV	EUR EUR	0.840% 1.332%	25/09/2025 25/09/2028	278,262 1,019,676	0.0
					12,937,606	1.9
Panama						
	Panama Government International Bond Panama Government International Bond	USD	4.500% 3.870%	16/04/2050	207,920	0.0
200,000	Panama Government International Bond	USD	3.870%	23/07/2060	122,437	0.0
Peru					330,357	0.0
	Peruvian Government International Bond	USD	3.230%	28/07/2121	145,524	0.0
Portugal 1 600 000	Portugal Obrigacoes do Tesouro OT ^(d)	EUR	1.950%	15/06/2029	1,533,920	0.2
Qatar	. S. Wagai Obligacioto do Todoulo OT	LOIN	1.550 /0	13/00/2029	1,000,020	0.2
480,000	QatarEnergy	USD	2.250%	12/07/2031	379,667	0.0
	QatarEnergy	USD	3.125%	12/07/2041	946,123	0.1
970,000	QatarEnergy	USD	3.300%	12/07/2051	653,652	0.1

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	EUR	Equity
Bonds – (Contin	nued)					
Romania 1,600,000	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	316,449	0.05
	Romanian Government International Bond	USD	3.000%	27/02/2027	299,360	0.04
560,000	Romanian Government International Bond	USD	3.000%	14/02/2031	434,418	0.07
	Romanian Government International Bond	EUR	2.000%	28/01/2032	50,392	0.01
	Romanian Government International Bond	USD	5.125%	15/06/2048	314,998	0.05
•	Romanian Government International Bond Romanian Government International Bond	EUR USD	3.375% 4.000%	28/01/2050 14/02/2051	227,125 211,068	0.03 0.03
330,000	Romanian Government international bond		4.000%	14/02/2051		
Saudi Arabia					1,853,810	0.28
	Saudi Government International Bond	USD	3.250%	17/11/2051	352,206	0.05
Singapore						
	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	562,581	0.08
South Korea 1,701,150,000	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	1,105,014	0.16
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	5,835,018	0.87
	Korea Treasury Bond—Series 3106	KRW	2.000%	10/06/2031	4,542,924	0.68
290,000	POSCO	USD	5.750%	17/01/2028	279,142	0.04
					11,762,098	1.75
Spain	Barray Caratary day CA		2 ====:	07100:222	705	
,	Banco Santander SA	USD	2.706%	27/06/2024	725,773	0.11
, ,		USD USD	3.800% 2.749%	23/02/2028 03/12/2030	1,210,707 293,155	0.18 0.04
	Banco Santander SA ^(c)	GBP	2.250%	04/10/2032	467,434	0.04
	CaixaBank SA	EUR	1.125%	17/05/2024	292,251	0.04
	CaixaBank SA ^(c)	EUR	0.375%	18/11/2026	905,540	0.13
	CaixaBank SA ^(c)	EUR	0.625%	21/01/2028	265,923	0.04
	CaixaBank SA ^(c)	EUR	5.375%	14/11/2030	516,555	0.08
	CaixaBank SA ^(c)	EUR	6.250%	23/02/2033	911,367	0.14
	Spain Government Bond ^(d)	EUR	1.250%	31/10/2030	1,617,213	0.24
	Spain Government Bond ^(d)	EUR	2.550%	31/10/2032	3,477,825	0.52
	Spain Government Bond ^(d) Spain Government Bond ^(d)	EUR EUR	2.900% 3.450%	31/10/2046	1,002,374	0.15 0.18
1,300,000	Spain Government Bonu 7	EUR .	3.430%	30/07/2066	1,207,367	
					12,893,484	1.92
Supranationals 630,000	African Export-Import Bank	USD	2.634%	17/05/2026	529,873	0.08
	African Export-Import Bank	USD	3.798%	17/05/2020	563,259	0.09
	European Investment Bank	SEK	1.750%	12/11/2026	558,181	0.08
	NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	5.000%	15/01/2033	1,636,769	0.24
		•			3,288,082	0.49
Sweden						
	Heimstaden Bostad AB	EUR	1.125%	21/01/2026	291,042	0.04
	Swedbank AB	EUR	1.300% 7.625%	17/02/2027	968,199	0.14
	Swedbank AB ^(c) Volvo Treasury AB	USD EUR	0.125%	Perp. 17/09/2024	172,769 1,217,408	0.03 0.18
					2,649,418	0.39
Switzerland						
	Credit Suisse AG	USD	2.950%	09/04/2025	967,021	0.14
	Credit Suisse Group AG	USD	3.750%	26/03/2025	221,009	0.03
	Credit Suisse Group AG ^(c) (d)	USD	2.593%	11/09/2025	1,458,614	0.22
	Credit Suisse Group AG ^(c)	USD	2.593%	11/09/2025	221,002	0.03
	Credit Suisse Group AG ^(c)	EUR	3.250%	02/04/2026	243,941	0.04
	Credit Suisse Group AG ^(c)	EUR	5.091%	24/06/2027 14/01/2028	729,432	0.11
	Credit Suisse Group AG ^(c) Credit Suisse Group AG ^(c)	EUR EUR	0.650% 7.750%	01/03/2029	1,324,243 1,025,178	0.20 0.15
925,000 869,000	·	GBP	0.625%	18/12/2023	981,969	0.15
	UBS Group AG ^(c)	EUR	0.250%	03/11/2026	1,900,685	0.13
					9,073,094	1.35
Thailand						
8,310,000	Thailand Government Bond	THB	2.875%	17/12/2028	230,980	0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Bonds – (Contir	nued)					
Thailand – (Contin	•					
37,200,000	Thailand Government Bond	THB	1.585%	17/12/2035	884,130	0.13
11,590,000	Thailand Government Bond	THB	3.450%	17/06/2043	329,654	0.05
					1,444,764	0.21
United Arab Emira						
	Abu Dhabi Crude Oil Pipeline LLC DP World Ltd. (d)	USD	4.600%	02/11/2047	677,546 101.746	0.10
100,000	DP World Etd.*/	USD -	6.850%	02/07/2037		0.02
					779,292	0.12
United Kingdom	Aviva PLC ^(c)	GBP	6.125%	14/11/2036	205 455	0.04
750,000		EUR	3.375%	02/04/2025	285,155 742,440	0.04
	Barclays PLC ^(c)	USD	2.279%	24/11/2027	1,250,546	0.19
	Barclays PLC ^(c)	GBP	3.750%	22/11/2030	1,029,326	0.15
	Barclays PLC ^(c)	GBP	8.407%	14/11/2032	407,723	0.06
	Barclays PLC	GBP	3.250%	17/01/2033	133,817	0.02
	Barclays PLC ^(c)	USD	7.437%	02/11/2033	1,521,803	0.23
	Barclays PLC ^(c)	USD	8.000%	Perp.	183,867	0.03
	HSBC Holdings PLC ^(c)	USD	3.803%	11/03/2025	1,931,056	0.29
	National Gas Transmission PLC	EUR	4.250%	05/04/2030	277,032	0.04
1,125,000	National Grid PLC	EUR	4.275%	16/01/2035	1,118,430	0.17
860,000	NatWest Group PLC ^(c)	GBP	2.105%	28/11/2031	838,474	0.12
	NatWest Group PLC ^(c)	USD	8.000%	Perp.	323,993	0.05
400,000	Pension Insurance Corp. PLC	GBP	4.625%	07/05/2031	380,013	0.06
336,000	Phoenix Group Holdings PLC	GBP	5.625%	28/04/2031	344,858	0.05
625,000	Pinewood Finance Co. Ltd.	GBP	3.250%	30/09/2025	677,475	0.10
1,950,000	Santander UK Group Holdings PLC ^(c)	USD	1.089%	15/03/2025	1,744,965	0.26
1,225,000	Santander UK Group Holdings PLC ^(c)	USD	1.532%	21/08/2026	1,027,578	0.15
	Standard Chartered PLC ^{(c)(d)}	USD	1.214%	23/03/2025	561,543	0.08
2,250,000	Standard Chartered PLC ^{(c)(d)}	USD	1.456%	14/01/2027	1,874,849	0.28
850,000	Thames Water Utilities Finance PLC	EUR	4.375%	18/01/2031	852,754	0.13
1,170,000	-	GBP	3.250%	22/01/2044	1,125,753	0.17
580,000	United Kingdom Gilt	GBP	4.250%	07/12/2046	644,869	0.10
3,650,000	United Kingdom Gilt	GBP	1.750%	22/07/2057	2,254,999	0.33
1,100,000	United Kingdom Gilt	GBP	3.500%	22/07/2068	1,058,082	0.16
250,000	Vodafone Group PLC	EUR -	1.875%	11/09/2025	240,123	0.03
					22,831,523	3.40
United States	ALLAS II	1100	0.7500/	4.444.0000	000 040	0.00
	AbbVie, Inc.	USD	3.750%	14/11/2023	232,243	0.03
	AbbVie, Inc.	USD	2.600%	21/11/2024	857,834	0.13
	Air Lease Corp.	USD USD	3.250%	01/03/2025	1,696,503	0.25
	Air Lease Corp.	USD	2.875% 7.100%	15/01/2026 15/11/2027	500,706	0.07 0.10
	Ally Financial, Inc. Ameren Corp.	USD	2.500%	15/11/2027	691,301 67,490	0.10
	American Express Co.	USD	2.500%	30/07/2024	194,925	0.03
	American International Group, Inc.	USD	3.900%	01/04/2026	817,607	0.12
	Amgen, Inc.	USD	5.150%	02/03/2028	709,302	0.11
	Amgen, Inc.	USD	5.250%	02/03/2030	1,604,982	0.24
	Amgen, Inc.	USD	4.200%	01/03/2033	614,459	0.09
	Amgen, Inc.	USD	5.250%	02/03/2033	1,082,772	0.16
775,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	688,090	0.10
775,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	664,203	0.10
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500%	01/06/2050	617,338	0.09
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	15/04/2058	1,199,575	0.18
2,500,000		USD	2.750%	01/06/2031	1,981,106	0.29
529,000	AT&T, Inc.	USD	2.550%	01/12/2033	389,402	0.06
	AT&T, Inc.	EUR	1.800%	14/09/2039	319,532	0.05
	AT&T, Inc.	USD	4.750%	15/05/2046	305,528	0.05
649,000	AT&T, Inc.	USD	3.650%	01/06/2051	438,409	0.07
325,000	AutoNation, Inc.	USD	1.950%	01/08/2028	249,453	0.04
7,125,000	Bank of America Corp. (c)	USD	3.366%	23/01/2026	6,415,938	0.95
2,325,000	Bank of America Corp. (c)	USD	5.202%	25/04/2029	2,172,229	0.32
250,000		USD	2.592%	29/04/2031	196,654	0.03
1,188,000		USD	4.571%	27/04/2033	1,047,788	0.16
775,000		USD	5.288%	25/04/2034	720,222	0.11
396,000	Becton Dickinson & Co.	USD	3.363%	06/06/2024	363,352	0.05
270,000	Becton Dickinson & Co.	EUR	0.034%	13/08/2025	250,263	0.04
440,000	Berry Global, Inc. Capital One Financial Corp.	EUR USD	1.500% 3.500%	15/01/2027 15/06/2023	395,111 397,512	0.06

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	inued)					
United States – (•					
	Capital One Financial Corp.	USD	3.300%	30/10/2024	393,315	0.06
850,000	·	USD	4.200%	29/10/2025	759,678	0.11
1,000,000 1,075,000	•	EUR	3.875%	24/04/2030	1,009,710	0.15
1,075,000	Operating Capital	USD	4.800%	01/03/2050	733,235	0.11
2,050,000		USD	5.400%	15/03/2033	1,956,135	0.29
250,000		GBP	2.750%	24/01/2024	284,595	0.04
1,900,000	- · · · · · · · · · · · · · · · · · · ·	USD	0.776%	30/10/2024	1,741,950	0.26
4,725,000		USD	3.106%	08/04/2026	4,245,620	0.63
1,875,000	Constellation Brands, Inc.	USD	4.400%	15/11/2025	1,728,512	0.26
650,000	Constellation Brands, Inc.	USD	4.750%	09/05/2032	592,747	0.09
230,000	·	USD	2.625%	15/08/2024	208,847	0.03
	CVS Health Corp.	USD	4.780%	25/03/2038	249,805	0.04
2,650,000	·	USD	6.020%	15/06/2026	2,540,824	0.38
951,000	•	USD	5.300%	01/10/2029	887,585	0.13
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	771,919	0.11
1,275,000		USD	4.493%	15/11/2025	1,181,443	0.18
1,475,000		USD	3.750%	15/02/2025	1,356,337	0.20
	Federal Home Loan Banks	USD	2.625%	12/09/2025	540,082	0.08
500,000	3,3,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1	USD	6.750%	15/03/2031	558,235	0.08
600,000	* · · /	USD	6.625%	15/11/2030	661,222	0.10
450,000		EUR	0.625%	03/12/2025	414,059	0.06
502,000 395,000		USD EUR	6.750%	15/03/2032	530,091	0.08 0.05
	·	USD	0.850% 1.500%	26/02/2026 10/06/2026	361,168 938,763	0.03
1,125,000 925.000		USD	5.000%	09/04/2027	851,026	0.14
425,000	and the state of t	USD	3.850%	05/01/2028	369,928	0.13
525.000	•	USD	5.650%	17/01/2029	487,484	0.07
246,000		USD	4.300%	06/04/2029	213,347	0.03
950,000	•	USD	4.450%	02/10/2023	885,940	0.13
	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	3,003,940	0.45
425,000	·	USD	4.150%	05/08/2032	377,710	0.06
259,000	•	USD	5.200%	10/02/2033	244,005	0.04
950,000		USD	4.400%	27/07/2032	858,208	0.13
200,000	JPMorgan Chase & Co. ^(c)	USD	3.797%	23/07/2024	186,783	0.03
375,000	JPMorgan Chase & Co. ^(c)	USD	2.956%	13/05/2031	300,492	0.04
50,000	Kinder Morgan Energy Partners LP	USD	4.300%	01/05/2024	46,207	0.01
1,072,000	Lowe's Cos., Inc.	USD	5.000%	15/04/2033	993,087	0.15
1,400,000	Lowe's Cos., Inc.	USD	5.150%	01/07/2033	1,308,979	0.19
562,000	Marriott International, Inc.	USD	5.000%	15/10/2027	527,335	0.08
425,000	Marriott International, Inc.	USD	4.900%	15/04/2029	390,721	0.06
140,000		EUR	1.500%	17/11/2025	133,251	0.02
1,225,000		EUR	4.656%	02/03/2029	1,246,229	0.19
3,275,000		USD	5.164%	20/04/2029	3,062,505	0.46
625,000		USD	5.250%	21/04/2034	581,843	0.09
	Morgan Stanley ^(c)	USD	2.484%	16/09/2036	724,263	0.11
250,000		USD	5.948%	19/01/2038	231,904	0.03
385,000		USD	3.900%	15/06/2024	353,407	0.05
1,100,000	•	USD	3.155%	15/05/2055	683,581	0.10
900,000	Occidental Petroleum Corp. ONE Gas, Inc.	USD USD	8.500% 1.100%	15/07/2027 11/03/2024	923,070	0.14 0.18
	Oracle Corp.	USD	1.100% 2.875%		1,201,624	0.18
750,000	•	USD	6.250%	25/03/2031 09/11/2032	1,156,076 742,892	0.17 0.11
575,000	·	USD	4.900%	06/02/2033	519,878	0.11
2,075,000	·	USD	3.950%	25/03/2051	1,418,521	0.21
650,000	•	USD	5.550%	06/02/2053	567,288	0.21
1,125,000	·	USD	0.900%	08/11/2024	993,467	0.15
1,475,000	·	USD	4.625%	01/11/2025	1,371,325	0.20
455.000		USD	2.750%	01/06/2023	426,130	0.20
900,000		USD	3.250%	01/07/2026	801,803	0.12
475,000		USD	3.400%	15/01/2030	378,319	0.06
392,000		USD	4.800%	15/02/2033	365,578	0.05
1,550,000	·	USD	1.650%	15/10/2027	1,249,247	0.19
425,000		USD	3.500%	15/04/2025	386,224	0.06
891,000		USD	3.750%	15/04/2027	793,885	0.12
350,000		USD	4.750%	01/02/2028	322,387	0.05
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	890,913	0.13
2,125,000		USD	2.550%	15/02/2031	1,664,934	0.25
425,000		USD	2.700%	15/03/2032	330,228	0.05
1,700,000	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	1,594,521	0.24

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders' Equity
Bonds - (Conti	nued)					
United States - (C	Continued)					
	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	631,374	0.09
1,675,000	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	1,636,520	0.24
	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	325,874	0.05
	Walgreens Boots Alliance, Inc.	USD	0.950%	17/11/2023	1,948,552	0.29
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	471,092	0.07
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	1,308,967	0.19
	WP Carey, Inc.	USD	4.600%	01/04/2024	166,409	0.02
150,000	WP Carey, Inc.	USD	4.000%	01/02/2025	136,795	0.02
					97,250,101	14.47
Uruguay 180,000	Uruguay Government International Bond	USD	4.375%	23/01/2031	168,224	0.03
TOTAL BONDS						
(cost EUR 461,03	80,561)				432,860,879	64.39
					Market Value	% of Shareholders'
Holdings	Security Description				EUR	Equity
Mutual Funds –	1.60%					
Ireland 2.693	iShares Core EUR Corp. Bond UCITS ETF				312,334	0.05
	iShares GBP Corp. Bond UCITS ETF				10,110,924	1.50
	iShares USD Corp. Bond UCITS ETF Class D				349,263	0.05
	·				10,772,521	1.60
TOTAL MUTUAL	FUNDS					
(cost EUR 10,747	7,227)				10,772,521	1.60
TOTAL TRANSFE (cost EUR 471,77	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (7,788)				443,633,400	65.99
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	
		Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value	% of Shareholders'
Transferable se	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value	% of Shareholders'
Transferable se Bonds – 4.54%		Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value	% of Shareholders'
Transferable se Bonds – 4.54% Australia	curities dealt in another regulated market				Market Value EUR	% of Shareholders' Equity
Transferable se Bonds – 4.54% Australia	curities dealt in another regulated market Australia & New Zealand Banking Group Ltd. (c)(d)	USD	2.950%	22/07/2030	Market Value EUR	% of Shareholders' Equity
Transferable se Bonds – 4.54% Australia 700,000 430,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d)	USD USD	2.950% 3.610%	22/07/2030 12/09/2034	Market Value EUR 601,577 343,867	% of Shareholders' Equity 0.09 0.05
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d)	USD USD USD	2.950% 3.610% 3.052%	22/07/2030 12/09/2034 03/03/2036	Market Value EUR 601,577 343,867 656,704	% of Shareholders' Equity 0.09 0.05 0.10
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d)	USD USD USD USD	2.950% 3.610% 3.052% 1.340%	22/07/2030 12/09/2034 03/03/2036 12/01/2027	Market Value EUR 601,577 343,867 656,704 482,074	% of Shareholders' Equity 0.09 0.05 0.10 0.07
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d)	USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028	Market Value EUR 601,577 343,867 656,704 482,074 169,438	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d)	USD USD USD USD	2.950% 3.610% 3.052% 1.340%	22/07/2030 12/09/2034 03/03/2036 12/01/2027	601,577 343,867 656,704 482,074 169,438 808,286	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d)	USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028	Market Value EUR 601,577 343,867 656,704 482,074 169,438	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d)	USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028	601,577 343,867 656,704 482,074 169,438 808,286	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(d) BNP Paribas SA(c)(d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 3,075,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 3,075,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d)	USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 3,075,000 1,275,000 450,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP CE SA (c)(d) BPCE SA (c)(d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d)	USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.15 0.11 0.43 0.16
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 3,075,000 1,275,000 450,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d) BNP Paribas SA(c)(d) BPCE SA(d) BPCE SA(c)(d) BPCE SA(c)(d)	USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.31 0.15 0.11 0.43 0.16 0.06
Transferable se Bonds – 4.54% Australia	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP CE SA (c)(d) BPCE SA (c)(d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d)	USD USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.31 0.15 0.11 0.43 0.16 0.06
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 1,275,000 450,000 1,750,000 1,899,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BPCE SA (d) BPCE SA (d) BPCE SA (d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d)	USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907% 1.247%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026 26/01/2027	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885 1,459,675	0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03
Transferable se Bonds – 4.54% Australia 700,000 430,000 924,000 575,000 195,000 850,000 Cayman Islands 250,000 France 2,325,000 1,168,000 875,000 1,275,000 450,000 1,750,000 1,899,000	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Matquarie Group Ltd. (c)(d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BPCE SA (d) BPCE SA (d) BPCE SA (d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d) Societe Generale SA (c)(d)	USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907% 1.247% 1.488%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026 26/01/2027 14/12/2026	601,577 343,867 656,704 482,074 169,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885 1,459,675 1,570,243	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.15 0.11 0.43 0.16 0.06 0.02
Transferable se Bonds – 4.54% Australia	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Matquarie Group Ltd. (c)(d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BPCE SA (d) BPCE SA (d) BPCE SA (d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d) Societe Generale SA (c)(d)	USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907% 1.247% 1.488%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026 26/01/2027 14/12/2026	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885 1,459,675 1,570,243 504,510	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.11 0.43 0.15 0.11 0.43 0.16 0.06 0.02 0.22 0.23 0.07
Transferable se Bonds – 4.54% Australia	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Matquarie Group Ltd. (c)(d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BPCE SA (d) BPCE SA (d) BPCE SA (d) Credit Agricole SA (c)(d) Credit Agricole SA (c)(d) Societe Generale SA (c)(d)	USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907% 1.247% 1.488%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026 26/01/2027 14/12/2026	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885 1,459,675 1,570,243 504,510	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.15 0.11 0.43 0.16 0.06 0.22 0.23 0.07
Transferable se Bonds – 4.54% Australia	Australia & New Zealand Banking Group Ltd. (c)(d) Commonwealth Bank of Australia (c)(d) Macquarie Bank Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Macquarie Group Ltd. (c)(d) Mational Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (d) BNP Paribas SA (c)(d) BNP Paribas SA (c)(d) BPCE SA (d) BPCE SA (d) BPCE SA (c)(d) Credit Agricole SA (c)(d) Societe Generale SA (c)(d) Societe Generale SA (c)(d)	USD	2.950% 3.610% 3.052% 1.340% 3.763% 6.429% 3.950% 3.375% 2.219% 1.323% 4.000% 1.652% 1.907% 1.247% 1.488% 6.221%	22/07/2030 12/09/2034 03/03/2036 12/01/2027 28/11/2028 12/01/2033 01/07/2024 09/01/2025 09/06/2026 13/01/2027 12/09/2023 06/10/2026 16/06/2026 26/01/2027 14/12/2026 15/06/2033	601,577 343,867 656,704 482,074 159,438 808,286 3,061,946 226,902 2,104,074 1,016,650 732,558 2,862,378 1,077,114 389,885 1,459,675 1,570,243 504,510	% of Shareholders' Equity 0.09 0.05 0.10 0.07 0.03 0.12 0.46 0.03 0.15 0.11 0.43 0.16 0.06 0.22 0.23 0.07

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders Equity
Bonds – (Contir	nued)					
Netherlands	•					
	ABN AMRO Bank NV ^{(c)(d)}	USD	1.542%	16/06/2027	1,732,965	0.26
1,377,000	Syngenta Finance NV ^(d)	USD	4.892%	24/04/2025	1,265,280	0.19
					2,998,245	0.45
Switzerland	4.40					
	Credit Suisse Group AG ^{(c)(d)}	USD	3.869%	12/01/2029	2,361,179	0.35
475,000	Credit Suisse Group AG ^{(c)(d)}	USD	9.016%	15/11/2033	530,732	0.08
					2,891,911	0.43
United States	(4)					
	Alcon Finance Corp. (d) Aviation Capital Group LLC (d)	USD USD	5.375% 1.950%	06/12/2032	1,113,358	0.17
650,000 800,000	Broadcom, Inc. ^(d)	USD	3.469%	30/01/2026 15/04/2034	544,143 610,488	0.08
	Broadcom, Inc. (d)	USD	3.137%	15/11/2035	1,294,766	0.19
	Cargill, Inc. (d)	USD	5.125%	11/10/2032	1,096,579	0.16
	Duquesne Light Holdings, Inc. (d)	USD	2.532%	01/10/2030	450,729	0.07
866,000	GE HealthCare Technologies, Inc. (d)	USD	5.905%	22/11/2032	848,619	0.13
550,000	GE HealthCare Technologies, Inc. (d)	USD	6.377%	22/11/2052	557,958	0.08
	HCA, Inc. ^(d)	USD	3.375%	15/03/2029	336,952	0.05
	International Flavors & Fragrances, Inc.(d)	USD	1.230%	01/10/2025	439,024	0.06
175,000	International Flavors & Fragrances, Inc.(d)	USD	1.832%	15/10/2027	138,653	0.02
150,000	State of California	USD USD	7.625%	01/03/2040	175,270	0.03
136,402	State of Illinois	03D	6.725%	01/04/2035	136,323	0.02
TOTAL BONDS					7,742,862	1.15
(cost EUR 30,981	,575)				30,525,146	4.54
Agencies Asset United States	Backed Obligations – 31.36%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2023	359	0.00
32,179	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/08/2028	30,464	0.00
374,325	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	6.623%	25/01/2034	348,629	0.05
80,498	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2038	76,027	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2040	5,224	0.00
26,891	00. ()	USD	4.000%	01/02/2041	24,266	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD USD	4.000% 0.893%	01/02/2041 15/05/2041	12,301 10,230	0.00
3,168	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/11/2041	2,865	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	5.973%	25/01/2042	1,062,268	0.16
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	8.473%	25/03/2042	516,104	0.08
383,633	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	6.973%	25/04/2042	361,754	0.05
237,412	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.943%	15/03/2044	23,321	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.893%	15/05/2046	33,748	0.01
259,536	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/01/2049	237,304	0.04
895,519	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/02/2049	760,516	0.11
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 3.500%	01/05/2049 01/07/2049	30,301 131,361	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/07/2049	263,942	0.02
7,194,252	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2050	6,627,394	0.99
552,979	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2050	504,486	0.08
1,469,250	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.962%	25/07/2050	175,858	0.03
3,353,476	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	510,218	0.08
2,126,255	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	402,497	0.06
424,178	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	77,581	0.01
5,169,630	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	4,324,276	0.64
2,790,884	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	2,228,316	0.33
2,645,081 926,559	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.500% 2.500%	01/09/2051 01/03/2052	2,122,741 739,772	0.32 0.11
82,255	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2052	76,774	0.11
79,995	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	74,945	0.01
1,115,459	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	1,045,042	0.16
1,089,918	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	1,016,647	0.15
35,411	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	33,165	0.01
44,556	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	41,561	0.01
49,037	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	45,927	0.01
49,900	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	46,545	0.01
1,512,830	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	1,416,885	0.21
2,450,298	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	2,285,574	0.34
56,805	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2052	52,986	0.01

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C						
•	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2052	16,923	0.00
30,401	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2052	28,348	0.00
965,080	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	923,207	0.14
974,247 258,496	Federal Home Loan Mortgage Corp. (FHLMC) Federal National Mortgage Association (FNMA) ^(c)	USD USD	6.000% 0.000%	01/01/2053	929,411 15,627	0.14 0.00
224,318	Federal National Mortgage Association (FNMA)	USD	5.000%	25/10/2040 25/06/2041	211,942	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	10,085	0.00
116,299	Federal National Mortgage Association (FNMA) ^(c)	USD	1.412%	25/12/2041	12,535	0.00
342,996	Federal National Mortgage Association (FNMA)(c)	USD	1.532%	25/07/2042	32,988	0.00
41,119	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	41,999	0.01
15,375	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	15,662	0.00
9,451	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	8,128	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,933	0.00
12,810	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	11,030	0.00
17,934	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	15,455	0.00
12,474 33,252	Federal National Mortgage Association (FNMA)	USD USD	3.000%	01/01/2043	10,689	0.00
10,063	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000% 3.000%	01/01/2043 01/01/2043	28,680 8,631	0.00 0.00
20,238	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	17,399	0.00
8,381	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	7,174	0.00
13,312	Federal National Mortgage Association (FMMA)	USD	3.000%	01/04/2043	11,420	0.00
46,127	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	39,560	0.01
37,969	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	32,560	0.00
2,867,959	Federal National Mortgage Association (FNMA)	USD	4.000%	01/12/2044	2,581,491	0.38
1,789,097	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	1,610,392	0.24
2,624,719	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	2,367,925	0.35
385,491	Federal National Mortgage Association (FNMA) ^(c)	USD	0.962%	25/05/2047	44,474	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2047	209,829	0.03
173,644	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2047	159,684	0.02
108,461	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2047	99,710	0.01
191,060 1,690,793	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/11/2047 01/01/2048	175,700 1,519,928	0.03 0.23
18,701	Federal National Mortgage Association (FNMA)	USD	5.000%	01/01/2048	17,385	0.23
239,649	Federal National Mortgage Association (FNMA) ^(c)	USD	1.012%	25/02/2048	25,031	0.00
835,728	Federal National Mortgage Association (FNMA) ^(c)	USD	0.000%	25/03/2048	14,958	0.00
519,639	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	476,037	0.07
1,058,894	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	192,318	0.03
361,675	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2048	331,328	0.05
284,276	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2048	262,087	0.04
63,173	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2048	57,817	0.01
493,437	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	451,167	0.07
1,809,864	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	1,709,382	0.25
868,582	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2049	779,535	0.12
64,787	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	59,294	0.01
324,323	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/06/2049	296,446	0.04 0.19
1,465,149 449,941	Federal National Mortgage Association (FNMA)	USD	3.500% 4.500%	01/07/2049 01/07/2049	1,276,908 411,167	0.19
1,033,145	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2049	900,105	0.13
314,303	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	58,002	0.01
•	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	64,290	0.01
52,614	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2050	47,922	0.01
2,325,329	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2050	2,129,704	0.32
76,888	Federal National Mortgage Association (FNMA)	USD	2.500%	01/03/2051	62,064	0.01
459,850	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	420,842	0.06
4,404,589	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	3,534,788	0.53
97,892	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	78,876	0.01
443,431	Federal National Mortgage Association (FNMA)	USD	2.000%	01/10/2051	341,308	0.05
391,353	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2051	315,330	0.05
229,095	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	184,424	0.03
176,796	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	142,323	0.02
992,936	Federal National Mortgage Association (FNMA)	USD	2.000%	01/02/2052	764,226	0.11
1,642,633 424,041	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.500%	01/03/2052 01/03/2052	1,311,536 338,451	0.20 0.05
•	Federal National Mortgage Association (FNMA)	USD	5.000%	01/03/2052	879,098	0.03
2,897,775	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2052	2,737,826	0.13
1,986,711	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	1,923,189	0.29
1,859,648	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	1,790,392	0.27
1,919,344	Federal National Mortgage Association (FNMA)	USD	6.000%	01/12/2052	1,840,001	0.27
987,636	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	929,942	0.14
1,948,197	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	1,821,846	0.27
14,000,000	Federal National Mortgage Association (FNMA) TBA ^(e)	USD	2.000%	13/06/2053	10,725,743	1.60

						Market Value	% of Shareholders'
Holdings	Security Description		Currency	Interest Rate ^(a)	Maturity Date ^(b)	EUR	Equity
Agencies Asset United States – (C	Backed Obligations – (Continued)						
	Federal National Mortgage Association (FNN	/IA) ТВА ^(е)	USD	3.500%	13/06/2053	13,691,176	2.04
3,000,000	Federal National Mortgage Association (FNN	/A) ТВА ^(е)	USD	4.000%	13/06/2053	2,642,824	0.39
	Federal National Mortgage Association (FNN		USD	4.500%	13/06/2053	10,830,311	1.61
	Federal National Mortgage Association (FNN		USD	5.000%	13/06/2053	8,272,874	1.23
	Federal National Mortgage Association (FNN		USD	5.500%	13/06/2053	7,466,052	1.11
	Federal National Mortgage Association (FNN		USD	6.000%	13/06/2053	945,366	0.14
	Government National Mortgage Association	' ' '	USD	1.102%	20/02/2040	26,331	0.00
1,057,691			USD	1.292%	20/07/2043	105,878	0.02
149,733		' ' ' '	USD	0.952%	20/10/2043	7,379	0.00
	Government National Mortgage Association	' ' ' '	USD	0.452%	20/11/2044	19,702	0.00
176,229	Government National Mortgage Association	, ,	USD	4.000%	20/11/2044	159,770	0.02
214,317		, ,	USD	4.000%	20/12/2044	194,301	0.03
	Government National Mortgage Association	, ,	USD	4.000%	20/05/2045	14,996	0.00
122,855	Government National Mortgage Association		USD	1.102%	20/08/2045	13,041	0.00
141,976	Government National Mortgage Association	, ,	USD	4.000%	20/08/2045	20,327	0.00
37,364	Government National Mortgage Association		USD	4.000%	20/10/2045	33,809	0.01
92,487	Government National Mortgage Association		USD	1.102%	20/11/2045	9,311	0.00
111,279	Government National Mortgage Association	, ,	USD	4.000%	20/01/2046	100,594	0.02
	Government National Mortgage Association	' ' ' '	USD	0.512%	20/07/2047	196,361	0.03
123,611	Government National Mortgage Association		USD	4.500%	20/05/2048	113,981	0.02
542,865			USD	5.000%	20/07/2048	508,024	0.02
277,200	Government National Mortgage Association	'	USD	4.500%	20/08/2048	255,442	0.04
259,966	Government National Mortgage Association	'	USD	5.000%	20/08/2048	243,281	0.04
759.999	Government National Mortgage Association		USD	1.052%	20/09/2048	78,663	0.04
630,504	Government National Mortgage Association	, ,	USD	4.500%	20/09/2048	581,015	0.09
112,144	Government National Mortgage Association	, ,	USD	5.000%	20/09/2048	104,947	0.09
	Government National Mortgage Association		USD		20/10/2048	24.263	0.02
248,140	Government National Mortgage Association			1.002%	20/10/2048	,	
836,538 421,310		, ,	USD	1.002%		82,949	0.01
		, ,	USD	5.000%	20/10/2048	393,654	0.06
938,833			USD	5.000%	20/11/2048	877,205	0.13
	Government National Mortgage Association	, ,	USD	4.500%	20/12/2048	2,453,991	0.37
475,293	0 0	' ' ' '	USD	5.000%	20/12/2048	444,164	0.07
104,112			USD	0.902%	20/01/2049	10,192	0.00
176,730	Government National Mortgage Association	, ,	USD	0.902%	20/01/2049	16,911	0.00
2,438,466	Government National Mortgage Association	, ,	USD	4.500%	20/01/2049	2,238,207	0.33
471,785	Government National Mortgage Association		USD	5.000%	20/01/2049	440,345	0.07
319,653	0 0		USD	4.000%	20/02/2049	286,899	0.04
	Government National Mortgage Association	, ,	USD	4.500%	20/02/2049	304,413	0.05
153,710			USD	4.500%	20/03/2049	141,375	0.02
317,766	Government National Mortgage Association		USD	5.000%	20/03/2049	296,588	0.04
104,750	Government National Mortgage Association	, ,	USD	0.952%	20/06/2049	9,666	0.00
681,014			USD	3.000%	20/08/2049	577,660	0.09
1,555,150	Government National Mortgage Association		USD	5.000%	20/08/2049	1,452,951	0.22
1,870,987	Government National Mortgage Association		USD	0.902%	20/09/2049	205,702	0.03
425,705	Government National Mortgage Association	,	USD	4.500%	20/10/2049	390,049	0.06
1,183,737	0 0	, ,	USD	3.500%	20/12/2049	190,805	0.03
2,477,017			USD	4.000%	20/12/2049	429,367	0.06
2,644,226	Government National Mortgage Association	(GNMA) ^(c)	USD	0.902%	20/02/2050	290,468	0.04
	Government National Mortgage Association		USD	3.000%	20/03/2050	2,233,608	0.33
1,869,519	Government National Mortgage Association	(GNMA) ^(c)	USD	0.902%	20/04/2050	203,081	0.03
515,039	Government National Mortgage Association	(GNMA)	USD	3.500%	20/04/2050	80,554	0.01
998,268	Government National Mortgage Association	(GNMA)	USD	4.000%	20/06/2050	175,448	0.03
1,170,861	Government National Mortgage Association	(GNMA)	USD	2.500%	20/10/2050	145,783	0.02
1,808,513	Government National Mortgage Association	(GNMA)	USD	2.500%	20/10/2050	228,145	0.03
534,156	Government National Mortgage Association	(GNMA)	USD	2.500%	20/06/2051	430,945	0.06
408,799	Government National Mortgage Association	(GNMA)	USD	2.500%	20/09/2051	330,887	0.05
1,374,316	Government National Mortgage Association	(GNMA)	USD	2.500%	20/09/2051	1,112,388	0.17
643,804	Government National Mortgage Association	(GNMA)	USD	2.500%	20/09/2051	519,407	0.08
1,041,804	Government National Mortgage Association	, ,	USD	2.500%	20/10/2051	840,505	0.13
950,928	Government National Mortgage Association	, ,	USD	2.500%	20/10/2051	771,641	0.11
595,300	Government National Mortgage Association		USD	2.500%	20/11/2051	481,146	0.07
991,445	Government National Mortgage Association	, ,	USD	2.500%	20/12/2051	804,519	0.12
339,146	Government National Mortgage Association	'	USD	2.500%	20/12/2051	274,112	0.04
550,817		, ,	USD	2.500%	20/12/2051	444,387	0.04
417,117	Government National Mortgage Association		USD	2.500%	20/01/2052	336,521	0.07
3,142,782	Government National Mortgage Association	, ,	USD	3.000%	20/02/2052	2,643,870	0.39
14,697,894	Government National Mortgage Association	, ,	USD	4.500%	20/10/2052		1.98
	Government National Mortgage Association					13,337,494	
4,000,000	Government National Mortgage Association Government National Mortgage Association		USD	2.000%	20/06/2053	3,161,193	0.47
3,000,000	Government National Mortgage Association Government National Mortgage Association		USD USD	2.500% 3.500%	20/06/2053 20/06/2053	2,444,876 8,649,628	0.36 1.29
10,000,000	20.0Tone Hadional Wortgage Association	(S. Willy I DA	000	3.300 /0	20,00,2000	0,0-10,020	1.23

Agencies Asset Backed Obligations - (Continued)	Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders Equit
United States - (Continued) 19.000,000 Government National Mortgage Association (GNMA) TBA ^(o) USD 5.000% 200662053 16.569,058 19.000,000 Government National Mortgage Association (GNMA) TBA ^(o) USD 5.500% 200662053 17.722,074 210.824,831 33 37 37 37 37 37 37			Currency	interest rate	Maturity Date	LUIK	Equit
18,000,000 Government National Mortgage Association (GNMA) TBA ⁽ⁿ⁾	-	• , ,					
19,000,000 Government National Mortgage Association (GNMA) TBA ⁽ⁱⁱ⁾ USD 5,500% 2006;2633 17,722,074 3 210,824,831 3 210,824	,		USD	5.000%	20/06/2053	16.569.058	2.4
TOTAL AGENCIES ASSET BACKED OBLIGATIONS 210,824,631 3							2.6
Coast EUR 214,346,959 210,824,631 3 Non-Agencies Asset Backed Obligations = 9.88% Cargman Islands State						210,824,631	31.3
Cayman Islands 1.325,00 Bain Capital Credit CLO Ltd. 2021-1A Class A ⁽⁽⁽⁾⁾ USD 6.32% 18(04)2034 1.208,586 3.300,000 ICG US CLO Ltd. 2015-2RA Class A ((()) USD 6.630% 16(01)2033 3.036,627 11.400,000 Invesco CLO Ltd. 2021-2A Class A ((()) USD 6.380% 15(07)2034 11.081,426 3.000,000 Marble Point CLO XVII d. 2021-2A Class A((()) USD 6.380% 15(07)2034 11.081,426 3.000,000 Marble Point CLO XVII 2.2021-2A Class A((()) USD 6.550% 20(04)2033 2.762,329 2.765,311 3.000,000 Marble Point CLO XVII 2.2021-4D (() Class A((()) USD 6.550% 20(04)2033 2.762,329 2.765,311 3.000,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 20(01)2034 2.262,736 2.765,000 2.765,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 20(01)2034 2.262,736 2.765,000 2.765,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 2.007,2034 2.762,239 2.765,231 2.765,000 2						210,824,631	31.3
Cayman Islands 1.325,00 Bain Capital Credit CLO Ltd. 2021-1A Class A ⁽⁽⁽⁾⁾ USD 6.32% 18(04)2034 1.208,586 3.300,000 ICG US CLO Ltd. 2015-2RA Class A ((()) USD 6.630% 16(01)2033 3.036,627 11.400,000 Invesco CLO Ltd. 2021-2A Class A ((()) USD 6.380% 15(07)2034 11.081,426 3.000,000 Marble Point CLO XVII d. 2021-2A Class A((()) USD 6.380% 15(07)2034 11.081,426 3.000,000 Marble Point CLO XVII 2.2021-2A Class A((()) USD 6.550% 20(04)2033 2.762,329 2.765,311 3.000,000 Marble Point CLO XVII 2.2021-4D (() Class A((()) USD 6.550% 20(04)2033 2.762,329 2.765,311 3.000,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 20(01)2034 2.262,736 2.765,000 2.765,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 20(01)2034 2.262,736 2.765,000 2.765,000 Venture 41 CLO Ltd. 2021-41 A Class A((()) USD 6.580% 2.007,2034 2.762,239 2.765,231 2.765,000 2	Non-Agencies A	Asset Backed Obligations – 9.88%					
3,300,000 ICG US CLO Ltd. 2015-ZA Class A I ^{(o)(d)} 14,400,000 Invesco CLO Ltd. 2017-A Class A ARR ^{(o)(d)} 15,300,000 Marble Point CLO XIVI Ltd. 2018-A Class A I ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. 2018-A Class A I ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. 2018-A Class A I ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. 2018-A Class A I ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. Class A A ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. Class A A ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. Class A A ^{(o)(d)} 15,000,000 Marble Point CLO XIVI Ltd. Class A A ^{(o)(d)} 15,000,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 15,000,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 15,000,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 15,100,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 16,100,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 17,100,000 Venture 41 CLO Ltd. 2021-41 A Class A I ^{(o)(d)} 18,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 19,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 19,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 CLO Ltd. 2023-42 Class A I ^{(o)(d)} 10,100,000 Venture 41 Class A I ^{(o)(d)} 1	-	• • • • • • • • • • • • • • • • • • •					
14.40.0000 IGG US CLO Ltd. 2017-1A Class ARR (***) USD 6.349% 1507/2024 11.381.192.75 12.100.000 Imveso CLO Ltd. 2021-2A Class ARR (***) USD 6.389% 1507/2034 11.081.428 3.000.000 Marble Point CLO XIV Ltd. 2018-2A Class ARR (***) USD 6.559% 2001/2032 2,786.311 3.000.000 Marble Point CLO XIV 12.021-14 Class ARR (***) USD 6.559% 2001/2033 2,752.929 2,100.000 Ocean Trails CLO XI 2021-14 Class D(***) USD 6.559% 2001/2034 1,734.902 2,450.000 Venture 41 CLO Ltd. 2021-14 Class AR (***) USD 8.895% 2001/2034 2,252.736 Venture 41 CLO Ltd. 2021-14 Class AR (***) USD 8.895% 2001/2034 2,252.736 Venture 41 CLO Ltd. 2021-14 Class AR (***) USD 8.895% 2001/2034 2,252.736 Venture 41 CLO Ltd. 2021-14 Class AR (***) USD 8.895% 2001/2034 2,252.736 Venture 41 CLO Ltd. 2021-14 Class AR (***) USD 8.895% 2001/2034 2,252.736 Venture 41 CLO Ltd. 2023-14 Class AR (***) USD 8.895% 2001/2039 2,497.435 Venture 41 CLO Ltd. 2023-14 Class AR (***) USD 8.585% 22007/2029 2,497.435 Venture 41 CLO Ltd. 2023-24 Class AR (***) USD 8.575% 2007/2029 2,497.435 Venture 41 CLO Ltd. 2023-25 Class AR (***) USD 8.575% 16/04/2036 2,894.946 Venture 41 CLO Ltd. 2023-25 Class AR (***) USD 8.575% 16/04/2036 2,894.946 Venture 41 CLO Ltd. 2023-26 Class AR (***) USD 8.575% 18/04/2036 2,894.946 Venture 41 CLO Ltd. 2023-27 Class AR (***) USD 8.575% 18/04/2036 2,894.946 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 18/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 18/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 18/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 15/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 15/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 15/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 15/05/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***) USD 8.398% 15/07/2031 1,303.820 Venture 41 CLO Ltd. 2023-28 Class AR (***)	1,325,000	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	1,208,586	0.1
121,00,000 Imesoc CLO Ltd. 2021-2A Class A (Colid) 3,00,000 Marble Point CLO XVI Ld. 2016-2A Class A 1R (Colid) 3,00,000 Marble Point CLO XVI Ld. 2016-2A Class A 1R (Colid) 2,10,000 Coan Trails CLO XVI Ld. 2016-2A Class A (Colid) 2,10,000 Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class B Colid Colid Coan Trails CLO XVI 2021-1A Class Colid Colid Coan Trails CLO XVI 2021-1A Class Colid Colid Coan Trails Coan Trail Coan T			USD	6.630%	16/01/2033	3,035,627	0.4
3,000,000 Marble Point CLO XIV LUL 2018-2A Class ATR ^{(S(d)} USD 6,550% 2001/2032 2,765,311 3,000,000 Marble Point CLO XIV 12020-14 LLC Class ATR ^{(S(d)} USD 6,550% 2007/2034 1,734,902 2,450,000 Venture 41 CLO Ltd. 2021-41A Class ATR ^{(S(d)} USD 6,580% 2007/2034 1,734,902 2,252,736 37,951,292 [Ireland 3,099,105 Haus European Loan Conduit No.39 DAC 39X Class ATR ^(S) EUR 3,900% 28/07/2051 2,900,400 2,199,999 Viridis European Loan Conduit No.39 DAC 39X Class ATR ^(S) GBP 5,585% 22/07/2029 2,497,435 5,397,835 [Jersey 3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(S(d))} USD 6,573% 16/04/2036 2,894,946 6,566% 21/04/2036 2,894,946 [GBP 5,585% 22/07/2029 2,497,435] [GBP 5,585%			USD	6.443%	28/07/2034	13,119,775	1.9
3,000,000 Marbile Point CLO XVII 2202-1A Ltd. Class A ^{(c)(d)} 2,100,000 Ocean Trials CLO X 2021-11A Class Poi ^{(d)(d)} 37,951,292 Iroland 3,099,105 Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c) 2,199,999 Viridis European Loan Conduit No 39 DAC 39X Class A1 ^(c) 2,199,999 Viridis European Loan Conduit No 39 DAC 39X Class A1 ^(c) 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Invesco US CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Invesco US CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 4,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 4,100,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 5,207,600 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 6,062,276 Netherlands 1,300,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 1,200,000 Bain Capital Credit CLO Ltd.				6.380%		11,081,426	1.6
2,100,000 Coean Trails CLO XI 2021-11A Class D ^{(o)(d)} 2,450,000 Venture 41 CLO Ltd. 2021-41A Class A1N ^{(o)(d)} (SD 6,580% 2007/2034 2,252,736 37,951,292 2) Ireland 3,099,105 Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c) 2,199,999 Viridis European Loan Conduit No 38 DAC Class A ^(c) September 3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(o)(d)} 3,100,000 Invesco US CLO Ltd. 2023-1A Class AN ^{(o)(d)} USD 6,573% 1604/2036 3,167,330 3,100,000 Invesco US CLO Ltd. 2023-1A Class AN ^{(o)(d)} USD 6,656% 21/04/2036 2,894,946 6 6,662,276 Netherlands 1,300,000 Hill FL 2023-1 BV Class A ^(c) United States 55,123 American Home Mortgage Assets Trust 2006-2 Class 1A1 ^(c) 1,750,000 Bank 2017-BNK6 Class AS ^(c) 1,996,000 Bank 2017-BNK6 Class AS ^(c) 1,996,000 Bank 2018-BNK10 Class AS ^(c) 1,990,000 Benchmark Mortgage Trust 2018-B Class D ^(c) 1,000,000 Benchmark Mortgage Trust 2018-B Class D ^(c) 1,000,000 Benchmark Mortgage Trust 2018-B Class D ^(c) 1,000,000 Bonchmark Mortgage Trust 2018-B Class D ^(c) 1,000,000 Bonchmark Mortgage Trust 2018-B Class D ^(c) 1,000,000 Cligroup Commercial Mortgage Trust 2017-PR Class D ^(c) 1,000,000 Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SAM Class SAM Connecticut Avenue Securities Trust 2021-RO Class SAM Class SA			USD	6.530%	20/01/2032	2,765,311	0.4
2,450,000 Venture 41 CLO Ltd. 2021-41A Class A1N(Gl(4)) Ireland 3,099,105 Haus European Loan Conduit No 39 DAC 39X Class A1(G) EUR 3,900% 28/07/2051 2,900,400 2,199,999 Viridis European Loan Conduit No 38 DAC Class A(G) EUR 3,900% 28/07/2052 2,497,435 5,397,835				6.550%	20/04/2033	2,752,929	0.4
Ireland 3.099,105 Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c) EUR 3.900% 28/07/2051 2,900,400 2,199,999 Viridis European Loan Conduit No 38 DAC Class A ^(c) GBP 5.585% 22/07/2029 2,497,435 5,397,835							0.2
Iroland 3,099,105 Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c) EUR 3,900% 28/07/2029 2,909,400 2,199,999 Viridis European Loan Conduit No 38 DAC Class A ^(c) EUR 5,585% 22/07/2029 2,497,435 5,397,835 5,397,835 5 5,397,835 5 5,397,835 5 5,397,835 5 5,397,835 5 5,397,835 5 5,397,835 5 5,397,835 5 5 5,397,835 5 5 5,397,835 5 5 5 5 5 5 5 5 5	2,450,000	Venture 41 CLO Ltd. 2021-41A Class A1N ^{(C)(a)}	USD	6.580%	20/01/2034	2,252,736	0.3
3,099,105 Haus European Loan Conduit No 39 DAC 39X Class A ^(c) 2,199,999 Viridis European Loan Conduit No 38 DAC Class A ^(c) 8BP 5.585% 22/07/2029 2,497,435 5,397,835 Jersey 3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Invesco US CLO Ltd. 2023-2A Class A ^{(c)(d)} USD 6.573% 16/04/2036 3,167,330 3,100,000 Invesco US CLO Ltd. 2023-2A Class A ^{(c)(d)} USD 6.656% 21/04/2036 2,894,946 1,300,000 Hill FL 2023-1 BV Class A ^(c) EUR 3,918% 18/05/2031 1,303,820 United States 526,123 American Home Mortgage Assets Trust 2006-2 Class 1A1 ^(c) 1,956,000 Bank 2017-BNK6 Class A ^(c) USD 3,254% 15/07/2060 1,525,788 1,996,000 Benchmark Mortgage Trust 2018-B1 Class D ^(c) USD 3,254% 15/07/2060 1,673,357 450,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) USD 3,104% 10/10/2051 256,115 800,000 BX Trust 2022-CLS Class A ^(c) USD 3,104% 10/10/2051 370,293 700,000 BX Trust 2022-CLS Class A ^(c) USD 3,000% 15/09/2050 421,322 672,000 Connecticut Avenue Securities Trust 2017-P8 Class D ^(c) USD 6,523% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class D ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 423,535 Connecticut Avenue Securities Trust 2018-B1 Class A ^(c) USD 6,623% 25/10/2041 527,806 51,690,286 51,690,286 51,690,286 51,690,286 51,6						37,951,292	5.6
2,199,999 Viridis European Loan Conduit No 38 DAC Class A ^(c) GBP 5.585% 22/07/2029 2,497,435 5.397,837,837,837,837,837,837,837,837,837,83		Haus European Lean Conduit No 30 DAC 30Y Class A1(c)	ELID	3 000%	28/07/2051	2 000 400	0.4
Jersey 3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(O)(d)} USD 6.573% 16/04/2036 3,167,330 3,100,000 Invesco US CLO Ltd. 2023-2A Class A ^{(O)(d)} USD 6.656% 21/04/2036 2,894,946 2,894							0.4
Sersey 3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN Col(d) USD 6.573% 16/04/2036 3,167,330 3,100,000 Invesco US CLO Ltd. 2023-2A Class A Col(d) USD 6.656% 21/04/2036 2,894,946 Colorable Col	2,199,999	Vindis European Loan Conduit No 30 DAC Class A	GBF		22/01/2029		
3,400,000 Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)} 3,100,000 Invesco US CLO Ltd. 2023-2A Class A ^{(c)(d)} Netherlands 1,300,000 Hill FL 2023-1 BV Class A ^(c) 1,500,000 Bank 2017-BNK6 Class A ^(c) USD 1,525,000 Bank 2017-BNK6 Class A ^(c) USD 3,254% 1,507,2006 1,525,788 1,996,000 Bank 2018-BNK10 Class AS ^(c) USD 3,254% 1,507,2006 1,525,788 1,996,000 Benchmark Mortgage Trust 2018-B1 Class D ^(d) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(d) 100,000 Clitigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 100,000 Clitigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 100,000 Clitigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 100,000 Connecticut Avenue Securities Trust 2021-R01 Class MD ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Class 2MI ^{(c)(d)} 100,000 Connecticut Avenue Securities Trust 2022-R05 Clas						5,397,835	0.8
Section Sect		Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)}	USD	6.573%	16/04/2036	3.167.330	0.4
Netherlands 1,300,000 Hill FL 2023-1 BV Class A ^(c) United States 526,123 American Home Mortgage Assets Trust 2006-2 Class 1A1 ^(c) 1,750,000 Bank 2017-BNK6 Class A4 1,996,000 Bank 2018-BNK10 Class AS ^(c) USD 3,254% 15(07/2060 1,525,788 1,996,000 Bank 2018-BNK10 Class AS ^(c) USD 3,898% 15(02/2061 1,673,357 1,673,357 1,690,000 Bank 2018-BNK10 Class AS ^(c) USD 3,898% 15(02/2061 1,673,357 1,673,357 1,690,000 Banchmark Mortgage Trust 2018-B1 Class D ^(c) USD 3,104% 10/10/2051 370,293 700,000 BX Trust 2022-CLS Class AI ^(c) USD 3,104% 10/10/2051 370,293 700,000 BX Trust 2022-CLS Class AI ^(c) USD 3,000% 13/10/2027 618,816 1,700,000 Clitgroup Commercial Mortgage Trust 2018-BC Iclass D ^(c) USD 3,000% 15/09/2050 421,322 672,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(c) USD 6,523% 25/10/2041 617,791 580,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(c) USD 6,823% 25/10/2041 527,806 423,355 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) USD 6,873% 25/04/2042 398,481 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) USD 6,873% 25/04/2042 398,481 15/07/2031 3,254,892 62,872 Higher Education Funding I 2014-1 Class Ai ^(c) USD 6,088% 25/05/2034 58,882 2,700,000 Morgan Stanley Capital I Trust 2018-1 Class Ai ^(c) USD 6,188% 27/12/2066 1,963,604 801,308 PLEAA Student Loan Trust 2018-1 Class Ai ^(c) USD 6,288% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.4
Netherlands	,,						0.9
United States S26,123	Nothorlands					-,,	
526,123 American Home Mortgage Assets Trust 2006-2 Class 1A1 (c) 1,750,000 Bank 2017-BNK6 Class A4 1,996,000 Bank 2018-BNK10 Class AS (c) 450,000 Benchmark Mortgage Trust 2018-B1 Class D (d) 450,000 Benchmark Mortgage Trust 2018-B6 Class D (c) (d) 450,000 Benchmark Mortgage Trust 2018-B6 Class D (c) (d) 500,000 Benchmark Mortgage Trust 2018-B6 Class D (c) (d) 500,000 Benchmark Mortgage Trust 2018-B6 Class D (c) (d) 500,000 Benchmark Mortgage Trust 2018-B6 Class D (c) (d) 500,000 Benchmark Mortgage Trust 2017-P8 Class D (d) 500,000 Benchmark Mortgage Trust 2017-P8 Class D (d) 500,000 Benchmark Mortgage Trust 2017-P8 Class D (d) 500,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D (d) 500,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D (d) 500,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 (c) (d) 500,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 (c) (d) 500,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 (c) (d) 500,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 (c) (d) 500,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 (c) (d) 500,000 Ford Credit Auto Owner Trust 2018-C Class 2M2 (c) (d) 500,000 Ford Credit Auto Owner Trust 2018-C Class 2M2 (c) (d) 500,000 Ford Credit Auto Owner Trust 2018-C Class 2M2 (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan Stanley Capital I Trust 2018-B (Class A (c) (d) 500,000 Morgan S		Hill FL 2023-1 BV Class A ^(c)	EUR	3.918%	18/05/2031	1,303,820	0.2
1,750,000 Bank 2017-BNK6 Class A4 1,996,000 Bank 2018-BNK10 Class AS(c) 450,000 Benchmark Mortgage Trust 2018-B1 Class D(d) 450,000 Benchmark Mortgage Trust 2018-B6 Class D(c) 450,000 Benchmark Mortgage Trust 2018-B6 Class D(c) 800,000 Benchmark Mortgage Trust 2018-B6 Class D(c) 800,000 Bx Trust 2022-CLS Class A(d) 800,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D(d) 800,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2(c)(d) 800,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2(c)(d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2(c)(d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2(c)(d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2(c)(d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1(c)(d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1(c)(d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2(c)(d) 800,000 Ford Credit Auto Owner Trust 2018-1 Class A(c)(d) 800,000 Ford Credit Avenue Securities Trust 2021-R05 Class 2M2(c)(d) 801,319,900 Solva Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 A Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 A Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 A Class A(c)(d) 801,300 Morgan Stanley Capital 1 Trust 2018-1 A Class A(c)(d) 801,300 Morgan S	United States						
1,996,000 Bank 2018-BNK10 Class AS ^(c) 450,000 Benchmark Mortgage Trust 2018-B1 Class D ^(d) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) 700,000 BY Trust 2018-B6 Class D ^(c) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) 800,000 BY Trust 2022-CLS Class A ^(d) 800,000 BY Trust 2022-CLS Class A ^(d) 800,000 BY Trust 2022-CLS Class A ^(d) 800,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 800,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 800,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Ford Credit Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Ford Credit Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 801,000 Ford Credit Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 802,000 Ford Credit Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 803,600,000 Ford Credit Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 804,360,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 805,600,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 806,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 807,600,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 809,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 800,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 801,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 801,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 801,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 801,000 Ford Credit Avenue Securities Trust 2018-H4 Class A ^(c) (d) 801,000 Ford Credit Avenue S	526,123	American Home Mortgage Assets Trust 2006-2 Class 1A1 ^(c)	USD	4.703%	25/09/2046	426,965	0.0
450,000 Benchmark Mortgage Trust 2018-B1 Class D ^(d) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) (d) 800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) (d) 800,000 BX Trust 2022-CLS Class A ^(d) 800,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 8070,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 8070,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800,000 Connecticut Avenue Securities Trust 2028-R05 Class 2M2 ^(c) (d) 800	1,750,000	Bank 2017-BNK6 Class A4	USD	3.254%	15/07/2060	1,525,788	0.2
800,000 Benchmark Mortgage Trust 2018-B6 Class D ^(c) (d)							0.2
700,000 BX Trust 2022-CLS Class A ^(d) 700,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) 800,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(c)(d)} 800,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 810,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 810,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 811,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 812,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 813,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 814,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 815,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 816,000 Connecticut Avenue Securities Trust 2012-R03 Class 2M2 ^{(c)(d)} 817,000 Connecticut Avenue Securities Trust 2012-R03 Class 2M2 ^{(c)(d)} 818,000 Connecticut Avenue Securities Trust 2012-R03 Class 2M2 ^{(c)(d)} 819,000 Connecticut Avenue Securities Trust 2018-R03 Class 2M2 ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 810,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 811,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 812,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 813,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 814,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 815,000 Ford Credit Auto Owner Trust 2018-R04 Class A ^{(c)(d)} 815,000 Ford Credit Auto Owner Trust 2018-R05 Class A ^{(c)(d)} 815,000 Ford Credit Auto Owner Trust 2018-R05 Class A ^{(c)(d)} 816,000 Ford Credit Auto Owner Trust 2018-R05 Class A ^{(c)(d)} 817,000 Ford Credit Auto Owner Trust 2018-R05 Class A ^{(c)(d)} 818,000 Ford Credit Auto Owner Trust 2018-R05 Class A ^{(c)(d}				2.750%			0.0
700,000 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d) USD 3.000% 15/09/2050 421,322 672,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(c)(d)} USD 6.523% 25/10/2041 617,791 580,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} USD 6.623% 25/12/2041 527,806 423,535 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} USD 6.873% 25/04/2042 398,481 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} USD 7.973% 25/04/2042 367,803 3,600,000 Ford Credit Auto Owner Trust 2022-R05 Class 2M2 ^{(c)(d)} USD 7.973% 25/04/2042 367,803 3,600,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) USD 3.190% 15/07/2031 3,254,892 62,872 Higher Education Funding I 2014-1 Class A ^{(c)(d)} USD 6.008% 25/05/2034 58,882 2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 USD 4.310% 15/12/2051 2,394,648 2,100,463 Navient Student Loan Trust 2017-2A Class A ^{(c)(d)} USD 6.188% 27/12/2066 1,963,604 801,308 PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)} USD 6.288% 25/09/2065 739,869 51,689 SLM Student Loan Trust 2005-5 Class A4 ^(c) USD 5.395% 25/10/2028 48,346 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.0
672,000 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(c)(d)} 580,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 423,535 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 396,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) 62,872 Higher Education Funding I 2014-1 Class A ^{(e)(d)} 27,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 2,100,463 Navient Student Loan Trust 2016-1A Class A ^{(c)(d)} 801,308 PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)} 801,308 PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)} 801,308 Student Loan Trust 2016-5 Class A ^{(c)(d)} 801,308 Student Loan Trust 2005-5 Class A ^{(c)(d)} 801,308 PHEAA Student Loan Trust 2005-5 Class A ^{(c)(d)} 801,308 Student Loan Trust 2005-5 Class A ^{(c)(d)} 801,308 Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 801,309 Student Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 801,309 Student Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 802 Student Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 803,306 Student Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 805 Student Student Loan Trust 2007-NS1 Class A ^{(c)(d)} 806,405,509							0.0
580,000 Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)} 423,535 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 396,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) 62,872 Higher Education Funding I 2014-1 Class A ^{(c)(d)} 100 USD 3.190% 15/07/2031 3,254,892 (2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 100 USD 6.008% 25/05/2034 58,882 (2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 100 USD 4.310% 15/12/2051 2,394,648 100 USD 6.188% 27/12/2066 1,963,604 100 USD 6.188% 27/12/2066 1,963,604 100 USD 6.188% 27/12/2066 1,963,604 100 USD 6.288% 25/09/2065 739,869 100 SLM Student Loan Trust 2016-1A Class A ^{(c)(d)} 100 USD 5.395% 25/10/2028 48,346 100 USD 5.338% 25/01/2037 25,508							0.0
423,535 Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)} 3,600,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) 62,872 Higher Education Funding I 2014-1 Class A ^{(c)(d)} 19 USD 3.190% 15/07/2031 3,254,892 15/05/2034 58,882 2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 10 USD 4.310% 15/12/2051 2,394,648 2,100,463 Navient Student Loan Trust 2017-2A Class A ^{(c)(d)} 10 USD 6.188% 27/12/2066 1,963,604 1,963							0.0
395,000 Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d) USD 7.973% 25/04/2042 367,803 3,600,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) USD 3.190% 15/07/2031 3,254,892 62,872 Higher Education Funding I 2014-1 Class A ^(c) (d) USD 6.008% 25/05/2034 58,882 2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 USD 4.310% 15/12/2051 2,394,648 2,100,463 Navient Student Loan Trust 2017-2A Class A ^(c) (d) USD 6.188% 27/12/2066 1,963,604 801,308 PHEAA Student Loan Trust 2016-1A Class A ^(c) (d) USD 6.288% 25/09/2065 739,869 51,689 SLM Student Loan Trust 2005-5 Class A4 ^(c) USD 5.395% 25/10/2028 48,346 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.0
3,600,000 Ford Credit Auto Owner Trust 2018-1 Class A ^(d) 62,872 Higher Education Funding I 2014-1 Class A ^(e) 62,872 Higher Education Funding I 2014-1 Class A ^(e) 82,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 82,100,463 Navient Student Loan Trust 2017-2A Class A ^(e) 801,308 PHEAA Student Loan Trust 2016-1A Class A ^(e) 801,308 PHEAA Student Loan Trust 2016-1A Class A ^(e) 801,308 SLM Student Loan Trust 2016-1A Class A ^(e) 801,308 SLM Student Loan Trust 2016-1A Class A ^(e) 801,308 SLM Student Loan Trust 2016-1A Class A ^(e) 801,308 SLM Student Loan Trust 2016-1A Class A ^(e) 801,308 SLM Student Loan Trust 2007-NS1 Class A ^(e) 801,308 SLM Student Loan Trust 2007-NS1 Class A ^(e) 802,304 SLM Student Loan Trust 2007-NS1 Class A ^(e) 803,869 SLM Student Loan Trust 2007-NS1 Class A ^(e) 804,366 SLM Student Loan Trust 2007-NS1 Class A ^(e) 805,600 SLM Student Loan Trust 2007-NS1 Class A ^(e) 806,405,509 SLM Student Loan Trust 2007-NS1 Class A ^(e) 807,600 SLM Student Loan Trust 2007-NS1 Class A ^(e) 808,882 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SLM Student Loan Trust 2007-NS1 Class A ^(e) 809,286 SL							0.0
62,872 Higher Education Funding I 2014-1 Class A ^{(c)(d)} 2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 USD 4,310% 15/12/2051 2,394,648 2,100,463 Navient Student Loan Trust 2017-2A Class A ^{(c)(d)} 801,308 PHEAA Student Loan Trust 2016-1A Class A (c)(d) 801,308 St.M Student Loan Trust 2016-1A Class A(c)(d) St.M Student Loan Trust 2005-5 Class A4 ^(c) USD 5,395% 25/10/2028 48,346 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5,338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.0
2,700,000 Morgan Stanley Capital I Trust 2018-H4 Class A4 2,100,463 Navient Student Loan Trust 2017-2A Class A(old) 801,308 PHEAA Student Loan Trust 2016-1A Class A(old) 51,689 SLM Student Loan Trust 2005-5 Class A4(old) 27,459 Soundview Home Loan Trust 2007-NS1 Class A3(old) USD 53,38% 25/01/2037 25,508 15,690,286 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.4
2,100,463 Navient Student Loan Trust 2017-2A Class A ^{(c)(d)} 801,308 PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)} Student Loan Trust 2016-1A Class A ^{(c)(d)} USD 6.288% 25/09/2065 739,869 SLM Student Loan Trust 2005-5 Class A4 ^(c) USD 5.395% 25/10/2028 48,346 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.338% 25/01/2037 25,508 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203) 66,405,509							0.0
801,308 PHEAA Student Loan Trust 2016-1A Class A ^(c) (d) USD 51,689 SLM Student Loan Trust 2005-5 Class A4 ^(c) USD 5.395% 25/10/2028 48,346 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203)							0.3 0.2
51,689 SLM Student Loan Trust 2005-5 Class A4 ^(c) 27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.395% 25/10/2028 48,346 USD 5.338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203) 66,405,509							0.2
27,459 Soundview Home Loan Trust 2007-NS1 Class A3 ^(c) USD 5.338% 25/01/2037 25,508 15,690,286 TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203) 66,405,509							0.1
TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 63,649,203) 66,405,509							0.0
(cost EUR 63,649,203) 66,405,509							2.3
	TOTAL NON-AGE	ENCIES ASSET BACKED OBLIGATIONS					
TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET	(cost EUR 63,649	9,203)				66,405,509	9.88
(cost EUR 308,977,737) 307,755,286 4							45.7

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	EUR	Equity
Other Transf Bonds – 0.05 United States	erable Securities %					
400,0	00 Broadcom, Inc. ^(d)	USD	4.926%	15/05/2037	335,573	0.05
(cost EUR 342					335,573	0.05
TOTAL OTHE (cost EUR 342	R TRANSFERABLE SECURITIES 2,285)				335,573	0.05
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES ,097,810)				751,724,259	111.82
Covered For	ward Mortgage Backed Securities – (6.83%)					
	00) Federal National Mortgage Association (FNMA) TBA ^{(e)(f)}	USD	2.500%	13/06/2053	(7,966,886)	(1.19)
	00) Federal National Mortgage Association (FNMA) TBA ^{(e)(f)}	USD	3.000%	13/06/2053	(4,958,807)	(0.74)
	00) Federal National Mortgage Association (FNMA) TBA ^{(e)(t)} 00) Federal National Mortgage Association (FNMA) TBA ^{(e)(t)}	USD USD	3.500% 4.500%	13/06/2053	(5,134,191)	(0.76)
	00) Government National Mortgage Association (GNMA) TBA ^{(e)(g)}	USD	3.000%	13/06/2053 20/06/2053	(6,317,682) (2,518,573)	(0.94) (0.37)
	00) Government National Mortgage Association (GNMA) TBA ^{(e)(g)}	USD	4.500%	20/06/2053		(2.83)
(21,000,00	of South Michael Mongage / Isocolation (CHAN) y 15/1	002	4.50076	20/00/2000	(45,922,066)	(6.83)
TOTAL COVE (cost EUR (45	RED FORWARD MORTGAGE BACKED SECURITIES ,517,145))				(45,922,066)	(6.83)
-	tracts - 0.16%				,	<u>`</u>
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value EUR	Gain EUR	Shareholders' Equity
83	AUD Australian Treasury Bonds 10YR Futures 15/06/2023		Long	6,048,611	38,799	0.00
(14)	EUR 3-Month EURIBOR Futures 18/09/2023		Short	(3,367,350)	1,537	0.00
60	Euro BTP Italian Government Bond Futures 08/06/2023		Long	6,938,400	268,200	0.04
	Euro OAT Futures 08/06/2023		Long	9,114,700	123,540	0.02
115	German Federal Republic Bonds 2YR Futures 08/06/2023		Long	12,139,975	79,830	0.01
31	Short Euro Italian Government Bond Futures 08/06/2023		Long	3,265,850	39,060	0.01
	GBP			28,091,575	512,167	0.08
179	Three Month SONIA Index Futures 17/12/2024		Long	49,382,998	22,028	0.00
81	UK Long Gilt Bond Futures 27/09/2023		Long	9,059,270	131,946	0.02
				58,442,268	153,974	0.02
	USD					
87	US Treasury Long Bond Futures 20/09/2023		Long	10,429,410	134,147	0.02
42 (404)	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023		Long Short	4,500,791 (77,913,795)	34,469 70,944	0.01 0.01
`	US Treasury Notes 5YR Futures 29/09/2023		Long	21,757,885	116,886	0.01
	US Treasury Ultra Long Bond Futures 20/09/2023		Long	19,395,930	293,608	0.04
				(21,829,779)	650,054	0.10
UNREALISED	GAIN ON FUTURES CONTRACTS				1,354,994	0.20
Number of Contracts	Security Description			Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
100	CAD Canadian Government Bond 10YR Futures 20/09/2023		Long	8,465,762	(35,068)	(0.00)
(40)	EUR Compa Endoral Popublic Pondo 10VP Futuro 09/06/2022		Chart	(4.957.400)	(44.700)	(0.00)
(10) 51	German Federal Republic Bonds 10YR Futures 08/06/2023 German Federal Republic Bonds 30YR Futures 08/06/2023		Short Long	(1,357,100) 7,022,700	(11,790) (157,000)	(0.00) (0.03)
	German Federal Republic Bonds 507R Futures 08/06/2023 German Federal Republic Bonds 5YR Futures 08/06/2023		Long	1,651,160	(2,800)	(0.03)
14	Community Control Cont			7,316,760	(171,590)	(0.03)
	GBP					<u></u>
(179)	Three Month SONIA Index Futures 19/12/2023		Short	(49,118,405)	(13,159)	(0.00)

Futures Con	tracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
(51)	USD US Treasury Ultra Long Notes	10YR Futures 20	0/09/2023	Short	(5,745,860)	(41,047)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(260,864)	(0.04)
	rency Contracts – (0.17%					(11,11	
	,	•,				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
EUR	7,512,732	CAD	10,907,556		01/06/2023		0.00
EUR	148,967,430	JPY	21,227,058,828		07/06/2023		1.06
EUR	1,152,604	ILS	4,447,000		08/06/2023		0.01
USD	12,340,347	KRW	16,029,122,929		15/06/2023		0.03
USD	1,506,690	AUD	2,230,287		21/06/2023		0.01
USD USD	2,112,017 2,096,890	CAD EUR	2,874,327		21/06/2023 21/06/2023		0.00
USD	2,096,890	NOK	1,955,341 15,266,291		21/06/2023		0.00
USD	1,495,945	NZD	2,443,796		21/06/2023		0.00
USD	1,585,458	SEK	16,854,628		21/06/2023		0.00
USD	1,343,917	THB	45,995,547		21/06/2023		0.00
USD	41,167,767	EUR	37,436,033		26/06/2023		0.15
EUR	51,038,704	JPY	7,508,834,632		07/08/2023		0.08
JPY	999,411,719	EUR	6,690,425		07/08/2023		0.01
GBP	497,307	EUR	569,992		08/08/2023	5,082	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTI	RACTS			9,208,098	1.37
						Unrealised	% of
	Amount	_	Amount		Maturity		Shareholders'
Currency	Bought	Currency	Sold		Date	EUR	Equity
JPY	5,463,762,681	EUR	37,742,392		07/06/2023	(1,218,112)	(0.18)
USD	3,329,296	IDR	51,609,745,175		15/06/2023	(106,306)	(0.02)
CHF	4,117,938	USD	4,551,968		21/06/2023		(0.00)
JPY	509,531,392	USD	3,869,173		21/06/2023	,	(0.03)
USD	1,834,353	GBP	1,544,769		21/06/2023	,	(0.01)
EUR	383,946,590	USD	419,456,391		26/06/2023		(1.25)
EUR EUR	38,815,253	GBP	33,875,640		08/08/2023	,	(0.05)
	7,794,183	CAD	11,377,153		29/08/2023	, ,	(0.00)
	LOSS ON FORWARD CUR					(10,338,021)	(1.54)
Share Class	Specific Forward Curren	cy Contracts	– (0.32%)			Unrealised	% of
	Amount		Amount		Maturity		% of Shareholders'
Currency	Bought	Currency	Sold		Date		Equity
CHF	18,403,568	EUR	18,700,475		16/06/2023	199,840	0.03
EUR	2,985,042	NOK	34,697,057		23/06/2023		0.01
USD	186,494,208	EUR	170,734,787		26/06/2023		0.55
GBP	26,110,297	EUR	29,900,655		08/08/2023	292,624	0.04
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTI	RACTS HELD FOR HEDGING PU	RPOSES		4,244,961	0.63
						Unrealised	% of
	Amount		Amount		Maturity		Shareholders'
Currency	Bought	Currency	Sold		Date		Equity
EUR	741,327	CHF	724,602		16/06/2023	(2,833)	(0.00)
NOK	1,368,382,291	EUR	121,034,374		23/06/2023		(0.93)
EUR	8,192,656	USD	8,937,560		26/06/2023	(165,982)	(0.02)
EUR	1,451,150	GBP	1,263,877		08/08/2023	(10,364)	(0.00)
EUR	33,353	SEK	388,016		17/08/2023	, ,	(0.00)
SEK	36,596,753	EUR	3,178,595		17/08/2023	(26,451)	(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONT	RACTS HELD FOR HEDGING PU	RPOSES		(6,397,454)	(0.95)

oldings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) EUR	Market Value EUR	% o Shareholders Equit
9-	Purchased Options	,					
6 460 000	EUR	Furing 04/42/2022	Strike 1.98		(112 112)	20 542	0.0
6,460,000 49,910,000	Call 6 month EURIBOR Swaption Put 3 month EURIBOR Swaption	Expires 01/12/2023 Expires 25/08/2023	Strike 1.98 Strike 3.93		(113,112) (22,305)	26,512 31,828	0.0
49,910,000	Fut 3 month Corribor Swaption	Expires 25/00/2025	Stilke 5.95		(135,417)	58,340	0.0
	USD				(135,417)	36,340	0.0
7,500,000	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.40		(240,714)	7,055	0.0
7,380,000	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 2.80		80,048	346,526	0.0
7,380,000	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 2.96	_	(11,992)	275,383	0.0
					(172,658)	628,964	0.0
OTAL PURCHASE ost EUR 995,379)						687,304	0.1
	Written Options						
(5,050,000)	EUR Call 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00		7,702	(40,399)	(0.0
(4,980,000)	Call 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96		8,524	(37,790)	(0.01
(4,890,000)	Call 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10		(38,280)	(83,757)	(0.0
(4,890,000)	Call 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02		(18,887)	(69,071)	(0.0
(2,600,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48		124,226	(15,206)	(0.00
(5,050,000)	Put 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00		27,647	(20,455)	(0.00
(4,980,000)	Put 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96		11,772	(34,542)	(0.0
(4,890,000)	Put 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10		25,259	(20,218)	(0.00
(4,890,000)	Put 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02		14,299	(35,884)	(0.0
(10,510,000)	Put 6 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.41	_	20,696	(33,410)	(0.00
					182,958	(390,732)	(0.06
(769,000,000)	JPY Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(21,648)	(44,832)	(0.0
	USD						
(5,120,000)	Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		53,491	(1,029)	(0.00
(5,170,000)	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		45,504	(8,845)	(0.00
(5,170,000)	Call 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		24,943	(29,133)	(0.00
(5,080,000)	Call 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		(10,799)	(66,324)	(0.0
(7,500,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75		91,546	(905)	(0.00
(7,500,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08		152,793	(2,525)	(0.00
(53,500,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		132,502	(186,462)	(0.03
(17,830,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		40,797	(63,460)	(0.01
(5,120,000)	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(51,328)	(105,848)	(0.02
(5,170,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(49,395)	(103,744)	(0.01
(5,170,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(20,078)	(74,154)	(0.01
(5,080,000)	Put 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		15,306	(40,219)	(0.01
(7,380,000)	Put 12 month SOFR Swaption Put 12 month SOFR Swaption	Expires 23/08/2023 Expires 23/08/2023	Strike 3.23 Strike 3.66		(2,513) 41,500	(167,034)	(0.02 (0.01
(7,380,000) (7,380,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		56,320	(60,457) (119,814)	(0.02
(7,380,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		70,807	(40,435)	(0.02
(53,500,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(167,209)	(486,172)	(0.07
(17,830,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(54,883)	(159,140)	(0.02
					369,304	(1,715,700)	(0.25
OTAL WRITTEN C						(2,151,264)	(0.32
OTAL OPTIONS ost EUR (1,686,49	0011					(4.462.060)	(0.20
77))	NS				300,004		(0.32
wap Contracts –	- 0.49%						
et Local otional						Unrealised Gain	% o Shareholders
	Pay	Receive		Currency	Maturity Date	EUR	Equit
mount							
	Interest Rate Swaps			ALID	24/06/2025	07.050	
	Interest Rate Swaps Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	97,952	0.0
mount	•	Floating (AUD 3 month BBSW) Fixed 4.000%		AUD	21/06/2028	97,952 31,961	
14,220,000	Fixed 3.750%	,				. ,	0.0
14,220,000 5,210,000	Fixed 3.750% Floating (AUD 6 month BBSW)	Fixed 4.000%		AUD	21/06/2028	31,961	0.0 0.0 0.0 0.0
14,220,000 5,210,000 750,000	Fixed 3.750% Floating (AUD 6 month BBSW) Fixed 0.920%	Fixed 4.000% Floating (AUD 6 month BBSW)		AUD AUD	21/06/2028 04/09/2028	31,961 52,698	0.0 0.0

Contracts –	

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
11,800,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	9,981	0.00
13,400,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	14,010	0.00
2,310,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%	BRL	04/01/2027	21,263	0.00
2,390,000	Floating (BRL 1 month BRCDI)	Fixed 8.495%	BRL	04/01/2027	13,068	0.00
1,590,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	11,593	0.00
11,970,000	Fixed 2.600%	Floating (CAD 3 month CDOR)	CAD	24/03/2028	118,461	0.02
9,880,000	Fixed 3.500%	Floating (CAD 3 month CDOR)	CAD	21/06/2033	54,332	0.01
20,230,000	Floating (CHF 1 month SARON)	Fixed 2.000%	CHF	21/06/2033	378,004	0.06
35,620,000	Floating (CNY 3 month CNRR)	Fixed 2.500%	CNY	20/09/2025	3,784	0.00
530,730,000	Floating (CNY 1 month CNRR)	Fixed 3.000%	CNY	21/06/2028	1,640,737	0.24
9,100,000	Fixed 1.750%	Floating (EUR 3 month EURIBOR)	EUR	21/09/2024	215,986	0.03
44,150,000	Fixed 2.750%	Floating (EUR 1 month ESTR)	EUR	17/04/2025	67,962	0.01
2,790,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2025	10,494	0.00
38,400,000	Floating (EUR 1 month ESTR)	Fixed 2.673%	EUR	22/04/2028	99,195	0.02
10,720,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2028	79,937	0.01
1,470,000	Fixed 2.350%	Floating (EUR 6 month EURIBOR)	EUR	04/07/2029	1,812	0.00
2,140,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2032	20,592	0.00
6,130,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%	EUR	15/05/2035	14,584	0.00
46,470,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	481,878	0.07
9,900,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	20/12/2042	59,886	0.01
580,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2043	713	0.00
8,700,000	Fixed 1.560%	Floating (EUR 6 month EURIBOR)	EUR	06/07/2052	185,764	0.03
3,290,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	1,848	0.00
2,240,000	Fixed 2.250%	Floating (CRR 4 month EURIBOR)	EUR	21/06/2053	20,202	0.00
41,860,000	Fixed 4.000%	Floating (GBP 1 month SONIA)	GBP	21/06/2025	331,331	0.05
1,880,000	Fixed 3.250%	Floating (GBP 1 month SONIA)	GBP	21/06/2032	101,171	0.02
2,770,000 550,000	Fixed 3.250% Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP GBP	21/06/2035	120,138 161,962	0.02 0.02
6,170,730,000		Floating (GBP 1 month SONIA) Fixed 3.500%	KRW	21/12/2072	20.667	0.02
979,600,000	Floating (KRW 3 month KSDA)		KRW	21/06/2028	2,793	0.00
60,135,000	Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE)	Fixed 3.500% Fixed 10.500%	MXN	21/06/2033 18/06/2025	1,773	0.00
1,975,000	Floating (MXN 1 month TIIE)	Fixed 10.300% Fixed 8.500%	MXN	08/06/2033	1,773	0.00
3,300,000	Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	170	0.00
3,290,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	3,139	0.00
4,130,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	59,244	0.00
68,290,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)	NOK	21/06/2033	66,156	0.01
9,625,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	82,073	0.01
30,040,000	Floating (SEK 3 month STIBOR)	Fixed 3.500%	SEK	21/06/2028	32,366	0.01
3,770,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	26,993	0.00
2,430,000	Fixed 3.500%	Floating (USD 1 month SOFR)	USD	19/04/2025	4,589	0.00
24,150,000	Fixed 3.270%	Floating (USD 1 month SOFR)	USD	14/05/2025	11,435	0.00
78,210,000	Floating (USD 1 month SOFR)	Fixed 4.270%	USD	30/06/2025	191,717	0.03
103,190,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	61,605	0.01
8,570,000	Floating (USD 1 month SOFR)	Fixed 3.423%	USD	31/03/2030	29,516	0.00
21,760,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	108,015	0.02
5,930,000	Fixed 3.060%	Floating (USD 1 month SOFR)	USD	27/03/2033	31,091	0.01
23.390.000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	06/10/2035	69,303	0.01
45,070,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	176,535	0.03
17,170,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	165,391	0.03
12,030,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	516	0.00
74,350,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	41,947	0.01
UNREALISED GAIN	I ON INTEREST RATE SWAPS				5,717,022	0.85
	Credit Default Swaps					
20,550,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	83,958	0.02
97,400,000	Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	69,054	0.01
1,600,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2028	13,445	0.00
2,110,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2028	11,061	0.00
2,130,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	4,243	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				181,761	0.03

Notional					Unrealised	. %
Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholde Equ
	Interest Rate Swaps					
14,180,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	21/06/2033	(24,232)	(0.0
42,471,489	Floating (BRL 1 month BRCDI)	Fixed 11.814%	BRL	02/01/2024	(120,219)	(0.0
5,340,000	Floating (BRL 1 month BRCDI)	Fixed 12.300%	BRL	02/01/2024	(3,095)	(0.0
8,630,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(34,229)	(0.0
7,880,000	Floating (CAD 3 month CDOR)	Fixed 3.170%	CAD	23/03/2033	(57,144)	(0.
10,300,000	Floating (EUR 1 month ESTR)	Fixed 3.250%	EUR	13/04/2028	(28,544)	(0.
38,400,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(95,542)	(0.
10,710,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2030	(94,309)	(0.
15,720,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	20/12/2032	(16,950)	(0.
4,540,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(72,895)	(0.
11,330,000	Floating (EUR 6 month EURIBOR)	Fixed 2.855%	EUR	04/07/2037	(9,144)	(0.
18,170,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(114,922)	(0.
760,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2038	(6,252)	(0.
27,200,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(234,229)	(0.
38,440,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	17/04/2025	(351,302)	(0.
4,980,000	Floating (GBP 1 month SONIA)	Fixed 3.500%	GBP	21/06/2028	(64,951)	(0.
8,340,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2030	(154,697)	(0.
1,190,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/06/2053	(17,939)	(0.
5,500,930,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(293,088)	(0.
3,680,670,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(310,047)	(0.
21,375,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(3,932)	(0.
16,300,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(59,696)	(0.
120,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(1,241)	(0.
106,970,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(6,894)	(0.
8,890,000	Floating (USD 1 month SOFR)	Fixed 2.920%	USD	27/03/2028	(31,575)	(0.
2,880,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(39,540)	(0.
2,080,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	(18,930)	(0.
52,920,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(220,233)	(0.
33,500,000	Floating (USD 1 month SOFR)	Fixed 2.720%	USD	11/08/2037	(60,846)	(0.
14,970,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(17,753)	(0.
22,390,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(65,592)	(0.
		1 IAGU 9.230 /6	ZAIN	21/00/2033	. ,	
NREALISED LOSS	S ON INTEREST RATE SWAPS				(2,629,962)	(0.3
800,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	(2,529)	(0.0)
2,825,000	Fixed 1.000%	Floating (iTraxx Europe Senior Financials Series 39 Version 1 Index)	EUR	20/06/2028	(3,273)	(0.
8,625,000	Fixed 1.000%	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	USD	20/12/2026	(13,280)	(0.0
NREALISED LOSS	S ON CREDIT DEFAULT SWAPS				(19,082)	(0.0
OTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(2,649,044)	(0.3
					705,399,686	104
	16/)					
cost EUR 733,894,1	•				(33,113,205)	(4.
ost EUR 733,894,	ND LIABILITIES				(33,113,205) 672,286,481	(4.9 100
IARKET VALUE OI COST EUR 733,894, OTHER ASSETS AN HAREHOLDERS' I	ND LIABILITIES EQUITY				,	
ost EUR 733,894, THER ASSETS AN HAREHOLDERS' I	ND LIABILITIES EQUITY				672,286,481 Market Value	100 % Sharehold
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN tal Investments exclud	ND LIABILITIES EQUITY	(45,517,145))			672,286,481 Market Value EUR	100 Sharehold Eq
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN otal Investments exclus arket value of covered	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR	(45,517,145))			672,286,481 Market Value EUR 751,724,259	Sharehold Eq
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN arket value of covered nrealised gain on futur	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR res contracts)	(45,517,145))			672,286,481 Market Value EUR 751,724,259 (45,922,066)	Sharehold Eq
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN arket value of covered arket value of four of futur nealised loss on futur	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR res contracts)	(45,517,145))			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994	100 Sharehold Eq:
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN total Investments exclude arket value of covered mealised gain on futur nrealised gain on forward	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) if forward mortgage backed securities (cost EUR es contracts es contracts	(45,517,145))			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864)	100 Sharehold Eq
THER ASSETS AN HAREHOLDERS' I DTAL INVESTMEN I INVESTMENT I INVESTM	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR es contracts es contracts ard currency contracts ard currency contracts				672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098	1000 Shareholdd Eq 111 (66
THER ASSETS AN HAREHOLDERS' IN THE INVESTMENT INVESTMENT IN THE IN	ND LIABILITIES EQUITY NTS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR es contracts es contracts and currency contracts ard currency contracts ard currency contracts	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021)	100 Sharehold Eq 11 (6 (0
ost EUR 733,894, THER ASSETS AN HAREHOLDERS' I DTAL INVESTMEN tal Investments exclud arket value of covered arealised gain on futur arealised loss on futur arealised loss on forwa arealised gain on forwa arealised gain on forwa arealised loss on forwa	In the second and currency contracts held for hedging purpose	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021) 4,244,961	100 Sharehold Eq: 11: (6 (0 (0
THER ASSETS AN HAREHOLDERS' I DTAL INVESTMEN I INVESTMENT I INVESTM	ND LIABILITIES EQUITY STS ding derivatives (cost EUR 781,097,810) If forward mortgage backed securities (cost EUR res contracts es contracts es contracts ard currency contracts ard currency contracts ard currency contracts held for hedging purpose ard currency contracts held for hedging purpose ard currency contracts held for hedging purpose	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021) 4,244,961 (6,397,454)	100 Sharehold Eq: 11: (6
THER ASSETS AN HAREHOLDERS' I DTAL INVESTMEN tal Investments excludarket value of covered irealised gain on futur inrealised loss on futur inrealised loss on forwarealised gain on forwarealised does on forwarket value of purchas arket value of written of witten of w	IND LIABILITIES EQUITY ITS ding derivatives (cost EUR 781,097,810) I forward mortgage backed securities (cost EUR es contracts ers contracts and currency contracts and currency contracts and currency contracts held for hedging purpose and currency contracts held for hedging purpose sed options (cost EUR 995,379) options (cost EUR (2,681,877))	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021) 4,244,961 (6,397,454) 687,304	100 Sharehold Eq 11 (6 (0 (1
THER ASSETS AN HAREHOLDERS' I OTAL INVESTMEN Ital Investments exclue arket value of covered arrealised gain on futur arrealised loss on forum arrealised gain on forum arrealised gain on forum arrealised gain on forum arrealised loss on forum arrealised gain on forum arrealised loss on forum arrealised loss on forum arrealised loss on forum arrealised gain on swap arket value of written of arrealised gain on swap arket value of written of arrealised gain on swap	In LIABILITIES EQUITY Iding derivatives (cost EUR 781,097,810) If forward mortgage backed securities (cost EUR res contracts es contracts es contracts and currency contracts and currency contracts and currency contracts held for hedging purposes and currency contracts held for hedging purposes sed options (cost EUR 995,379) options (cost EUR (2,681,877)) options cost EUR (2,681,877)) options cost EUR (2,681,877))	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021) 4,244,961 (6,397,454) 687,304 (2,151,264)	100 Sharehold Eq 11 (6 (0 (1
THER ASSETS AN HAREHOLDERS' I DTAL INVESTMEN I INVESTMENT I INVESTM	In D LIABILITIES EQUITY Iding derivatives (cost EUR 781,097,810) If forward mortgage backed securities (cost EUR res contracts es contracts es contracts ard currency contracts ard currency contracts held for hedging purpose ard currency contracts held for hedging purposes sed options (cost EUR 995,379) options (cost EUR (2,681,877)) op contracts of contracts	s			672,286,481 Market Value EUR 751,724,259 (45,922,066) 1,354,994 (260,864) 9,208,098 (10,338,021) 4,244,961 (6,397,454) 687,304 (2,151,264) 5,898,783	100 Sharehold Eq 11 (6 (0 (1

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, JP Morgan 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 and UBS AG.

The counterparties for options contracts were Bank of America NA, Barclays Bank PLC, Citibank NA, Deutsche Bank AG, JP Morgan 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.

The maximum individual counterparty exposure as at 31 May 2023 is 2.96% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (f) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- (9) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 31.91%	6					
Austria 1,815,000	Benteler International AG	EUR	9.375%	15/05/2028	1,969,341	0.12
Canada	(0)					
1,475,000	Toronto-Dominion Bank ^(c)	USD	8.125%	31/10/2082	1,513,674	0.09
Cayman Islands 2.745.000	Sands China Ltd.	USD	5.625%	08/08/2025	2,669,382	0.16
	Wynn Macau Ltd. (d)	USD	4.875%	01/10/2024	2,367,332	0.15
					5,036,714	0.31
France	Altice France SA ^(d)	USD	5.125%	15/07/2029	1,691,679	0.11
	Allice France SA(-)	050	5.125%	15/07/2029	1,091,079	0.11
Germany 5,058,000	Cheplapharm Arzneimittel GmbH ^(d)	USD	5.500%	15/01/2028	4,576,276	0.28
2,315,000	Deutsche Bank AG ^(c)	USD	3.729%	14/01/2032	1,739,190	0.11
1,600,000	Deutsche Bank AG ^(c)	EUR	4.000%	24/06/2032	1,521,296	0.09
	IHO Verwaltungs GmbH ^(d)	USD	6.000%	15/05/2027	933,510	0.06
	IHO Verwaltungs GmbH	EUR	8.750%	15/05/2028	1,102,255	0.07
	IHO Verwaltungs GmbH ^(d)	USD	6.375%	15/05/2029	1,924,046	0.12
	Schaeffler AG	EUR	3.375%	12/10/2028	672,466	0.04
	TK Elevator Holdco GmbH ^(d)	USD	7.625%	15/07/2028	3,787,504	0.24
1,566,000	TUI Cruises GmbH	EUR	6.500%	15/05/2026	1,537,643	0.10
					17,794,186	1.11
2.639.000	Motion Bondco DAC ^(d)	USD	6.625%	15/11/2027	2,414,421	0.15
	Perrigo Finance Unlimited Co.	USD	4.375%	15/03/2026	363,897	0.02
	Perrigo Finance Unlimited Co.	USD	4.400%	15/06/2030	6,775,509	0.42
2,090,000	Virgin Media Vendor Financing Notes III DAC	GBP	4.875%	15/07/2028	2,043,094	0.13
2,005,000	Virgin Media Vendor Financing Notes IV DAC ^(d)	USD	5.000%	15/07/2028	1,751,247	0.11
					13,348,168	0.83
Italy	Autostando nos Eltalio Co A	EUD	2.000%	04/42/2020	0.005.406	0.14
	Autostrade per l'Italia SpA	EUR EUR	2.000% 3.500%	04/12/2028 15/02/2028	2,235,126 1,281,065	0.14 0.08
1,303,000	TeamSystem SpA	EUR	3.300%	13/02/2026		
Jersey					3,516,191	0.22
-	CPUK Finance Ltd.	GBP	4.500%	28/08/2027	1,109,479	0.07
Luxembourg						
	Altice Finco SA	EUR	4.750%	15/01/2028	2,023,278	0.13
2,195,000		EUR	10.375%	30/11/2027	2,528,349	0.16
	Dana Financing Luxembourg SARL	EUR	3.000%	15/07/2029	1,119,432	0.07
	Herens Holdco SARL ^(d)	USD	4.750%	15/05/2028	5,536,806	0.34
	Kleopatra Finco SARL	EUR	4.250%	01/03/2026	3,392,321	0.21
	Kleopatra Holdings 2 SCA Telecom Italia Capital SA	EUR USD	6.500% 6.000%	01/09/2026 30/09/2034	2,421,611 1,751,445	0.15 0.11
	Telecom Italia Capital SA	USD	7.200%	18/07/2036	3,238,026	0.11
0,020,000	10.000m italia dapitai di	332	7.20070	10/01/2000	22,011,268	1.37
Netherlands					22,011,200	1.07
	Ashland Services BV	EUR	2.000%	30/01/2028	2,563,468	0.16
	OI European Group BV	EUR	6.250%	15/05/2028	621,989	0.04
	Q-Park Holding I BV	EUR	1.500%	01/03/2025	736,495	0.05
	Sigma Holdco BV ^(d)	USD	7.875%	15/05/2026	4,188,466	0.26
	United Group BV	EUR	4.625%	15/08/2028	1,838,053	0.12
	VZ Secured Financing BV ^(d)	USD	5.000%	15/01/2032	1,312,590	0.08
	Ziggo Bond Co. BV	EUR	3.375%	28/02/2030	3,894,487	0.24
	Ziggo Bond Co. BV ^(d)	USD	5.125%	28/02/2030	1,600,550	0.10
2,506,000	Ziggo BV ^(d)	USD	4.875%	15/01/2030	2,099,251	0.13
					18,855,349	1.18
Spain 3 110 000	Lores Tolocom Rondos SA	ELID	4.0000/	19/00/2027	3 020 620	0.40
3,110,000	Lorca Telecom Bondco SA	EUR	4.000%	18/09/2027	3,039,638	0.19

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (C	ontinued)					
Supranation						
1,525	,000 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	EUD	2.000%	04/00/2020	1 201 242	0.07
3 003	Finance PLC ,000 Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (d)	EUR USD	3.000% 5.250%	01/09/2029 15/08/2027	1,201,243 2,523,121	0.07 0.16
0,000	, occ / radgitt dokaging rindheet 20 / radgittoldings 66/1, inc.	005	0.20070	10/00/2027	3,724,364	0.23
Sweden					3,724,304	
	,000 Verisure Holding AB	EUR	3.250%	15/02/2027	803,832	0.05
Switzerland			7.0500/	00/04/0005	0.000.407	0.45
	,000 Credit Suisse AG	USD	7.950%	09/01/2025	2,339,437	0.15
United Kingo 2 479	dom ,000 Barclays PLC ^(c)	USD	8.000%	Perp.	2,338,862	0.14
	,000 BCP V Modular Services Finance II PLC	EUR	4.750%	30/11/2028	1,937,235	0.12
2,173	,000 International Game Technology PLC	EUR	2.375%	15/04/2028	2,100,611	0.13
+ 1,598	,000 Maryland Bidco Ltd.	GBP	10.000%	26/01/2028	1,714,000	0.11
	,000 Pinewood Finance Co. Ltd.	GBP	3.250%	30/09/2025	3,530,067	0.22
	,000 Stonegate Pub Co. Financing 2019 PLC	GBP	8.250%	31/07/2025	2,545,759	0.16
2,865	,000 Virgin Media Secured Finance PLC ^(d)	USD	5.500%	15/05/2029	2,585,032	0.16
					16,751,566	1.04
United States 3 039	s ,000 AECOM	USD	5.125%	15/03/2027	2,945,946	0.18
	,000 Alcoom ,000 Air Lease Corp.	USD	2.875%	15/01/2026	841,460	0.10
	,000 Ally Financial, Inc.	USD	5.750%	20/11/2025	2,544,834	0.16
6,112	,000 Ally Financial, Inc.—Series B ^(c)	USD	4.700%	Perp.	4,324,484	0.27
	,000 American Axle & Manufacturing, Inc.	USD	6.875%	01/07/2028	2,385,146	0.15
	,000 American Axle & Manufacturing, Inc.	USD	5.000%	01/10/2029	3,211,230	0.20
	,000 American Express Co. (c)	USD USD	3.550% 5.875%	Perp.	363,414	0.02 0.09
	,000 AmeriGas Partners LP / AmeriGas Finance Corp. ,000 AmeriGas Partners LP / AmeriGas Finance Corp.	USD	5.750%	20/08/2026 20/05/2027	1,473,445 7,512,436	0.09
	,000 Americas Farities Er / Americas Finance Corp.	USD	4.500%	01/03/2028	2,759,932	0.47
	,000 AT&T, Inc.	USD	2.750%	01/06/2031	765,748	0.05
	,000 Ball Corp.	USD	6.875%	15/03/2028	2,714,034	0.17
3,505	,000 Ball Corp.	USD	6.000%	15/06/2029	3,520,142	0.22
	,000 Ball Corp.	USD	2.875%	15/08/2030	2,613,886	0.16
	,000 Bank of America Corp. (c)	USD	4.571%	27/04/2033	1,261,918	0.08
	1,000 Bank of America Corp. (c)	USD	2.482%	21/09/2036	3,966,275	0.25
	,000 Bank of New York Mellon Corp.—Series G ^(c)	USD USD	4.700% 3.950%	Perp. 01/12/2026	1,554,948 4,553,255	0.10 0.28
	,000 Buckeye Partners LP ,000 Capital One Financial Corp.—Series M ^(c)	USD	3.950%	Perp.	1,878,961	0.26
	,000 CCO Holdings LLC / CCO Holdings Capital Corp.	USD	4.500%	01/05/2032	3,702,494	0.23
	,000 Centene Corp.	USD	3.375%	15/02/2030	2,560,106	0.16
	,000 Central Garden & Pet Co.	USD	4.125%	15/10/2030	2,497,288	0.16
3,185	,000 Charles Schwab Corp.—Series F ^(c)	USD	5.000%	Perp.	2,499,333	0.16
+ 2,080	,000 Cheesecake Factory, Inc.	USD	0.375%	15/06/2026	1,728,146	0.11
	,000 Cheniere Energy, Inc.	USD	4.625%	15/10/2028	2,553,620	0.16
1,585		USD	4.450%	29/09/2027	1,524,786	0.09
	,000 Citigroup, Inc.—Series M ^(c) ,000 Comerica, Inc. ^(c)	USD USD	6.300% 5.625%	Perp. Perp.	2,325,293	0.14 0.07
	,000 Constellation Brands, Inc.	USD	2.250%	01/08/2031	1,202,635 2,366,226	0.07
	,000 Continental Resources, Inc.	USD	4.375%	15/01/2028	2,409,114	0.15
3,215		USD	3.000%	15/02/2029	2,807,885	0.13
	,000 Crown Americas LLC	USD	5.250%	01/04/2030	1,709,951	0.11
5,730	,000 Dana, Inc.	USD	5.375%	15/11/2027	5,408,089	0.34
	,000 Dana, Inc.	USD	4.250%	01/09/2030	1,239,712	0.08
	,000 DCP Midstream Operating LP	USD	5.625%	15/07/2027	1,671,153	0.10
	,000 Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	2,257,186	0.14
	,000 DISH DBS Corp.	USD	7.375%	01/07/2028	1,830,030	0.11
	,000 Edison International—Series A ^(c) ,000 EnLink Midstream LLC	USD USD	5.375% 5.375%	Perp. 01/06/2029	2,165,752	0.13
	,000 Ford Motor Co.	USD	5.375% 3.250%	12/02/2032	2,771,635 2,541,979	0.17 0.16
	,000 Ford Motor Co.	USD	4.750%	15/01/2043	6,086,910	0.10
	,000 Ford Motor Credit Co. LLC	USD	6.950%	06/03/2026	1,967,546	0.12
	,000 Ford Motor Credit Co. LLC	USD	2.700%	10/08/2026	4,914,479	0.31
	,000 Ford Motor Credit Co. LLC	USD	4.950%	28/05/2027	3,283,168	0.20
	,000 Ford Motor Credit Co. LLC	USD	3.815%	02/11/2027	4,890,471	0.30
2,625	,000 Ford Motor Credit Co. LLC	USD	2.900%	16/02/2028	2,233,114	0.14
	,000 Ford Motor Credit Co. LLC	USD	4.000%	13/11/2030	3,228,019	0.20
	,000 General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	4,057,107	0.25
6 205	,000 Genesis Energy LP / Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	6,052,605	0.38

Holdin	gs	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
	s – (Contir	•					
United	States - (C	·	USD	8.875%	15/04/2030	571,352	0.04
		Genesis Energy LP / Genesis Energy Finance Corp. Global Partners LP / GLP Finance Corp.	USD	7.000%	01/08/2027	952,083	0.04
	4,645,000	Goodyear Tire & Rubber Co.	USD	9.500%	31/05/2025	4,758,524	0.30
+		Goodyear Tire & Rubber Co.	USD	5.000%	15/07/2029	2,942,755	0.18
		Goodyear Tire & Rubber Co.—Series WI	USD	5.250%	15/07/2031	2,599,959	0.16
	5,526,000	Hillenbrand, Inc.	USD	3.750%	01/03/2031	4,639,851	0.29
		Howmet Aerospace, Inc.	USD	6.875%	01/05/2025	2,052	0.00
		Howmet Aerospace, Inc.	USD	3.000%	15/01/2029	3,490,621	0.22
	2,480,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	2,327,802	0.15
+		iHeartCommunications, Inc.	USD	6.375%	01/05/2026	677,556	0.04
+	7,265,000 2,425,000	iHeartCommunications, Inc. JPMorgan Chase & Co. ^(c)	USD USD	8.375% 4.912%	01/05/2027 25/07/2033	4,113,734 2,381,908	0.26 0.15
		Kennedy-Wilson, Inc.	USD	4.750%	01/03/2029	1,000,925	0.06
		Kennedy-Wilson, Inc.	USD	4.750%	01/02/2030	1,219,135	0.08
		Kennedy-Wilson, Inc.	USD	5.000%	01/03/2031	1,199,442	0.07
	1,700,000	Keurig Dr Pepper, Inc.	USD	4.050%	15/04/2032	1,584,281	0.10
	9,676,000	Las Vegas Sands Corp.	USD	3.200%	08/08/2024	9,366,561	0.58
		Lowe's Cos., Inc.	USD	3.750%	01/04/2032	2,471,446	0.15
		Marriott Ownership Resorts, Inc.	USD	4.750%	15/01/2028	3,485,958	0.22
		Mercer International, Inc.	USD	5.500%	15/01/2026	2,395,907	0.15
		MGM Resorts International MGM Resorts International	USD USD	5.500%	15/04/2027	5,234,961	0.33
		Micron Technology, Inc.	USD	4.750% 2.703%	15/10/2028 15/04/2032	5,052,659 1,724,883	0.31 0.11
		Morgan Stanley ^(c)	USD	2.484%	16/09/2036	4,100,544	0.26
		MPT Operating Partnership LP / MPT Finance Corp.	GBP	2.550%	05/12/2023	2,763,107	0.17
		MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.692%	05/06/2028	643,585	0.04
		MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.375%	24/04/2030	1,230,683	0.08
	7,520,000	MPT Operating Partnership LP / MPT Finance Corp.	USD	3.500%	15/03/2031	5,146,462	0.32
		Navient Corp.	USD	6.750%	15/06/2026	2,327,308	0.14
		Navient Corp.	USD	5.000%	15/03/2027	4,562,041	0.28
	5,946,000	Navient Corp.	USD	4.875%	15/03/2028	4,960,986	0.31
		Navient Corp.	USD	5.500%	15/03/2029	3,407,429	0.21
	3,681,000 2,198,000	New Albertsons LP Newell Brands, Inc.	USD USD	7.450% 6.000%	01/08/2029 01/04/2046	3,783,884 1,626,388	0.24 0.10
		Nokia of America Corp.	USD	6.450%	15/03/2029	7,020,388	0.10
+		Nordstrom, Inc.	USD	4.375%	01/04/2030	1,654,884	0.10
		NuStar Logistics LP	USD	5.750%	01/10/2025	470,712	0.03
	6,344,000	NuStar Logistics LP	USD	5.625%	28/04/2027	6,076,537	0.38
	2,573,000	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	2,611,209	0.16
•		Occidental Petroleum Corp.	USD	4.400%	15/04/2046	8,377,370	0.52
		Olympus Water US Holding Corp.	EUR	3.875%	01/10/2028	668,857	0.04
		•	USD	6.125%	15/03/2024	2,385,914	0.15
		OneMain Finance Corp.	USD	7.125%	15/03/2026	1,905,979	0.12
		OneMain Finance Corp. OneMain Finance Corp.	USD USD	3.500% 6.625%	15/01/2027 15/01/2028	1,654,317 1,591,503	0.10 0.10
		OneMain Finance Corp.	USD	4.000%	15/09/2030	3,001,268	0.19
		Oracle Corp.	USD	3.600%	01/04/2040	1,752,041	0.11
		Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	3,682,365	0.23
	4,362,000	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	3,758,735	0.23
		PNC Financial Services Group, Inc.—Series V ^(c)	USD	6.200%	Perp.	4,201,165	0.26
		Prudential Financial, Inc. (c)	USD	5.625%	15/06/2043	1,539,800	0.10
		Range Resources Corp.	USD	4.875%	15/05/2025	2,587,512	0.16
		Redfin Corp.	USD	0.500%	01/04/2027	2,024,254	0.13
		SBA Communications Corp. Scotts Miracle-Gro Co.	USD	3.125%	01/02/2029	3,156,836	0.20
		Service Properties Trust	USD USD	4.000% 4.500%	01/04/2031 15/03/2025	1,352,483 2,399,446	0.08 0.15
		SM Energy Co.	USD	6.500%	15/07/2028	1,067,853	0.13
		Southwestern Energy Co.	USD	5.375%	01/02/2029	3,544,378	0.22
		Southwestern Energy Co.	USD	5.375%	15/03/2030	1,535,663	0.10
+		Spirit AeroSystems, Inc.	USD	4.600%	15/06/2028	1,674,648	0.10
	3,794,000	Sprint LLC	USD	7.625%	01/03/2026	3,977,781	0.25
		Suburban Propane Partners LP / Suburban Energy Finance Corp.	USD	5.875%	01/03/2027	4,445,800	0.28
		Summit Midstream Holdings LLC / Summit Midstream Finance Corp.	USD	5.750%	15/04/2025	5,160,172	0.32
		Sunoco LP / Sunoco Finance Corp.	USD	4.500%	30/04/2030	2,524,925	0.16
		TEGNA, Inc.	USD	4.625%	15/03/2028	2,727,192	0.17
		Tenet Healthcare Corp. Tenet Healthcare Corp.	USD USD	4.625% 4.250%	15/06/2028 01/06/2029	3,887,468	0.24 0.24
		TK Elevator US Newco, Inc. (d)	USD	4.250% 5.250%	15/07/2027	3,816,201 2,375,236	0.24
		TransDigm, Inc.	USD	5.500%	15/11/2027	7,972,939	0.13
		TransDigm, Inc.	USD	4.625%	15/01/2029	4,202,125	0.26
			USD	4.875%	01/05/2029	,,	=0

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Bonds – (Conti	· · ·					
United States – (0	· · · · · · · · · · · · · · · · · · ·	LICD	6.000%	04/04/2027	E 202 007	0.22
	Travel & Leisure Co. TRI Pointe Group, Inc. / TRI Pointe Homes, Inc.	USD USD	5.875%	01/04/2027 15/06/2024	5,293,887 2,105,378	0.33 0.13
	Triumph Group, Inc.	USD	7.750%	15/08/2025	2,308,460	0.14
	United Airlines Holdings, Inc.	USD	5.000%	01/02/2024	2,237,872	0.14
4,071,000	United Wholesale Mortgage LLC ^(d)	USD	5.500%	15/04/2029	3,414,063	0.21
	USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	8,070,076	0.50
	Voya Financial, Inc.—Series A ^(c)	USD	6.125%	Perp.	2,358,160	0.15
	Warnermedia Holdings, Inc. Warnermedia Holdings, Inc.	USD USD	4.054% 4.279%	15/03/2029 15/03/2032	2,487,603 1,628,839	0.15 0.10
	Wells Fargo & Co.—Series U ^(c)	USD	5.875%	Perp.	1,571,210	0.10
	Western Midstream Operating LP	USD	4.300%	01/02/2030	6,102,648	0.38
	Yum! Brands, Inc.	USD	3.625%	15/03/2031	4,348,142	0.27
TOTAL BONDS					398,872,817	24.84
(cost USD 566,98	30,966)				512,377,703	31.91
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock	s – 0.69%					
	Intelsat Emergence SA				8,388,070	0.52
United States 819	Lear Corp.				100,975	0.01
221	LyondellBasell Industries NV Class A				18,880	0.00
66,420	Noble Corp. PLC				2,540,565	0.16
					2,660,420	0.17
TOTAL COMMON (cost USD 30,006					11,048,490	0.69
Warrants - 0.01	%					
Luxembourg	Intellect Francisco OA com 00/07				40.700	0.00
	Intelsat Emergence SA, exp. 02/27				10,702	0.00
United Kingdom	Noble Corp. BLC. evp. 02/29				E6 200	0.01
	Noble Corp. PLC, exp. 02/28 Noble Corp. PLC, exp. 02/28				56,290 51,960	0.01 0.00
2,103	Noble Corp. P.Co, exp. 02/20				31,900	
					108,250	0.01
TOTAL WARRAN (cost USD nil)	ITS				118,952	0.01
Mutual Funds –	2.79%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(e)	(f)			44,807,862	2.79
TOTAL MUTUAL (cost USD 44,807					44,807,862	2.79
TOTAL TRANSFI (cost USD 641,79	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 15,539)				568,353,007	35.40
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
Bonds – 58.92% Australia						
	FMG Resources August 2006 Pty Ltd. (d) Mineral Resources Ltd. (d)	USD USD	4.375% 8.000%	01/04/2031 01/11/2027	3,232,823 2,618,504	0.20 0.16
2,615,000	wineral Resources Ltd. 47	020	8.000%	01/11/2027		
Bermuda					5,851,327	0.36
	NCL Corp. Ltd. ^(d)	USD	5.875%	15/03/2026	4,238,852	0.26
Canada						
	1011778 BC ULC / New Red Finance, Inc. (d)	USD	3.875%	15/01/2028	2,393,278	0.15
∠,ช55,000	1011778 BC ULC / New Red Finance, Inc. ^(d)	USD	4.375%	15/01/2028	2,631,967	0.16

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Bonds – (Contir	nued)					
Canada – (Contin						
	1011778 BC ULC / New Red Finance, Inc. (d)	USD	4.000%	15/10/2030	3,956,827	0.2
	Bausch Health Cos., Inc. (d)	USD	6.125%	01/02/2027	1,068,742	0.0
	Bausch Health Cos., Inc. (d) Prophring Properties Inc. (Prophring Inc.)	USD USD	14.000%	15/10/2030	491,666	0.0
	Brookfield Residential Properties, Inc. / Brookfield Residential US LLC ^(d) Clarios Global LP ^(d)	USD	5.000% 6.750%	15/06/2029 15/05/2025	1,841,058 851,123	0.1:
						0.1
						0.2
		USD	3.500%	01/09/2028	3,834,684	0.2
		USD	4.375%	15/08/2029	602,080	0.0
		USD	13.000%	15/02/2025	5,523,040	0.3
		USD	5.375%		4,476,888	0.2
						0.1
						0.1
						0.1
3,000,000	Open Text Corp. V		3.675%	01/12/2029		
Cayman lelande					43,983,928	2.74
	Global Aircraft Leasing Co. Ltd. (d)	USD	6 500%	15/09/2024	7.648 214	0.48
		USD	5.750%	20/01/2026		0.2
2,620,000		USD	4.875%	06/06/2025	2,446,956	0.1
1,270,000	GFL Environmental, Inc. (6)	0.0				
3,174,010	Seagate HDD Cayman ^(d)	USD	9.625%	01/12/2032	3,476,239	0.2
		USD	6.875%	01/02/2027	2,817,411	0.1
						0.0
4,557,000	Transocean, Inc. (a)	USD	11.500%	30/01/2027	4,675,482	0.2
					26,579,987	1.6
Denmark 2,320,000	Danske Bank A/S ^{(c)(d)}	USD	6.466%	09/01/2026	2,326,078	0.14
France						
1,817,000	Altice France SA ^(d)	USD	8.125%	01/02/2027	1,568,870	0.10
		USD	3.125%	15/03/2027	2,516,470	0.10
5,415,000	SPCM SA ^(q)	USD	3.375%	15/03/2030	4,503,331	0.23
_					8,588,671	0.5
•	IHO Verwaltungs GmbH ^(d)	USD	4.750%	15/09/2026	2,797,194	0.17
Ireland						
	Castlelake Aviation Finance DAC(d)	USD	5 000%	15/04/2027	1 751 252	0.1
						0.2
						0.4
2,315,000	SMBC Aviation Capital Finance DAC ^(d)	USD				0.1
					14,174,607	0.8
Italy						
2,485,000	Intesa Sanpaolo SpA ^(d)					0.1
2,770,000	UniCredit SpA ⁽⁵⁾⁽⁵⁾	USD	5.459%	30/06/2035		0.1
					4,765,617	0.30
Japan 4,250,000	Nissan Motor Co. Ltd. ^(d)	USD	3.522%	17/09/2025	3,966,440	0.25
Liberia						
	Royal Caribbean Cruises Ltd. (d)	USD	4.250%	01/07/2026	5,575,816	0.3
	Royal Caribbean Cruises Ltd. ^(d)	USD	5.500%	31/08/2026	3,771,559	0.23
	Royal Caribbean Cruises Ltd. (d) Royal Caribbean Cruises Ltd. (d)	USD	5.375%	15/07/2027	1,737,176 3,255,745	0.1
2,995,000	Royal Calibbean Cruises Ltd.	USD .	11.625%	15/08/2027		0.20
Luxembourg					14,340,296	0.8
	Altice Financing SA ^(d)	USD	5.000%	15/01/2028	7,245,225	0.4
	Altice France Holding SA ^(d)	USD	10.500%	15/05/2027	2,550,813	0.1
	Camelot Finance SA ^(d)	USD	4.500%	01/11/2026	2,109,722	0.1
	Dana Financing Luxembourg SARL ^(d)	USD	5.750%	15/04/2025	2,538,725	0.10
					14,444,485	0.9

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (Cont	inued)					
Netherlands	(d)					
	Elastic NV ^(d)	USD	4.125%	15/07/2029	3,135,173	0.20
	Sensata Technologies BV ^(d)	USD	4.000%	15/04/2029	1,964,754	0.12
	Sensata Technologies BV ^(d) UPC Holding BV ^(d)	USD USD	5.875%	01/09/2030	3,637,594	0.23
3,195,000	O OPC Holding BV(4)	USD	5.500%	15/01/2028	2,791,535	0.17
					11,529,056	0.72
Panama + 860,000	Carnival Corp. (d)	USD	7.625%	01/03/2026	816,183	0.05
5,034,000	Carnival Corp. (d)	USD	5.750%	01/03/2027	4,324,760	0.27
					5,140,943	0.32
Supranationals	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
	4 SARL ^(d)	USD	4.625%	01/06/2028	4,251,060	0.26
750,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco 4 SARL ^(d)	HED	4 6259/	01/06/2029	620.062	0.04
2 715 000	American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (d)	USD USD	4.625% 5.500%	01/06/2028 20/04/2026	620,963 2,668,954	0.04
916,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	030	5.500%	20/04/2020	2,000,934	0.17
1 038 000	Finance PLC ^(d) Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging	USD	6.000%	15/06/2027	901,234	0.06
1,330,000	Finance PLC ^(d)	USD	4.000%	01/09/2029	1,524,877	0.09
928,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (d)	USD	5.250%	15/08/2027	784,058	0.05
+ 3,260,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV ^(d)	USD	4.750%	15/06/2027	3,102,640	0.19
2,558,000	Clarios Global LP / Clarios US Finance Co. (d)	USD	8.500%	15/05/2027	2,573,092	0.16
3,955,000	Clarios Global LP / Clarios US Finance Co.(d)	USD	6.750%	15/05/2028	3,970,741	0.25
	Herbalife Nutrition Ltd. / HLF Financing, Inc. (d)	USD	7.875%	01/09/2025	3,661,273	0.23
	Paysafe Finance PLC / Paysafe Holdings US Corp. (d)	USD	4.000%	15/06/2029	5,767,853	0.36
	Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(d)	USD	7.750%	15/04/2026	1,999,311	0.12
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD	7.875%	01/05/2027	4,342,567	0.27
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD	9.500%	01/06/2028	571,722	0.04
5,425,000	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD	6.375%	01/02/2030	4,341,193	0.27
					41,081,538	2.56
United Kingdom 4.711.000	eG Global Finance PLC ^(d)	USD	6.750%	07/02/2025	4,549,648	0.28
	eG Global Finance PLC ^(d)	USD	8.500%	30/10/2025	5,480,121	0.34
3,817,000	(4)	USD	4.125%	15/04/2026	3,634,700	0.23
1,655,000	Macquarie Airfinance Holdings Ltd. (d)	USD	8.375%	01/05/2028	1,641,810	0.10
575,000	TechnipFMC PLC ^(d)	USD	6.500%	01/02/2026	572,700	0.04
					15,878,979	0.99
United States	(1)	1100	4.0500/	45/00/0000	7 000 004	0.44
	Acrisure LLC / Acrisure Finance, Inc. (d)	USD	4.250%	15/02/2029	7,080,204	0.44
	Acrisure LLC / Acrisure Finance, Inc. (d) AdaptHealth LLC (d)	USD USD	6.000% 5.125%	01/08/2029	957,475 1,417,125	0.06 0.09
	Adapthealth ELC	USD	4.125%	01/03/2030 01/08/2029	4,005,458	0.09
	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(d)	USD	4.875%	15/02/2030	1,746,165	0.11
	Allen Media LLC / Allen Media Co-Issuer, Inc. (d)	USD	10.500%	15/02/2028	4,865,001	0.30
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(d)	USD	6.750%	15/10/2027	2,482,590	0.15
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(d)	USD	6.750%	15/04/2028	2,647,598	0.17
4,129,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. (d)	USD	9.750%	15/07/2027	3,637,814	0.23
	American Airlines, Inc. (d)	USD	11.750%	15/07/2025	1,746,599	0.11
	American Builders & Contractors Supply Co., Inc. (d)	USD	3.875%	15/11/2029	6,643,414	0.41
	AmeriGas Partners LP / AmeriGas Finance Corp. (d)	USD	9.375%	01/06/2028	3,862,144	0.24
	Amkor Technology, Inc. (d)	USD	6.625%	15/09/2027	3,440,786	0.21
3,410,000	Amsted Industries, Inc. (d)	USD	5.625%	01/07/2027	3,295,458	0.21
		USD	3.875%	15/08/2028	3,586,243	0.22
4,381,000	ANGI Group LLC ^(d)	LIOD				0.33
4,381,000 6,161,000	APi Group DE, Inc. (d)	USD	4.125%	15/07/2029	5,349,042	
4,381,000 6,161,000 1,550,000) APi Group DE, Inc. ^(d)) APi Group DE, Inc. ^(d)	USD	4.750%	15/10/2029	1,399,852	0.09
4,381,000 6,161,000 1,550,000 1,617,000	APi Group DE, Inc. ^(d) APi Group DE, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d)	USD USD	4.750% 6.750%	15/10/2029 15/02/2027	1,399,852 1,597,628	0.09 0.10
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000	APi Group DE, Inc. ^(d) APi Group DE, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d)	USD USD USD	4.750% 6.750% 5.750%	15/10/2029 15/02/2027 15/07/2029	1,399,852 1,597,628 4,171,446	0.09 0.10 0.26
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000	APi Group DE, Inc. ^(d) APi Group DE, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) Archrock Partners LP / Archrock Partners Finance Corp. ^(d)	USD USD USD USD	4.750% 6.750% 5.750% 6.250%	15/10/2029 15/02/2027 15/07/2029 01/04/2028	1,399,852 1,597,628 4,171,446 2,592,260	0.09 0.10 0.26 0.16
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000	APi Group DE, Inc. ^(d) APi Group DE, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d) APX Group, Inc. ^(d)	USD USD USD USD USD	4.750% 6.750% 5.750% 6.250% 5.125%	15/10/2029 15/02/2027 15/07/2029 01/04/2028 15/11/2029	1,399,852 1,597,628 4,171,446	0.09 0.10 0.26 0.16 0.54
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000 1,398,000	APi Group DE, Inc. (d) APi Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) Archrock Partners LP / Archrock Partners Finance Corp. (d) Arko Corp. (d) Asbury Automotive Group, Inc. (d)	USD USD USD USD USD USD	4.750% 6.750% 5.750% 6.250% 5.125% 4.625%	15/10/2029 15/02/2027 15/07/2029 01/04/2028	1,399,852 1,597,628 4,171,446 2,592,260 8,747,125 1,231,302	0.09 0.10 0.26 0.16 0.54 0.08
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000 1,398,000 775,000	APi Group DE, Inc. (d) APi Group DE, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) Archrock Partners LP / Archrock Partners Finance Corp. (d) Arko Corp. (d)	USD USD USD USD USD	4.750% 6.750% 5.750% 6.250% 5.125%	15/10/2029 15/02/2027 15/07/2029 01/04/2028 15/11/2029 15/11/2029	1,399,852 1,597,628 4,171,446 2,592,260 8,747,125	0.09 0.10 0.26 0.16 0.54 0.08
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000 1,398,000 775,000 3,540,000	APi Group DE, Inc. (d) APi Group DE, Inc. (d) APi Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) Arko Corp. (d) Arko Corp. (d) Asbury Automotive Group, Inc. (d) Asbury Automotive Group, Inc. (d) Asbury Automotive Group, Inc. (d)	USD USD USD USD USD USD USD	4.750% 6.750% 5.750% 6.250% 5.125% 4.625% 5.000%	15/10/2029 15/02/2027 15/07/2029 01/04/2028 15/11/2029 15/11/2029 15/02/2032	1,399,852 1,597,628 4,171,446 2,592,260 8,747,125 1,231,302 666,027	0.09 0.10 0.26 0.16 0.54 0.08 0.04
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000 775,000 3,540,000 4,815,000 5,941,000	APi Group DE, Inc. (d) APi Group DE, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) Archrock Partners LP / Archrock Partners Finance Corp. (d) Arko Corp. (d) Asbury Automotive Group, Inc. (d) Asbury Automotive Group, Inc. (d) AthenaHealth Group, Inc. (d) Athora, Inc. (d) Athora, Inc. (d) Addacy Capital Corp. (d)	USD USD USD USD USD USD USD USD	4.750% 6.750% 5.750% 6.250% 5.125% 4.625% 5.000%	15/10/2029 15/02/2027 15/07/2029 01/04/2028 15/11/2029 15/11/2029 15/02/2032 15/02/2030	1,399,852 1,597,628 4,171,446 2,592,260 8,747,125 1,231,302 666,027 2,907,119	0.09 0.10 0.26 0.16 0.54 0.08 0.04 0.18 0.26
4,381,000 6,161,000 1,550,000 1,617,000 4,865,000 2,792,000 11,110,000 775,000 3,540,000 4,815,000 5,941,000	APi Group DE, Inc. (d) APi Group DE, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) APX Group, Inc. (d) Archrock Partners LP / Archrock Partners Finance Corp. (d) Arko Corp. (d) Asbury Automotive Group, Inc. (d) Asbury Automotive Group, Inc. (d) AthenaHealth Group, Inc. (d) Atkore, Inc. (d)	USD	4.750% 6.750% 5.750% 6.250% 5.125% 4.625% 5.000% 6.500%	15/10/2029 15/02/2027 15/07/2029 01/04/2028 15/11/2029 15/11/2029 15/02/2032 15/02/2030 01/06/2031	1,399,852 1,597,628 4,171,446 2,592,260 8,747,125 1,231,302 666,027 2,907,119 4,150,626	0.09 0.10 0.26 0.16 0.54 0.08 0.04 0.18

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (Cont	· · · · · · · · · · · · · · · · · · ·					
United States –	(Continued) Description BCPE Empire Holdings, Inc. (d)	HeD	7.6250/	01/05/2027	6 040 221	0.42
	D Berry Global, Inc. ^(d)	USD USD	7.625% 5.500%	15/04/2028	6,940,321 2,289,697	0.43 0.14
	D Berry Petroleum Co. LLC ^(d)	USD	7.000%	15/02/2026	3,240,678	0.14
	D Booz Allen Hamilton, Inc. (d)	USD	4.000%	01/07/2029	2,448,684	0.15
	D Boyne USA, Inc. (d)	USD	4.750%	15/05/2029	2,555,966	0.16
	D Brink's Co. ^(d)	USD	4.625%	15/10/2027	1,721,138	0.11
	D Broadcom, Inc. (d)	USD	4.150%	15/04/2032	1,572,297	0.10
905,000	D Broadcom, Inc. (d)	USD	3.419%	15/04/2033	750,426	0.05
2,265,000	D Broadcom, Inc. (d)	USD	3.137%	15/11/2035	1,726,202	0.11
	D Buckeye Partners LP ^(d)	USD	4.500%	01/03/2028	1,564,290	0.10
	Builders FirstSource, Inc. (d)	USD	5.000%	01/03/2030	5,461,389	0.34
	BWX Technologies, Inc. ^(d)	USD	4.125%	30/06/2028	1,340,941	0.08
	BWX Technologies, Inc. (d)	USD	4.125%	15/04/2029	1,624,873	0.10
	Caesars Entertainment, Inc. (d)	USD	7.000%	15/02/2030	2,275,260	0.14
	California Resources Corp. (d)	USD	7.125%	01/02/2026	3,168,422	0.20
	Callon Petroleum Co. ^(d)	USD	7.500%	15/06/2030	950,152	0.06
	Cargo Aircraft Management, Inc. (d) Cars.com, Inc. (d)	USD USD	4.750%	01/02/2028	3,190,213	0.20
	Carvana Co. ^(d)	USD	6.375%	01/11/2028	3,561,695	0.22 0.07
	Castle US Holding Corp. (d)	USD	5.500% 9.500%	15/04/2027	1,102,846	0.07
	Catalent Pharma Solutions, Inc. (d)	USD	3.500%	15/02/2028 01/04/2030	1,451,379 4,797,858	0.09
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	5.500%	01/05/2026	1,495,202	0.30
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.750%	01/03/2020	1,998,545	0.09
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.500%	15/08/2030	7,517,543	0.12
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.250%	01/02/2031	12,089,655	0.75
	Central Garden & Pet Co. ^(d)	USD	4.125%	30/04/2031	1,028,377	0.06
	Chart Industries, Inc. (d)	USD	7.500%	01/01/2030	3,960,337	0.25
	Chemours Co. (d)	USD	5.750%	15/11/2028	1,650,115	0.10
	Chemours Co. ^(d)	USD	4.625%	15/11/2029	5,092,464	0.32
	Chobani LLC / Chobani Finance Corp., Inc. (d)	USD	7.500%	15/04/2025	2,044,316	0.13
	Chord Energy Corp. (d)	USD	6.375%	01/06/2026	2,449,755	0.15
	CHS / Community Health Systems, Inc. (d)	USD	8.000%	15/03/2026	1,097,299	0.07
6,250,000	CHS / Community Health Systems, Inc. (d)	USD	5.625%	15/03/2027	5,371,312	0.33
+ 2,490,000	Cinemark USA, Inc. (d)	USD	5.250%	15/07/2028	2,188,984	0.14
	Civitas Resources, Inc. (d)	USD	5.000%	15/10/2026	4,124,403	0.26
2,365,000	Cleveland-Cliffs, Inc. (d)	USD	6.750%	15/04/2030	2,244,645	0.14
	CNX Midstream Partners LP ^(d)	USD	4.750%	15/04/2030	4,136,085	0.26
2,595,000	Coherent Corp. (d)	USD	5.000%	15/12/2029	2,302,206	0.14
4,228,000		USD	6.000%	15/06/2025	3,983,241	0.25
2,445,000		USD	6.000%	01/03/2026	2,298,911	0.14
	Comstock Resources, Inc. (d)	USD	6.750%	01/03/2029	3,158,236	0.20
	CP Atlas Buyer, Inc. (d)	USD	7.000%	01/12/2028	4,959,826	0.31
	CrownRock LP / CrownRock Finance, Inc. (d)	USD	5.625%	15/10/2025	4,061,290	0.25
	CrownRock LP / CrownRock Finance, Inc. (d)	USD	5.000%	01/05/2029	1,157,565	0.07
	CSC Holdings LLC ^(d)	USD	4.625%	01/12/2030	866,650	0.05
	CSC Holdings LLC ^(d)	USD	3.375%	15/02/2031	1,553,875	0.10
	CTR Partnership LP / CareTrust Capital Corp. (d)	USD	3.875%	30/06/2028	1,177,035	0.07
	Cumulus Media New Holdings, Inc. (d)	USD	6.750%	01/07/2026	1,442,736	0.09
	Cushman & Wakefield US Borrower LLC ^(d) Dealer Tire LLC / DT Issuer LLC ^(d)	USD USD	6.750% 8.000%	15/05/2028 01/02/2028	2,399,684 5,319,381	0.15 0.33
J, I & I, UU	Diamond Sports Group LLC / Diamond Sports Finance Co. (d)	USD				0.33
	Diamond Sports Group LLC / Diamond Sports Finance Co. (d)	USD	5.375% 6.625%	15/08/2026 15/08/2027	200,717 123,076	0.01
	DISH DBS Corp.(d)	USD	5.250%	01/12/2026	4,000,978	0.01
	DISH Network Corp. (d)	USD	11.750%	15/11/2027	1,601,035	0.10
	Dornoch Debt Merger Sub, Inc. (d)	USD	6.625%	15/10/2029	3,730,507	0.23
	D DT Midstream, Inc. (d)	USD	4.375%	15/06/2031	3,427,347	0.21
	Duke Energy Corp. (d)	USD	4.125%	15/04/2026	2,009,093	0.13
	Dycom Industries, Inc. (d)	USD	4.500%	15/04/2029	1,709,289	0.11
	D Emerald Debt Merger Sub LLC ^(d)	USD	6.625%	15/12/2030	3,869,307	0.24
	D EnLink Midstream LLC ^(d)	USD	6.500%	01/09/2030	2,346,710	0.15
	Entegris Escrow Corp. (d)	USD	4.750%	15/04/2029	3,988,254	0.25
	EQM Midstream Partners LP ^(d)	USD	7.500%	01/06/2027	3,534,895	0.22
	Everi Holdings, Inc. (d)	USD	5.000%	15/07/2029	4,224,789	0.26
	Foundation Building Materials, Inc. (d)	USD	6.000%	01/03/2029	2,302,279	0.14
3,745,000	Frontier Communications Holdings LLC ^(d)	USD	5.875%	15/10/2027	3,338,368	0.21
	Frontier Communications Holdings LLC ^(d)	USD	6.000%	15/01/2030	3,735,716	0.23
	Gartner, Inc. ^(d)	USD	3.625%	15/06/2029	2,516,804	0.16
	Gen Digital, Inc. ^(d)	USD	6.750%	30/09/2027	4,171,168	0.26
	Getty Images, Inc. ^(d)	USD	9.750%	01/03/2027	1,368,316	0.09
6,054,000		USD	5.625%	01/06/2029	5,028,937	0.31
0.005.000	Global Infrastructure Solutions, Inc. (d)	USD	7.500%	15/04/2032	2,524,609	0.16

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contil United States – (C	· ·					
	Global Medical Response, Inc. (d)	USD	6.500%	01/10/2025	2,318,741	0.14
	Group 1 Automotive, Inc. (d)	USD	4.000%	15/08/2028	4,622,338	0.29
	GYP Holdings III Corp. (d)	USD	4.625%	01/05/2029	5,486,764	0.34
	H&E Equipment Services, Inc. (d)	USD	3.875%	15/12/2028	2,098,730	0.13
	Herc Holdings, Inc. (d)	USD	5.500%	15/07/2027	2,599,307	0.15
	Hilton Domestic Operating Co., Inc. ^(d)	USD	4.000%	01/05/2031	1,881,401	0.10
	Hilton Domestic Operating Co., Inc. (d)	USD	3.625%	15/02/2032	3,220,478	0.20
	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Escrow ^(d)			01/06/2029		0.24
4,658,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	USD	5.000%		3,906,719	
0.055.000	Borrower Escrow ^(d)	USD	4.875%	01/07/2031	3,968,756	0.25
	Howard Midstream Energy Partners LLC ^(d)	USD	6.750%	15/01/2027	3,677,596	0.23
	iHeartCommunications, Inc. (d)	USD	4.750%	15/01/2028	2,797,596	0.17
	Imola Merger Corp. (d)	USD	4.750%	15/05/2029	3,608,226	0.22
	Ingevity Corp. (d)	USD	3.875%	01/11/2028	4,477,408	0.28
	Iron Mountain, Inc. (d)	USD	7.000%	15/02/2029	2,339,818	0.15
	Jane Street Group / JSG Finance, Inc. (d)	USD	4.500%	15/11/2029	2,845,795	0.18
	KBR, Inc. (d)	USD	4.750%	30/09/2028	3,067,739	0.19
4,725,000	Ken Garff Automotive LLC ^(d)	USD	4.875%	15/09/2028	4,167,733	0.26
4,840,000	Kinetik Holdings LP ^(d)	USD	5.875%	15/06/2030	4,579,269	0.29
700,000	Knife River Holding Co. (d)	USD	7.750%	01/05/2031	704,529	0.04
	LABL, Inc. ^(d)	USD	6.750%	15/07/2026	4,680,654	0.29
3,809,000	LABL, Inc. (d)	USD	10.500%	15/07/2027	3,562,024	0.22
6,055,000	LCM Investments Holdings II LLC ^(d)	USD	4.875%	01/05/2029	5,093,042	0.32
	LD Holdings Group LLC ^(d)	USD	6.500%	01/11/2025	2,836,045	0.18
	Level 3 Financing, Inc. (d)	USD	4.250%	01/07/2028	1,644,171	0.10
	Level 3 Financing, Inc. (d)	USD	3.625%	15/01/2029	278,004	0.02
	Level 3 Financing, Inc. (d)	USD	3.875%	15/11/2029	471,014	0.03
	Level 3 Financing, Inc. (d)	USD	10.500%	15/05/2030	842,148	0.05
	LGI Homes, Inc. (d)	USD	4.000%	15/07/2029	1,989,022	0.03
	Lithia Motors, Inc. (d)	USD	3.875%	01/06/2029		0.09
	Lithia Motors, Inc. (d)				1,484,043	0.09
		USD	4.375%	15/01/2031	864,540	
	LPL Holdings, Inc. (d)	USD	4.625%	15/11/2027	1,681,906	0.10
	MajorDrive Holdings IV LLC ^(d)	USD	6.375%	01/06/2029	3,530,863	0.22
	Manitowoc Co., Inc. (d)	USD	9.000%	01/04/2026	2,253,730	0.14
	Marriott Ownership Resorts, Inc. (d)	USD	4.500%	15/06/2029	2,504,017	0.16
	Match Group Holdings II LLC ^(d)	USD	5.000%	15/12/2027	1,630,453	0.10
	Match Group Holdings II LLC ^(d)	USD	4.625%	01/06/2028	2,015,962	0.13
	Match Group Holdings II LLC ^(d)	USD	3.625%	01/10/2031	2,343,029	0.15
	Mattel, Inc. ^(d)	USD	3.375%	01/04/2026	1,683,672	0.10
	Mattel, Inc. (d)	USD	5.875%	15/12/2027	1,071,326	0.07
4,955,000	Mattel, Inc. (d)	USD	3.750%	01/04/2029	4,328,490	0.27
	Mauser Packaging Solutions Holding Co. (d)	USD	7.875%	15/08/2026	4,218,129	0.26
3,781,000	Medline Borrower LP ^(d)	USD	3.875%	01/04/2029	3,260,848	0.20
2,516,000	Medline Borrower LP ^(d)	USD	5.250%	01/10/2029	2,153,419	0.13
4,333,000	Minerals Technologies, Inc.(d)	USD	5.000%	01/07/2028	4,009,758	0.25
3,767,000	Moog, Inc. ^(d)	USD	4.250%	15/12/2027	3,530,169	0.22
+ 5,666,000	MPH Acquisition Holdings LLC ^(d)	USD	5.750%	01/11/2028	4,062,635	0.25
2,063,000	MSCI, Inc. (d)	USD	3.625%	01/09/2030	1,775,480	0.11
	Mueller Water Products, Inc. (d)	USD	4.000%	15/06/2029	3,617,928	0.23
	Murphy Oil USA, Inc. (d)	USD	3.750%	15/02/2031	3,413,441	0.21
	Nabors Industries, Inc. (d)	USD	7.375%	15/05/2027	6,061,641	0.38
	NESCO Holdings II, Inc. (d)	USD	5.500%	15/04/2029	4,519,854	0.28
	Newfold Digital Holdings Group, Inc. (d)	USD	6.000%	15/02/2029	3,304,262	0.21
	NFP Corp. (d)	USD	6.875%	15/08/2028	2,316,324	0.14
	Nissan Motor Acceptance Co. LLC ^(d)	USD				0.14
			2.000%	09/03/2026	2,343,666	
	Noble Finance II LLC ^(d)	USD	8.000%	15/04/2030	2,667,131	0.17
	Northern Oil and Gas, Inc. (d)	USD	8.750%	15/06/2031	3,899,155	0.24
	Olympus Water US Holding Corp.(d)	USD	4.250%	01/10/2028	4,500,816	0.28
	Olympus Water US Holding Corp. (d)	USD	9.750%	15/11/2028	3,952,714	0.25
	Olympus Water US Holding Corp. (d)	USD	6.250%	01/10/2029	402,148	0.03
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(d)	USD	4.125%	30/04/2028	5,777,324	0.36
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(d)	USD	5.125%	30/04/2031	5,603,145	0.35
	Outfront Media Capital LLC / Outfront Media Capital Corp. (d)	USD	4.250%	15/01/2029	2,507,998	0.16
	Outfront Media Capital LLC / Outfront Media Capital Corp. (d)	USD	4.625%	15/03/2030	2,686,181	0.17
	Owens-Brockway Glass Container, Inc. (d)	USD	6.625%	13/05/2027	3,018,926	0.19
3,170,000	Penn Entertainment, Inc. (d)	USD	5.625%	15/01/2027	2,980,529	0.19
2,811,000	PennyMac Financial Services, Inc. (d)	USD	4.250%	15/02/2029	2,266,369	0.14
	PennyMac Financial Services, Inc. (d)	USD	5.750%	15/09/2031	1,633,203	0.10
	Penske Truck Leasing Co. LP / PTL Finance Corp. (d)	USD	5.550%	01/05/2028	2,285,368	0.14
	Performance Food Group, Inc. (d)	USD	4.250%	01/08/2029	5,975,684	0.37
5,5,500	and the second s	555	20070	2 00,2020	-,-,0,004	0.07

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Cont	·					
Jnited States – (Heb	6.0750/	04/04/2027	0.040.000	0.15
	Permian Resources Operating LLC ^(d) Pike Corp. ^(d)	USD USD	6.875% 5.500%	01/04/2027 01/09/2028	2,348,820 3,432,442	0.15 0.21
	Polar US Borrower LLC / Schenectady International Group, Inc. (d)	USD	6.750%	15/05/2026	1,537,544	0.10
	Post Holdings, Inc. (d)	USD	5.750%	01/03/2027	2,434,658	0.15
	Post Holdings, Inc. (d)	USD	5.625%	15/01/2028	7,105,465	0.44
724,000	Post Holdings, Inc. (d)	USD	4.625%	15/04/2030	635,853	0.04
	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp. (d)	USD	5.625%	01/09/2029	3,305,685	0.21
	Prime Security Services Borrower LLC ^(d)	USD	6.250%	15/01/2028	2,030,981	0.13
	Prime Security Services Borrower LLC / Prime Finance, Inc. (d)	USD	5.250%	15/04/2024	1,602,161	0.10
	Prime Security Services Borrower LLC / Prime Finance, Inc. (d)	USD	3.375%	31/08/2027	3,740,919	0.23
	Primo Water Holdings, Inc. (d) PROG Holdings, Inc. (d)	USD USD	4.375% 6.000%	30/04/2029 15/11/2029	3,230,134 4,560,540	0.20 0.28
	Rand Parent LLC ^(d)	USD	8.500%	15/02/2030	2,927,891	0.18
565,000		USD	4.750%	15/02/2030	514,726	0.03
	Regal Rexnord Corp. (d)	USD	6.050%	15/02/2026	2,367,434	0.15
4,160,000		USD	9.750%	01/12/2026	3,124,950	0.19
2,790,000	Resideo Funding, Inc. (d)	USD	4.000%	01/09/2029	2,367,287	0.15
	ROBLOX Corp. (d)	USD	3.875%	01/05/2030	3,433,683	0.21
	Roller Bearing Co. of America, Inc. (d)	USD	4.375%	15/10/2029	3,128,670	0.19
620,000		USD	3.875%	15/01/2029	478,975	0.03
	SeaWorld Parks & Entertainment, Inc. (d)	USD	5.250%	15/08/2029	5,704,248	0.36
) Sensata Technologies, Inc. ^(d)) Sinclair Television Group, Inc. ^(d)	USD USD	4.375% 4.125%	15/02/2030 01/12/2030	3,725,662 2,480,968	0.23 0.15
	Sirius XM Radio, Inc. (d)	USD	5.000%	01/08/2027	2,460,966	0.13
	Sirius XM Radio, Inc. (d)	USD	4.000%	15/07/2028	1,125,051	0.07
	Sirius XM Radio, Inc. (d)	USD	4.125%	01/07/2030	3,062,313	0.19
	Smyrna Ready Mix Concrete LLC ^(d)	USD	6.000%	01/11/2028	7,511,777	0.47
	Sonic Automotive, Inc. (d)	USD	4.625%	15/11/2029	3,841,204	0.24
	Sonic Automotive, Inc. (d)	USD	4.875%	15/11/2031	1,918,499	0.12
	Spirit AeroSystems, Inc. (d)	USD	7.500%	15/04/2025	3,346,245	0.21
	SRS Distribution, Inc. (d)	USD	6.125%	01/07/2029	2,950,558	0.18
) SS&C Technologies, Inc. (d)	USD	5.500%	30/09/2027	2,153,457	0.13
	Standard Industries, Inc. (d)	USD USD	5.000%	15/02/2027	2,040,977	0.13
	Standard Industries, Inc. (d) Staples, Inc. (d) Staples, Inc. (d)	USD	4.750% 7.500%	15/01/2028 15/04/2026	1,437,812 4,471,950	0.08
	Staples, Inc. (d)	USD	10.750%	15/04/2027	1,696,288	0.20
	Suburban Propane Partners LP / Suburban Energy Finance Corp. (d)	USD	5.000%	01/06/2031	4,865,192	0.30
	Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (d)(g)	USD	9.000%	15/10/2026	2,401,048	0.15
	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (d)	USD	7.500%	01/10/2025	2,539,621	0.16
1,002,000		USD	4.750%	15/03/2026	956,619	0.06
2,380,000		USD	6.750%	15/05/2031	2,381,714	0.15
	Thor Industries, Inc. (d)	USD	4.000%	15/10/2029	5,245,627	0.33
2,715,000	(-0)	USD	6.875%	01/02/2026	2,528,072	0.16
1,861,000) Travel & Leisure Co. ^(d)) Travel & Leisure Co. ^(d)	USD	6.625%	31/07/2026	1,848,829	0.12 0.24
3,330,000		USD USD	4.500% 4.125%	01/12/2029 15/04/2029	3,835,978 2,948,415	0.24
	Triumph Group, Inc. ^(d)	USD	9.000%	15/03/2028	3,962,245	0.25
	Tronox, Inc. (d)	USD	4.625%	15/03/2029	4,120,504	0.26
	Uber Technologies, Inc. (d)	USD	7.500%	15/05/2025	5,871,030	0.37
2,739,000	United Airlines, Inc. (d)	USD	4.375%	15/04/2026	2,599,119	0.16
	United Rentals North America, Inc. (d)	USD	6.000%	15/12/2029	1,955,430	0.12
	Uniti Group LP / Uniti Group Finance, Inc. / CSL Capital LLC ^(d)	USD	10.500%	15/02/2028	2,304,320	0.14
	Univar Solutions USA, Inc. (d)	USD	5.125%	01/12/2027	2,493,406	0.16
	Urban One, Inc. (d)	USD	7.375%	01/02/2028	8,947,531	0.56
	US Foods, Inc. (d)	USD	4.750%	15/02/2029	3,081,147	0.19
) Valvoline, Inc. ^(d)) Valvoline, Inc. ^(d)	USD	4.250%	15/02/2030	2,823,447	0.18
	Venture Global Calcasieu Pass LLC ^(d)	USD USD	3.625% 4.125%	15/06/2031 15/08/2031	5,466,329 2,368,410	0.34 0.15
	Venture Global LNG, Inc. ^(d)	USD	8.125%	01/06/2028	3,751,360	0.13
	Vertice Global ENG, Inc. (d)	USD	4.125%	15/11/2028	5,176,706	0.23
2,745,000	· · ·	USD	9.000%	15/02/2030	2,064,240	0.13
	Virtusa Corp. (d)	USD	7.125%	15/12/2028	2,319,098	0.14
	WESCO Distribution, Inc. (d)	USD	7.125%	15/06/2025	2,568,751	0.16
	WMG Acquisition Corp. (d)	USD	3.750%	01/12/2029	1,720,907	0.11
	WMG Acquisition Corp. (d)	USD	3.000%	15/02/2031	2,984,705	0.19
	WR Grace Holdings LLC ^(d)	USD	4.875%	15/06/2027	2,353,588	0.15
	WR Grace Holdings LLC ^(d)	USD	5.625%	15/08/2029	1,512,775	0.09
	WR Grace Holdings LLC ^(d)	USD	7.375%	01/03/2031	2,871,616	0.18
	Wyndham Destinations, Inc. (d)	USD	4.625%	01/03/2030	1,998,362	0.12
	XPO Escrow Sub LLC ^(d)	USD	7.500% 6.875%	15/11/2027	2,499,474	0.16
1.825.000) ZF North America Capital, Inc. ^(d)	USD	6.875%	14/04/2028	1,828,851	0.11

Marting Mar							% of	
State Stat	Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)		Shareholders'	
S.78,000 Zerr Davis Inc. III 3.885,000 Zerr Davis Inc. III 3.885,000 Zerr Davis Inc. III 2.000,000 Zerr Davis Inc. III 2.00								
3,85000 3,0000 1,000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,0000000 1,00000000 1,0000000000				4.0050/	45/40/0000	4 000 057	0.04	
TOTAL BOND								
Total policy Security Description Security Security Description Security Security Security Description Security Securi	3,003,000	Zoominio reciniologies ELC / Zoominio i mance Corp.	03D	3.07376	01/02/2029			
Coat USD 1,070,165,369 Currency Interest Rate September	TOTAL BONDS					720,434,344	45.24	
Material Material		565,969)				946,122,342	58.92	
Moding Security Description Security De						Market Value		
March Mar	Holdings	Security Description	Currency	Interest Rate		USD		
8.9.00 Bank of America Corp.—Series NN USD 4.375% 1,944,560 0.11 TOTAL PREFERED STOCKS (cost USD 2.2256,000)	Preferred Stock	s – 0.11%						
TOTAL PREFERRED STOCKS								
Coast USD 2,225,000 1,100 1,200 1,000		·	USD	4.375%		1,694,560	0.11	
Cost USD 1,072,790,969 Currency Interest Rate Intere						1,694,560	0.11	
Market Value Mar						0.47.846.000	50.02	
National Property Security Description Currency	(cost USD 1,072,	790,909)				947,816,902	59.03	
Note				(-)	(h.)		Shareholders'	
Note	Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity	
Cayman Islands 380,000 Transocean, Inc. (6) USD 8,750% 15(0)2/203 359,984 0.00 Luxembourg 1,1465,000 Intelest Jackson Holdings SA ^(h) USD 8,50% 15(10)/2024 0.00 0.00 United States USD 6,625% 01/05/2028 2,124,616 0.00 United States USD 6,625% 01/05/2028 2,124,616 0.00 United States USD 6,625% 01/05/2028 3,365,000 Aneaton Aliflines, Inc. (6) USD 6,625% 01/05/2028 3,365,000 Aneaton Aliflines, Inc. (6) USD 6,625% 01/05/2028 3,365,000 Aneaton Aliflines, Inc. (6) USD 1,650,000 Aneaton Aliflines, Inc. (6) USD 1,650,000 <th colspa<="" td=""><td></td><td>able Securities</td><td></td><td></td><td></td><td></td><td></td></th>	<td></td> <td>able Securities</td> <td></td> <td></td> <td></td> <td></td> <td></td>		able Securities					
Security Description Security Description								
11,465,000 Intelsat Jackson Holdings SA ^(h) USD 8.500% 15/07/2025 0 0.00		Transocean, Inc. (d)	USD	8.750%	15/02/2030	359,964	0.02	
Page	Luxembourg							
United States				8.500%	15/10/2024		0.00	
Usb	22,165,000	Intelsat Jackson Holdings SA ⁽ⁿ⁾	USD	9.750%	15/07/2025			
\$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \						0	0.00	
3,615,000 American Airlines, Inc. (a)		About DR Holdings LLC(d)	HeD	6 6259/	01/05/2029	2 124 616	0.12	
3,505,000 Beacon Roofing Supply, Inc. (d) USD 4,125% 15/05/2029 3,041,358 0.19 3,305,000 CNX Resources Corp. (d) USD 5,875% 15/01/2031 3,196,431 0.29 0.23 5,569,000 DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) USD 5,875% 15/08/2027 3,740,289 0.23 5,569,000 Director Financing LLC / JFIN Co-Issuer Corp. (d) USD 5,875% 15/08/2028 4,541,519 0.28 1,795,000 Matdor Resources Co. (d) USD 6,875% 15/04/2028 4,541,519 0.28 1,795,000 Matdor Resources Co. (d) USD 4,125% 01/07/2029 2,159,210 0.14 5,200,000 Science Applications International Corp. (d) USD 4,125% 01/07/2029 2,159,210 0.14 5,200,000 Science Applications International Corp. (d) USD 7,625% 01/04/2028 4,853,316 0.30 0,595,000 Solaris Midstream Holdings LLC (d) USD 7,625% 01/04/2028 4,853,316 0.30 0,595,000 0,504rs Midstream Holdings LLC (d) USD 3,500% 01/03/2029 3,513,443 0.22								
3,305,000 CNX Resources Corp. (a)								
A								
S,569,000 defferies Finance LLC / JFIN Co-Issuer Corp. (d) USD 5,000% 15/08/2028 4,541,519 0.28 1,795,000 Matador Resources Co. (d) USD 6,875% 15/04/2028 1,784,679 0.11 2,665,000 Penn National Gaming, Inc. (d) USD 4,125% 01/07/2029 2,159,210 0.14 5,200,000 Science Applications International Corp. (d) USD 4,875% 01/04/2028 4,853,316 0.30 6,595,000 Solaris Midstream Holdings LLC (d) USD USD 7,625% 01/04/2026 6,394,314 0.40 4,060,000 TriNet Group, Inc. (d) USD 3,500% 01/03/2029 3,513,443 0.22								
1,795,000 Matador Resources Co.(a) USD 6.875% 15/04/2028 1,784,679 0.11 2,665,000 Penn National Gaming, Inc.(a) USD 4.125% 01/07/2029 2,159,210 0.14 5,200,000 Science Applications International Corp.(a) USD 4.875% 01/04/2028 4,853,316 0.30 6,595,000 Solaris Midstream Holdings LLC(a) USD 7.625% 01/04/2026 6,394,314 0.40 4,060,000 TriNet Group, Inc.(a) USD 3.500% 01/03/2029 3,513,443 0.22 38,888,115 2,42 TOTAL BONDS (cost USD 42,632,082) 39,248,079 2.44								
Signature Sig			USD				0.11	
Solaria Midstream Holdings LLC ^(d)	2,665,000	Penn National Gaming, Inc.(d)	USD	4.125%	01/07/2029	2,159,210	0.14	
4,060,000 TriNet Group, Inc.(d) USD 3.500% 01/03/2029 3,513,443 0.22 38,888,115 2.42 TOTAL BONDS (cost USD 42,632,082) 39,248,079 2.44 Holdings Security Description Stocks - 0.12% Luxembourg 10,098,000 Reorganized Isa SA ^(h) 0 0.00 United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd.(h) 1,616,478 0.10 TOTAL COMMON STOCKS	5,200,000	Science Applications International Corp. (d)	USD	4.875%	01/04/2028	4,853,316	0.30	
TOTAL BONDS (cost USD 42,632,082) 39,248,079 2.44 39,248,079 2.44 39,248,079 39,24	6,595,000	Solaris Midstream Holdings LLC ^(d)	USD	7.625%	01/04/2026	6,394,314	0.40	
TOTAL BONDS (cost USD 42,632,082) 39,248,079 2.44	4,060,000	TriNet Group, Inc. (d)	USD	3.500%	01/03/2029	3,513,443	0.22	
(cost USD 42,632,082) 39,248,079 2.44 Holdings Security Description % of Shareholders' Equity Common Stocks - 0.12% Luxembourg 10,098,000 Reorganized Isa SA ^(h) 0 0.00 United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd. ^(h) 1,616,478 0.10 TOTAL COMMON STOCKS						38,888,115	2.42	
Holdings Security Description Market Value USD Shareholders' Equity Common Stocks - 0.12% Luxembourg 10,098,000 Reorganized Isa SA ^(h) 30.00 United Kingdom 28,125 Holdco New Ord 239,360 30.02 United States 27,765 Valaris Ltd. ^(h) 1,616,478 30.10 TOTAL COMMON STOCKS		2,082)				39,248,079	2.44	
Holdings Security Description Equity Common Stocks - 0.12% Luxembourg 10,098,000 Reorganized Isa SA ^(h) 0 0.00 United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd. ^(h) 1,616,478 0.10 TOTAL COMMON STOCKS							% of	
Luxembourg 10,098,000 Reorganized Isa SA ^(h) 0 0.00 United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd. (h) 1,616,478 0.10 TOTAL COMMON STOCKS	Holdings	Security Description						
10,098,000 Reorganized Isa SA ^(h) 0 0.00 United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd. (h) 1,616,478 0.10 TOTAL COMMON STOCKS	Common Stock	s – 0.12%						
United Kingdom 28,125 Holdco New Ord 239,360 0.02 United States 27,765 Valaris Ltd.(h) 1,616,478 0.10 TOTAL COMMON STOCKS		Reorganized Isa SA ^(h)				0	0.00	
United States 27,765 Valaris Ltd. ^(h) 1,616,478 0.10 TOTAL COMMON STOCKS	United Kingdom	· ·						
TOTAL COMMON STOCKS	United States					239,300		
						1,616,478	0.10	
						1,855,838	0.12	

Holdings	Security Description					Market Value USD	% o Shareholders Equity
Rights - 0.02	2%						
Luxembourg 67,3	12 Intelsat Jackson Holding	gs SA				401,062	0.02
TOTAL RIGHT (cost USD nil)						401,062	0.02
TOTAL OTHE	R TRANSFERABLE SECUR 572,282)	RITIES				41,504,979	2.5
	UE OF INVESTMENTS EXC	LUDING DERIVATIVES			1.1	557,674,888	97.0
·	tracts – (0.03%)				1,,	337,074,000	37.0
	(0.0070)				Commitment	Unrealised	% o
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders Equity
(7)	EUR	do 20VB Euturos 08/06/202	9	Chart	(4.020.204)	0.652	0.00
(7) (94)	German Federal Republic Bond German Federal Republic Bond			Short Short	(1,029,204) (11,837,459)	9,652 36,955	0.00
					(12,866,663)	46,607	0.00
	USD						
. ,	US Treasury Notes 2YR Future			Short	(7,619,109)	6,937	0.00
10	US Treasury Notes 5YR Future			Long	1,090,703	5,006	0.00
63 1	US Treasury Ultra Long Bond F US Treasury Ultra Long Bond F			Long Long	8,583,750 136,250	97,859 2,063	0.0
	oo nedddi'y chia Eong Bond i	444100 20/00/2020			2,191,594	111,865	0.01
UNREALISED	GAIN ON FUTURES CONT	RACTS			2,101,004	158,472	0.01
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
	EUR						
. ,	Euro OAT Futures 08/06/2023		^	Short	(1,251,285)	(21,697)	(0.00
(100)	German Federal Republic Bon	ds 10YR Futures 08/06/202	3	Short	(14,490,432)	(119,780)	(0.01
					(15,741,717)	(141,477)	(0.01)
(22)	USD US Treasury Long Bond Future	es 20/09/2023		Short	(2,816,000)	(32,332)	(0.00
(8)	US Treasury Long Bond Future			Short	(1,024,000)	(9,813)	(0.00
(137)	US Treasury Notes 10YR Futu	res 20/09/2023		Short	(15,675,797)	(81,533)	(0.01
	US Treasury Notes 10YR Futu			Short	(8,696,062)	(27,313)	(0.00
	US Treasury Notes 2YR Future			Long	83,398,360	(86,440)	(0.01
(146) (191)	US Treasury Notes 5YR Future US Treasury Ultra Long Notes			Short Short	(15,924,266) (22,976,703)	(80,984) (177,657)	(0.00 (0.01
(12)	US Treasury Ultra Long Notes			Short	(1,443,563)	(10,313)	(0.00
				_	14,841,969	(506,385)	(0.03
UNREALISED	LOSS ON FUTURES CONT	RACTS				(647,862)	(0.04
Forward Cur	rency Contracts – 0.09%						
	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
USD USD	53,630,857 16,241,895	EUR GBP	48,907,918 12,969,134		26/06/2023 08/08/2023	1,335,582 166,389	0.08
	GAIN ON FORWARD CURI		· · ·			1,501,971	0.09
						Unrealised	% o
Curronce	Amount	Currency	Amount		Maturity	Loss	Shareholders
Currency	Bought	Currency	Sold		Date	USD (44.220)	Equity
EUR —————	2,524,510	USD	2,713,687		26/06/2023	(14,329)	(0.00
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS				(14,329)	(0.00

Share Class Specific Forward Currency Contracts – (2.19%)	%)	
A	Amount	

Currency	Amount Bought	Currency	Amount Sold			Matur Di	Unrealised ity Gain ate USD	% of Shareholders Equity
USD	110,454	AUD	164,040			06/06/20	123 4,157	0.0
USD	25,987,497	JPY	3,453,144,482			07/06/20	1,333,022	0.09
USD	887,286	CHF	790,370			16/06/20	123 19,884	0.00
USD	21,368,283	EUR	19,503,983			26/06/20	23 513,460	0.02
USD	6,507	SGD	8,618			20/07/20	23 131	0.00
USD	235,312	GBP	189,686			08/08/20	23 191	0.00
USD	31,961	SEK	339,860			17/08/20	23 568	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRA	ACTS HELD FOR HEDGING PURPOS	ES			1,871,413	0.11
	Amount		Amount			Matur	Unrealised ity Loss	% o
Currency	Bought	Currency	Sold				ate USD	Equity
AUD	3,907,477	USD	2,585,412			06/06/20	23 (53,394)	(0.00)
JPY	65,178,438,226	USD	491,870,319			07/06/20	23 (26,514,705)	(1.64
CHF	3,221,585	USD	3,538,588			16/06/20	23 (3,021)	(0.00)
EUR	402,295,365	USD	440,201,271			26/06/20	23 (10,042,983)	(0.62)
SGD	761,607	USD	572,001			20/07/20	23 (8,523)	(0.00)
GBP	14,370,830	USD	18,003,123			08/08/20	23 (190,185)	(0.02)
SEK	90,697,047	USD	8,523,850			17/08/20	(146,204)	(0.02)
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTR	ACTS HELD FOR HEDGING PURPOS	SES			(36,959,015)	(2.30)
Options – 0.02%						Unrealised		% of
Holdings	Security Description		Maturity Date	Strike Price		Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Option	s						
7 000 000	USD	0 "	F : 00/07/0000	0 0.40		(000 000)	7.000	0.00
7,200,000	Call 12 month SOFR	•	Expires 28/07/2023	Strike 2.40		(233,968)	7,232	0.00
7,590,000	Put 12 month SOFR	•	Expires 23/08/2023	Strike 2.80		106,498	380,531	0.02
7,590,000	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 2.96		6,929	302,408	0.02
						(120,541)	690,171	0.04
TOTAL PURCHASE (cost USD 810,712)							690,171	0.04
	Written Options USD							
(7,200,000)	Call 12 month SOFR	Swaption	Expires 28/07/2023	Strike 1.75		89,073	(927)	(0.00)
(7,200,000)	Call 12 month SOFR	Swaption	Expires 28/07/2023	Strike 2.08		148,611	(2,589)	(0.00)
(7,590,000)	Put 12 month SOFR	Swaption	Expires 23/08/2023	Strike 3.23		(14,241)	(183,426)	(0.01)
(7,590,000)	Put 12 month SOFR	Swaption	Expires 23/08/2023	Strike 3.66		38,458	(66,390)	(0.00)
(7,590,000)	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 3.41		49,529	(131,571)	(0.01)
(7,590,000)	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 3.85		69,976	(44,403)	(0.00)
						381,406	(429,306)	(0.02)
TOTAL WRITTEN O							(429,306)	(0.02)
(260,865	0.02
TOTAL OPTIONS (cost USD 0)								
TOTAL OPTIONS (cost USD 0)	- 0.14%							
TOTAL OPTIONS (cost USD 0)	- 0.14%						Unrealised	% of
TOTAL OPTIONS (cost USD 0)	- 0.14%						Unrealised Gain	% of Shareholders
TOTAL OPTIONS (cost USD 0) Swap Contracts – Net Local	- 0.14% Pay		Receive		Currency	Maturity Date		Shareholders'
TOTAL OPTIONS (cost USD 0) Swap Contracts - Net Local Notional Amount	Pay Interest Rate Swaps					<u> </u>	Gain USD	Shareholders' Equity
TOTAL OPTIONS (cost USD 0) Swap Contracts – Net Local Notional	Pay	th SOFR)	Receive Fixed 3.350% Floating (USD 1 month SOFR)		Currency USD USD	Maturity Date 06/10/2027 06/10/2035	Gain	

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
54,513,550	Credit Default Swaps Floating (The Markit CDX North America High Yield 34 Version 1 Index)	Fixed 5.000%	USD	20/06/2025	2,034,385	0.13
UNREALISED GAIN ON CREDIT DEFAULT SWAPS 2,034,385						0.13
TOTAL UNREALISED GAIN ON SWAP CONTRACTS 2,221,550					0.14	
MARKET VALUE OF INVESTMENTS (cost USD 1,760,158,790) 1,526,067,95				1,526,067,953	95.04	
OTHER ASSETS A	ND LIABILITIES				79,586,312	4.96
SHAREHOLDERS' EQUITY 1,605,654,265						100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments evaluating derivatives (cost USD 1.760.158.700)					1 557 674 888	

TOTAL INVESTMENTS	Market Value USD	Shareholders' Equity
Total Investments excluding derivatives (cost USD 1,760,158,790)	1,557,674,888	97.01
Unrealised gain on futures contracts	158,472	0.01
Unrealised loss on futures contracts	(647,862)	(0.04)
Unrealised gain on forward currency contracts	1,501,971	0.09
Unrealised loss on forward currency contracts	(14,329)	(0.00)
Unrealised gain on forward currency contracts held for hedging purposes	1,871,413	0.11
Unrealised loss on forward currency contracts held for hedging purposes	(36,959,015)	(2.30)
Market value of purchased options (cost USD 810,712)	690,171	0.04
Market value of written options (cost USD (810,712))	(429,306)	(0.02)
Unrealised gain on swap contracts	2,221,550	0.14
Other Assets and Liabilities	79,586,312	4.96
Shareholders' Equity	1,605,654,265	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, JP Morgan 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 Citibank NA, Deutsche Bank AG and JP Morgan Chase Bank NA.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.13% of the NAV.

- ⁺ A portion of these securities were on loan at 31 May 2023. See Note 6.
- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) A related party to Goldman Sachs Funds.
- $^{(f)}$ The yield for this fund as at 31 May 2023 was 5.133%.
- (9) This security has a step up coupon which moves to the second rate at a set date in the future.
- (h) Valuation of this security is determined by the Valuer. See Note 4.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 11.10%	6					
United States	United States Treasury Bill	USD	5.408%	16/11/2023	10,342,195	7.35
	United States Treasury Bill	USD	4.974%	25/01/2024	5,278,315	3.75
					15,620,510	11.10
TOTAL BONDS						
(cost USD 15,637	7,406)				15,620,510	11.10
					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds –	0.01%					
Ireland 10,199	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	on Class) ^{(c)(d)}			10,199	0.01
TOTAL MUTUAL	<u> </u>	,				
(cost USD 10,199					10,199	0.01
TOTAL TRANSFE (cost USD 15,647	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 7.605)	LISTING			15,630,709	11.11
.,,	, ,				.,,	% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
	t Backed Obligations – 14.81%					
United States	- (-, , , , , , , , , , , , , , , , , ,					
	Federal Home Loan Mortgage Corp. (FHLMC) ^(e)	USD	3.735%	25/08/2029	786,718	0.56
	Federal Home Loan Mortgage Corp. (FHLMC) ^(e) Federal Home Loan Mortgage Corp. (FHLMC) ^(e)	USD USD	7.638% 7.488%	25/03/2030	802,190	0.57 0.93
	Federal Home Loan Mortgage Corp. (FHLMC) ^(e)	USD	7.438%	25/04/2030 25/09/2030	1,304,943 895,436	0.93
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	7.223%	25/08/2033	480,103	0.04
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	7.023%	25/12/2033	57,694	0.04
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	8.023%	25/01/2034	388,084	0.28
	Federal Home Loan Mortgage Corp. (FHLMC)(e)(f)	USD	8.373%	25/10/2041	225,246	0.16
123,377	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	5.973%	25/01/2042	121,525	0.09
460,000	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	8.473%	25/03/2042	469,430	0.33
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	6.973%	25/04/2042	451,797	0.32
240,000	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	8.973%	25/07/2042	246,619	0.18
	Federal Home Loan Mortgage Corp. (FHLMC) ^(e)	USD	6.988%	25/09/2049	405,267	0.29
	Federal Home Loan Mortgage Corp. (FHLMC)(e)(f)	USD	7.838%	25/10/2049	253,375	0.18
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)} Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	7.038%	25/01/2050	162,120	0.12
	Federal Home Loan Mortgage Corp. (FHLMC) (e)(f)	USD USD	8.238% 11.138%	25/03/2050 25/08/2050	763,158 1,021,192	0.54 0.73
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	10.388%	25/09/2050	905,192	0.64
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	9.773%	25/10/2050	2,318,553	1.65
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	7.573%	25/11/2050	32,863	0.02
716,000	Federal Home Loan Mortgage Corp. (FHLMC)(e)(f)	USD	8.973%	25/11/2050	736,743	0.52
831,481	Federal Home Loan Mortgage Corp. (FHLMC)(e)(f)	USD	6.773%	25/01/2051	829,847	0.59
2,100,000	Federal Home Loan Mortgage Corp. (FHLMC)(E)(T)	USD	7.623%	25/01/2051	2,016,500	1.43
	Federal National Mortgage Association (FNMA)(e)	USD	9.488%	25/05/2029	213,606	0.15
	Federal National Mortgage Association (FNMA)(e)	USD	6.388%	25/07/2029	434,336	0.31
	Federal National Mortgage Association (FNMA) ^(e) Federal National Mortgage Association (FNMA) ^(e)	USD USD	6.138% 9.138%	25/05/2030 25/05/2030	1,115,887 1,561,722	0.79
	Federal National Mortgage Association (FNMA) ^(e)	USD	5.988%	25/05/2030	1,561,722	1.11 0.07
	Federal National Mortgage Association (FNMA) ^(e)	USD	7.388%	25/07/2030	100,631	0.07
	Federal National Mortgage Association (FMMA) ^(e)	USD	7.388%	25/07/2030	432,593	0.31
	Federal National Mortgage Association (FNMA) ^(e)	USD	7.488%	25/01/2031	620,796	0.44
	Federal National Mortgage Association (FNMA)(e)(f)	USD	6.973%	25/11/2041	260,308	0.18
	Federal National Mortgage Association (FNMA) ^{(e)(f)}	USD	8.273%	25/11/2041	204,700	0.15
115,000	Federal National Mortgage Association (FNMA) ^{(e)(f)}	USD	10.223%	25/03/2042	118,535	0.08
TOTAL ACENCIE	ES ASSET BACKED OBLIGATIONS				20,842,931	14.81
(cost USD 20,604					20,842,931	14.81
	Asset Backed Obligations – 72.65%					
Belgium 500,000	OHA Credit Funding 14 Ltd. 2023-14A Class D ^{(e)(f)}	USD	9.976%	20/04/2036	500,764	0.36
	-				•	

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
Belgium – (Contir						
	OHA Credit Funding 14 Ltd. 2023-14A Class E ^{(e)(f)}	USD	12.976%	20/04/2036	1,972,014	1.40
1,000,000	OHA Credit Funding 15 Ltd. 2023-15A Class C ^{(e)(f)}	USD	8.219%	20/04/2035	999,550	2.47
Bermuda					3,472,328	2.41
	RR 25 Ltd. 2023-25A Class D ^{(e)(f)}	USD	12.943%	15/04/2036	2,970,084	2.11
Ireland						
		EUR	4.827%	15/07/2032	2,063,857	1.47
1,000,000	Ares European CLO VIII DAC 8A Class BR ^{(e)(f)} Avoca CLO XIII DAC 13X Class B1RR ^(e)	EUR EUR	4.777% 4.827%	17/04/2032 15/04/2034	1,028,060 1,017,884	0.73 0.73
	4.5	EUR	6.177%	15/07/2034	3,849,735	2.74
	Bastille Euro CLO 2020-3 DAC Class A ^(e)	EUR	4.327%	15/01/2034	3,130,613	2.22
	BlueMountain Fuji Eur CLO V DAC 5X Class D(e)	EUR	7.027%	15/01/2033	1,288,980	0.92
	Carlyle Global Market Strategies Euro CLO 2022-5X DAC Class A2A ^(e)	EUR	7.011%	25/10/2035	1,203,637	0.86
	Carlyle Global Market Strategies Euro CLO 2022-5X DAC Class B ^(e)	EUR	8.011%	25/10/2035	942,217	0.67
	CIFC European Funding CLO I DAC 1X Class B1R ^(e) Clarinda Park CLO DAC 1X Class A2RR ^(e)	EUR	4.877%	15/07/2032	1,537,438	1.09
2,000,000	CVC Cordatus Loan Fund VIII DAC 8X Class A1RR ^(e)	EUR EUR	4.823% 4.027%	15/02/2034 15/07/2034	2,030,812 2,055,561	1.44 1.46
	Fidelity Grand Harbour CLO 2022-1X Designated Activity Co. Class D ^(e)	EUR	9.207%	15/10/2034	3,701,405	2.63
2,500,000	GoldenTree Loan Management EUR CLO 5 DAC 5X Class A ^(e)	EUR	4.020%	20/04/2034	2,582,242	1.84
2,250,000		EUR	5.511%	25/10/2034	2,258,308	1.60
	Palmer Square European Loan Funding 2022-3X DAC Class B ^(e)	EUR	6.825%	12/04/2032	1,930,587	1.37
	Penta CLO 11 DAC 2022-11A Class A ^{(e)(f)}	EUR	4.573%	15/11/2034	2,100,951	1.49
, ,	Penta CLO 14 DAC 2023-14A Class D ^{(e)(f)} Penta CLO 6 DAC 2019-6A Class B1R ^{(e)(f)}	EUR EUR	9.717% 4.961%	15/04/2036 25/07/2034	2,139,249 505,178	1.52 0.36
	RRE 1 Loan Management DAC 1X Class A1R ^(e)	EUR	3.997%	15/04/2035	3,111,265	2.21
					38,477,979	27.34
Jersey						
	AB BSL CLO 4 Ltd. 2023-4A Class A ^{(e)(f)}	USD	6.957%	20/04/2036	2,502,898	1.78
	AB BSL CLO 4 Ltd. 2023-4A Class C ^{(e)(f)} Apidos CLO XLV Ltd. 2023-45A Class C ^{(e)(f)}	USD	8.307%	20/04/2036	2,001,642	1.42
	Bain Capital Credit CLO Ltd. 2023-1A Class C ⁽⁻⁾	USD USD	8.464% 9.643%	26/04/2036 16/04/2036	999,535 2,982,702	0.71 2.12
	CarVal CLO VII-C Ltd. 2023-1A Class D ^{(e)(f)}	USD	10.483%	20/01/2035	1,848,607	1.31
	CarVal CLO VII-C Ltd. 2023-1A Class E ^{(e)(f)}	USD	13.273%	20/01/2035	1,982,540	1.41
	Invesco US CLO Ltd. 2023-2A Class C ^{(e)(f)}	USD	7.856%	21/04/2036	1,395,958	0.99
	Oaktree CLO 2023-1A Ltd. Class D ^{(e)(f)}	USD	10.111%	15/04/2036	1,989,410	1.41
	Oaktree CLO 2023-1A Ltd. Class E ^{(e)(f)} OCP CLO 2023-26A Ltd. Class D ^{(e)(f)}	USD	13.341%	15/04/2036	1,566,088	1.11
	OCP CLO 2023-26A Ltd. Class D(A) OCP CLO 2023-26A Ltd. Class E(e)(f)	USD USD	10.079% 12.979%	17/04/2036 17/04/2036	1,007,006 1,969,386	0.72 1.40
	Pikes Peak CLO 12 Ltd. 2023-12A Class C ^{(e)(f)}	USD	8.737%	20/04/2036	2,013,538	1.43
	Pikes Peak CLO 12 Ltd. 2023-12A Class E ^{(e)(f)}	USD	14.087%	20/04/2036	981,188	0.70
4,000,000	Pikes Peak CLO 14 Ltd. 2023-14A Class A1 ^{(e)(f)}	USD	7.010%	20/04/2036	4,003,928	2.85
					27,244,426	19.36
Netherlands	Eurosail 2007-NL1X BV Class A ^(e)	EUR	3.577%	17/04/2040	1,134,989	0.81
	Hill FL 2023-1 BV Class A ^(e)	EUR	3.918%	18/05/2031	963,799	0.68
500,000	Jubilee CLO BV 2019-22X Class D ^(e)	EUR	4.000%	20/11/2031	498,478	0.35
					2,597,266	1.84
United Kingdom	O and M. A. A. D. A. A. A. D. A.	655	7.0056	04/10/0000	4 000 055	
1,000,000	Cardiff Auto Receivables Securitisation 2022-1 PLC Class D ^(e) Jupiter Mortgage No 1 PLC Class D ^(e)	GBP GBP	7.335%	21/10/2028	1,223,657	0.87
664,000	Precise Mortgage Funding 2020-1B PLC Class A1 ^(e)	GBP	6.274% 5.349%	20/07/2060 16/10/2056	810,546 128,046	0.58
	Towd Point Mortgage Funding 2019-Vantage2 PLC 2019-V2X Class A ^(e)	GBP	6.252%	20/02/2054	904,951	0.64
					3,067,200	2.18
United States						
	Alternative Loan Trust 2006-23CB Class 1A6	USD	6.000%	25/08/2036	78,718	0.00
400,000	BAMLL Commercial Mortgage Securities Trust 2018-DSNY Class A ^{(e)(f)} Bank 2018-BNK12 Class AS ^(e)	USD USD	5.958%	15/09/2034	396,132	0.28
	Benchmark Mortgage Trust 2018-B1 Class D ^(f)	USD	4.346% 2.750%	15/05/2061 15/01/2051	178,249 60,770	0.13 0.04
	CHL Mortgage Pass-Through Trust 2006-HYB3 Class 2A1A ^(e)	USD	3.937%	20/05/2036	442,522	0.04
	CHL Mortgage Pass-Through Trust 2007-14 Class A19	USD	6.000%	25/09/2037	616,678	0.4
	Citigroup Commercial Mortgage Trust 2017-P8 Class A4	USD	3.465%	15/09/2050	1,254,732	0.89
	Connecticut Avenue Securities Trust 2018-R07 Class 1M2 ^{(e)(f)}	USD	7.538%	25/04/2031	59,054	0.04
25,085	Connecticut Avenue Securities Trust 2019-R01 Class 2M2 ^{(e)(f)}	USD	7.588%	25/07/2031	25,230	0.02
4 447	Connecticut Avenue Securities Trust 2019-R02 Class 1M2 ^{(e)(f)}	USD	7.438%	25/08/2031	1,423	0.00

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Non-Agencies /	Asset Backed Obligations – (Continued)					
United States – (0						
	Connecticut Avenue Securities Trust 2019-R03 Class 1M2 ^{(e)(f)}	USD	7.288%	25/09/2031	8,059	0.01
	Connecticut Avenue Securities Trust 2020-R01 Class 1M2 ^{(e)(f)}	USD	7.188%	25/01/2040	30,071	0.02
	Connecticut Avenue Securities Trust 2021-R01 Class 1B1 ^{(e)(f)}	USD	8.073%	25/10/2041	517,328	0.37
	Connecticut Avenue Securities Trust 2022-R02 Class 2M2 ^{(e)(f)}	USD	7.973%	25/01/2042	98,744	0.07
	Connecticut Avenue Securities Trust 2022-R03 Class 1B1 ^{(e)(f)} Connecticut Avenue Securities Trust 2022-R05 Class 2B1 ^{(e)(f)}	USD USD	11.223% 9.473%	25/03/2042 25/04/2042	215,327 137,788	0.15 0.10
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(e)(f)}	USD	7.973%	25/04/2042		0.10
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(A) Connecticut Avenue Securities Trust 2022-R08 Class 1M2 ^{(e)(f)}	USD	7.973% 8.573%	25/04/2042	122,291 41,095	0.09
	Educational Funding of the South, Inc. 2011-1 Class A2 ^(e)	USD	5.905%	25/04/2035	681,368	0.03
	GreenPoint Mortgage Funding Trust 2007-AR1 Class 3A2 ^(e)	USD	3.853%	25/02/2037	001,300	0.00
	GSAMP Trust 2007-H1 Class A2C ^(e)	USD	5.738%	25/01/2047	1,309,288	0.93
	IndyMac INDX Mortgage Loan Trust 2005-AR11 Class A4 ^(e)	USD	3.460%	25/08/2035	542,370	0.39
	Invesco US CLO Ltd. 2023-1A Class D ^{(e)(f)}	USD	10.370%	22/04/2035	1,761,407	1.25
	Invesco US CLO Ltd. 2023-1A Class B (e)(f)	USD	13.230%	22/04/2035	996,289	0.71
	Invitation Homes 2018-SFR4 Trust Class A ^{(e)(f)}	USD	6.208%	17/01/2038	2,318,014	1.65
	JP Morgan Alternative Loan Trust 2006-A7 Class 1A1 ^(e)	USD	5.458%	25/12/2036	1,494,667	1.06
	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Class D ^{(e)(f)}	USD	4.505%	15/03/2050	107,725	0.08
	Luminent Mortgage Trust 2007-2 Class 1A2 ^(e)	USD	5.698%	25/05/2037	254,866	0.18
	Mastr Asset Backed Securities Trust 2006-HE5 Class A2 ^(e)	USD	5.338%	25/11/2036	1,463,371	1.04
	Morgan Stanley ABS Capital I, Inc. Trust 2007-NC3 Class A28 ^(e)	USD	5.278%	25/05/2037	2,117,771	1.51
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D ^(f)	USD	3.060%	15/10/2048	75,292	0.05
	Navient Student Loan Trust 2016-5A Class A ^{(e)(f)}	USD	1.368%	25/06/2065	897,528	0.64
	Navient Student Loan Trust 2017-1A Class A3 ^{(e)(f)}	USD	6.288%	26/07/2066	2,102,513	1.49
	Neinet Student Loan Trust 2014-1A Class A ^{(e)(f)}	USD	5.708%	25/09/2041	2,102,313	1.49
	RALI Series 2006-QO7 Trust Class 3A2 ^(e)	USD	5.430%	25/09/2046	400,091	0.28
	STACR Trust 2018-HRP1 Class B2 ^{(e)(f)}	USD	16.888%	25/05/2043	801,268	0.57
	STACK Trust 2016-HRF1 Class B2 (A) STACK Trust 2018-HRF2 Class M3 ^{(e)(f)}	USD				
	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D ^(f)	USD	7.538% 3.250%	25/02/2047 15/01/2060	259,531	0.18 0.28
550,000	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D	03D	3.230%	15/01/2000	398,787	0.26
					24,413,740	17.35
TOTAL NON-AGI (cost USD 103,12	ENCIES ASSET BACKED OBLIGATIONS 20,524)				102,243,023	72.65
TOTAL TRANSFI	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 25,033)				123,085,954	87.46
MARKET VALUE (cost USD 139,37	OF INVESTMENTS EXCLUDING DERIVATIVES 72,638)				138,716,663	98.57
Futures Contra	cts – 0.02%			Commitment	Unrealised	% of
Number of				Market Value	Gain	Shareholders'
Contracts Se	ecurity Description			USD	USD	Equity
	SD S Treasury Notes 10YR Futures 20/09/2023		Long	9,611,438	34,407	0.03
UNREALISED GA	AIN ON FUTURES CONTRACTS				34,407	0.03
Number of Contracts Se	ecurity Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	SD					
39 US	S Treasury Notes 2YR Futures 29/09/2023		Long	8,030,953	(8,285)	(0.01)
UNREALISED LO	DSS ON FUTURES CONTRACTS				(8,285)	(0.01)
Forward Currer	ncy Contracts – 0.73%					
	Amount Amount			Maturit	Unrealised y Gain	% of Shareholders'
Currency	Bought Currency Sold			Dat		Equity
USD	50,086,574 EUR 45,723,834			26/06/202	23 1,195,913	0.85
USD	3,163,504 GBP 2,521,620			08/08/202		0.03
UNREALISED GA	AIN ON FORWARD CURRENCY CONTRACTS				1,233,817	0.88
					,,	

-								
F		d\						
Forward Currency	y Contracts – (Conti	nuea)					Ummaliand	0/ af
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
EUR	7,241,651	USD	7,955,552			26/06/2023	(212,345)	(0.15)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	'S				(212,345)	(0.15)
Share Class Spec	cific Forward Curren	cy Contracts – (0.3	33%)					
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Gain USD	Shareholders' Equity
USD	2,791,834	EUR	2,574,918			26/06/2023	38,578	0.03
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PI	JRPOSES			38,578	0.03
							Unrealised	% of
	Amount	•	Amount			Maturity	Loss	Shareholders'
Currency	Bought	Currency	Sold			Date	USD	Equity
EUR SGD	19,494,601 1,547,079	USD USD	21,328,925 1,162,089			26/06/2023 20/07/2023	(484,131) (17,476)	(0.34) (0.02)
GBP	251,630	USD	315,232			08/08/2023	(3,330)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING P	URPOSES			(504,937)	(0.36)
Swan Cantrasta	(0.249/)							
Swap Contracts - Net Local	- (0.34%)						Unrealised	% of
Notional Amount	Pay		Receive		Currency	Maturity Date	Loss USD	Shareholders' Equity
	Credit Default Swaps	S						
1,800,000	Floating (Markit CMB BBB- 11 Index)	X North America	Fixed 3.000%		USD	18/11/2054	(238,233)	(0.17)
100,000	Floating (The Markit of America BBB- 11 Ind		Fixed 3.000%		USD	18/11/2054	(19,315)	(0.01)
200,000	Floating (The Markit America BBB- 10 Ind	CMBX North	Fixed 3.000%		USD	17/11/2059	(41,202)	(0.03)
500,000	Floating (The Markit of America BBB- 10 Ind	CMBX North	Fixed 3.000%		USD	17/11/2059	(105,597)	(80.0)
500,000	Floating (Markit CMB BBB- 15 Index)	,	Fixed 3.000%		USD	18/11/2064	(69,943)	(0.05)
UNREALISED LOS	S ON CREDIT DEFAU	LT SWAPS					(474,290)	(0.34)
TOTAL UNREALIS	ED LOSS ON SWAP C	ONTRACTS					(474,290)	(0.34)
MARKET VALUE O						1	38,823,608	98.65
OTHER ASSETS A	ND LIABILITIES						1,911,768	1.35
SHAREHOLDERS'	EQUITY					1	40,735,376	100.00
								% of
TOTAL INVESTME	NTS					N	larket Value USD	Shareholders' Equity
	iding derivatives (cost USD	139,372,638)					138,716,663	98.57
Unrealised gain on futu Unrealised loss on futu							34,407 (8,285)	0.03 (0.01)
	vard currency contracts						1,233,817	0.88
Unrealised loss on forw	•						(212,345)	(0.15)
	vard currency contracts hel vard currency contracts hele						38,578 (504,937)	0.03 (0.36)
Unrealised loss on swa	,	a 107 Houging purposes					(474,290)	(0.34)
Other Assets and Liabil							1,911,768	1.35
Shareholders' Equ	ity					1	40,735,376	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, Royal Bank of Canada and State Street Bank & Trust.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.84% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) A related party to Goldman Sachs Funds.
- (d) The yield for this fund as at 31 May 2023 was 5.133%.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2023.
- 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 ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable sec	curities admitted to an official exchange listing					
Austria						
570,000	Austria Government Bond ^(c)	EUR	0.850%	Perp.	256,137	0.11
Belgium 240,000	Belgium Government Bond—Series 87 ^(c)	EUR	0.900%	22/06/2029	231,615	0.10
	Belgium Government Bond—Series 94 ^(c)	EUR	0.350%	22/06/2032	1,836,530	0.76
					2,068,145	0.86
Canada						
	Canada Government Bond Province of Ontario Canada	CAD CAD	2.750% 2.600%	01/12/2048 02/06/2025	692,404 1,078,948	0.28 0.45
1,520,000	Province of Official Carlada	CAD	2.000%	02/00/2025		
					1,771,352	0.73
Chile 720.657.800	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	844,089	0.35
	Bonos de la Tesoreria de la Republica en pesos	CLP	4.500%	01/03/2026	338,185	0.14
1,320,000,000	Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP	4.700%	01/09/2030	1,569,029	0.65
	Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP	6.000%	01/04/2033	964,849	0.40
	Bonos de la Tesoreria de la Republica en pesos ^(c)	CLP	7.000%	01/05/2034	453,143	0.19
85,000,000	Bonos de la Tesoreria de la Republica en pesos	CLP	5.000%	01/03/2035	103,052	0.04
					4,272,347	1.77
6 275 000 000	Colombian TES—Series B	COP	6.250%	26/11/2025	1,298,946	0.54
	Colombian TES—Series B	COP	7.500%	26/08/2026	1.833.933	0.76
	Colombian TES—Series B	COP	5.750%	03/11/2027	1,087,855	0.45
	Colombian TES—Series B	COP	7.750%	18/09/2030	640,656	0.27
14,028,300,000	Colombian TES—Series B	COP	9.250%	28/05/2042	2,685,861	1.11
					7,547,251	3.13
Czech Republic						
	Czech Republic Government Bond—Series 100	CZK	0.250%	10/02/2027	865,197	0.36
	Czech Republic Government Bond—Series 120	CZK	1.250%	14/02/2025	1,391,048	0.58
	Czech Republic Government Bond—Series 125 Czech Republic Government Bond—Series 138	CZK CZK	1.500% 1.750%	24/04/2040 23/06/2032	318,008 1,839,301	0.13 0.76
	Czech Republic Government Bond—Series 94	CZK	0.950%	15/05/2030	1,421,746	0.70
	Czech Republic Government Bond—Series 95	CZK	5.077%	26/06/2026	1,896,230	0.78
					7,731,530	3.20
Denmark						
4,605,000	Denmark Government Bond	DKK	1.750%	15/11/2025	644,452	0.27
Finland 670,000	Finland Government Bond ^(c)	EUR	1.500%	15/09/2032	638,051	0.26
France	Timana Government Bona	Lon	1.00070	10/00/2002		
	Agence Francaise de Developpement EPIC	GBP	1.250%	18/06/2025	916,105	0.38
1,200,000	Agence Francaise de Developpement EPIC	EUR	0.125%	29/09/2031	1,002,374	0.42
	Caisse Centrale du Credit Immobilier de France SA	EUR	3.526%	17/01/2024	417,862	0.17
	Caisse d'Amortissement de la Dette Sociale	EUR	1.500%	25/05/2032	850,809	0.35
	Dexia Credit Local SA	GBP	1.250% 0.250%	21/07/2025	2,623,837 941,267	1.09
	Dexia Credit Local SA France Government Bond OAT	GBP EUR	4.500%	10/12/2026 25/04/2041	540,233	0.39 0.22
,	France Government Bond OAT ^(c)	EUR	2.000%	25/05/2048	276,470	0.11
	France Government Bond OAT ^(c)	EUR	1.750%	25/05/2066	358,112	0.15
					7,927,069	3.28
Hungary						
	Hungary Government Bond—Series 24/C	HUF	2.500%	24/10/2024	169,192	0.07
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	1,320,037	0.55
	Hungary Covernment Bond—Series 30/A	HUF	3.000%	21/08/2030	717,629	0.30
	Hungary Government Bond—Series 32/A Hungary Government Bond—Series 33/A	HUF HUF	4.750% 2.250%	24/11/2032 20/04/2033	1,221,515 92	0.50 0.00
					3,428,465	1.42
Indonesia					<u> </u>	
	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	3,787,567	1.57
	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	552,937	0.23
	Indonesia Treasury Bond—Series FR91	IDR	6.375%	15/04/2032	6,816,392	2.82
33,913,000,000	Indonesia Treasury Bond—Series FR92	IDR	7.125%	15/06/2042	2,358,526	0.98

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Indonesia – (Cont	inued)					
	Indonesia Treasury Bond—Series FR93	IDR	6.375%	15/07/2037	1,563,304	0.65
19,014,000,000	Indonesia Treasury Bond—Series FR97	IDR	7.125%	15/06/2043	1,332,502	0.55
L. L. J					16,411,228	6.80
1,350,000	Ireland Government Bond	EUR	0.350%	18/10/2032	1,162,626	0.48
Israel						
	Israel Government Bond - Fixed—Series 142	ILS	5.500%	31/01/2042	1,653,938	0.68
., .,	Israel Government Bond - Fixed—Series 324	ILS	3.750%	31/03/2024	1,531,272	0.63
	Israel Government Bond - Fixed—Series 327	ILS	2.000%	31/03/2027	617,222	0.26
	Israel Government Bond - Fixed—Series 330 Israel Government Bond - Fixed—Series 347	ILS ILS	3.790% 3.750%	31/03/2030 31/03/2047	567,370 240,072	0.24 0.10
	Israel Government Bond - Fixed—Series 825	ILS	1.750%	31/08/2025	2,091,109	0.10
	Israel Government Bond - Fixed—Series 928	ILS	2.250%	28/09/2028	50,480	0.02
					6,751,463	2.80
Italy						
	Italy Buoni Poliennali Del Tesoro	EUR	1.450%	15/05/2025	30,925	0.01
	Italy Buoni Poliennali Del Tesoro	EUR	3.394%	01/04/2026	1,563,759	0.65
	Italy Buoni Poliennali Del Tesoro	EUR	3.395%	01/08/2026	941,075	0.39
	Italy Buoni Poliennali Del Tesoro	EUR EUR	2.800%	15/06/2029	559,414	0.23
, ,	Italy Buoni Poliennali Del Tesoro Italy Buoni Poliennali Del Tesoro	EUR	0.900% 6.000%	01/04/2031 01/05/2031	1,688,726 1,053,773	0.70 0.44
	Italy Buoni Poliennali Del Tesoro ^(c)	EUR	3.250%	01/03/2031	215,629	0.44
					6,053,301	2.51
Japan						
	Development Bank of Japan, Inc.	EUR	2.125%	01/09/2026	143,595	0.06
	Japan Government Bond—Series 140	JPY	0.100%	20/06/2024	4,626,605	1.92
256,000,000	Japan Government Bond—Series 15	JPY JPY	1.433% 1.100%	20/03/2062 20/09/2042	1,628,892 2,556,932	0.67 1.06
352,000,000 575,950,000	Japan Government Bond—Series 182 Japan Government Bond—Series 359	JPY	0.100%	20/09/2042	4,074,282	1.69
491,650,000	Japan Government Bond—Series 364	JPY	0.100%	20/09/2031	3,441,988	1.43
1,261,000,000	Japan Government Bond—Series 438	JPY	(0.123%)	01/07/2024	9,009,135	3.73
	Japan Government Bond—Series 440	JPY	(0.114%)	01/09/2024	16,597,827	6.87
747,600,000	Japan Government Bond—Series 444	JPY	(0.090%)	01/01/2025	5,341,768	2.21
266,750,000	Japan Government Bond—Series 76	JPY	1.400%	20/09/2052	1,961,692	0.81
1,211,900,000	Japan Treasury Discount Bill—Series 1141	JPY	(1.040%)	05/06/2023	8,647,189	3.58
2,162,050,000	Japan Treasury Discount Bill—Series 1146	JPY	(0.452%)	26/06/2023	15,429,816	6.39
					73,459,721	30.42
Luxembourg 780,000	European Financial Stability Facility	EUR	1.500%	15/12/2025	802,013	0.33
Mexico						
	Mexican Bonos—Series M	MXN	7.750%	13/11/2042	1,333,987	0.55
.,,.	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	3,089,761	1.28
41,808,600	Mexican Bonos—Series M 30	MXN	8.500%	18/11/2038	2,268,311	0.94
					6,692,059	2.77
Netherlands 1,760,000	BNG Bank NV	GBP	0.375%	15/12/2025	1,934,057	0.80
Norway		Nov	4.7500/	10/00/0005	445.454	0.05
	Norway Government Bond—Series 477 ^(c)	NOK	1.750%	13/03/2025	115,451	0.05
Peru 11,460,000	Peru Government Bond	PEN	5.940%	12/02/2029	2,994,483	1.24
	Peru Government Bond	PEN	5.350%	12/08/2040	373,754	0.15
3,069,000	Peruvian Government International Bond	PEN	6.350%	12/08/2028	824,340	0.34
2,627,000	Peruvian Government International Bond	PEN	6.900%	12/08/2037	696,205	0.29
					4,888,782	2.02
Philippines 53,200,000	Philippine Government Bond—Series 1063	PHP	6.250%	22/03/2028	967,871	0.40
	Philippine Government Bond—Series 1003 Philippine Government Bond—Series 1064	PHP	6.875%	10/01/2029	2,452,249	1.02
	Philippine Government Bond—Series 25-6	PHP	9.250%	05/11/2034	633,099	0.26
	Philippine Government International Bond	PHP	6.250%	14/01/2036	3,002,215	1.24
					7,055,434	2.92

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Poland						
	Poland Government Bond—Series 1026	PLN	0.250%	25/10/2026	1,695,448	0.70
	Poland Government Bond—Series 1029 Poland Government Bond—Series 425	PLN PLN	2.750% 0.750%	25/10/2029 25/04/2025	1,237,763 1.327,294	0.51 0.55
	Poland Government Bond—Series 428	PLN	2.750%	25/04/2028	719,473	0.30
	Poland Government Bond—Series 432	PLN	1.750%	25/04/2032	760,923	0.32
	Poland Government Bond—Series 727	PLN	2.500%	25/07/2027	1,161,324	0.48
					6,902,225	2.86
Portugal						
	Portugal Obrigacoes do Tesouro OT ^(c)	EUR	1.950%	15/06/2029	808,685	0.33
Romania	D : 0	DOM	4.7500/	0.4/00/0005	1 007 510	0.54
	Romania Government Bond—Series 10Y	RON	4.750%	24/02/2025	1,307,510	0.54
	Romania Government Bond—Series 10Y	RON	5.000%	12/02/2029	810,438	0.33
	Romania Government Bond—Series 10Y Romania Government Bond—Series 15YR	RON RON	6.700% 5.800%	25/02/2032 26/07/2027	1,708,448 688,111	0.71 0.28
	Romania Government Bond—Series 131K	RON	4.500%	17/06/2024	1,656,702	0.20
	Romania Government Bond—Series 5Y	RON	4.250%	28/04/2036	332,475	0.09
					6,503,684	2.69
Singapore						
1,180,000	Singapore Government Bond	SGD	2.375%	01/06/2025	855,809	0.35
South Korea						
	Korea Treasury Bond—Series 2506	KRW	2.250%	10/06/2025	4,586,465	1.90
	Korea Treasury Bond—Series 2706	KRW	2.125%	10/06/2027	434,129	0.18
	Korea Treasury Bond—Series 2806	KRW	2.625%	10/06/2028	272,435	0.11
	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	2,926,139	1.21
	Korea Treasury Bond Series 2012	KRW KRW	1.375%	10/12/2029	9,118,559	3.78 3.26
	Korea Treasury Bond Series 3006		1.375%	10/06/2030	7,863,496	
11,093,420,000	Korea Treasury Bond—Series 3206	KRW	3.375%	10/06/2032	8,258,732	3.42
					33,459,955	13.86
Spain 1 100 000	Spain Government Bond ^(c)	EUR	0.100%	30/04/2031	928,144	0.38
	Spain Government Bond ^(c)	EUR	0.850%	30/07/2037	207,297	0.09
	. (-)	EUR	2.900%	31/10/2046	411,648	0.17
	Spain Government Bond ^(c)	EUR	3.450%	30/07/2066	758,333	0.31
					2,305,422	0.95
Supranationals						
3,900,000	European Investment Bank	SEK	1.750%	12/11/2026	341,822	0.14
610,000	European Stability Mechanism	EUR	3.054%	23/09/2025	621,946	0.26
	Indonesia Treasury Bond—Inter-American Development Bank	IDR	5.100%	17/11/2026	286,603	0.12
52,100,000,000	Indonesia Treasury Bond—International Bank for Reconstruction & Development	IDR	4.600%	09/02/2026	3,355,011	1.39
					4,605,382	1.91
Thailand						
28,190,000	Thailand Government Bond	THB	2.875%	17/12/2028	836,638	0.35
20,435,000	Thailand Government Bond	THB	3.650%	20/06/2031	640,429	0.27
	Thailand Government Bond	THB	3.775%	25/06/2032	347,059	0.14
., ,	Thailand Government Bond	THB	1.585%	17/12/2035	2,872,694	1.19
	Thailand Government Bond	THB	3.400%	17/06/2036	2,195,217	0.91
	Thailand Government Bond	THB	3.300%	17/06/2038	881,677	0.36
	Thailand Government Bond	THB	3.600%	17/06/2067	2,245,614	0.93
123,996,671	Thailand Government Bond—Series ILB	THB	1.250%	12/03/2028	3,430,613	1.42
					13,449,941	5.57
United Kingdom 540,000	United Kingdom Gilt	GBP	3.500%	22/07/2068	554,613	0.23
United States 700,000	Federal Home Loan Banks	USD	2.625%	12/09/2025	672,784	0.28

						Market Value	% of Shareholders'
Holdings Mutual Fund	Security Description					USD	Equity
Ireland		nasury Liquid Pos	erves Fund (X Distribution Class)(d)(e)			7,169	0.00
TOTAL MUTU		easury Liquid Nes	erves r una (X Distribution Glass).			7,103	
(cost USD 7,1	·	DMITTED TO AN	OFFICIAL EXCHANGE LISTING			7,169	0.00
(cost USD 250		DIMITTED TO AIR	OTTOIAL EXCHANGE LIGHNO			231,736,603	95.96
MARKET VAL (cost USD 250	LUE OF INVESTMENTS EXC 0,392,048)	LUDING DERIVA	TIVES			231,736,603	95.96
Futures Con	tracts – 0.13%				Citt	Ummaliaad	0/ -5
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	AUD						
8	Australian Treasury Bonds 10	/R Futures 15/06/20	23	Long	622,496	3,993	0.00
(6)	EUR 3-Month EURIBOR Futures 18			Short	(1,540,923)	868	0.00
15 16	Euro BTP Italian Government I Euro OAT Futures 08/06/2023	Bond Futures 08/06	/2023	Long Long	1,852,119 2,224,507	71,593 854	0.03 0.00
22	German Federal Republic Bon	ds 2YR Futures 08/	06/2023	Long	2,479,774	8,104	0.01
					5,015,477	81,419	0.04
71	GBP Three Month SONIA Index Fut	uroo 17/12/2024		Long	20,914,731	7,489	0.00
26	UK Long Gilt Bond Futures 27/			Long Long	3,104,924	45,221	0.00
					24,019,655	52,710	0.02
11	USD US Treasury Long Bond Future	ae 20/09/2023		Long	1,408,000	23,719	0.01
	US Treasury Notes 10YR Futu			Long	11,785,453	84,378	0.04
(107)	US Treasury Notes 2YR Future			Short	(22,033,641)	21,594	0.01
101 5	US Treasury Notes 5YR Future US Treasury Ultra Long Bond I			Long Long	11,016,102 681,250	58,242 5,000	0.02 0.00
26	US Treasury Ultra Long Notes		9/2023	Long	3,127,719	21,367	0.01
					5,984,883	214,300	0.09
UNREALISED	GAIN ON FUTURES CONT	RACTS				352,422	0.15
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(20)	EUR German Federal Republic Bon	ds 10YR Futures 08	1/06/2023	Short	(2,898,086)	(31,798)	(0.02)
8	German Federal Republic Bon			Long	1,176,233	(3,673)	(0.00)
25	German Federal Republic Bon	ds 5YR Futures 08/	J6/2023	Long	3,148,260	(5,232)	(0.00)
	GBP				1,426,407	(40,703)	(0.02)
(71)	Three Month SONIA Index Fut	ures 19/12/2023		Short	(20,802,670)	(4,410)	(0.00)
	LOSS ON FUTURES CONT	TRACTS				(45,113)	(0.02)
Forward Cur	rency Contracts – 1.22%					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
GBP	74,966	USD	92,579		01/06/2023		0.00
USD	1,499,949	CAD	2,036,790		01/06/2023		0.00
EUR EUR	42,882 1,132,274	SEK NOK	487,347 13,286,123		02/06/2023 05/06/2023		0.00 0.01
USD	1,291,236	EUR	1,192,655		05/06/2023	17,564	0.01
USD USD	29,749,192 6,381,659	JPY AUD	4,018,074,572 9,655,941		05/06/2023 06/06/2023		0.44 0.05
USD	51,564,461	JPY	6,853,581,210		07/06/2023		1.09
USD	742,266	NZD	1,204,919		07/06/2023	19,705	0.01
USD	965,734	EUR	896,175		09/06/2023	8,470	0.00

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	187,977	NOK	2,063,893	09/06/2023	2,928	0.00
USD	277,535	TWD	8,366,469	12/06/2023	5,341	0.00
USD	8,359,581	ZAR	154,093,477	12/06/2023	538,280	0.22
IDR USD	95,454,484,674	USD IDR	6,267,345 77,069,659,850	15/06/2023 15/06/2023	98,934	0.05 0.02
USD	5,154,638 2,596,023	KRW	3,388,406,776	15/06/2023	14,525 36,736	0.02
USD	322,650	NOK	3,541,079	15/06/2023	5,062	0.02
USD	584,331	NZD	952,610	15/06/2023	13,093	0.01
USD	757,897	ZAR	14,801,945	15/06/2023	6,819	0.00
USD	334,852	AUD	508,333	16/06/2023	5,331	0.00
USD	483,644	CHF	440,550	16/06/2023	157	0.00
GBP	272,035	USD	336,072	20/06/2023	811	0.00
USD	647,201 678.409	DKK	4,454,951	20/06/2023	7,737	0.00
USD USD	,	JPY	90,700,191	20/06/2023	29,525	0.00
AUD	1,193,939 188,810	NOK JPY	12,645,405 16,579,187	20/06/2023 21/06/2023	59,532 3,789	0.01 0.00
AUD	1,184,726	NZD	1,273,683	21/06/2023	4,380	0.00
CAD	4,993,817	USD	3,663,172	21/06/2023	5,058	0.00
CHF	1,244,296	EUR	1,261,827	21/06/2023	17,558	0.00
EUR	100,920	AUD	161,188	21/06/2023	3,368	0.00
EUR	201,588	CNH	1,504,340	21/06/2023	4,124	0.00
EUR	198,949	JPY	28,530,202	21/06/2023	8,523	0.01
EUR	186,803	NOK	2,164,265	21/06/2023	5,517	0.00
EUR	836,474	SEK	9,397,164	21/06/2023	28,709	0.01
GBP GBP	81,536 1,610,197	EUR USD	94,078 1,959,873	21/06/2023 21/06/2023	411 34,211	0.00 0.02
HUF	41,310,119	EUR	105,569	21/06/2023	5,376	0.02
HUF	242,261,712	USD	651,039	21/06/2023	42,275	0.02
MXN	51,966,707	USD	2,807,838	21/06/2023	120,573	0.06
NZD	1,134,585	AUD	1,047,165	21/06/2023	1,402	0.00
PLN	19,035,765	USD	4,209,757	21/06/2023	266,235	0.12
USD	1,673,383	AUD	2,502,144	21/06/2023	51,082	0.02
USD	3,901,902	CAD	5,295,826	21/06/2023	11,830	0.00
USD USD	1,005,939 1,819,977	CHF CNH	913,436 12,516,834	21/06/2023 21/06/2023	2,886 61,341	0.00 0.02
USD	103,600,388	EUR	96,311,832	21/06/2023	648,940	0.02
USD	471,648	HKD	3,690,165	21/06/2023	369	0.00
USD	13,081,126	ILS	46,834,861	21/06/2023	488,610	0.21
USD	2,063,515	JPY	274,639,327	21/06/2023	98,396	0.05
USD	2,381,421	KRW	3,143,404,277	21/06/2023	6,585	0.00
USD	352,732	NOK	3,753,440	21/06/2023	15,998	0.01
USD	1,502,827	NZD	2,456,800	21/06/2023	29,624	0.01
USD USD	2,005,730	PLN RON	8,482,382	21/06/2023 21/06/2023	11,217 968	0.02 0.00
USD	2,731,863 786,029	SEK	12,715,530 8,197,516	21/06/2023	31,079	0.00
USD	535,735	SGD	713,162	21/06/2023	8,665	0.00
USD	2,779,714	THB	95,322,640	21/06/2023	35,373	0.02
USD	314,349	TRY	6,673,521	21/06/2023	14,365	0.01
USD	100,748	ZAR	1,899,094	21/06/2023	4,442	0.00
USD	6,322,989	KRW	8,211,549,571	22/06/2023	118,916	0.05
USD	213,370	NOK	2,218,735	23/06/2023	14,300	0.01
AUD	824,740	NZD	887,827	26/06/2023	2,465	0.00
EUR	152,035	CHF	147,300	26/06/2023	/1/	0.00
EUR USD	719,964 230,429	SEK CHF	8,252,986 208,167	26/06/2023 26/06/2023	9,559 1,703	0.00
USD	204,325	EUR	188,486	26/06/2023	2,785	0.00
USD	16,516,785	JPY	2,163,863,959	26/06/2023	1,021,588	0.42
USD	71,955	NZD	118,587	26/06/2023	846	0.00
USD	41,529	SEK	443,355	26/06/2023	687	0.00
USD	364,798	SGD	491,323	26/06/2023	1,614	0.00
USD	1,409,329	CLP	1,131,473,387	29/06/2023	18,099	0.01
USD	41,268	SEK	443,579	30/06/2023	396	0.00
USD	2,544,605	MYR	11,474,069	03/07/2023	54,303	0.02
USD USD	781,978 7,459,928	SGD GBP	1,041,146 5,956,744	20/07/2023 08/08/2023	11,681 76,423	0.01 0.03
USD	605,066	PHP	33,817,865	10/08/2023	5,954	0.00
MXN	36,719,192	USD	2,018,533	16/08/2023	28,050	0.02
USD	45,085	ZAR	872,894	16/08/2023	1,068	0.00
USD	274,093	SEK	2,917,083	17/08/2023	4,643	0.00
USD	1,492,215	CAD	2,022,628	29/08/2023	4,102	0.00
USD	288,229	JPY	38,737,933	22/11/2023	4,302	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
MXN	164,073,991	USD	7,807,470	20/12/2023	1,123,472	0.47
PLN	8,458,057	USD	1,784,459	20/12/2023	185,802	0.08
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRACT:	S		9,487,481	3.93

	Amount		Amount	Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	Equity
USD	353,939	GBP	286,304	01/06/2023	(476)	(0.00)
SEK	487,347	EUR	43,546	02/06/2023	(1,660)	(0.00)
EUR	941,212	USD	1,021,084	05/06/2023	(15,938)	(0.01)
JPY NOK	2,803,800,773 6,152,408	USD EUR	20,928,394 518,766	05/06/2023 05/06/2023	(915,960)	(0.38)
AUD	1,243,136	USD	831,914	06/06/2023	(2,488) (26,370)	(0.00)
JPY	5,297,814	USD	40,367	07/06/2023	(2,543)	(0.00)
NZD	592,741	USD	365,038	07/06/2023	(9,584)	(0.00)
ILS	40,223,027	USD	11,101,197	08/06/2023	(292,890)	(0.13)
EUR	900,804	USD	974,816	09/06/2023	(12,604)	(0.00)
NOK	1,103,555	USD	101,954	09/06/2023	(3,008)	(0.00)
USD	1,909,421	PEN	7,249,017	09/06/2023	(61,278)	(0.03)
TWD	8,367,690	USD	276,530	12/06/2023	(4,296)	(0.00)
ZAR	9,726,965	USD	505,368	12/06/2023	(11,658)	(0.01)
HKD	3,699,325	USD	473,020	15/06/2023	(635)	(0.00)
KRW	1,709,264,784	USD	1,292,550	15/06/2023	(1,530)	(0.00)
NOK	1,521,773	USD	138,899	15/06/2023	(2,416)	(0.00)
NZD NZD	42,609 1,040,585	AUD USD	40,215 651,916	15/06/2023 15/06/2023	(517)	(0.00) (0.01)
ZAR	12,089,309	USD	626,196	15/06/2023	(27,924) (12,762)	(0.01)
AUD	688,821	USD	456,802	16/06/2023	(10,281)	(0.01)
JPY	113,128,981	USD	855,726	20/06/2023	(46,384)	(0.01)
NOK	21,554,756	USD	2,033,558	20/06/2023	(99,902)	(0.04)
USD	420,422	GBP	339,512	20/06/2023	(24)	(0.00)
AUD	10,974,253	USD	7,403,464	21/06/2023	(288,149)	(0.11)
CHF	1,490,917	USD	1,648,460	21/06/2023	(11,267)	(0.00)
CNH	8,352,832	USD	1,215,952	21/06/2023	(42,366)	(0.01)
CZK	6,577,781	EUR	278,529	21/06/2023	(2,389)	(0.00)
CZK	9,058,602	USD	426,194	21/06/2023	(19,465)	(0.01)
EUR	179,000	CAD	261,221	21/06/2023	(541)	(0.00)
EUR	629,187	CHF	618,745	21/06/2023	(6,890)	(0.00)
EUR	232,540	CZK	5,554,819	21/06/2023	(840)	(0.00)
EUR	289,022	GBP	254,880	21/06/2023	(6,698)	(0.00)
EUR EUR	190,763 2,822,467	PLN USD	883,334 3,044,665	21/06/2023 21/06/2023	(3,790)	(0.00)
GBP	167,831	CAD	284,918	21/06/2023	(27,619) (1,444)	(0.00)
ILS	911,846	USD	251,599	21/06/2023	(6,429)	(0.00)
JPY	42,259,269	EUR	294,003	21/06/2023	(11,895)	(0.01)
JPY	248,044,990	USD	1,886,765	21/06/2023	(111,935)	(0.04)
KRW	226,918,622	USD	175,027	21/06/2023	(3,591)	(0.00)
NOK	2,708,783	USD	260,218	21/06/2023	(17,204)	(0.01)
NZD	339,256	EUR	192,969	21/06/2023	(2,840)	(0.00)
NZD	1,244,279	USD	779,885	21/06/2023	(33,761)	(0.01)
SEK	10,208,232	EUR	904,609	21/06/2023	(26,846)	(0.00)
SEK	3,292,687	USD	320,749	21/06/2023	(17,510)	(0.00)
SGD	1,348,634	USD	1,005,236	21/06/2023	(8,514)	(0.00)
THB	167,965,221	USD	4,934,015	21/06/2023	(98,292)	(0.06)
TRY USD	6,673,521	USD	322,014	21/06/2023	(22,030)	(0.01)
USD	9,666,913 969,617	CZK GBP	216,985,193 789,463	21/06/2023 21/06/2023	(75,669)	(0.04) (0.01)
USD	447,174	HUF	164,128,062	21/06/2023	(8,061) (22,534)	(0.01)
USD	4,444,200	MXN	81,782,165	21/06/2023	(164,361)	(0.01)
ZAR	148,420,278	USD	7,933,659	21/06/2023	(407,013)	(0.17)
NZD	134,001	AUD	126,500	22/06/2023	(1,669)	(0.00)
NOK	2,466,878	USD	238,376	23/06/2023	(17,042)	(0.01)
CHF	494,189	EUR	509,753	26/06/2023	(2,062)	(0.00)
CZK	8,495,621	EUR	357,502	26/06/2023	(888)	(0.00)
EUR	436,516	CZK	10,411,899	26/06/2023	(648)	(0.00)
EUR	76,745,372	USD	84,182,907	26/06/2023	(2,122,159)	(0.88)
NZD	173,624	AUD	163,592	26/06/2023	(1,977)	(0.00)
NZD	1,847,495	USD	1,127,415	26/06/2023	(19,597)	(0.00)
SEK	1,756,830	EUR	153,969	26/06/2023	(2,792)	(0.00)
SEK	1,551,316	USD	145,352	26/06/2023	(2,445)	(0.00)

Forward Currency	y Contracts – (Conti	nued)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders' Equity
SGD	222,694	USD	164,931		26/06/202	, ,	(0.00)
CLP	87,106,107	USD	109,789		29/06/2023	(' '	(0.00)
NOK PLN	2,010,079 2,367,571	USD USD	183,045 566,087		30/06/2023 30/06/2023	(' '	(0.00)
SEK	1,530,264	USD	142,284		30/06/2023		(0.01)
USD	3,472,615	PLN	15,024,517		30/06/2023		(0.03)
ZAR	1,735,117	USD	88,409		30/06/202	, , ,	(0.00)
MYR	96,161,044	USD	21,962,194		03/07/202	3 (1,091,648)	(0.46)
NOK	1,931,129	USD	173,480		03/07/2023	3 (128)	(0.00)
USD	398,558	COP	1,810,210,580		12/07/2023		(0.01)
USD	2,541,007	COP	11,571,137,761		14/07/2023	,	(0.03)
CNH	3,761,021	USD	546,817		31/07/202	, , ,	(0.01)
PHP MXN	62,975,000	USD USD	1,128,018		10/08/2023	,	(0.01)
USD	7,651,372 86,344	MXN	426,895 1,560,037		14/08/2023 14/08/2023	. ,	(0.00)
ZAR	2,971,488	USD	152,779		16/08/2023	, ,	(0.00)
CZK	196,101,794	USD	8,859,927		24/08/2023		(0.03)
	S ON FORWARD CUR					(6,535,363)	(2.71)
	cific Forward Curren					,	
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
USD	17,684,915	EUR	16,264,099		26/06/202	3 294,367	0.12
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONT	RACTS HELD FOR HEDGING PU	RPOSES		294,367	0.12
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss	Shareholders' Equity
EUR GBP	100,520,317 4,629,388	USD USD	110,194,443 5,797,614		26/06/2023 08/08/2023		(1.12)
05.							(0.03)
UNREALISED LOS				IRPOSES	00/00/202		(0.03)
	S ON FORWARD CUR		TRACTS HELD FOR HEDGING PU	RPOSES	00/00/202	(2,771,495)	(1.15)
UNREALISED LOS	S ON FORWARD CUR			IRPOSES	Unrealised		(1.15) % of
	S ON FORWARD CUR			RPOSES Strike Price	Unrealised		(1.15)
Options – (0.30%)	S ON FORWARD CUR	RENCY CONT	TRACTS HELD FOR HEDGING PU		Unrealised Gain/(Loss) I	(2,771,495)	(1.15) % of Shareholders'
Options – (0.30%)	S ON FORWARD CUR	RENCY CONT	TRACTS HELD FOR HEDGING PU		Unrealised Gain/(Loss) I	(2,771,495)	(1.15) % of Shareholders'
Options – (0.30%)	S ON FORWARD CUR Security Description Purchased Option	RENCY CONT	TRACTS HELD FOR HEDGING PU	Strike Price Strike 0.65	Unrealised Gain/(Loss) I	(2,771,495)	(1.15) % of Shareholders'
Options – (0.30%)	S ON FORWARD CUR Security Description Purchased Option AUD	RENCY CONT	TRACTS HELD FOR HEDGING PU	Strike Price Strike 0.65	Unrealised Gain/(Loss) I USD	(2,771,495) Market Value USD	(1.15) % of Shareholders' Equity
Options – (0.30%) Holdings 1,168,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD	RENCY CONT	Maturity Date Expires 14/06/2023	Strike Price Strike 0.65	Unrealised Gain/(Loss) ! USD	(2,771,495) Market Value USD 5,616	(1.15) % of Shareholders' Equity
Options – (0.30%) Holdings 1,168,000 1,274,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD	RENCY CONT	Maturity Date Expires 14/06/2023 Expires 14/06/2023	Strike Price Strike 0.65 Strike 0.66	Unrealised Gain/(Loss) USD USD 2,442 10,467 12,909	(2,771,495) Market Value USD 5,616 15,675 21,291	(1.15) % of Shareholders' Equity 0.00 0.01
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBG	RENCY CONT	Maturity Date Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023	Strike Price Strike 0.65 Strike 0.66	Unrealised Gain/(Loss) USD USD 2,442 10,467 12,909	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282	(1.15) % of Shareholders' Equity 0.00 0.01 0.01
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBG Call EUR / Put NOK	RENCY CONT	Maturity Date Expires 14/06/2023 Expires 01/12/2023 Expires 01/12/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03	Unrealised Gain/(Loss) USD	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142	(1.15) % of Shareholders' Equity 0.00 0.01 0.01
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK	RENCY CONT	Maturity Date Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07	Unrealised Gain/(Loss) USD	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134	(1.15) % of Shareholders' Equity 0.00 0.01 0.01
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261)	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.0
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09	2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09	2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put NOK Call EUR / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBG Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792)	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.01 0.01 0.00 0.00 0.00
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398)	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000 1,236,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 21/06/2023 Expires 21/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800 6,067	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761 11,243	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000 1,236,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 21/06/2023 Expires 21/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000 1,236,000 1,236,000 1,236,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.60 Strike 0.62 Strike 0.60 Strike 0.61	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800 6,067 32,946	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761 11,243 47,259	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000 1,236,000 1,236,000 1,236,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD OSD Call USD / Put JPY	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.60 Strike 0.60 Strike 0.61	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800 6,067 32,946	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761 11,243 47,259 5,729	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options – (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 625,000 1,344,000 1,236,000 1,236,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.69 Strike 0.61 Strike 0.61 Strike 0.61	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800 6,067 32,946 4,203 (922)	(2,771,495) Market Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761 11,243 47,259 5,729 6,245	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 0.00 0.
Options - (0.30%) Holdings 1,168,000 1,274,000 1,890,000 379,000 763,000 19,250,000 1,168,000 1,563,000 1,344,000 1,236,000 1,236,000 1,236,000 421,000	S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBSD Put EUR / Call USD Put EUR / Call USD Put GBP / Call USD Put NZD / Call USD Call USD / Put DYC Call USD / Put DYC Call USD / Put MXN	RENCY CONT	Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023	Strike Price Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.09 Strike 1.07	Unrealised Gain/(Loss) USD 2,442 10,467 12,909 (34,725) (2,177) (5,128) (9,261) 14,865 4,634 (31,792) (1,398) 22,079 4,800 6,067 32,946	(2,771,495) Alarket Value USD 5,616 15,675 21,291 8,282 142 134 13,107 18,791 9,119 49,575 2,164 27,255 8,761 11,243 47,259 5,729	(1.15) % of Shareholders' Equity 0.00 0.01 0.01 0.01 0.00 0.00 0.00 0.

				Unrealised		% o
oldings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Purchased Options – (Continued)					
070 000	USD – (Continued)	F	Otrillo- 44 00	0.407	5.050	0.00
278,000 386,000	Call USD / Put NOK Call USD / Put NOK	Expires 16/06/2023 Expires 28/06/2023	Strike 11.00 Strike 11.20	2,487 1,512	5,053 4,451	0.00
384,000	Call USD / Put NOK	Expires 29/06/2023	Strike 11.37	364	2,701	0.00
387,000	Call USD / Put SEK	Expires 21/06/2023	Strike 10.83	1,913	4,160	0.00
386,000	Call USD / Put SEK	Expires 28/06/2023	Strike 10.94	635	3,179	0.0
842,000	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	10,633	17,412	0.0
854,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	9,704	19,474	0.0
579,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 20.10	(885)	3,590	0.0
383,000	Call USD / Put ZAR	Expires 28/06/2023	Strike 20.21	(415)	3,786	0.00
840,000	Put USD / Call JPY	Expires 20/11/2023	Strike 132.00	(2,864)	14,588	0.0
				30,790	114,254	0.0
OTAL PURCHASE ost USD 191,088)					234,543	0.10
	Written Options					
(253,000)	AUD Call AUD / Put NZD	Expires 06/06/2023	Strike 1.07	(410)	(1,662)	(0.00
(249,000)	Call AUD / Put NZD	Expires 08/06/2023	Strike 1.07	(667)	(1,842)	(0.00
(253,000)	Call AUD / Put NZD	Expires 20/06/2023	Strike 1.06	(1,499)	(2,720)	(0.00
(230,066)	Call AUD / Put NZD	Expires 28/06/2023	Strike 1.08	(260)	(1,317)	(0.00
(253,000)	Put AUD / Call NZD	Expires 06/06/2023	Strike 1.07	1,131	(120)	(0.00
(249,000)	Put AUD / Call NZD	Expires 08/06/2023	Strike 1.07	1,031	(144)	(0.00
(253,000)	Put AUD / Call NZD	Expires 20/06/2023	Strike 1.06	1,040	(180)	(0.00
(230,065) (1,274,000)	Put AUD / Call NZD Put AUD / Call USD	Expires 28/06/2023 Expires 14/06/2023	Strike 1.08 Strike 0.66	412 (6,519)	(745) (15,675)	(0.00 (0.01
	Tat Add / Gail God	Expires 14/00/2020	Curke 0.00	(5,741)	(24,405)	(0.01)
	EUR			(0,741)	(24,400)	(0.01)
(2,080,000)	Call 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	3,950	(17,767)	(0.01
(2,070,000)	Call 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	4,174	(16,772)	(0.01
(2,030,000)	Call 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	(16,714)	(37,126)	(0.02
(1,900,000)	Call 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	(7,734)	(28,656)	(0.01
(760,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48	38,163	(4,746)	(0.00
(146,729)	Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98	771	(180)	(0.00
(157,000)	Call EUR / Put CHE	Expires 16/06/2023	Strike 0.97	417	(640)	(0.00
(154,000) (143,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 22/06/2023 Expires 28/06/2023	Strike 0.97 Strike 0.97	(191) (234)	(1,202)	(0.00
(156,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 0.97 Strike 23.61	(484)	(1,189) (1,411)	(0.00
(155,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(56)	(975)	(0.00
(143,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(579)	(1,382)	(0.00
(379,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	200	(142)	(0.00
(763,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	705	(134)	(0.00
(152,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(1,695)	(3,022)	(0.00
(153,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16	(5,064)	(6,280)	(0.00
(157,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30	(3,076)	(4,536)	(0.00
(154,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36	(2,423)	(3,616)	(0.00
(143,000)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55	(305)	(1,600)	(0.00 (0.00
(2,080,000) (2,070,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 09/06/2023 Expires 15/06/2023	Strike 3.00 Strike 2.96	12,721 5,616	(8,996) (15,330)	(0.00
(2,030,000)	Put 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	11,450	(8,962)	(0.00
(1,900,000)	Put 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	6,034	(14,887)	(0.01
(4,060,000)	Put 6 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.41	8,612	(13,781)	(0.01
(146,729)	Put EUR / Call CHF	Expires 08/06/2023	Strike 0.98	33	(918)	(0.00
(157,000)	Put EUR / Call CHF	Expires 16/06/2023	Strike 0.97	243	(815)	(0.00
(154,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	426	(584)	(0.00
(143,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	307	(648)	(0.00
(156,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	817	(109)	(0.00
(155,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.73	503	(415)	(0.00
(143,000) (152,000)	Put EUR / Call CZK Put EUR / Call SEK	Expires 28/06/2023 Expires 31/05/2023	Strike 23.66 Strike 11.39	499 1,326	(304)	(0.00 (0.00)
(152,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.39 Strike 11.16	1,326	(0)	(0.00
(157,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	1,166	(36)	(0.00
(154,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	1,071	(123)	(0.00
(143,000)	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55	444	(851)	(0.00
(1,168,000)	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(10,761)	(18,791)	(0.0
(781,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(1,644)	(4,559)	(0.00

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)						
	EUR – (Continued)				47,810	(226,044)	(0.09)
(227,000,000)	JPY Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(6,918)	(14,130)	(0.01)
	NZD	·			. , ,	,	
(1,344,000)	Put NZD / Call USD	Expires 13/06/2023	Strike 0.62		(13,444)	(27,255)	(0.01)
(2,560,000)	USD Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		29,531	(549)	(0.00)
(2,130,000)	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		20,710	(3,891)	(0.00)
(2,130,000)	Call 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		11,280	(12,816)	(0.01)
(1,960,000)	Call 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		(4,244)	(27,323)	(0.01)
(22,200,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		61,685	(82,615)	(0.04)
(7,400,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		19,053	(28,122)	(0.01)
(257,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70		(3,186)	(5,729)	(0.00)
(425,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00		(2,810)	(6,424)	(0.00)
(414,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08		(877)	(5,129)	(0.00)
(278,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00		297	(5,053)	(0.00)
(171,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33		(2,485)	(3,332)	(0.00)
(168,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34		(672)	(1,576)	(0.00)
(153,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35		(148)	(1,028)	(0.00)
(842,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35		(5,889)	(17,412)	(0.01)
(427,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		360	(9,737)	(0.01)
(427,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		(469)	(9,737)	(0.01)
(214,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38		(1,320)	(8,555)	(0.00)
(2,560,000)	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(26,430)	(56,510)	(0.02)
(2,130,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(21,036)	(45,638)	(0.02)
(2,130,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(8,525)	(32,620)	(0.01)
(1,960,000)	Put 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		6,510	(16,569)	(0.01)
(22,200,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(71,107)	(215,407)	(0.09)
(7,400,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(23,348)	(70,523)	(0.03)
(171,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		840	(8)	(0.00)
(168,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		633	(271)	(0.00)
(153,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35		171	(563)	(0.00)
(214,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38		2,660	(3,861)	(0.00)
					(18,816)	(670,998)	(0.28)
TOTAL WRITTEN O (cost USD (965,723)						(962,832)	(0.40)
TOTAL OPTIONS							
(cost USD (774,635))					(728,289)	(0.30)
Swap Contracts – Net Local	0.14%					Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain	Shareholders'
Amount		Receive		Currency	Maturity Date	000	Lquity
8,200,000	Interest Rate Swaps Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	61,317	0.03
1,630,000	Floating (AUD 6 month BBSW)	Fixed 4.000%		AUD	21/06/2028	10,647	0.00
11,450,000	Floating (AUD 6 month BBSW)	Fixed 4.000% Fixed 4.250%		AUD	21/06/2026	4,327	0.00
6,140,000	Fixed 2.600%	Floating (CAD 3 month CDOR)		CAD	24/03/2028	73,765	0.03
4,420,000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD	21/06/2033	30,427	0.01
12,760,000	Floating (CHF 1 month SARON)	Fixed 2.000%		CHF	21/06/2033	253,106	0.01
	Fixed 7.000%	Floating (CLP 6 month CLICP)		CLP	22/06/2025	17,214	0.10
3 878 250 nnn	Fixed 5.348%	Floating (CLP 6 month CLICP)		CLP	22/06/2028	4,790	0.00
3,878,250,000 523,450,000		saurig (our o monumouror)		CZK	21/06/2028	28,149	0.00
523,450,000		Fixed 4 500%		UZI	21/00/2020	۷, ۱۹۵	0.01
523,450,000 166,250,000	Floating (CZK 6 month PRIBOR)	Fixed 4.500% Floating (EUR 3 month EURIBOR)		EUR	21/09/2024	53 315	0.00
523,450,000 166,250,000 2,100,000	Floating (CZK 6 month PRIBOR) Fixed 1.750%	Floating (EUR 3 month EURIBOR)		EUR EUR	21/09/2024 17/04/2025	53,315 45,069	0.02
523,450,000 166,250,000 2,100,000 27,610,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750%	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR)		EUR	17/04/2025	45,069	0.02
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR)	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673%		EUR EUR	17/04/2025 22/04/2028	45,069 60,781	0.02 0.03
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350%	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR)		EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029	45,069 60,781 1,788	0.02 0.03 0.00
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR)	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000%		EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035	45,069 60,781 1,788 6,546	0.02 0.03 0.00 0.00
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000 19,320,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR) Fixed 1.452%	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035 10/08/2042	45,069 60,781 1,788 6,546 331,107	0.02 0.03 0.00 0.00 0.14
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000 4,090,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500%	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035 10/08/2042 20/12/2042	45,069 60,781 1,788 6,546 331,107 36,321	0.02 0.03 0.00 0.00 0.14 0.02
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000 19,320,000 4,090,000 480,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Floating (EUR 6 month EURIBOR)	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500%		EUR EUR EUR EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035 10/08/2042 20/12/2042 21/06/2043	45,069 60,781 1,788 6,546 331,107 36,321 7,280	0.02 0.03 0.00 0.00 0.14 0.02 0.00
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000 19,320,000 4,090,000 480,000 3,670,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 1.560%	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035 10/08/2042 20/12/2042 21/06/2043 06/07/2052	45,069 60,781 1,788 6,546 331,107 36,321 7,280 111,153	0.02 0.03 0.00 0.00 0.14 0.02 0.00
523,450,000 166,250,000 2,100,000 27,610,000 15,850,000 620,000 2,540,000 19,320,000 4,090,000 480,000	Floating (CZK 6 month PRIBOR) Fixed 1.750% Fixed 2.750% Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Floating (EUR 6 month EURIBOR)	Floating (EUR 3 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.673% Floating (EUR 6 month EURIBOR) Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500%		EUR EUR EUR EUR EUR EUR EUR	17/04/2025 22/04/2028 04/07/2029 15/05/2035 10/08/2042 20/12/2042 21/06/2043	45,069 60,781 1,788 6,546 331,107 36,321 7,280 111,153	0.02 0.03 0.00 0.00 0.14 0.02

Net Local					Unrealised	. %
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholder Equi
	Interest Rate Swaps – (Continued)					
1,440,000	Fixed 3.500%	Floating (GBP 1 month SONIA)	GBP	21/06/2028	35,395	0.0
720,000	Fixed 3.250%	Floating (GBP 1 month SONIA)	GBP	21/06/2032	41,310	0.0
9,858,030,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	50,844	0.0
3,210,890,000 201,925,000	Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE)	Fixed 3.500% Fixed 10.500%	KRW MXN	21/06/2033 18/06/2025	12,045 46,289	0.0
84,325,000	Floating (MXN 1 month TIIE)	Fixed 8.700%	MXN	15/12/2027	90,660	0.0
5,175,000	Floating (MXN 1 month TIIE)	Fixed 8.500%	MXN	08/06/2033	4,551	0.0
31,800,000	Floating (MYR 3 month KLIBOR)	Fixed 3.650%	MYR	27/02/2024	7,837	0.
25,100,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	15/03/2028	211,890	0.
4,660,000	Floating (MYR 3 month KLIBOR)	Fixed 4.000%	MYR	15/06/2032	33,694	0.
890,000	Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	49	0.
880,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	896	0.
16,000,000	Floating (MYR 3 month KLIBOR)	Fixed 3.707%	MYR	15/07/2032	8,393	0.
9,910,000	Floating (MYR 3 month KLIBOR)	Fixed 3.750%	MYR	21/12/2032	30,982	0.
36,300,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)	NOK	21/06/2033	37,734	0.
6,875,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	62,617	0.
6,700,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	52,762	0.
92,880,000	Fixed 1.250%	Floating (TWD 3 month TAIBOR)	TWD	20/09/2028	19,212	0.
10,030,000	Fixed 3.270%	Floating (USD 1 month SOFR)	USD	14/05/2025	6,110	0.
33,990,000	Floating (USD 1 month SOFR)	Fixed 4.270%	USD	30/06/2025	88,807	0.
3,310,000	Floating (USD 1 month SOFR)	Fixed 3.423%	USD	31/03/2030	12,163	0.
8,850,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	40,671	0.
3,010,000	Fixed 3.060%	Floating (USD 1 month SOFR)	USD	27/03/2033	21,213	0.
18,470,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	91,226	0.
7,030,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	116,098	0.
NREALISED GAIN	I ON INTEREST RATE SWAPS				2,306,831	0.
					0.000.004	0
OTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				2,306,831	0.
Net Local	ED GAIN ON SWAP CONTRACTS				Unrealised	%
Net Local Notional		Receive	Currency	Maturity Date	Unrealised Loss	0.9 % Shareholde Equ
let Local	Pay	Receive	Currency	Maturity Date	Unrealised	%
let Local lotional Amount	Pay Interest Rate Swaps		<u> </u>	<u> </u>	Unrealised Loss USD	% Shareholde Equ
let Local lotional amount	Pay Interest Rate Swaps Floating (CAD 3 month CDOR)	Fixed 3.170%	CAD	23/03/2033	Unrealised Loss USD	% Shareholde Equ
let Local lotional amount	Pay Interest Rate Swaps		<u> </u>	<u> </u>	Unrealised Loss USD	% Shareholde Equ (0
let Local lotional mount 3,980,000 177,900,000	Pay Interest Rate Swaps Floating (CAD 3 month CDOR) Fixed 5.500%	Fixed 3.170% Floating (CLP 6 month CLICP)	CAD CLP	23/03/2033 22/06/2033	Unrealised Loss USD (34,962) (4,952)	% Shareholdde Equi
let Local lotional umount 3,980,000 177,900,000 70,920,000	Pay Interest Rate Swaps Floating (CAD 3 month CDOR) Fixed 5.500% Fixed 3.000%	Fixed 3.170% Floating (CLP 6 month CLICP) Floating (CNY 3 month CNRR)	CAD CLP CNY	23/03/2033 22/06/2033 21/06/2028	Unrealised Loss USD (34,962) (4,952) (244,467)	% Shareholde Equ (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.
3,980,000 177,900,000 70,920,000 16,666,840,000	Pay Interest Rate Swaps Floating (CAD 3 month CDOR) Fixed 5.500% Fixed 3.000% Fixed 11.000%	Fixed 3.170% Floating (CLP 6 month CLICP) Floating (CNY 3 month CNRR) Floating (COP 1 month CPIBR)	CAD CLP CNY COP	23/03/2033 22/06/2033 21/06/2028 21/06/2025	Unrealised Loss USD (34,962) (4,952) (244,467) (36,153)	% Shareholde Equ (0.4 (0.4 (0.4 (0.4 (0.4 (0.4 (0.4 (0.4
3,980,000 177,900,000 70,920,000 16,666,840,000 4,426,725,000	Pay Interest Rate Swaps Floating (CAD 3 month CDOR) Fixed 5.500% Fixed 3.000% Fixed 11.000% Fixed 9.500%	Fixed 3.170% Floating (CLP 6 month CLICP) Floating (CNY 3 month CNRR) Floating (COP 1 month CPIBR) Floating (COP 1 month CPIBR)	CAD CLP CNY COP COP	23/03/2033 22/06/2033 21/06/2028 21/06/2025 21/06/2033	(34,962) (4,952) (244,467) (36,153) (64,260)	% Shareholde Equ (0.0 (0.1 (0.1 (0.1 (0.1 (0.1 (0.1 (0.1
3,980,000 177,900,000 70,920,000 16,666,840,000 4,426,725,000 4,280,000	Pay Interest Rate Swaps Floating (CAD 3 month CDOR) Fixed 5.500% Fixed 3.000% Fixed 11.000% Fixed 9.500% Floating (EUR 1 month ESTR)	Fixed 3.170% Floating (CLP 6 month CLICP) Floating (CNY 3 month CNRR) Floating (COP 1 month CPIBR) Floating (COP 1 month CPIBR) Fixed 3.250%	CAD CLP CNY COP COP EUR EUR	23/03/2033 22/06/2033 21/06/2028 21/06/2025 21/06/2033 13/04/2028	Unrealised Loss USD (34,962) (4,952) (244,467) (36,153) (64,260) (19,331)	% Shareholde
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Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
	Interest Rate Swaps – (Continued)					
21,690,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(87,419)	(0.04)
13,710,000	Floating (USD 1 month SOFR)	Fixed 2.720%	USD	11/08/2037	(14,087)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(1,969,861)	(0.82)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(1,969,861)	(0.82)
MARKET VALUE O (cost USD 249,617,					232,127,583	96.12
OTHER ASSETS A	ND LIABILITIES			9,361,206	3.88	
SHAREHOLDERS' EQUITY					241,488,789	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 250,392,048)				231,736,603	95.96
Unrealised gain on futu	ires contracts				352,422	0.15
Unrealised loss on futu	res contracts				(45,113)	(0.02)
Unrealised gain on forw	vard currency contracts				9,487,481	3.93
Unrealised loss on forw	vard currency contracts				(6,535,363)	(2.71)
Unrealised gain on forw	vard currency contracts held for hedging purp	poses			294,367	0.12
Unrealised loss on forw	vard currency contracts held for hedging purp	ooses			(2,771,495)	(1.15)
	ised options (cost USD 191,088)				234,543	0.10
	options (cost USD (965,723))				(962,832)	(0.40)
Unrealised gain on swa					2,306,831	0.96
	in contracts				(1,969,861)	(0.82)
Unrealised loss on swa	•					
Unrealised loss on swa Other Assets and Liabil	•				9,361,206	3.88

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, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

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

The maximum individual counterparty exposure as at 31 May 2023 is 1.42% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) 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.

⁽d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transferable sed	curities admitted to an official exchange listing					
Bonds – 16.77%						
France	411: 5 24(5)		5 4050/	45/07/0000	070.400	2.24
	Altice France SA ^(c) Altice France SA ^(c)	USD USD	5.125% 5.500%	15/07/2029 15/10/2029	370,100 370,452	0.32 0.32
2.2,222					740,552	0.64
					740,332	0.04
Germany 376.000	TK Elevator Holdco GmbH ^(c)	USD	7.625%	15/07/2028	330,188	0.29
Luxembourg						
	Herens Holdco SARL ^(c)	USD	4.750%	15/05/2028	537,361	0.46
Netherlands						
	VZ Secured Financing BV ^(c)	USD	5.000%	15/01/2032	560,252	0.48
	Ziggo Bond Co. BV ^(c)	USD	5.125%	28/02/2030	230,295	0.20
245,000	Ziggo BV ^(c)	USD	4.875%	15/01/2030	205,234	0.18
					995,781	0.86
Puerto Rico	Decides les	1100	7.0500	40/00/000	077.00-	0.5
280,000	Popular, Inc.	USD	7.250%	13/03/2028	277,995	0.24
United Kingdom 565,000	TransDigm UK Holdings PLC	USD	6.875%	15/05/2026	562,215	0.48
United States	Transbigin of Trolange 1 20		0.01070	10/00/2020	002,210	
540,000	AFCOM	USD	5.125%	15/03/2027	523,465	0.45
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	56,623	0.05
	Asbury Automotive Group, Inc.	USD	4.750%	01/03/2030	44,031	0.04
	* * * * * * * * * * * * * * * * * * * *	USD	6.875%	15/03/2028	277,047	0.24
	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	1,274,623	1.10
264,000	Dana, Inc.	USD	5.625%	15/06/2028	243,405	0.21
224,000	Dana, Inc.	USD	4.250%	01/09/2030	180,909	0.15
535,000	DISH DBS Corp.	USD	7.375%	01/07/2028	274,171	0.24
	Encompass Health Corp.	USD	4.500%	01/02/2028	544,178	0.47
	Ford Motor Co.	USD	6.100%	19/08/2032	669,282	0.58
	Ford Motor Credit Co. LLC	USD	7.350%	04/11/2027	355,208	0.30
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	335,444	0.29
	Hillenbrand, Inc. iHeartCommunications, Inc.	USD USD	3.750% 6.375%	01/03/2031 01/05/2026	885,820 662,538	0.76 0.57
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	252,056	0.37
	KB Home	USD	7.250%	15/07/2030	200,379	0.22
	Lamar Media Corp.	USD	3.625%	15/01/2031	377,431	0.32
	Navient Corp.	USD	4.875%	15/03/2028	497,267	0.43
	Navient Corp.	USD	5.500%	15/03/2029	400,533	0.34
225,000	Navient Corp.	USD	9.375%	25/07/2030	216,909	0.19
360,000	NuStar Logistics LP	USD	5.750%	01/10/2025	353,034	0.30
515,000	NuStar Logistics LP	USD	6.000%	01/06/2026	502,707	0.43
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	610,945	0.53
	SBA Communications Corp.	USD	3.125%	01/02/2029	545,741	0.47
	Scotts Miracle-Gro Co.	USD	4.375%	01/02/2032	339,035	0.29
	Southwestern Energy Co.	USD	5.375%	01/02/2029	543,565	0.47
	Southwestern Energy Co.	USD	5.375%	15/03/2030	367,083	0.32
	Southwestern Energy Co. Spirit AeroSystems, Inc.	USD USD	4.750% 4.600%	01/02/2032 15/06/2028	150,801 453,723	0.13 0.39
	Sunoco LP / Sunoco Finance Corp.	USD	4.500%	30/04/2030	436,602	0.38
	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	442,478	0.38
	TEGNA, Inc.	USD	5.000%	15/09/2029	877,749	0.75
	TK Elevator US Newco, Inc. (c)	USD	5.250%	15/07/2027	334,969	0.29
	TransDigm, Inc.	USD	5.500%	15/11/2027	712,712	0.61
	TransDigm, Inc.	USD	4.625%	15/01/2029	405,600	0.35
	TransDigm, Inc.	USD	4.875%	01/05/2029	251,155	0.22
	United Wholesale Mortgage LLC ^(c)	USD	5.500%	15/04/2029	312,809	0.27
149,000	Yum! Brands, Inc.	USD	3.625%	15/03/2031	128,368	0.11
					16,040,395	13.80
TOTAL BONDS						

						Market Value	% of Shareholders'
Holdings		Security Description				USD	Equity
Commo United St	tates	s – 0.37% Noble Corp. PLC				432,416	0.37
TOTAL C	COMMON	N STOCKS					
-	D 219,38					432,416	0.37
Mutual I	Funds – 2,295	0.00% Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) ^{(d)(e)}				2,295	0.00
TOTAL N	MUTUAL D 2.295)					2,295	0.00
TOTAL T		ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	ì			19,919,198	17.14
(cost os	22,491	,012)				19,919,190	
Haldinas		Security Description	Cumanau	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders
Holdings		Security Description	Currency	interest Rate	waturity Date	030	Equity
	- 75.80%	curities dealt in another regulated market					
	895,000	Nabors Industries Ltd. (c)	USD	7.500%	15/01/2028	775,267	0.67
		NCL Corp. Ltd. ^(c) NCL Corp. Ltd. ^(c)	USD USD	3.625%	15/12/2024	174,913 49,975	0.15 0.04
		NCL Finance Ltd. (c)	USD	5.875% 6.125%	15/03/2026 15/03/2028	267,324	0.04
	0.1,000	- 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1	000	0.12070	10,00,2020	1,267,479	1.09
Canada						1,201,110	
	865,000	1011778 BC ULC / New Red Finance, Inc.(c)	USD	4.375%	15/01/2028	797,426	0.69
		1011778 BC ULC / New Red Finance, Inc. ^(c)	USD	4.000%	15/10/2030	770,933	0.66
		Air Canada ^(c)	USD	3.875%	15/08/2026	493,740	0.42
		Brookfield Residential Properties, Inc. / Brookfield Residential US LLC ^(c) Garda World Security Corp. ^(c)	USD USD	4.875% 7.750%	15/02/2030 15/02/2028	472,817 154,949	0.41 0.13
		GFL Environmental, Inc. ^(c)	USD	4.375%	15/08/2029	331,813	0.13
	413,000	()	USD	3.875%	15/02/2028	363,163	0.31
	411,000	Open Text Corp.(c)	USD	3.875%	01/12/2029	343,933	0.30
						3,728,774	3.21
Cayman				/			
		Global Aircraft Leasing Co. Ltd. (c) Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. (c)	USD USD	6.500% 5.750%	15/09/2024 20/01/2026	410,241 362,351	0.36 0.31
		Transocean Poseidon Ltd. (c)	USD	6.875%	01/02/2027	130,651	0.31
	285,000	Transocean Titan Financing Ltd. (c)	USD	8.375%	01/02/2028	288,525	0.25
	476,000	Transocean, Inc. (c)	USD	11.500%	30/01/2027	488,376	0.42
						1,680,144	1.45
France	675 000	Altice France SA ^(c)	USD	5.125%	15/01/2029	482,861	0.41
		SPCM SA ^(c)	USD	3.125%	15/03/2027	425,512	0.37
						908,373	0.78
Ireland				/			
		Castlelake Aviation Finance DAC ^(c) Jazz Securities DAC ^(c)	USD USD	5.000% 4.375%	15/04/2027 15/01/2029	277,540 430,603	0.24 0.37
	400,000	Jazz Securites DAO	03D	4.57576	13/01/2029	708,143	0.61
 Liberia						700,143	0.01
	620,000	Royal Caribbean Cruises Ltd.(c)	USD	4.250%	01/07/2026	569,805	0.49
		Royal Caribbean Cruises Ltd.(c)	USD	5.500%	01/04/2028	381,053	0.33
						950,858	0.82
Luxembo							
		Altice Financing SA ^(c)	USD	5.000%	15/01/2028	832,333	0.72
		Camelot Finance SA ^(c)	USD	4.500%	01/11/2026	762,550	0.66
		Intelsat Jackson Holdings SA ^(c) Trinseo Materials Operating SCA / Trinseo Materials Finance, Inc. ^(c)	USD USD	6.500% 5.125%	15/03/2030 01/04/2029	443,319 129,546	0.38 0.11
	_00,000		300	5.120/0	51,04,2029		
						2,167,748	1.87

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Panama	Committee Comm (C)	LICD	7.6050/	04/02/2026	206 542	0.00
	Carnival Corp. (c) Carnival Corp. (c)	USD USD	7.625% 9.875%	01/03/2026 01/08/2027	306,543 271,574	0.26 0.23
	Carnival Corp. (c)	USD	6.000%	01/05/2029	402,788	0.25
100,000	Caniman Corp.	002		0 1/00/2020	980,905	0.84
Supranationals					300,303	0.04
-	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
	4 SARL ^(c)	USD	4.625%	01/06/2028	166,382	0.14
640,000	Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco 4 SARL ^(c)	USD	4.625%	01/06/2028	529.888	0.46
202.946	American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (c)	USD	5.750%	20/04/2029	194,656	0.17
	Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (c)	USD	5.250%	15/08/2027	293,177	0.25
342,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holding B BV(c)	USD	4.750%	15/06/2027	325,491	0.28
	Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(c)	USD	7.750%	15/04/2026	988,453	0.85
	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (c)	USD	7.875%	01/05/2027	421,679	0.36
608,000	VistaJet Malta Finance PLC / Vista Management Holding, Inc. (c)	USD	6.375%	01/02/2030	486,534	0.42
					3,406,260	2.93
United States 981.000	Acrisure LLC / Acrisure Finance, Inc. ^(c)	USD	4.250%	15/02/2029	826,375	0.71
260.000		USD	6.000%	01/08/2029	218,371	0.71
	AdaptHealth LLC ^(c)	USD	6.125%	01/08/2028	205,170	0.18
	AdaptHealth LLC ^(c)	USD	4.625%	01/08/2029	73,886	0.06
	AdaptHealth LLC ^(c)	USD	5.125%	01/03/2030	149,499	0.13
	ADT Security Corp. (c)	USD	4.125%	01/08/2029	780,183	0.67
	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC ^(c)	USD	3.500%	15/03/2029	478,388	0.41
	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(c) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(c)	USD USD	6.750% 6.625%	15/04/2028 15/07/2026	359,916 418,981	0.3
721,000		USD	3.750%	30/01/2031	607,760	0.52
	American Builders & Contractors Supply Co., Inc.(c)	USD	3.875%	15/11/2029	553,903	0.48
1,138,000	APi Group DE, Inc.(c)	USD	4.125%	15/07/2029	988,023	0.88
	APi Group DE, Inc. (c)	USD	4.750%	15/10/2029	60,510	0.05
	APX Group, Inc. (c)	USD	6.750%	15/02/2027	382,364	0.33
	APX Group, Inc. (c)	USD	5.750%	15/07/2029	376,416	0.32
	Arches Buyer, Inc. (c) Archrock Partners LP / Archrock Partners Finance Corp. (c)	USD USD	6.125% 6.250%	01/12/2028 01/04/2028	60,784 344,459	0.05
	Arko Corp. (c)	USD	5.125%	15/11/2029	429,877	0.37
	Asbury Automotive Group, Inc. (c)	USD	4.625%	15/11/2029	258,063	0.22
	Asbury Automotive Group, Inc. (c)	USD	5.000%	15/02/2032	140,940	0.12
	ASP Unifrax Holdings, Inc. (c)	USD	5.250%	30/09/2028	355,254	0.31
	AthenaHealth Group, Inc. (c)	USD	6.500%	15/02/2030	349,018	0.30
	Atkore, Inc. (c)	USD	4.250%	01/06/2031	65,514	0.06
	Audacy Capital Corp. ^(c) Avient Corp. ^(c)	USD USD	6.500% 7.125%	01/05/2027 01/08/2030	5,188 233,213	0.00 0.20
	Axalta Coating Systems LLC ^(c)	USD	3.375%	15/02/2029	408,077	0.20
	BCPE Empire Holdings, Inc. (c)	USD	7.625%	01/05/2027	773,379	0.67
626,000	Booz Allen Hamilton, Inc. (c)	USD	3.875%	01/09/2028	561,190	0.48
	Boyd Gaming Corp. (c)	USD	4.750%	15/06/2031	483,247	0.42
	Boyne USA, Inc. (c)	USD	4.750%	15/05/2029	364,113	0.31
	Builders FirstSource, Inc. (c)	USD	4.250%	01/02/2032	83,660	0.07
	Cable One, Inc. ^(c) Cablevision Lightpath LLC ^(c)	USD USD	4.000% 3.875%	15/11/2030 15/09/2027	518,475 346,502	0.45 0.30
	Caesars Entertainment, Inc. (c)	USD	4.625%	15/10/2029	514,026	0.30
	Caesars Entertainment, Inc. ^(c)	USD	7.000%	15/02/2030	406,835	0.35
264,000	Caesars Resort Collection LLC / CRC Finco, Inc. (c)	USD	5.750%	01/07/2025	266,239	0.23
	California Resources Corp. (c)	USD	7.125%	01/02/2026	485,419	0.42
	Callon Petroleum Co. ^(c)	USD	7.500%	15/06/2030	174,116	0.15
	Calpine Corp. (c)	USD	3.750%	01/03/2031	653,155	0.56
	Cargo Aircraft Management, Inc. ^(c) Castle US Holding Corp. ^(c)	USD USD	4.750% 9.500%	01/02/2028 15/02/2028	527,764 154,449	0.45 0.13
	Catalent Pharma Solutions, Inc. (c)	USD	3.500%	01/04/2030	526,406	0.13
	CCO Holdings LLC / CCO Holdings Capital Corp. (c)	USD	4.750%	01/03/2030	1,946,866	1.68
	CCO Holdings LLC / CCO Holdings Capital Corp. (c)	USD	4.250%	15/01/2034	692,855	0.60
644,000	Century Communities, Inc. (c)	USD	3.875%	15/08/2029	552,198	0.48
	Charles River Laboratories International, Inc. (c)	USD	4.000%	15/03/2031	671,185	0.58
	Chart Industries, Inc. (c)	USD	7.500%	01/01/2030	237,418	0.20
	Chemours Co. ^(c)	USD	5.750%	15/11/2028	364,529	0.3
	Chemours Co. ^(c)	USD	4.625%	15/11/2029	528,833	0.45
	CHS / Community Health Systems, Inc. (c)	USD	5.250%	15/05/2030	413,787	0.36
2/5,000	Cinemark USA, Inc. ^(c)	USD	5.875%	15/03/2026	261,577	0.22

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C		HCD	2.0750/	01/07/2028	EEE E00	0.40
	Clarivate Science Holdings Corp. (c) Clarivate Science Holdings Corp. (c)	USD USD	3.875% 4.875%	01/07/2028	555,598 469,817	0.48 0.40
	Clearwater Paper Corp. (c)	USD	4.750%	15/08/2028	163,135	0.14
,	Clearway Energy Operating LLC ^(c)	USD	4.750%	15/03/2028	334,494	0.29
355,000	Cleveland-Cliffs, Inc.(c)	USD	6.750%	15/04/2030	336,934	0.29
	CNX Resources Corp.(c)	USD	6.000%	15/01/2029	210,051	0.18
	Coherent Corp. (c)	USD	5.000%	15/12/2029	143,722	0.12
	Coinbase Global, Inc. (c) CP Atlas Buyer, Inc. (c)	USD	3.375%	01/10/2028	581,215	0.50
	CQP Holdco LP / BIP-V Chinook Holdco LLC ^(c)	USD USD	7.000% 5.500%	01/12/2028 15/06/2031	281,750 685,119	0.24 0.59
	CrownRock LP / CrownRock Finance, Inc. (c)	USD	5.000%	01/05/2029	230,572	0.20
	CSC Holdings LLC ^(c)	USD	4.625%	01/12/2030	267,260	0.23
	CSC Holdings LLC ^(c)	USD	4.500%	15/11/2031	557,848	0.48
	Cumulus Media New Holdings, Inc. (c)	USD	6.750%	01/07/2026	347,763	0.30
	Dealer Tire LLC / DT Issuer LLC ^(c)	USD	8.000%	01/02/2028	356,401	0.31
	DISH DBS Corp. (c)	USD	5.250%	01/12/2026	401,845	0.35
	DISH Network Corp. (c)	USD	11.750%	15/11/2027	424,626	0.37
	DT Midstream, Inc. ^(c) Energizer Holdings, Inc. ^(c)	USD USD	4.375%	15/06/2031 31/12/2027	760,416	0.65 0.10
	Energizer Holdings, Inc. (c)	USD	6.500% 4.375%	31/03/2029	112,882 388,263	0.10
	Fair Isaac Corp. (c)	USD	4.000%	15/06/2028	240,185	0.33
	Foundation Building Materials, Inc. (c)	USD	6.000%	01/03/2029	495,764	0.43
	Freedom Mortgage Corp. (c)	USD	7.625%	01/05/2026	299,487	0.26
	Freedom Mortgage Corp. (c)	USD	6.625%	15/01/2027	323,348	0.28
	Frontier Communications Holdings LLC ^(c)	USD	6.750%	01/05/2029	324,231	0.28
557,000	GCI LLC(c)	USD	4.750%	15/10/2028	471,974	0.41
	Glatfelter Corp. (c)	USD	4.750%	15/11/2029	198,726	0.17
	Global Infrastructure Solutions, Inc. (c)	USD	5.625%	01/06/2029	840,648	0.72
	Global Infrastructure Solutions, Inc. (c)	USD	7.500%	15/04/2032	360,172	0.31
	Go Daddy Operating Co. LLC / GD Finance Co., Inc. (c)	USD	3.500%	01/03/2029	616,336	0.53
	Gray Escrow II, Inc. (c)	USD	5.375%	15/11/2031	365,764	0.31
	Gray Television, Inc. (c) Group 1 Automotive, Inc. (c)	USD USD	4.750% 4.000%	15/10/2030 15/08/2028	270,308 271,074	0.23 0.23
	GrubHub Holdings, Inc. (c)	USD	5.500%	01/07/2027	1,377,831	1.19
	H&E Equipment Services, Inc. (c)	USD	3.875%	15/12/2028	388,174	0.33
	Hess Midstream Operations LP ^(c)	USD	4.250%	15/02/2030	194,108	0.17
	Hess Midstream Operations LP ^(c)	USD	5.500%	15/10/2030	111,380	0.10
	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Escrow ^(c)	USD	5.000%	01/06/2029	508,366	0.44
573,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations	HOD	4.0750/	04/07/0004	400.040	0.40
400 000	Borrower Escrow ^(c) Howard Midstream Energy Partners LLC ^(c)	USD USD	4.875% 6.750%	01/07/2031 15/01/2027	488,213 453,772	0.42 0.39
	HUB International Ltd. ^(c)	USD	7.000%	01/05/2026	706,170	0.61
	Ingevity Corp. (c)	USD	3.875%	01/11/2028	604,698	0.52
	IRB Holding Corp. (c)	USD	7.000%	15/06/2025	407,811	0.35
	Jane Street Group / JSG Finance, Inc.(c)	USD	4.500%	15/11/2029	439,532	0.38
	Ken Garff Automotive LLC ^(c)	USD	4.875%	15/09/2028	376,640	0.32
517,000	Kinetik Holdings LP ^(c)	USD	5.875%	15/06/2030	489,149	0.42
	Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. (C)	USD	5.000%	31/12/2026	204,373	0.18
	LABL, Inc. (c)	USD	6.750%	15/07/2026	713,785	0.61
	LABL, Inc. (c)	USD	5.875%	01/11/2028	68,853	0.06
	LCM Investments Holdings II LLC ^(c) Level 3 Financing, Inc. ^(c)	USD USD	4.875%	01/05/2029 01/07/2028	520,659	0.45 0.27
	Level 3 Financing, Inc. (c)	USD	4.250% 3.625%	15/01/2029	318,020 59,300	0.05
	Level 3 Financing, Inc. (c)	USD	3.750%	15/07/2029	162,471	0.14
	Level 3 Financing, Inc. (c)	USD	3.875%	15/11/2029	110,394	0.09
	LGI Homes, Inc. (c)	USD	4.000%	15/07/2029	257,577	0.22
350,000	Lithia Motors, Inc. (c)	USD	3.875%	01/06/2029	302,337	0.26
102,000	Lithia Motors, Inc. (c)	USD	4.375%	15/01/2031	87,310	0.08
	MajorDrive Holdings IV LLC ^(c)	USD	6.375%	01/06/2029	281,853	0.24
	Match Group Holdings II LLC(c)	USD	5.000%	15/12/2027	459,362	0.40
	Match Group Holdings II LLC ^(c)	USD	4.625%	01/06/2028	339,810	0.29
	Match Group Holdings II LLC ^(c)	USD	4.125%	01/08/2030	1,222,186	1.05
	Mattel, Inc. (c)	USD	5.875%	15/12/2027	444,185	0.38
	Mauser Packaging Solutions Holding Co. (c)	USD	7.875%	15/08/2026	288,164	0.25
	Medline Borrower LP ^(c) Medline Borrower LP ^(c)	USD	3.875% 5.250%	01/04/2029	1,355,740	1.17
.,	Medine Borrower LP ^(c) Metis Merger Sub LLC ^(c)	USD USD	5.250% 6.500%	01/10/2029 15/05/2029	65,048 91,765	0.06 0.08
	Midcap Financial Issuer Trust ^(c)	USD	6.500%	01/05/2028	561,502	0.48
	Midcap Financial Issuer Trust ^(c)	USD	5.625%	15/01/2030	157,462	0.14
	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. (c)	USD	6.500%	20/06/2027	305,290	0.26

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Continuous United States – (Continuous Continuous Continu	· ·					
	MPH Acquisition Holdings LLC ^(c)	USD	5.750%	01/11/2028	224,427	0.19
	Nabors Industries, Inc. ^(c)	USD	7.375%	15/05/2027	356,068	0.13
	Nexstar Broadcasting, Inc. (c)	USD	5.625%	15/07/2027	866,480	0.75
	Nexstar Broadcasting, Inc. (c)	USD	4.750%	01/11/2028	240,258	0.73
	NFP Corp. (c)	USD	4.875%	15/08/2028	538,141	0.46
	NFP Corp.(c)	USD	6.875%	15/08/2028	523,256	0.45
	Noble Finance II LLC ^(c)	USD	8.000%	15/04/2030	152,408	0.13
	Northern Oil and Gas, Inc. (c)	USD	8.750%	15/06/2031	138,023	0.12
	NRG Energy, Inc. (c)	USD	3.375%	15/02/2029	113,121	0.10
	NRG Energy, Inc. (c)	USD	3.625%	15/02/2031	282,400	0.24
	Olympus Water US Holding Corp.(c)	USD	9.750%	15/11/2028	294,457	0.25
	Olympus Water US Holding Corp.(c)	USD	6.250%	01/10/2029	399,922	0.34
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(c)	USD	5.125%	30/04/2031	514,050	0.44
	Outfront Media Capital LLC / Outfront Media Capital Corp. (c)	USD	4.250%	15/01/2029	107,193	0.09
	Outfront Media Capital LLC / Outfront Media Capital Corp. (c)	USD	4.625%	15/03/2030	670,727	0.58
	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer, Inc. (c)	USD	4.375%	15/10/2028	425,195	0.37
	Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer LLC ^(c)	USD	4.000%	15/10/2027	247,884	0.21
502,000	(-)	USD	5.750%	15/09/2031	404,873	0.35
	Performance Food Group, Inc. (c)	USD	4.250%	01/08/2029	250,021	0.22
	Pike Corp. (c)	USD	5.500%	01/09/2028	748,305	0.64
	Post Holdings, Inc. ^(c)	USD	5.500%	15/12/2029	138,571	0.12
	Prestige Brands, Inc. (c)	USD	5.125%	15/01/2028	391,092	0.34
	Prestige Brands, Inc. (c)	USD	3.750%	01/04/2031	253,093	0.22
	Qorvo, Inc. ^(c)	USD	3.375%	01/04/2031	291,604	0.25
	Rand Parent LLC ^(c)	USD	8.500%	15/02/2030	472,934	0.41
	Range Resources Corp. (c)	USD	4.750%	15/02/2030	115,700	0.10
200,000		USD	6.300%	15/02/2030	200,292	0.17
1,101,000	Scripps Escrow II, Inc. (c)	USD	3.875%	15/01/2029	850,567	0.73
	SeaWorld Parks & Entertainment, Inc.(c)	USD	5.250%	15/08/2029	597,802	0.51
87,000	Shift4 Payments LLC / Shift4 Payments Finance Sub, Inc. (c)	USD	4.625%	01/11/2026	81,453	0.07
625,000	Sinclair Television Group, Inc. (c)	USD	4.125%	01/12/2030	410,756	0.35
172,000	Sirius XM Radio, Inc. (c)	USD	3.125%	01/09/2026	152,131	0.13
259,000	Sirius XM Radio, Inc. (c)	USD	4.000%	15/07/2028	217,454	0.19
645,000	Sirius XM Radio, Inc. (c)	USD	4.125%	01/07/2030	510,517	0.44
382,000	Sonic Automotive, Inc. (c)	USD	4.625%	15/11/2029	316,510	0.27
210,000	Sonic Automotive, Inc. (c)	USD	4.875%	15/11/2031	167,381	0.14
	Specialty Building Products Holdings LLC / SBP Finance Corp. (c)	USD	6.375%	30/09/2026	281,120	0.24
305,000	Spirit AeroSystems, Inc. (c)	USD	9.375%	30/11/2029	326,307	0.28
278,000	Standard Industries, Inc. (c)	USD	5.000%	15/02/2027	261,712	0.23
236,000	Standard Industries, Inc. (c)	USD	4.375%	15/07/2030	200,569	0.17
	Stericycle, Inc. (c)	USD	3.875%	15/01/2029	333,392	0.29
302,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (c)	USD	6.000%	31/12/2030	262,432	0.23
625,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (c)	USD	6.000%	01/09/2031	535,812	0.46
314,000	Terrier Media Buyer, Inc. (c)	USD	8.875%	15/12/2027	204,524	0.18
521,000	Travel & Leisure Co. (c)	USD	4.500%	01/12/2029	441,667	0.38
437,000	Triumph Group, Inc. (c)	USD	9.000%	15/03/2028	443,179	0.38
382,000	Uber Technologies, Inc. (c)	USD	6.250%	15/01/2028	383,352	0.33
	Uber Technologies, Inc. (c)	USD	4.500%	15/08/2029	373,924	0.32
	United Airlines, Inc. (c)	USD	4.375%	15/04/2026	548,482	0.47
	United Wholesale Mortgage LLC ^(c)	USD	5.500%	15/11/2025	298,951	0.26
	Urban One, Inc. (c)	USD	7.375%	01/02/2028	166,820	0.14
	US Foods, Inc. (c)	USD	4.750%	15/02/2029	460,159	0.40
	US Foods, Inc. ^(c)	USD	4.625%	01/06/2030	196,278	0.17
	Venture Global LNG, Inc. (c)	USD	8.125%	01/06/2028	383,203	0.33
	Vertiv Group Corp. (c)	USD	4.125%	15/11/2028	354,753	0.31
	Viasat, Inc. (c)	USD	5.625%	15/09/2025	720,242	0.62
	Virtusa Corp. (c)	USD	7.125%	15/12/2028	84,913	0.07
	Vistra Operations Co. LLC ^(c)	USD	4.375%	01/05/2029	619,381	0.53
	WMG Acquisition Corp. (c)	USD	3.000%	15/02/2031	230,152	0.20
	WR Grace Holdings LLC ^(c)	USD	4.875%	15/06/2027	1,180,046	1.02
	WR Grace Holdings LLC ^(c)	USD	5.625%	15/08/2029	419,252	0.36
	XPO Escrow Sub LLC ^(c)	USD	7.500%	15/11/2027	185,146	0.16
541,000	ZoomInfo Technologies LLC / ZoomInfo Finance Corp. (c)	USD	3.875%	01/02/2029	469,501	0.40
					72,279,708	62.20
TOTAL BONDS (cost USD 102,20	13,376)				88,078,392	75.80
TOTAL TRANSFE (cost USD 102,20	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				88,078,392	75.80

Holdings	Security Description	Cur	rency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Other Transf	ferable Securities						
Bonds – 2.88							
Cayman Islan							
	000 Transocean, Inc. (c)		USD	8.750%	15/02/2030	229,977	0.20
United States	·						
	000 Arches Buyer, Inc. ^(c)		USD	4.250%	01/06/2028	421,636	0.36
560,0			USD	4.125%	15/05/2029	485,923	0.42
	000 CNX Resources Corp. (c)		USD	7.375%	15/01/2031	203,102	0.17
	000 DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (c)		USD	5.875%	15/08/2027	1,060,824	0.91
178,0	000 Element Solutions, Inc. (c)		USD	3.875%	01/09/2028	156,384	0.13
. , .	000 Matador Resources Co. (c)		USD	6.875%	15/04/2028	268,447	0.23
	000 Playtika Holding Corp. (c)		USD	4.250%	15/03/2029	287,594	0.25
255,0	OOO Science Applications International Corp. (c)		USD	4.875%	01/04/2028	237,999	0.21
						3,121,909	2.68
TOTAL BOND (cost USD 3,7						3,351,886	2.88
	<u> </u>					3,331,000	2.00
(cost USD 3,7	R TRANSFERABLE SECURITIES 40,958)					3,351,886	2.88
Time Deposi	its – 1.73%						
United States							
2,010,0	95 Rabobank Nederland USD Time Deposit		USD	5.030%	01/06/2023	2,010,095	1.73
TOTAL TIME (cost USD 2,0						2,010,095	1.73
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES						
(cost USD 130	0,452,301)					113,359,571	97.55
Futures Con	tracts – (0.08%)						
Number of					Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
	USD						
	US Treasury Long Bond Futures 20/09/2023			Long	128,000	1,117	0.00
(100)				Short	(10,907,031)	1,904	0.00
4	US Treasury Ultra Long Bond Futures 20/09/2023			Long	545,000	6,154	0.01
					(10,234,031)	9,175	0.01
UNREALISED	GAIN ON FUTURES CONTRACTS					9,175	0.01
					Commitment	Unrealised	% of
					Market Value	Loss	Shareholders'
Number of							Equity
Number of Contracts	Security Description				USD	USD	
	Security Description USD				USD	USD	
Contracts				Short	USD (19,566,141)		(0.05)
Contracts (171)	USD					(61,356)	
(171) 53	USD US Treasury Notes 10YR Futures 20/09/2023			Short Long Short	(19,566,141)		(0.01)
(171) 53	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023			Long	(19,566,141) 10,913,860	(61,356) (11,345)	(0.01) (0.03)
(171) 53 (33)	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023			Long	(19,566,141) 10,913,860 (3,969,797)	(61,356) (11,345) (30,705)	(0.01) (0.03) (0.09)
(171) 53 (33) UNREALISED	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023			Long	(19,566,141) 10,913,860 (3,969,797)	(61,356) (11,345) (30,705) (103,406)	(0.01) (0.03) (0.09)
(171) 53 (33) UNREALISED	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Cong Notes 10YR Futures 20/09/2023 US SON FUTURES CONTRACTS Specific Forward Currency Contracts – (0.33%)			Long	(19,566,141) 10,913,860 (3,969,797) (12,622,078)	(61,356) (11,345) (30,705) (103,406) (103,406)	(0.05) (0.01) (0.03) (0.09) (0.09)
(171) 53 (33) UNREALISED Share Class	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 PLOSS ON FUTURES CONTRACTS Specific Forward Currency Contracts – (0.33%) Amount	mount Sold		Long	(19,566,141) 10,913,860 (3,969,797) (12,622,078)	(61,356) (11,345) (30,705) (103,406) (103,406) Unrealised Gain	(0.01) (0.03) (0.09) (0.09) % of Shareholders'
(171) 53 (33) UNREALISED Share Class Currency	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Contracts PLOSS ON FUTURES CONTRACTS Specific Forward Currency Contracts – (0.33%) Amount Bought Currency	Sold		Long	(19,566,141) 10,913,860 (3,969,797) (12,622,078) Maturity	(61,356) (11,345) (30,705) (103,406) (103,406) Unrealised Gain USD	(0.01) (0.03) (0.09) (0.09) % of Shareholders' Equity
(171) 53 (33) UNREALISED Share Class	USD US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Long Notes 10YR Futures 20/09/2023 US Treasury Ultra Contracts PLOSS ON FUTURES CONTRACTS Specific Forward Currency Contracts – (0.33%) Amount Bought Currency			Long	(19,566,141) 10,913,860 (3,969,797) (12,622,078)	(61,356) (11,345) (30,705) (103,406) (103,406) Unrealised Gain USD	(0.01) (0.03) (0.09) (0.09) % of Shareholders'

Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Unrealise Maturity Los Date USI	Shareholders'
EUR	14,981,765	USD	16,388,884	26/06/2023 (369,483	, , ,
GBP	4,458,270	USD	5,585,118	08/08/2023 (59,002) (0.05)
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPOSES	(428,485	(0.37)
MARKET VALUE OF INVESTMENTS (cost USD 130,452,301) 112,883,507				7 97.14	
OTHER ASSETS AN	OTHER ASSETS AND LIABILITIES			3,323,250	2.86
SHAREHOLDERS'	SHAREHOLDERS' EQUITY				7 100.00
TOTAL INVESTMEN	NTS			Market Value USD	
Total Investments exclude	ding derivatives (cost USD	130,452,301)		113,359,571	97.55
Unrealised gain on futur	res contracts	,		9,175	0.01
Unrealised loss on futur	res contracts			(103,406)	(0.09)
Unrealised gain on forw	ard currency contracts hel	d for hedging purposes		46,652	0.04
Unrealised loss on forward	ard currency contracts hel	d for hedging purposes		(428,485)	(0.37)
Other Assets and Liabili	ities			3,323,250	2.86
Shareholders' Equi	itv			116.206.757	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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The maximum individual counterparty exposure as at 31 May 2023 is 0.03% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) 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.

⁽d) A related party to Goldman Sachs Funds.

 $^{^{\}rm (e)}~$ The yield for this fund as at 31 May 2023 was 5.202%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value GBP	% of Shareholders' Equity
Bonds - 90.6	securities admitted to an official exchange listing 6%					
Australia 175,00	00 Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	156,424	1.05
Austria 100,00	00 Volksbank Wien AG	EUR	0.875%	23/03/2026	76,573	0.51
Belgium						
	00 Anheuser-Busch InBev SA/NV	GBP	2.250%	24/05/2029	194,873	1.30
100,00	00 KBC Group NV ^(c)	GBP	1.250%	21/09/2027	85,490	0.57
 Bermuda					280,363	1.87
	00 Hiscox Ltd. ^(c)	GBP	6.125%	24/11/2045	96,369	0.64
Canada 100,00	00 Bank of Nova Scotia	GBP	1.250%	17/12/2025	89,450	0.60
Colombia						
	00 Ecopetrol SA	USD	8.875%	13/01/2033	15,741	0.10
Denmark 150,00	00 Danske Bank A/S ^(c)	GBP	2.250%	14/01/2028	127,658	0.85
	00 Orsted AS	GBP	4.875%	12/01/2032	94,872	0.64
					222,530	1.49
France	00 BNP Paribas SA	GBP	3.375%	23/01/2026	234,062	1.56
	00 BNP Paribas SA	GBP	5.750%	13/06/2032	97,333	0.65
	00 BPCE SA	GBP	5.250%	16/04/2029	91,300	0.61
	00 Credit Agricole SA ^(c)	GBP	5.750%	29/11/2027	98,294	0.66
	00 Credit Agricole SA	GBP	4.875%	23/10/2029	95,689	0.64
	00 Electricite de France SA	GBP	6.250%	30/05/2028	50,212	0.34
	00 Electricite de France SA 00 Electricite de France SA	USD GBP	4.500% 5.875%	21/09/2028 18/07/2031	155,189 96,123	1.04 0.64
	00 Electricite de France SA	GBP	5.500%	17/10/2041	84,659	0.57
	00 Electricite de France SA ^(c)	GBP	5.875%	Perp.	82,494	0.55
100,00	00 Engie SA	GBP	5.625%	03/04/2053	94,118	0.63
100,00	00 Loxam SAS	EUR	3.250%	14/01/2025	84,529	0.56
					1,264,002	8.45
Germany 100,00	00 Commerzbank AG	GBP	1.750%	22/01/2025	91,783	0.61
	00 Deutsche Bank AG ^(c)	GBP	1.875%	22/12/2028	79,876	0.54
	00 Deutsche Bank AG ^(c)	GBP	6.125%	12/12/2030	188,430	1.26
200,00	00 Deutsche Bank AG ^(c)	EUR	4.625%	Perp.	116,696	0.78
Irolond					476,785	3.19
Ireland 200,00	00 AIB Group PLC ^(c)	EUR	6.250%	Perp.	162,018	1.08
	00 Bank of Ireland Group PLC ^(c)	GBP	7.594%	06/12/2032	97,408	0.65
	00 GE Capital UK Funding Unlimited Co.	GBP	6.250%	05/05/2038	81,954	0.55
50,00	00 GE Capital UK Funding Unlimited Co.	GBP	8.000%	14/01/2039	56,877	0.38
Italy					398,257	2.66
Italy 100,00	00 Intesa Sanpaolo SpA	GBP	6.625%	31/05/2033	98,702	0.66
78,00	00 Italy Government International Bond	GBP	6.000%	04/08/2028	77,825	0.52
					176,527	1.18
Jersey 189,97	70 Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	123,972	0.83
	00 Heathrow Funding Ltd.	GBP	6.450%	10/12/2031	51,924	0.35
	00 Heathrow Funding Ltd.	GBP	5.875%	13/05/2041	114,488	0.76
100,00	00 Porterbrook Rail Finance Ltd.	GBP	4.625%	04/04/2029	93,058	0.62
			-		383,442	2.56
Luxembourg	00 Aroundtown SA	GBP	3.000%	16/10/2029	61,723	0.41
	00 Blackstone Property Partners Europe Holdings SARL	GBP	2.625%	20/10/2028	187,485	1.26
200,00		051	2.02070	20, 10,2020	.57,400	1.20

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value GBP	% of Shareholders' Equity
Bonds – (Conti	inued)					
Luxembourg – (0						
	Logicor Financing SARL	GBP	2.750%	15/01/2030	149,826	1.00
100,000	Prologis International Funding II SA	GBP	3.000%	22/02/2042	67,276	0.45
					466,310	3.12
Mexico 300,000	America Movil SAB de CV	USD	4.375%	22/04/2049	208,605	1.39
	Mexico Government International Bond	USD	2.659%	24/05/2031	134,491	0.90
					343,096	2.29
Netherlands						
	Cooperatieve Rabobank UA	GBP	5.250%	14/09/2027	99,978	0.67
100,000	•	GBP	4.625%	23/05/2029	90,143	0.60
	Deutsche Telekom International Finance BV	GBP	2.250%	13/04/2029	42,396	0.28
	E.ON International Finance BV	GBP	6.250%	03/06/2030	102,584	0.69
	E.ON International Finance BV	GBP	6.375%	07/06/2032	129,485	0.87
	Enel Finance International NV Heimstaden Bostad Treasury BV	GBP EUR	2.875% 7.915%	11/04/2029 13/04/2028	106,913 71,716	0.71 0.48
150,000	•	EUR	1.625%	13/10/2031	71,716	0.46
	Heimstaden Bostad Treasury BV ING Groep NV	GBP	3.000%	18/02/2026	92,632	0.62
	ING Groep NV ^(c)	GBP	6.250%	20/05/2033	95,320	0.62
					910,372	6.09
Romania					-,	
70,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	43,466	0.29
20,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	10,311	0.07
					53,777	0.36
Singapore 50.000	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	40,438	0.27
Spain					-, -,	
	Banco Santander SA	GBP	1.750%	17/02/2027	84,724	0.57
100,000	Banco Santander SA	GBP	5.125%	25/01/2030	95,446	0.64
300,000	CaixaBank SA ^(c)	GBP	1.500%	03/12/2026	263,046	1.76
150,000	Telefonica Emisiones SA	GBP	5.445%	08/10/2029	147,313	0.98
					590,529	3.95
Supranationals	Audoch Dookooring Finance DLC / Audoch Holdings HCA Inc	CDD	4.7500/	45/07/2027	04.460	0.54
100,000		GBP GBP	4.750%	15/07/2027	81,169	0.54
210,000	European Investment Bank	GBP	5.000%	15/04/2039	217,549	1.46
					298,718	2.00
Switzerland 100.000	Credit Suisse Group AG ^(c)	GBP	2.125%	12/09/2025	92,978	0.62
	Credit Suisse Group AG ^(c)	GBP	2.250%	09/06/2028	208,407	1.40
					301,385	2.02
United Kingdom						
150,000	Annington Funding PLC	GBP	2.646%	12/07/2025	138,462	0.93
	Annington Funding PLC	GBP	3.184%	12/07/2029	246,411	1.65
	Aviva PLC ^(c)	GBP	6.125%	14/11/2036	127,899	0.86
) Barclays PLC	GBP	3.250%	12/02/2027	179,710	1.20
	Barclays PLC ^(c)	GBP	3.750%	22/11/2030	182,122	1.22
	BP Capital Markets PLC	GBP	5.773%	25/05/2038	99,063	0.66
	Centrica PLC	GBP	7.000%	19/09/2033	54,006	0.36
	Coventry Building Society	GBP	2.000%	20/12/2030	75,102	0.50
	Diageo Finance PLC	GBP	2.750%	08/06/2038	92,374	0.62
	Direct Line Insurance Group PLC ^(c)	GBP	4.750%	Perp.	139,832	0.93
	ENW Finance PLC Eversholt Funding PLC	GBP GBP	4.893% 2.742%	24/11/2032 30/06/2040	94,145 70,850	0.63 0.47
	Gatwick Airport Finance PLC	GBP	4.375%	07/04/2026	91,910	0.47
	·	GBP	5.750%			0.61
) HSBC Holdings PLC) HSBC Holdings PLC	GBP	5.750% 7.000%	20/12/2027 07/04/2038	66,893 48,796	0.45
	HSBC Holdings PLC	GBP	6.000%	29/03/2040	53,449	0.33
200,000	- · · · · · · · · · · · · · · · · · · ·	GBP	5.000%		129,964	0.30
	Legal & General Group PLC ^(c)	GBP	5.625%	Perp. Perp.	158,216	1.06
	Lloyds Banking Group PLC ^(c)	GBP	1.875%	15/01/2026	326,147	2.18
100,000	•	GBP	4.500%	14/02/2031	92,151	0.62
	Notting Hill Genesis	GBP	3.250%	12/10/2048	66,231	0.44
100,000		ODI	3.230 /6	12/10/2040	50,201	0.44

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value GBP	Shareholders Equit
Bonds – (Conti	nued)	<u> </u>				
United Kingdom	· ·					
200,000	Pension Insurance Corp. PLC ^(c)	GBP	7.375%	Perp.	173,230	1.1
100,000	Phoenix Group Holdings PLC	GBP	5.625%	28/04/2031	88,529	0.5
	RI Finance Bonds No 3 PLC	GBP	6.125%	13/11/2028	95,562	0.6
	Sage Group PLC	GBP	2.875%	08/02/2034	76,541	0.5
	Santander UK Group Holdings PLC ^(c)	GBP	2.920%	08/05/2026	277,794	1.8
100,000		GBP	4.625%	30/11/2034	91,569	0.6
214,810		GBP	4.010%	10/12/2031	194,227	1.3
86,500 84,770		GBP GBP	4.974% 5.425%	10/09/2027 10/12/2031	84,402 80,570	0.5 0.5
154,380	(-)	GBP	5.072%	10/09/2031	127,686	0.8
	Tesco Property Finance 3 PLC	GBP	5.744%	13/04/2040	129,040	0.8
	Transport for London	GBP	2.125%	24/04/2025	140,081	0.9
	UNITE Group PLC	GBP	3.500%	15/10/2028	86,460	0.5
	United Utilities Water Finance PLC	GBP	5.125%	06/10/2038	94,878	0.6
100,000	(-)	GBP	3.375%	24/04/2026	91,840	0.6
100,000	Virgin Money UK PLC ^(c)	GBP	4.000%	25/09/2026	92,090	0.6
100,000	Vmed O2 UK Financing I PLC	GBP	4.000%	31/01/2029	78,585	0.5
150,000	Vodafone Group PLC	GBP	3.375%	08/08/2049	95,006	0.6
150,000	Yorkshire Building Society ^(c)	GBP	6.375%	15/11/2028	146,634	0.9
100,000	Yorkshire Water Finance PLC	GBP	5.250%	28/04/2030	97,325	0.6
					4,875,782	32.6
United States						
100,000	Amgen, Inc.	GBP	4.000%	13/09/2029	92,534	0.6
200,000	AT&T, Inc.	GBP	5.500%	15/03/2027	197,424	1.3
152,000	AT&T, Inc.	GBP	4.375%	14/09/2029	141,073	0.9
,	AT&T, Inc.	GBP	4.250%	01/06/2043	77,391	0.5
	Bank of America Corp. (c)	USD	5.202%	25/04/2029	20,147	0.1
	Bank of America Corp. (c)	GBP	3.584%	27/04/2031	129,634	0.8
25,000	Bank of America Corp. (c)	USD	5.288%	25/04/2034	20,040	0.1
	Becton Dickinson & Co.	GBP	3.020%	24/05/2025	142,978	0.9
194,000	Citigroup, Inc.	GBP	5.150%	21/05/2026	191,379	1.2
	EQT Corp.	USD	3.625%	15/05/2031	3,450	0.0
	Ford Motor Credit Co. LLC	GBP	2.748%	14/06/2024	95,721	0.6
100,000		GBP	5.150%	15/08/2026	96,823	0.6
125,000	•	GBP	0.991%	28/04/2026	114,070	0.7
	Kraft Heinz Foods Co.	USD	3.750%	01/04/2030	3,782	0.0
100,000	·	GBP	3.750%	31/05/2038	80,583	0.5
100,000	•	GBP	5.000%	10/01/2030	96,375	0.6
225,000		USD	5.164%	20/04/2029	181,481	1.2
25,000 100,000	•	USD GBP	5.250% 2.550%	21/04/2034 05/12/2023	20,075 96,004	0.1 0.6
100,000		GBP	5.250%	15/07/2042	79,513	0.5
	Verizon Communications, Inc.	GBP	4.750%	17/02/2034	160,437	1.0
174,000	verizon communications, inc.	GBF	4.730 /6	17/02/2034		
TOTAL BONDS					2,040,914	13.6
(cost GBP 15,84	5,319)				13,557,784	90.6
						% 0
Holdings	Security Description				Market Value GBP	Shareholders Equit
Mutual Funds -	- 5.36%					
Ireland	Coldman Scales DLC Storling Liquid December 5 and (d)(e)				E40 E44	0.0
	Goldman Sachs PLC - Sterling Liquid Reserves Fund ^{(d)(e)} iShares Core EUR Corp. Bond UCITS ETF				549,544	3.6
	iShares GBP Corp. Bond UCITS ETF iShares GBP Corp. Bond UCITS ETF				7,203	0.0
	iShares USD Corp. Bond UCITS ETF iShares USD Corp. Bond UCITS ETF Class D				237,055 8,151	1.5 0.0
33	Ionales GOD GOID. Boild GOITG ETT Glass D				801,953	5.3
TOTAL MUTUAL	FUNDS				001,903	5.3
(cost GBP 803,6					801,953	5.3
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LIST					

								% of
Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value GBP	Shareholders' Equity
Non-Agencie	securities dealt in anothers Asset Backed Obligation	-						
77,0	58 Canary Wharf Finance II	PLC Class A1		GBP	6.455%	22/10/2033	76,749	0.51
	98 CHL Mortgage Pass-Thr 89 RALI Series 2006-QS12		1	USD USD	6.000% 6.500%	25/05/2037 25/09/2036	70,501 26,039	0.47 0.18
							96,540	0.65
TOTAL NON-A (cost GBP 478	AGENCIES ASSET BACKED 3,858)	OBLIGATIONS					173,289	1.16
TOTAL TRAN	SFERABLE SECURITIES DE 3,858)	EALT IN ANOTHER REGUL	ATED MARKET				173,289	1.16
MARKET VAL (cost GBP 17,	UE OF INVESTMENTS EXC 127,854)	LUDING DERIVATIVES					14,533,026	97.18
Futures Con	tracts – 0.15%							
Number of Contracts	Security Description					Commitment Market Value GBP	Unrealised Gain GBP	% of Shareholders' Equity
(2)	EUR German Federal Republic Bond	ds 5YR Futures 08/06/2023			Short	(203,458)	466	0.01
(4) 4 17	GBP Three Month SONIA Index Futu. Three Month SONIA Index Futu. UK Long Gilt Bond Futures 27/0	ures 17/12/2024			Short Long Long	(946,750) 951,850 1,639,990	12 175 23,890	0.00 0.00 0.16
						1,645,090	24,077	0.16
7 (1)	USD US Treasury Notes 10YR Futur US Treasury Notes 2YR Future				Long Short	647,026 (166,348)	3,004 152	0.02 0.00
						480,678	3,156	0.02
UNREALISED	GAIN ON FUTURES CONTE	RACTS					27,699	0.19
Number of Contracts	Security Description					Commitment Market Value GBP	Unrealised Loss GBP	% of Shareholders' Equity
(1)	EUR German Federal Republic Bond	ds 10YR Futures 08/06/2023			Short	(117,057)	(1,527)	(0.01)
(2) (2)	USD US Treasury Ultra Long Bond F US Treasury Ultra Long Notes				Short Short	(220,131) (194,356)	(2,890) (1,363)	(0.02) (0.01)
						(414,487)	(4,253)	(0.03)
UNREALISED	LOSS ON FUTURES CONT	RACTS					(5,780)	(0.04)
Forward Cur	rency Contracts – 0.02%						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		Shareholders Equity
GBP	764,641	EUR	865,223		<u> </u>	26/06/202	3 17,679	0.12
UNREALISED	GAIN ON FORWARD CURF	RENCY CONTRACTS					17,679	0.12
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
EUR GBP	98,918 1,037,896	GBP USD	87,348 1,302,017			26/06/2023 08/08/2023		(0.02)
221	1,037,030		1,502,017			00/00/202	(12,024)	(0.00)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) GBP	Market Value GBP	% o Shareholders Equity
	Written Options JPY						
(13,000,000)	Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(307)	(654)	(0.01
TOTAL WRITTEN O (cost GBP (347))	PTIONS					(654)	(0.01
TOTAL OPTIONS (cost GBP (347))						(654)	(0.01
Swap Contracts –	(0.29%)					Unrealised	% o
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain GBP	Shareholders Equity
	Interest Rate Swaps						
290,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	1,746	0.01
340,000	Floating (AUD 6 month BBSW)	Fixed 4.250%		AUD	21/06/2033	59	0.00
830,000	Fixed 12.795%	Floating (BRL 1 month BRCDI)		BRL	02/01/2024	857	0.01
150,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%		BRL	02/01/2024	119	0.00
30,000	Fixed 10.950%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	139	0.00
84,300	Fixed 6.320%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	1,761	0.01
290,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%		BRL	02/01/2025	262	0.00
100,000 400.000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD CHF	21/06/2033	572	0.01
160,000	Floating (CHF 1 month SARON) Fixed 1.750%	Fixed 2.000% Floating (EUR 3 month EURIBOR)		EUR	21/06/2033 21/09/2024	6,365 3,280	0.0 ² 0.0 ²
870,000	Fixed 2.750%	Floating (EUR 1 month ESTR)		EUR	17/04/2025	1,154	0.02
370,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2028	2,600	0.02
160,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)		EUR	20/05/2029	12,416	0.02
10,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%		EUR	21/06/2033	150	0.00
40,000	Fixed 2.250%	Floating (EUR 6 month EURIBOR)		EUR	21/06/2053	264	0.00
370,000	Fixed 3.250%	Floating (GBP 1 month SONIA)		GBP	21/06/2030	9,937	0.07
730,000	Fixed 3.250%	Floating (GBP 1 month SONIA)		GBP	21/06/2033	9,259	0.06
20,000	Fixed 3.250%	Floating (GBP 1 month SONIA)		GBP	21/06/2035	724	0.01
124,880,000	Floating (KRW 3 month KSDA)	Fixed 3.500%		KRW	21/06/2028	354	0.00
2,680,000	Floating (MXN 1 month TIIE)	Fixed 10.500%		MXN	18/06/2025	550	0.01
475,000	Floating (MXN 1 month TIIE)	Fixed 8.500%		MXN	08/06/2033	338	0.00
1,170,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)		NOK	21/06/2033	968	0.01
80,000	Fixed 3.000%	Floating (SGD 6 month IBOR)		SGD	21/06/2028	520	0.00
40,000	Fixed 3.500%	Floating (USD 1 month SOFR)		USD	19/04/2025	66	0.00
75,000	Fixed 9.250% I ON INTEREST RATE SWAPS	Floating (ZAR 3 month JIBAR)		ZAR	21/06/2033	197 54,657	0.00
UNKEALISED GAIN						54,057	0.37
925,000	Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%		USD	20/06/2025	2,440	0.01
2,100,000	Floating (The Markit CDX North America Investment Grade 39 Version 1 Index)	Fixed 1.000%		USD	20/12/2027	5,586	0.04
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS					8,026	0.05
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS					62,683	0.42
Net Local						Unrealised	% o
Notional Amount	Pay	Receive		Currency	Maturity Date	Loss GBP	Shareholders Equity
	Interest Rate Swaps						
994,697	Floating (BRL 1 month BRCDI)	Fixed 11.814%		BRL	02/01/2024	(2,398)	(0.02
170,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	(581)	(0.00)
170,000	Fixed 11.230%	Floating (CNV 3 month CNPR)		BRL	04/01/2027	(944)	(0.01)
920,000 490,000	Fixed 3.000% Fixed 2.500%	Floating (CNY 3 month CNRR) Floating (EUR 6 month EURIBOR)		CNY EUR	21/06/2028 21/06/2026	(2,562)	(0.02)
490,000 160,000	Fixed 2.500% Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	21/06/2026	(2,284) (1,328)	(0.02)
30,000	Fixed 2.500% Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	21/06/2030	(1,326)	(0.01)
840,000	Floating (GBP 1 month SONIA)	Fixed 4.250%		GBP	21/06/2043	(6,527)	(0.00)
UUU,UTU	Floating (GBP 1 month SONIA)	Fixed 4.000%		GBP	17/04/2025	(5,914)	(0.04)
		Fixed 4.000%		GBP	21/06/2025	(2,045)	(0.04
750,000	Floating (GBP 1 month SONIA)			201	/00/2020	(2,070)	10.01
750,000 150,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)			GBP	21/06/2026	(17.639)	(0.12
750,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.750% Fixed 3.500%		GBP GBP	21/06/2026 21/06/2028	(17,639) (1,933)	
750,000 150,000 1,130,000	Floating (GBP 1 month SONIA)	Fixed 3.750%			21/06/2026 21/06/2028 31/07/2035	(17,639) (1,933) (336)	(0.12 (0.01 (0.00
750,000 150,000 1,130,000 80,000	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 3.750% Fixed 3.500%		GBP	21/06/2028	(1,933)	(0.01

Swap Contracts – (Continued)

Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss GBP	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
180,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/06/2053	(11,130)	(0.07)
150,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/12/2062	(9,267)	(0.06)
100.000	Fixed 2.000%	Floating (GBP 1 month SONIA)	GBP	21/12/2072	(7,719)	(0.05)
113,930,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(5,221)	(0.04)
76,780,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(5,714)	(0.04)
425,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(67)	(0.00)
320.000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(1,035)	(0.01)
20,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(144)	(0.00)
2,330,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(90)	(0.00)
60,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(720)	(0.00)
140,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	21/06/2033	(1,667)	(0.01)
	S ON INTEREST RATE SWAPS			21/00/2000		. ,
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(103,484)	(0.69)
	Credit Default Swaps					
150,000	Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	(488)	(0.00)
75,000	Fixed 1.000%	Floating (iTraxx Europe Senior Financials Series 39 Version 1 Index)	EUR	20/06/2028	(71)	(0.00)
2,100,000	Floating (The Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	(2,214)	(0.02)
125,000	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	(111)	(0.00)
UNREALISED LOSS	S ON CREDIT DEFAULT SWAPS				(2,884)	(0.02)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(106,368)	(0.71)
MARKET VALUE OI					14,513,811	97.05
OTHER ASSETS AN					440,043	2.95
SHAREHOLDERS'	EQUITY				14,953,854	100.00
TOTAL INVESTMEN	NTS				Market Value GBP	% of Shareholders' Equity
Total Investments exclude	ding derivatives (cost GBP 17,127,854)				14,533,026	97.18
Unrealised gain on futur	res contracts				27,699	0.19
Unrealised loss on future	es contracts				(5,780)	(0.04)
Unrealised gain on forward	ard currency contracts				17,679	0.12
Unrealised loss on forward	ard currency contracts				(14,474)	(0.10)
Market value of written	options (cost GBP (347))				(654)	(0.01)
Unrealised gain on swap	p contracts				62,683	0.42
Unrealised loss on swap	contracts				(106,368)	(0.71)
Other Assets and Liabili	ities				440,043	2.95
Shareholders' Equi	ty				14,953,854	100.00

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

The counterparties for forward currency contracts were Merrill Lynch International and Royal Bank of Canada.

The maximum individual counterparty exposure as at 31 May 2023 is 0.32% of the NAV.

The counterparty for options contracts was JP Morgan Chase Bank NA.

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

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

 $^{^{\}mbox{\scriptsize (c)}}$ Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) A related party to Goldman Sachs Funds.

 $^{^{\}rm (e)}\,$ The yield for this fund as at 31 May 2023 was 4.499%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Transforable se	curities admitted to an official exchange listing					
Bonds – 66.32% Australia						
	Westpac Banking Corp.	USD	1.019%	18/11/2024	826,394	0.24
Canada						
913,000	Bank of Montreal	USD	0.450%	08/12/2023	889,235	0.26
1,750,000	Bank of Montreal	USD	5.300%	05/06/2026	1,754,638	0.50
2,190,000	Bank of Montreal—Series H	USD	4.250%	14/09/2024	2,156,077	0.62
	Bank of Nova Scotia	USD	0.400%	15/09/2023	714,422	0.21
	Bell Telephone Co. of Canada or Bell Canada—Series US-3	USD	0.750%	17/03/2024	2,480,085	0.71
	Canadian Imperial Bank of Commerce	USD	0.950%	23/06/2023	698,341	0.20
	Canadian Imperial Bank of Commerce ^(c) Canadian Pacific Railway Co.	USD USD	5.949% 1.350%	07/04/2025 02/12/2024	856,077 1,484,800	0.25 0.43
	National Bank of Canada	USD	0.750%	06/08/2024	1,322,440	0.43
		USD	3.700%	05/10/2023	1,558,090	0.45
	Royal Bank of Canada	USD	0.425%	19/01/2024	847,901	0.24
	Toronto-Dominion Bank	USD	2.350%	08/03/2024	866,928	0.25
2,100,000	Toronto-Dominion Bank	USD	4.285%	13/09/2024	2,070,642	0.59
2,475,000	Toronto-Dominion Bank	USD	3.766%	06/06/2025	2,407,383	0.69
900,000	TransCanada PipeLines Ltd.	USD	5.655%	12/10/2024	846,117	0.24
					20,953,176	6.02
Cayman Islands						
	SA Global Sukuk Ltd.	USD	1.602%	17/06/2026	831,482	0.24
Germany 1,375,000	Deutsche Bank AG	USD	0.898%	28/05/2024	1,304,077	0.38
	Deutsche Bank AG	USD	4.162%	13/05/2025	802,984	0.23
1,000,000	Deutsche Bank AG—Series E	USD	0.962%	08/11/2023	976,720	0.28
					3,083,781	0.89
Indonesia						
	Perusahaan Penerbit SBSN Indonesia III	USD	2.300%	23/06/2025	305,262	0.09
Ireland	AarCan Iroland Canital DAC / AarCan Clobal Aviation Trust	USD	1.650%	29/10/2024	1,668,802	0.48
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	1,134,675	0.46
.,,.					2,803,477	0.80
 Japan					2,000,111	0.00
-	Mitsubishi UFJ Financial Group, Inc.	USD	3.761%	26/07/2023	395,212	0.11
	Mitsubishi UFJ Financial Group, Inc. (c)	USD	0.953%	19/07/2025	2,598,365	0.75
2,090,000	Mitsubishi UFJ Financial Group, Inc. (c)	USD	5.063%	12/09/2025	2,072,904	0.59
1,100,000	Mitsubishi UFJ Financial Group, Inc. (c)	USD	0.962%	11/10/2025	1,027,686	0.29
555,000	Nomura Holdings, Inc.	USD	5.099%	03/07/2025	547,030	0.16
	Sumitomo Mitsui Financial Group, Inc.	USD	0.508%	12/01/2024	247,967	0.07
	Sumitomo Mitsui Financial Group, Inc.	USD	2.348%	15/01/2025	403,809	0.12
300,000		USD	0.948%	12/01/2026	268,581	0.08
1,550,000	Sumitomo Mitsui Trust Bank Ltd. ^(d)	USD	0.800%	12/09/2023	1,529,385	0.44
					9,090,939	2.61
2,025,000	DH Europe Finance II SARL	USD	2.200%	15/11/2024	1,941,469	0.56
Netherlands						
	Cooperatieve Rabobank UA	USD	0.375%	12/01/2024	484,875	0.14
	ING Groep NV	USD	4.100%	02/10/2023	645,814	0.19
	ING Groep NV ^(c)	USD	3.869%	28/03/2026	1,255,202	0.36
1,120,000	Prosus NV	USD	3.257%	19/01/2027	1,018,158	0.29
					3,404,049	0.98
New Zealand 2,425,000	ANZ New Zealand Int'l Ltd.(c)(d)	USD	5.691%	18/02/2025	2,416,367	0.69
Qatar	Octor Covernment International Panel	USD	2.2750/	14/02/2024	1.005.460	0.00
Singapore	Qatar Government International Bond	030	3.375%	14/03/2024	1,005,162	0.29
	Pfizer Investment Enterprises Pte Ltd.	USD	4.650%	19/05/2025	3,819,760	1.10
Spain						
2,800,000	Banco Santander SA	USD	3.892%	24/05/2024	2,747,500	0.79
	Banco Santander SA	USD	2.706%	27/06/2024	2,131,096	0.61

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Spain – (Continue	•					
	Banco Santander SA ^(c)	USD	0.701%	30/06/2024	1,592,576	0.46
1,400,000	Banco Santander SA	USD	5.147%	18/08/2025	1,382,682	0.40
					7,853,854	2.26
Supranationals						
2,850,000	Broadcom Corp. / Broadcom Cayman Finance Ltd.	USD	3.625%	15/01/2024	2,817,310	0.81
Switzerland						
, ,	Credit Suisse AG	USD	0.520%	09/08/2023	1,306,370	0.37
	Credit Suisse AG Credit Suisse Group AG	USD USD	3.700% 3.800%	21/02/2025 09/06/2023	1,793,823 2,398,896	0.51 0.69
	Credit Suisse Group AG ^{(c)(d)}	USD	2.593%	11/09/2025	1,250,667	0.36
	UBS AG ^(d)	USD	0.450%	09/02/2024	1,821,558	0.52
	UBS AG ^{(c)(d)}	USD	5.451%	09/02/2024	2,986,625	0.86
	UBS AG ^(d)	USD	0.700%	09/08/2024	728,911	0.21
2,150,000	UBS AG ^(d)	USD	1.250%	01/06/2026	1,901,460	0.55
					14,188,310	4.07
United Arab Emira	ates					
1,070,000	Abu Dhabi Government International Bond	USD	2.125%	30/09/2024	1,028,457	0.29
United Kingdom	Olassa Oscilla Wissa Oscilla I DI O	1105	0.5046	04/10/0000	F00 07-	2:-
600,000	GlaxoSmithKline Capital PLC	USD	0.534%	01/10/2023	590,376	0.17
	HSBC Holdings PLC ^(c) HSBC Holdings PLC ^(c)	USD	1.162%	22/11/2024	1,024,181	0.29
	Lloyds Banking Group PLC	USD USD	0.976% 4.050%	24/05/2025 16/08/2023	1,069,346 859,703	0.31 0.25
	Lloyds Banking Group PLC ^(c)	USD	4.716%	11/08/2026	1,232,444	0.25
	NatWest Markets PLC ^(d)	USD	0.800%	12/08/2024	684,516	0.20
	Santander UK Group Holdings PLC ^(c)	USD	1.089%	15/03/2025	1,600,429	0.46
	Standard Chartered PLC ^{(c)(d)}	USD	0.991%	12/01/2025	193,356	0.05
					7,254,351	2.08
United States						
	AbbVie, Inc.	USD	2.600%	21/11/2024	1,687,280	0.48
625,000	Aetna, Inc.	USD	2.800%	15/06/2023	624,506	0.18
775,000	Aetna, Inc.	USD	3.500%	15/11/2024	755,819	0.22
1,375,000	American Express Co.	USD	0.750%	03/11/2023	1,347,885	0.39
	American Express Co.(c)	USD	4.990%	01/05/2026	1,902,123	0.55
	American Tower Corp.	USD	0.600%	15/01/2024	798,856	0.23
	·	USD	2.400%	15/03/2025	403,410	0.12
	Astrazeneca Finance LLC	USD	0.700%	28/05/2024	2,198,179	0.63
1,000,000	4.3	USD	0.900%	25/03/2024	963,380	0.28
	Bank of America Corp. (c) Bank of America Corp. (c)	USD USD	1.843% 0.981%	04/02/2025 25/09/2025	4,060,605 703,598	1.17 0.20
	Bank of America Corp. (c)	USD	5.080%	20/01/2027	2,102,373	0.60
	Bank of New York Mellon Corp.	USD	0.350%	07/12/2023	731,543	0.00
	Bank of New York Mellon Corp.(c)	USD	4.947%	26/04/2027	3,191,584	0.92
	Baxter International, Inc.	USD	0.868%	01/12/2023	1,661,240	0.48
500,000	Becton Dickinson & Co.	USD	3.734%	15/12/2024	488,570	0.14
225,000	Berry Global, Inc.	USD	1.570%	15/01/2026	204,579	0.06
	Broadcom, Inc.	USD	3.625%	15/10/2024	1,171,548	0.34
1,150,000	Capital One Financial Corp.(c)	USD	5.571%	06/12/2024	1,131,956	0.32
175,000	Celanese US Holdings LLC	USD	3.500%	08/05/2024	171,166	0.05
100,000	Children's Hospital of Orange County	USD	0.650%	01/11/2023	98,206	0.03
	Cigna Group	USD	0.613%	15/03/2024	2,223,814	0.64
	Citigroup, Inc.	USD	3.875%	25/10/2023	1,217,527	0.35
	Citigroup, Inc. (c)	USD	0.776%	30/10/2024	709,724	0.20
	Citigroup, Inc. ^(c)	USD	0.981%	01/05/2025	1,003,370	0.29
	Citigroup, Inc. (c)	USD	4.140%	24/05/2025	1,354,196	0.39
	Citigroup, Inc. (c)	USD	1.281%	03/11/2025	988,796	0.28
	Citigroup, Inc. (C)	USD	5.747%	25/01/2026	2,032,636	0.58
	Constellation Brands, Inc.	USD	3.600%	09/05/2024	3,037,371	0.87
	Constellation Brands, Inc.	USD	5.000%	02/02/2026	826,469	0.24
	Crown Castle, Inc. CVS Health Corp.	USD USD	1.350%	15/07/2025	460,370	0.13
	Dell International LLC / EMC Corp.	USD	5.000% 4.000%	20/02/2026 15/07/2024	3,836,205 2,260,783	1.10 0.65
	eBay, Inc.	USD	1.400%	10/05/2026	634,340	0.18
	Emera US Finance LP	USD	0.833%	15/06/2024	567,924	0.16
	Eversource Energy	USD	4.200%	27/06/2024	857,698	0.16
870 000						
	Federal Home Loan Bank Discount Notes	USD	5.428%	08/01/2024	12,610,135	3.62

oldings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equit
onds – (Contir	nued)					
nited States – (C	Continued)					
	Fifth Third Bancorp	USD	3.650%	25/01/2024	850,536	0.2
	Fiserv, Inc.	USD	3.800%	01/10/2023	596,010	0.1
	Fisery, Inc.	USD	2.750%	01/07/2024	1,384,216	0.4
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	USD USD	1.050% 3.950%	08/03/2024 13/04/2024	774,168 1,279,902	0.2
	General Motors Financial Co., Inc.	USD	1.200%	15/10/2024	894,758	0.2
	General Motors Financial Co., Inc.	USD	3.800%	07/04/2025	1,973,149	0.5
2,075,000	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	1,848,804	0.5
75,000	Gilead Sciences, Inc.	USD	0.750%	29/09/2023	73,878	0.0
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	796,600	0.2
	Hormel Foods Corp.	USD	0.650%	03/06/2024	386,726	0.1
	Humana, Inc.	USD	0.650%	03/08/2023	1,314,837	0.3
	Intel Corp. Intercontinental Exchange, Inc.	USD USD	4.875% 3.650%	10/02/2026 23/05/2025	1,307,813 646,190	0.3 0.1
	Intuit, Inc.	USD	0.950%	15/07/2025	275,781	0.0
950,000	Jackson Financial, Inc.	USD	1.125%	22/11/2023	929,528	0.2
4,200,000	John Deere Capital Corp.	USD	2.125%	07/03/2025	4,011,294	1.1
800,000	JPMorgan Chase & Co. (c)	USD	1.514%	01/06/2024	800,000	0.2
1,175,000	JPMorgan Chase & Co.(c)	USD	0.653%	16/09/2024	1,157,445	0.3
	JPMorgan Chase & Co. (c)	USD	0.563%	16/02/2025	1,180,863	0.3
3,950,000	JPMorgan Chase & Co. ^(c)	USD	0.824%	01/06/2025	3,756,924	1.0
	JPMorgan Chase & Co. (c)	USD	0.969%	23/06/2025	1,901,920	0.5
	Keurig Dr Pepper, Inc.	USD	0.750%	15/03/2024	881,502	0.2
	KeyBank NA ^(c) Kinder Morgan Energy Partners LP	USD USD	5.334% 4.150%	03/01/2024 01/02/2024	812,963 856,705	0.2 0.2
	Marsh & McLennan Cos., Inc.	USD	3.500%	03/06/2024	833,502	0.2
	Morgan Stanley ^(c)	USD	0.791%	22/01/2025	1,935,840	0.5
	Morgan Stanley ^(c)	USD	0.790%	30/05/2025	2,752,564	0.7
	Morgan Stanley ^(c)	USD	1.164%	21/10/2025	1,215,903	0.3
4,357,000	Morgan Stanley ^(c)	USD	5.050%	28/01/2027	4,350,377	1.2
450,000	Morgan Stanley—Series I ^(c)	USD	0.864%	21/10/2025	419,220	0.1
	NiSource, Inc.	USD	0.950%	15/08/2025	639,289	0.1
	Nucor Corp.	USD	3.950%	23/05/2025	299,528	0.0
900,000	·	USD	5.800%	10/11/2025	916,344	0.2
	Parker-Hannifin Corp. PayPal Holdings, Inc.	USD USD	3.650% 2.400%	15/06/2024 01/10/2024	1,717,257 676,011	0.4 0.1
	PerkinElmer, Inc.	USD	0.850%	15/09/2024	706,943	0.1
	Phillips 66	USD	0.900%	15/02/2024	532,741	0.1
	Pioneer Natural Resources Co.	USD	5.100%	29/03/2026	1,696,424	0.4
	PNC Financial Services Group, Inc.	USD	3.500%	23/01/2024	288,763	0.0
1,675,000	Realty Income Corp.	USD	4.600%	06/02/2024	1,664,749	0.4
	Realty Income Corp.	USD	5.050%	13/01/2026	1,505,031	0.4
	Rockwell Automation, Inc.	USD	0.350%	15/08/2023	693,434	0.2
	Santander Holdings USA, Inc. (c)	USD	4.260%	09/06/2025	699,483	0.2
	Skyworks Solutions, Inc.	USD USD	0.900%	01/06/2023	625,000	0.1
	Southern Co. Southern Power Co.	USD	5.150% 0.900%	06/10/2025 15/01/2026	1,006,528 203,477	0.2 0.0
	Starbucks Corp. (c)	USD	5.510%	14/02/2024	550,589	0.0
	Take-Two Interactive Software, Inc.	USD	3.300%	28/03/2024	2,302,649	0.6
	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	1,273,431	0.3
1,975,000	Thermo Fisher Scientific, Inc.	USD	1.215%	18/10/2024	1,874,275	0.5
	United States Treasury Note/Bond	USD	0.375%	15/08/2024	9,165,750	2.6
	UnitedHealth Group, Inc.	USD	0.550%	15/05/2024	717,818	0.2
	Verizon Communications, Inc.	USD	0.750%	22/03/2024	2,096,265	0.6
	VICI Properties LP	USD	4.375%	15/05/2025	1,431,500	0.4
	VMware, Inc.	USD USD	5.779% 0.950%	15/08/2024 17/11/2023	1,371,076	0.3 0.3
	Walgreens Boots Alliance, Inc. Wells Fargo & Co.	USD	3.750%	24/01/2024	1,272,817 3,238,968	0.3
	Wells Fargo & Co. (c)	USD	0.805%	19/05/2025	953,610	0.2
	Wells Fargo & Co. ^(c)	USD	4.540%	15/08/2026	2,032,848	0.5
	Zimmer Biomet Holdings, Inc.	USD	1.450%	22/11/2024	1,038,367	0.3
					147,277,293	42.3
OTAL BONDS						

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds –	2.21%					
7,675,172	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) ^{(e)(f)}				7,675,172	2.21
(cost USD 7,675,					7,675,172	2.21
TOTAL TRANSFE (cost USD 245,04	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 10,533)				238,576,065	68.53
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Transferable se Bonds – 16.24% Australia	ccurities dealt in another regulated market 6					
	Macquarie Group Ltd. ^{(c)(d)}	USD	1.201%	14/10/2025	1,241,790	0.36
	Federation des Caisses Desjardins du Quebec ^(d) Federation des Caisses Desjardins du Quebec ^(d)	USD USD	0.700% 4.400%	21/05/2024 23/08/2025	1,934,604 1,995,716	0.56 0.57
					3,930,320	1.13
Denmark 575,000	Danske Bank A/S ^{(c)(d)}	USD	1.226%	22/06/2024	572,913	0.16
Finland 1,375,000	Nordea Bank Abp ^(d)	USD	0.625%	24/05/2024	1,310,595	0.38
France	5 - 1 - 1 - 0 - 1 - 1 - 0 - (d)	1100	0.0500/	07/00/0004	040.005	
	Banque Federative du Credit Mutuel SA ^(d) Banque Federative du Credit Mutuel SA ^(d)	USD USD	0.650% 4.524%	27/02/2024 13/07/2025	312,865 1,993,547	0.09 0.57
	Banque Federative du Credit Mutuel SA ^(d)	USD	4.935%	26/01/2026	2,053,171	0.59
	BNP Paribas SA ^(d)	USD	3.800%	10/01/2024	1,134,659	0.33
	BPCE SA ^(d)	USD	4.000%	12/09/2023	1,042,622	0.30
575,000	BPCE SA ^(d)	USD	2.375%	14/01/2025	542,041	0.15
Netherlands					7,078,905	2.03
	Enel Finance International NV ^(d)	USD	1.375%	12/07/2026	1,220,835	0.35
	JDE Peet's NV ^(d)	USD	0.800%	24/09/2024	1,285,144	0.37
	Mondelez International Holdings Netherlands BV ^(d)	USD	0.750%	24/09/2024	1,247,368	0.36
	Mondelez International Holdings Netherlands BV ^(d) Siemens Financieringsmaatschappij NV ^(d)	USD USD	4.250% 0.650%	15/09/2025 11/03/2024	1,467,776 579,036	0.42 0.17
000,000	Sicilotio i indicioningoniados ideppij i i v	000		11/00/2024	5,800,159	1.67
Sweden						
	Skandinaviska Enskilda Banken AB ^(d) Swedbank AB ^{(c)(d)}	USD USD	0.550% 5.908%	01/09/2023 04/04/2025	790,216 1,176,469	0.22 0.34
1,175,000	GWEGDZIIK AD	000	3.30070	04/04/2023	1,966,685	0.56
Switzerland					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
375,000 United Kingdom	UBS Group AG ^{(c)(d)}	USD	1.008%	30/07/2024	371,561	0.11
	Coca-Cola European Partners PLC ^(d)	USD	0.800%	03/05/2024	719,407	0.21
United States						
	Alabama Federal Aid Highway Finance Authority	USD USD	0.449%	01/09/2023	261,748 105,000	0.07
	Arizona Board of Regents Class C Arizona Board of Regents Class C	USD	0.492% 0.769%	01/06/2023 01/06/2024	61,889	0.03 0.02
	Athene Global Funding ^(d)	USD	0.950%	08/01/2024	1,133,311	0.33
	Aviation Capital Group LLC ^(d)	USD	5.500%	15/12/2024	638,073	0.18
225,000	Aviation Capital Group LLC ^(d)	USD	1.950%	30/01/2026	201,119	0.06
	BMW US Capital LLC ^(d)	USD	3.250%	01/04/2025	1,021,030	0.29
	Cargill, Inc. (d)	USD	4.500%	24/06/2026	3,331,910	0.96
	City of Austin TX Electric Utility Revenue Class A	USD	2.524%	15/11/2023	256,532	0.07
	City of Huntington Beach CA City of Tucson AZ	USD USD	0.381% 0.459%	15/06/2023 01/07/2024	79,844 408,156	0.02 0.12
	Commonwealth of Massachusetts	USD	3.564%	15/07/2023	3,466,930	1.00
	Corebridge Global Funding ^(d)	USD	0.800%	07/07/2023	298,839	0.09
725,000	Corebridge Global Funding ^(d)	USD	0.450%	08/12/2023	703,815	0.20
	Corebridge Global Funding ^(c) (d)	USD	5.301%	15/12/2023	811,802	0.23
2,475,000	Corebridge Global Funding ^(d)	USD	0.650%	17/06/2024	2,353,824	0.68

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	County of Nueces TX Class B	USD	0.516%	15/02/2024	38,679	0.01
	County of Palm Beach FL Class B	USD	0.500%	01/12/2024	589,236	0.17
	County of Pima AZ	USD USD	0.520% 1.466%	01/05/2024 01/11/2023	114,655	0.03 0.37
905,000	Curators of the University of Missouri Dallas Fort Worth International Airport	USD	0.632%	01/11/2023	1,288,072 886,879	0.37
1,888,000	Equitable Financial Life Global Funding ^(d)	USD	0.500%	17/11/2023	1,844,746	0.53
	Equitable Financial Life Global Funding ^(d)	USD	1.100%	12/11/2024	895,869	0.26
	Equitable Financial Life Global Funding ^(d)	USD	1.400%	07/07/2025	389,504	0.11
2,725,000	GE HealthCare Technologies, Inc. (d)	USD	5.600%	15/11/2025	2,735,736	0.79
165,000	Hoover City Board of Education	USD	0.555%	15/02/2024	159,648	0.05
975,000	Kinder Morgan, Inc. ^(d)	USD	5.625%	15/11/2023	973,791	0.28
180,000	Los Angeles Department of Water & Power Water System Revenue	USD	5.281%	01/07/2023	179,944	0.08
	New York City Transitional Finance Authority Building Aid Revenue	USD	0.380%	15/07/2023	2,361,763	0.68
145,000	Pennsylvania State University	USD	1.353%	01/09/2023	143,528	0.04
1,330,000	Port Authority of New York & New Jersey	USD	1.086%	01/07/2023	1,324,777	0.38
	Port of Morrow OR	USD	3.097%	01/09/2023	218,689	0.06
	Principal Life Global Funding II ^(d) Pivoreido County Infrastructura Financing Authority	USD USD	0.500%	08/01/2024	1,138,833	0.33
275,000 625,000	Riverside County Infrastructure Financing Authority State of Maryland Department of Transportation	USD	0.548% 0.361%	01/11/2023 01/08/2023	269,282 619,627	0.08
	State of Tennessee	USD	0.386%	01/11/2023	1,723,398	0.16
460,000	University of Massachusetts Building Authority	USD	4.350%	01/11/2023	453,871	0.48
	Wisconsin Department of Transportation	USD	0.624%	01/07/2024	42,854	0.01
	·				33,527,203	9.63
TOTAL BONDS (cost USD 58,083	,041)				56,519,538	16.24
Agencies Asset	Backed Obligations – 4.72%					
United States						
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	6.623%	25/01/2034	119,120	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	15/06/2041	648,033	0.19
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	15/07/2041	7,300	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	5.973%	25/01/2042	405,084	0.12
	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.973% 3.000%	25/04/2042 15/08/2046	136,464 97,949	0.04 0.03
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	15/08/2046	98,584	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/10/2048	321,422	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2049	134,936	0.04
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	15/05/2050	872,005	0.25
796,525	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	15/11/2054	770,542	0.22
33,580	Federal National Mortgage Association (FNMA)	USD	2.500%	25/04/2043	31,610	0.01
97,872	Federal National Mortgage Association (FNMA)(c)	USD	5.538%	25/09/2046	96,116	0.03
2,345,034	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2048	2,296,744	0.66
1,067,183	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2048	1,050,542	0.30
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2049	1,447,119	0.42
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/10/2049	379,883	0.11
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2050	490,987	0.14
459,850	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	449,354	0.13
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 5.000%	20/08/2047	565,925 361,705	0.16
		USD	5.000%	20/06/2048 20/08/2048	361,795 32,470	0.10
32,496 418 656	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500%	20/08/2048	32,470 411,934	0.0
116,499	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2048	110,466	0.12
117,013	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	116,739	0.03
193,967	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	193,513	0.00
700,746	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2048	689,056	0.20
773,158	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	771,470	0.22
	- · · · · · · · · · · · · · · · · · · ·	USD	4.500%	20/01/2049	37,423	0.0
923,850	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	920,704	0.26
564,228	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	554,110	0.16
11,111	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	11,073	0.00
	0 0 ()	USD	5.000%	20/04/2049	929,582	0.27
671,644	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2049	671,330	0.19
220,081	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2050	214,415	0.06
					16,445,799	4.72
COTAL AGENCIE	S ASSET BACKED OBLIGATIONS 671)				16,445,799	4.72

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
-	Asset Backed Obligations – 6.10%					
Cayman Islands	(c)(d)					
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	803,499	0.23
	Bavarian Sky UK 5 PLC 2014-1A Class A1A2 ^{(c)(d)}	USD	6.450%	20/10/2034	4,198,833	1.21
	CIFC Funding Ltd. 2017-2A Class AR ^{(c)(d)}	USD	6.200%	20/04/2030	1,937,056	0.56
	CQS US CLO Ltd. 2021-1A Class A ^{(c)(d)} Madison Park Funding XXX Ltd. 2018-30A Class A ^{(c)(d)}	USD USD	6.470% 6.010%	20/01/2035 15/04/2029	2,132,711 938,693	0.61 0.27
	Marble Point CLO XVII 2020-1A Ltd. Class A ^(c) (d)	USD	6.550%	20/04/2033	1,959,626	0.56
	Marble Point CLO XVII 2020-1A Etd. Class A ^(c) (d)	USD	6.455%	25/07/2034	3,185,088	0.91
	Tikehau US CLO I Ltd. 2021-1A Class A1 ^{(c)(d)}	USD	6.482%	18/01/2035	2,042,823	0.59
_,,,,,,,					17,198,329	4.94
United States					17,100,020	7.01
	BX Trust 2022-CLS Class A ^(d)	USD	5.760%	13/10/2027	1,227,091	0.35
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(c)(d)}	USD	6.523%	25/10/2041	200,250	0.06
	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)}	USD	6.623%	25/12/2041	184,616	0.05
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1(c)(d)	USD	6.873%	25/04/2042	166,111	0.05
	Educational Funding of the South, Inc. 2011-1 Class A2 ^(c)	USD	5.905%	25/04/2035	8,090	0.00
	Illinois Student Assistance Commission 2010-1 Class A3 ^(c)	USD	6.155%	25/07/2045	52,468	0.02
	Massachusetts Educational Financing Authority 2008-1 Class A1 ^(c)	USD	6.205%	25/04/2038	8,896	0.00
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 Class D ^(d)	USD	3.060%	15/10/2048	112,938	0.03
	Nelnet Student Loan Trust 2012-3A Class A ^{(c)(d)}	USD	5.838%	26/03/2040	498,587	0.15
. ,	Pennsylvania Higher Education Assistance Agency 2006-1 Class A3 ^(c)	USD	5.395%	25/10/2035	140,230	0.04
	Toyota Auto Receivables Owner Trust 2021-D Class A3	USD	0.710%	15/04/2026	1,434,600	0.41
					4,033,877	1.16
TOTAL NON-AG	ENCIES ASSET BACKED OBLIGATIONS					
(cost USD 21,883	3,248)				21,232,206	6.10
TOTAL TRANSF (cost USD 97,684	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 4,960)				94,197,543	27.06
Other Transfera Bonds – 0.23%						
United States 550 000	Athene Global Funding ^(d)	USD	1.200%	13/10/2023	539,127	0.15
	Great-West Lifeco US Finance 2020 LP ^(d)	USD	0.904%	12/08/2025	272,322	0.08
000,000	0.000 1.000 00 1.110.100 2020 2.1	002	0.00170	12/00/2020	811,449	0.23
TOTAL BONDS					0.1,110	0.20
(cost USD 849,98	80)				811,449	0.23
TOTAL OTHER 1 (cost USD 849,98	FRANSFERABLE SECURITIES 80)				811,449	0.23
Commercial Pa	pers – 1.96%					
United States						
	Bank of Montreal	USD	0.000%	12/07/2023	993,930	0.28
	NatWest Markets PLC	USD	0.000%	09/02/2024	1,104,613	0.32
	Royal Bank of Canada	USD	0.000%	14/07/2023	576,379	0.17
	Societe Generale SA	USD	0.000%	09/02/2024	2,078,667	0.60
	Telus Corp.	USD	0.000%	02/08/2023	2,067,811	0.59
,,					6,821,400	1.96
TOTAL COMMER						
(cost USD 6,834,	,				6,821,400	1.96
(cost USD 350,4	OF INVESTMENTS EXCLUDING DERIVATIVES 10,092)				340,406,457	97.78
Futures Contra	cts – (0.06%)			Commitment	Unrealised	% of
Number of Contracts S	ecurity Description			Market Value USD	Gain USD	Shareholders'
	UR erman Federal Republic Bonds 10YR Futures 08/06/2023		Long	144,905	75	0.00
	BP hree Month SONIA Index Futures 17/12/2024		Long	11,488,373	5,416	0.00
			-			

	tracts – (Continued)				C	Hanna Process	0/
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
4	USD US Treasury Notes 5YR Fr	utures 29/09/2023		Long	436,281	722	0.00
UNREALISED GAIN ON FUTURES CONTRACTS						6,213	0.00
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	EUR						
(2) 4	Euro OAT Futures 08/06/2023 German Federal Republic Bonds 5YR Futures 08/06/2023			Short Long	(278,064) 503,722	(5,114) (844)	(0.00)
					225,658	(5,958)	(0.00)
(39) (2)	GBP Three Month SONIA Index Futures 19/12/2023 UK Long Gilt Bond Futures 27/09/2023			Short Short	(11,426,819) (238,840)	(3,219) (2,872)	(0.01)
(-/	Ort 2011g Ont 2011a Fatarot	21/00/2020			(11,665,659)	(6,091)	(0.01)
(7)	USD US Treasury Notes 10YR I	Futures 20/00/2022		Short	(800,953)	(2,990)	(0.00)
725	US Treasury Notes 2YR F	utures 29/09/2023	20,000	Long	149,293,360	(154,693)	(0.04)
(22)	US Treasury Ultra Long No	otes 10 fr Futures 20/0	J9/2023	Short	(2,646,531)	(20,470)	(0.01)
UNREALISED LOSS ON FUTURES CONTRACTS					140,040,070	(190,202)	(0.06)
	rency Contracts – 0.0					(100,000)	(5125)
	-		A		Makanika	Unrealised	% of
Currency	Amou Boug		Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
USD USD	604,8		821,590 1 274 177		01/06/2023 06/06/2023	1,635 16,452	0.00 0.01
USD	842,1 1,674,3		1,274,177 1,526,367		26/06/2023	42,296	0.01
USD	613,1		831,017		29/08/2023	1,698	0.00
UNREALISED	GAIN ON FORWARD C	URRENCY CONTR	ACTS			62,081	0.02
	Amou	nt	Amount		Maturity	Unrealised Loss	% of Shareholders
Currency	Boug		Sold		Date	USD	Equity
CAD	809,1		595,723		01/06/2023	(1,657)	(0.00)
AUD EUR	1,273,6 1,529,7		842,251 1,678,064		06/06/2023 26/06/2023	(16,944) (42,389)	(0.01)
CAD	823,2		607,120		29/08/2023	(1,400)	(0.00)
UNREALISED	LOSS ON FORWARD O	URRENCY CONTR	ACTS			(62,390)	(0.02)
Share Class	Specific Forward Cur	rency Contracts -	(0.00%)				
Currency	Amou Boug		Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
SGD	130,0	00 USD	97,571		20/07/2023	(1,389)	(0.00)
UNREALISED	LOSS ON FORWARD O	URRENCY CONTR	ACTS HELD FOR HEDGING PURPOSES			(1,389)	(0.00)
Swap Contra	acts – (0.03%)					Unrealised	% of
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain	Shareholders Equity
	Interest Rate Swa	ıps					
		-	Floating (AUD 3 month BBSW)	AUD	21/06/2025	27,293	0.01
3,650			- 1				
10,400	,000 Fixed 2.750%	aonth ECTD\	Floating (EUR 1 month ESTR)	EUR	17/04/2025	16,945	0.00
.,	,000 Fixed 2.750% ,000 Floating (EUR 1 n	nonth ESTR)	- 1				0.00 0.01 0.00

Goldman Sachs Funds—US Dollar Short Duration Bond Portfolio Schedule of Investments As at 31 May 2023

Swap Contracts –	(Continued)
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		- (Continued)					
Net Loca	I					Unrealised	% o
Notional Amount		Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
		Credit Default Swaps					
	8,750,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	43,372	0.01
UNREAL	ISED GAIN	ON CREDIT DEFAULT SWAPS				43,372	0.01
TOTAL (UNREALISE	ED GAIN ON SWAP CONTRACTS				117,087	0.03
Net Loca	ı					Unrealised	% of
Notional Amount		Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
		Interest Rate Swaps					
	9,140,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(26,204)	(0.01)
	9,530,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	17/04/2025	(92,938)	(0.03)
	480,000	Floating (GBP 1 month SONIA)	Fixed 3.500%	GBP	21/06/2028	(13,086)	(0.00)
1,38	4,610,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(79,625)	(0.02)
	4,190,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(16,835)	(0.00)
UNREAL	ISED LOS	S ON INTEREST RATE SWAPS				(228,688)	(0.06)
TOTAL I	UNREALISE	ED LOSS ON SWAP CONTRACTS				(228,688)	(0.06)
	T VALUE O SD 350,410,	F INVESTMENTS 092)				340,109,169	97.69
OTHER	ASSETS AI	ND LIABILITIES				8,040,901	2.31
SHARE	HOLDERS'	EQUITY				348,150,070	100.00
							% of
TOTAL I	NVESTME	NTS				Market Value USD	Shareholders' Equity
Total Inves	stments exclu	ding derivatives (cost USD 350,410,092)				340,406,457	97.78
	d gain on futu					6,213	0.00
	d loss on futur					(190,202)	(0.06)
		vard currency contracts				62,081	0.02
Unrealised	d loss on forw	ard currency contracts				(62,390)	(0.02)
		ard currency contracts held for hedging purposes				(1,389)	(0.00)
	d gain on swa					117,087	0.03
	d loss on swap					(228,688)	(0.06)
Other Ass	ets and Liabil	ities				8,040,901	2.31
Shareho	Iders' Equi	ity			·	348,150,070	100.00

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

The counterparties for forward currency contracts were Citibank NA, Deutsche Bank AG, Morgan Stanley & Co. International PLC, Royal Bank of Canada and UBS AG.

The counterparties for swap contracts were Credit Suisse and Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2023 is 0.02% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

^(c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) 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.

⁽e) A related party to Goldman Sachs Funds.

 $^{^{(}f)}$ The yield for this fund as at 31 May 2023 was 5.202%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 54.07% Australia						
	Westpac Banking Corp. (c)	USD	4.110%	24/07/2034	44,368	0.02
Canada						
	Enbridge, Inc.	USD	5.700%	08/03/2033	223,489	0.10
	Enbridge, Inc.	USD USD	2.500%	01/08/2033	78,106	0.03
	Toronto-Dominion Bank Waste Connections, Inc.	USD	4.456% 4.200%	08/06/2032 15/01/2033	307,788 80,076	0.13 0.04
,					689,459	0.30
Cayman Islands						
510,000	Gaci First Investment Co.	USD	4.750%	14/02/2030	507,510	0.22
Germany	Deutsche Bank AG ^(c)	USD	2 2220/	19/00/2024	106 252	0.00
	Deutsche Bank AG ^(c)	USD	2.222% 2.129%	18/09/2024 24/11/2026	196,352 132,982	0.08 0.00
100,000	Bouldon's Bank AG	000	2.12070	24/11/2020	329,334	0.14
Hungary					020,004	0.11
	Hungary Government International Bond	USD	6.125%	22/05/2028	244,273	0.11
Ireland	Account to local Constitut DAC (Account Children To Ch		4.07501	40/04/000	470 00-	0.55
175,000 600,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD USD	4.875% 2.450%	16/01/2024 29/10/2026	173,667 535.620	0.08 0.23
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	281,651	0.23
	Johnson Controls International PLC / Tyco Fire & Security Finance SCA	USD	4.900%	01/12/2032	75,058	0.03
	Perrigo Finance Unlimited Co.	USD	4.375%	15/03/2026	333,413	0.15
	STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	125,261	0.06
					1,524,670	0.67
Japan	Mitaubiahi HE I Financial Craup Inc	HeD	2 7510/	19/07/2020	169 606	0.07
Jersey	Mitsubishi UFJ Financial Group, Inc.	USD	3.751%	18/07/2039	168,606	0.07
-	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	151,303	0.07
Luxembourg						
	DH Europe Finance II SARL	USD	2.200%	15/11/2024	119,844	0.05
100,000	DH Europe Finance II SARL	USD	3.250%	15/11/2039	80,732	0.04
					200,576	0.09
Mexico	M : 00 N : 17	1100	0.0750/	00/04/0000	105.015	0.00
	Mexico City Airport Trust Mexico Government International Bond	USD USD	3.875% 4.280%	30/04/2028 14/08/2041	185,215 252,824	0.08
310,000	Mexico Government international bond	03D	4.20076	14/00/2041	438,039	0.19
Netherlands					430,039	0.18
	Prosus NV	USD	3.680%	21/01/2030	232,503	0.10
200,000	Prosus NV	USD	3.832%	08/02/2051	117,760	0.05
					350,263	0.15
Panama						
	Panama Government International Bond	USD	4.500%	16/04/2050	153,108	0.07
Peru 10 000	Peruvian Government International Bond	USD	2.780%	01/12/2060	5,795	0.00
	Peruvian Government International Bond	USD	3.230%	28/07/2121	17,265	0.01
					23,060	0.01
Qatar	0.5	,		10:27:22	, p	
	QatarEnergy	USD	3.125%	12/07/2041	158,318	0.07
Romania 70,000	Romanian Government International Bond	USD	3.000%	27/02/2027	63,929	0.03
.,	Romanian Government International Bond	EUR	2.124%	16/07/2031	63,571	0.03
70,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	53,806	0.02
					181,306	0.08
Saudi Arabia						
360,000	Saudi Government International Bond	USD	4.875%	18/07/2033	362,916	0.16

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Singapore	Dizer Investment Enterprises Pto Ltd	USD	4.750%	19/05/2033	575 667	0.25
	Pfizer Investment Enterprises Pte Ltd.	020	4.750%	19/05/2033	575,667	0.20
South Korea 260,000	Korea Hydro & Nuclear Power Co. Ltd.	USD	4.250%	27/07/2027	255,616	0.11
Spain						
	Banco Santander SA	USD	2.746%	28/05/2025	187,844	0.08
	Banco Santander SA	USD	4.250%	11/04/2027	382,152	0.17
200,000 150,000	Banco Santander SA Telefonica Emisiones SA	USD USD	3.306% 4.665%	27/06/2029 06/03/2038	180,514 126,402	0.08
,					876,912	0.38
C					070,912	0.50
Supranationals 75,000	NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.400%	01/05/2030	66,609	0.03
	NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	2.650%	15/02/2032	201,680	0.09
175,000	NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	142,457	0.06
					410,746	0.18
Switzerland						
	Credit Suisse AG	USD	1.250%	07/08/2026	416,513	0.18
	Credit Suisse Group AG UBS Group AG ^{(c)(d)}	USD USD	4.550% 2.746%	17/04/2026 11/02/2033	236,385 158,294	0.11 0.07
200,000		335	2.74070	, 52/2000	811,192	0.36
United Vinerales					011,192	0.30
United Kingdom 225,000	Barclays PLC ^(c)	USD	2.852%	07/05/2026	212,024	0.09
	HSBC Holdings PLC ^(c)	USD	3.803%	11/03/2025	1,129,127	0.49
	Nationwide Building Society ^{(c)(d)}	USD	3.960%	18/07/2030	338,381	0.15
	NatWest Group PLC ^(c) NatWest Group PLC ^(c)	USD USD	4.269%	22/03/2025	196,712	0.09
	Royalty Pharma PLC	USD	3.754% 1.200%	01/11/2029 02/09/2025	235,548 90,460	0.10 0.04
,	7.7				2,202,252	0.96
United States					2,202,202	0.00
	AbbVie, Inc.	USD	3.200%	14/05/2026	432,544	0.19
175,000	AbbVie, Inc.	USD	4.300%	14/05/2036	160,865	0.07
	AbbVie, Inc.	USD	4.050%	21/11/2039	128,547	0.06
	AbbVie, Inc. Adventist Health System	USD USD	4.700% 2.952%	14/05/2045 01/03/2029	89,760 35,474	0.04 0.02
	Agree LP	USD	4.800%	01/10/2032	295,120	0.13
	Air Lease Corp.	USD	2.300%	01/02/2025	141,509	0.06
	Air Lease Corp.	USD	3.375%	01/07/2025	118,751	0.05
	Air Lease Corp.	USD	2.875%	15/01/2026	116,224	0.05
	Air Lease Corp. Ally Financial, Inc.	USD USD	3.750% 1.450%	01/06/2026 02/10/2023	118,498 73,642	0.05 0.03
	Amazon.com, Inc.	USD	4.800%	05/12/2034	332,641	0.03
	Amazon.com, Inc.	USD	3.100%	12/05/2051	236,613	0.10
25,000	Ameren Corp.	USD	3.500%	15/01/2031	22,325	0.01
	American Electric Power Co., Inc.	USD	2.300%	01/03/2030	41,857	0.02
	American Express Co. American Homes 4 Rent LP	USD USD	2.500% 4.900%	30/07/2024 15/02/2029	38,722 24,054	0.02 0.01
	American Homes 4 Rent LP	USD	2.375%	15/02/2029	71,384	0.03
	American Tower Corp.	USD	3.375%	15/05/2024	146,700	0.06
125,000	American Tower Corp.	USD	2.400%	15/03/2025	118,650	0.05
125,000	AmerisourceBergen Corp.	USD	3.450%	15/12/2027	118,883	0.05
	Amgen, Inc. Amgen, Inc.	USD USD	5.250% 4.200%	02/03/2030 01/03/2033	460,688 187,454	0.20
476,000	Amgen, Inc.	USD	5.250%	02/03/2033	478,537	0.00
425,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	416,105	0.18
274,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	259,755	0.11
75,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	73,295	0.03
150,000	Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	141,953	0.06
25,000 100,000	Anneuser-Busch InBev Worldwide, Inc. Anheuser-Busch InBev Worldwide, Inc.	USD USD	4.750% 8.200%	23/01/2029 15/01/2039	25,213 130,596	0.01 0.06
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	24,416	0.01
200,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	183,020	0.08
163,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	169,800	0.07
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500%	01/06/2050	68,189	0.03
250,000	Apple, Inc. Arch Capital Finance LLC	USD USD	2.450% 4.011%	04/08/2026 15/12/2026	236,995 266,604	0.10 0.12
275,000						

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (Conti	,					
United States – (LICD	2.4500/	12/08/2021	456.060	0.07
	Ashtead Capital, Inc. ^(d) AT&T, Inc.	USD USD	2.450% 2.300%	12/08/2031 01/06/2027	156,262 413,373	0.07 0.18
	AT&T, Inc.	USD	1.650%	01/02/2028	21,669	0.10
.,	AT&T, Inc.	USD	2.750%	01/06/2031	84,613	0.04
	AT&T, Inc.	USD	2.550%	01/12/2033	851,216	0.37
	AT&T, Inc.	USD	4.900%	15/08/2037	84,781	0.04
	AT&T, Inc.	USD	4.850%	01/03/2039	174,207	0.08
100,000	AT&T, Inc.	USD	3.500%	01/06/2041	76,095	0.03
475,000	AT&T, Inc.	USD	5.150%	15/11/2046	438,867	0.19
25,000	AT&T, Inc.—Series WI	USD	3.500%	15/09/2053	17,291	0.01
166,000	AutoNation, Inc.	USD	4.500%	01/10/2025	161,933	0.07
	AutoNation, Inc.	USD	1.950%	01/08/2028	40,978	0.02
	AutoNation, Inc.	USD	4.750%	01/06/2030	70,483	0.03
270,000		USD	5.080%	20/01/2027	268,388	0.12
	Bank of America Corp. (c)	USD	3.593%	21/07/2028	116,745	0.05
	Bank of America Corp.(c)	USD	5.202%	25/04/2029	663,397	0.29
	Bank of America Corp. (c)	USD	2.884%	22/10/2030	86,301	0.04
	Bank of America Corp. (c)	USD	2.496%	13/02/2031	20,988	0.01
	Bank of America Corp.(c)	USD	2.592%	29/04/2031	104,989	0.05
	Bank of America Corp. (c)	USD	1.898%	23/07/2031	238,761	0.10
	Bank of America Corp. (c)	USD	1.922%	24/10/2031	277,025	0.12
	Bank of America Corp. (c)	USD	2.299%	21/07/2032	263,558	0.12
	Bank of America Corp. ^(c) Bank of America Corp. ^(c)	USD USD	2.972%	04/02/2033	125,096	0.05
	Bank of America Corp. (c) Bank of America Corp. (c)	USD	4.571% 5.015%	27/04/2033 22/07/2033	550,912 128,905	0.24 0.06
	Bank of America Corp. (c)	USD	2.482%	21/09/2036	189,592	0.08
	Bank of America Corp.—Series L	USD	4.183%	25/11/2027	936,370	0.06
	Bank of New York Mellon Corp. (c)	USD	4.596%	26/07/2030	34,154	0.41
	Banner Health	USD	2.338%	01/01/2030	198,212	0.09
	Becton Dickinson & Co.	USD	3.363%	06/06/2024	55,844	0.02
100,000		USD	2.823%	20/05/2030	87,799	0.04
	Berry Global, Inc.	USD	1.570%	15/01/2026	727,392	0.32
	Bristol-Myers Squibb Co.	USD	2.950%	15/03/2032	110,429	0.05
200,000		USD	3.250%	01/08/2042	154,714	0.07
	Burlington Northern Santa Fe LLC	USD	4.050%	15/06/2048	63,193	0.03
	Capital One Financial Corp.	USD	3.300%	30/10/2024	91,716	0.04
	Carrier Global Corp.	USD	2.493%	15/02/2027	320,803	0.14
220,000	Centene Corp.	USD	2.625%	01/08/2031	176,202	0.08
50,000	CenterPoint Energy, Inc.	USD	2.950%	01/03/2030	43,571	0.02
650,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	3.750%	15/02/2028	596,258	0.26
50,000	Charter Communications Operating LLC / Charter Communications	USD				
275 000	Operating Capital Cigna Corp.	USD	5.375% 4.125%	01/04/2038 15/11/2025	42,252 269,703	0.02 0.12
125,000	• •	USD	4.800%	15/08/2038	117,355	0.05
	Cigna Corp.	USD	4.900%	15/12/2048	136,542	0.06
	Cigna Group	USD	2.375%	15/03/2031	396,611	0.17
250,000		USD	2.969%	27/09/2025	233,307	0.10
	Citigroup, Inc.	USD	4.600%	09/03/2026	196,182	0.09
	Citigroup, Inc.	USD	3.400%	01/05/2026	143,751	0.06
	Citigroup, Inc.	USD	4.450%	29/09/2027	336,703	0.15
	Citigroup, Inc.(c)	USD	3.668%	24/07/2028	588,225	0.26
	Citigroup, Inc. (c)	USD	2.976%	05/11/2030	65,034	0.03
350,000		USD	3.057%	25/01/2033	294,385	0.13
300,000	Citigroup, Inc. (c)	USD	4.910%	24/05/2033	291,795	0.13
250,000	Colgate-Palmolive Co.	USD	3.250%	15/08/2032	230,725	0.10
100,000	Comcast Corp.	USD	3.950%	15/10/2025	98,398	0.04
250,000	Comcast Corp.	USD	3.150%	01/03/2026	241,452	0.11
68,000	Comcast Corp.	USD	3.300%	01/02/2027	65,111	0.03
100,000		USD	3.150%	15/02/2028	94,053	0.04
200,000	·	USD	4.150%	15/10/2028	195,488	0.09
	Comcast Corp.	USD	4.250%	15/10/2030	72,719	0.03
25,000	·	USD	3.750%	01/04/2040	20,831	0.01
	Comcast Corp.	USD	3.400%	15/07/2046	18,684	0.01
	Comcast Corp.	USD	4.700%	15/10/2048	22,972	0.01
170,000	·	USD	3.910%	01/10/2050	127,831	0.06
365,000		USD	6.461%	01/11/2052	410,430	0.18
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	98,433	0.04
100,000	Constellation Brands, Inc.	USD	3.600%	15/02/2028	94,330	0.04
	0				c= ===	
75,000	Constellation Brands, Inc. Constellation Brands, Inc.	USD USD	3.150% 2.250%	01/08/2029 01/08/2031	67,757 163,188	0.03 0.07

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	·					
United States – (C	Continued) Constellation Brands, Inc.	USD	4.750%	09/05/2032	174,292	0.08
	Crown Castle, Inc.	USD	3.150%	15/07/2023	249,300	0.00
	Crown Castle, Inc.	USD	4.150%	01/07/2050	19,373	0.01
	CSX Corp.	USD	3.800%	01/03/2028	337,858	0.15
200,000	CSX Corp.	USD	4.100%	15/11/2032	189,932	0.08
	CubeSmart LP	USD	4.000%	15/11/2025	192,842	0.08
	CubeSmart LP	USD	2.500%	15/02/2032	179,293	0.08
	CVS Health Corp. CVS Health Corp.	USD USD	2.625% 2.125%	15/08/2024 15/09/2031	867,747 522,996	0.38 0.23
	CVS Health Corp.	USD	4.780%	25/03/2038	431,936	0.23
	CVS Health Corp.	USD	5.125%	20/07/2045	18,158	0.01
	Dell International LLC / EMC Corp.	USD	5.850%	15/07/2025	35,492	0.02
25,000	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	25,594	0.01
25,000	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	26,085	0.01
	Discover Financial Services	USD	3.750%	04/03/2025	119,654	0.05
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	195,662	0.09
150,000		USD	3.071%	15/08/2024	145,256	0.06
	Duke Energy Corp.	USD USD	3.150%	15/08/2027	442,842	0.19 0.03
	DuPont de Nemours, Inc. DuPont de Nemours, Inc.	USD	4.493% 5.419%	15/11/2025 15/11/2048	74,205 24,397	0.03
	Eaton Corp.	USD	4.150%	15/03/2033	285,771	0.01
	Ecolab, Inc.	USD	2.750%	18/08/2055	24,835	0.01
	Emory University—Series 2020	USD	2.143%	01/09/2030	232,883	0.10
	Entergy Corp.	USD	2.950%	01/09/2026	93,263	0.04
50,000	Exelon Corp.	USD	4.050%	15/04/2030	46,935	0.02
29,000	Expedia Group, Inc.	USD	4.625%	01/08/2027	28,264	0.01
100,000	Expedia Group, Inc.	USD	3.800%	15/02/2028	93,866	0.04
	Expedia Group, Inc.	USD	3.250%	15/02/2030	21,653	0.01
	Expedia Group, Inc.	USD	2.950%	15/03/2031	17,588	0.01
	Federal Farm Credit Banks Funding Corp.	USD	3.500%	01/09/2032	331,306	0.14
	Federal Home Loan Banks	USD	4.750%	10/12/2032	1,114,420	0.49
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	6.250% 0.875%	15/05/2029 05/08/2030	448,628 4,539,832	0.20 1.99
	FedEx Corp.	USD	5.250%	15/05/2050	70,645	0.03
	Fifth Third Bancorp	USD	2.375%	28/01/2025	83,592	0.04
	FirstEnergy Corp.	USD	2.650%	01/03/2030	148,839	0.07
	FirstEnergy Corp.—Series B	USD	2.250%	01/09/2030	61,130	0.03
175,000	Fiserv, Inc.	USD	2.750%	01/07/2024	169,991	0.07
	Fiserv, Inc.	USD	4.200%	01/10/2028	72,353	0.03
	Fox Corp.	USD	4.030%	25/01/2024	74,118	0.03
	General Electric Co.	USD	6.750%	15/03/2032	112,750	0.05
425,000	General Electric Co.	USD	5.875%	14/01/2038	455,868	0.20
150,000	General Mills, Inc.	USD	4.200%	17/04/2028	147,162	0.06
25,000 200,000	General Motors Co. General Motors Financial Co., Inc.	USD USD	4.000% 4.300%	01/04/2025 13/07/2025	24,379 195,038	0.01 0.09
400,000	General Motors Financial Co., Inc.	USD	1.500%	10/06/2026	356,396	0.09
	General Motors Financial Co., Inc.	USD	2.700%	10/06/2031	549,207	0.24
	Haleon US Capital LLC	USD	3.375%	24/03/2027	377,828	0.17
	HCA, Inc.	USD	3.500%	01/09/2030	150,321	0.07
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	323,619	0.14
225,000	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	223,776	0.10
	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2045	35,549	0.02
	Home Depot, Inc.	USD	3.900%	06/12/2028	48,915	0.02
	Home Depot, Inc.	USD	3.250%	15/04/2032	248,592	0.11
	Home Depot, Inc.	USD	4.500%	15/09/2032	477,628	0.21
	Humana, Inc.	USD USD	5.500% 4.000%	15/03/2053 15/05/2025	97,495 142,424	0.04 0.06
	Huntington Bancshares, Inc. Hyatt Hotels Corp.	USD	1.800%	01/10/2024	237,560	0.00
	Intel Corp.	USD	5.200%	10/02/2033	352,075	0.10
	Intercontinental Exchange, Inc.	USD	3.000%	15/06/2050	68,300	0.03
	Intuit, Inc.	USD	1.350%	15/07/2027	43,897	0.02
	Invitation Homes Operating Partnership LP	USD	2.300%	15/11/2028	126,500	0.06
535,000	Invitation Homes Operating Partnership LP	USD	2.000%	15/08/2031	407,461	0.18
	ITC Holdings Corp.	USD	3.350%	15/11/2027	164,344	0.07
	JPMorgan Chase & Co. ^(c)	USD	3.797%	23/07/2024	49,860	0.02
	JPMorgan Chase & Co. ^(c)	USD	4.023%	05/12/2024	247,815	0.11
	JPMorgan Chase & Co. ^(c)	USD	3.960%	29/01/2027	193,486	0.08
200 000	JPMorgan Chase & Co.	USD	3.625%	01/12/2027	189,446	0.08
50,000	JPMorgan Chase & Co. ^(c) JPMorgan Chase & Co. ^(c)	USD USD	4.452% 4.493%	05/12/2029 24/03/2031	48,348 24,154	0.02 0.01

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (Conti	,					
United States – (6	JPMorgan Chase & Co. ^(c)	USD	2.963%	25/01/2033	275,051	0.12
365,000		USD	4.586%	26/04/2033	349,360	0.15
300,000	(-)	USD	4.912%	25/07/2033	294,669	0.13
175,000	(-)	USD	3.882%	24/07/2038	150,272	0.07
146,000		USD	4.600%	Perp.	135,459	0.06
12,000	Keurig Dr Pepper, Inc.	USD	4.417%	25/05/2025	11,871	0.01
425,000	Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	421,141	0.18
25,000		USD	3.800%	01/05/2050	19,160	0.01
175,000	-	USD	4.500%	15/04/2052	150,449	0.07
550,000	•	USD	4.300%	01/03/2028	532,086	0.23
210,000		USD	3.750%	01/04/2030	196,654	0.09
	Lennar Corp.	USD	4.750%	29/11/2027	132,440	0.06
	Lowe's Cos., Inc.	USD	3.100%	03/05/2027	47,202	0.02
	Lowe's Cos., Inc.	USD	1.700%	15/09/2028	193,131	0.08
	Lowe's Cos., Inc.	USD USD	1.700%	15/10/2030	140,245	0.06 0.04
	Lowe's Cos., Inc.	USD	3.750%	01/04/2032	90,862	
	Lowe's Cos., Inc. Lowe's Cos., Inc.	USD	5.000% 3.000%	15/04/2033 15/10/2050	717,134 128,080	0.31 0.06
	Lowe's Cos., Inc.	USD	4.250%	01/04/2052	119,225	0.05
	M&T Bank Corp. (c)	USD	5.053%	27/01/2034	291,577	0.13
	Marathon Petroleum Corp.	USD	3.625%	15/09/2024	48,785	0.13
	Marriott International, Inc.	USD	5.000%	15/10/2027	250,472	0.11
275,000		USD	2.850%	15/04/2031	231,687	0.10
	Marsh & McLennan Cos., Inc.	USD	4.375%	15/03/2029	219,739	0.10
250,000		USD	3.200%	15/07/2051	169,960	0.07
	Masco Corp.	USD	1.500%	15/02/2028	449,437	0.20
	McDonald's Corp.	USD	4.600%	09/09/2032	157,352	0.07
25,000	·	USD	4.450%	01/09/2048	22,075	0.01
25,000	·	USD	4.200%	01/04/2050	21,104	0.01
175,000	Micron Technology, Inc.	USD	2.703%	15/04/2032	138,149	0.06
75,000	Morgan Stanley ^(c)	USD	2.720%	22/07/2025	72,386	0.03
25,000	Morgan Stanley	USD	4.000%	23/07/2025	24,483	0.01
438,000	Morgan Stanley ^(c)	USD	5.050%	28/01/2027	437,334	0.19
387,000		USD	3.950%	23/04/2027	368,269	0.16
545,000		USD	5.164%	20/04/2029	544,166	0.24
50,000		USD	4.431%	23/01/2030	48,093	0.02
525,000		USD	2.699%	22/01/2031	449,305	0.20
75,000		USD	3.622%	01/04/2031	67,897	0.03
175,000		USD	1.794%	13/02/2032	136,082	0.06
300,000	7.	USD	4.889%	20/07/2033	290,646	0.13
375,000		USD	2.484%	16/09/2036	282,926	0.12
	MPLX LP	USD	2.650%	15/08/2030	125,792	0.05
	MPLX LP MPLX LP	USD	4.500%	15/04/2038	43,163	0.02
	Nasdaq, Inc.	USD USD	5.500% 3.250%	15/02/2049 28/04/2050	44,358 16,996	0.02 0.01
70,000	•	USD	3.900%	15/06/2024	68,609	0.03
150,000	· · · · · · · · · · · · · · · · · · ·	USD	4.000%	15/11/2025	144,516	0.06
25,000	•	USD	1.304%	01/07/2028	20,499	0.01
270,000	*	USD	1.900%	15/06/2028	234,087	0.10
	NiSource, Inc.	USD	3.490%	15/05/2027	237,372	0.10
	NiSource, Inc.	USD	3.600%	01/05/2030	22,815	0.01
	Oracle Corp.	USD	4.500%	06/05/2028	269,192	0.12
51,000	Oracle Corp.	USD	2.950%	01/04/2030	44,642	0.02
350,000	Oracle Corp.	USD	4.650%	06/05/2030	338,366	0.15
550,000	Oracle Corp.	USD	2.875%	25/03/2031	468,220	0.20
500,000	Oracle Corp.	USD	6.250%	09/11/2032	528,815	0.23
301,000	Oracle Corp.	USD	4.900%	06/02/2033	290,582	0.13
450,000	Oracle Corp.	USD	6.900%	09/11/2052	489,226	0.21
100,000	Oracle Corp.	USD	3.850%	01/04/2060	67,431	0.03
	PayPal Holdings, Inc.	USD	1.650%	01/06/2025	258,852	0.11
	PayPal Holdings, Inc.	USD	2.650%	01/10/2026	93,951	0.04
	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	44,619	0.02
	Phillips 66	USD	3.850%	09/04/2025	24,425	0.01
	Phillips 66	USD	1.300%	15/02/2026	45,445	0.02
	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.800%	15/09/2030	44,467	0.02
	Progress Energy, Inc.	USD	7.000%	30/10/2031	82,937	0.04
	Prologis LP	USD	1.750%	01/07/2030	60,634	0.03
	Prologis LP	USD	4.625%	15/01/2033	244,967	0.11
	Realty Income Corp.	USD	4.625%	01/11/2025	173,722	0.08
	Realty Income Corp.	USD	3.400%	15/01/2028	46,631	0.02
125,000	Republic Services, Inc.	USD	2.500%	15/08/2024	120,978	0.05

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (C	· ·	1100	2.0220/	15/11/2020	46 527	0.02
	Rush Obligated Group—Series 2020 S&P Global, Inc.—Series WI	USD USD	3.922% 4.250%	15/11/2029 01/05/2029	46,537 122,421	0.02 0.05
	Sabine Pass Liquefaction LLC	USD	5.000%	15/03/2027	49,487	0.03
	ServiceNow, Inc.	USD	1.400%	01/09/2030	576,832	0.25
	Sherwin-Williams Co.	USD	3.450%	01/06/2027	71,349	0.03
400,000	Sherwin-Williams Co.	USD	2.950%	15/08/2029	355,356	0.16
	Southern California Edison Co.—Series A	USD	4.200%	01/03/2029	72,158	0.03
	Southern Co.	USD	3.250%	01/07/2026	237,812	0.10
	Spirit Realty LP Stanford Health Care—Series 2020	USD	3.400%	15/01/2030	148,823	0.07
	Stanley Black & Decker, Inc.	USD USD	3.310% 4.250%	15/08/2030 15/11/2028	49,585 211,681	0.02 0.09
	Starbucks Corp.	USD	3.800%	15/08/2025	146,762	0.06
	Starbucks Corp.	USD	4.000%	15/11/2028	194,144	0.08
	Starbucks Corp.	USD	3.000%	14/02/2032	133,134	0.06
30,000	Steel Dynamics, Inc.	USD	2.400%	15/06/2025	28,221	0.01
75,000		USD	1.650%	15/10/2027	64,543	0.03
25,000	•	USD	4.450%	15/03/2048	21,122	0.01
25,000	•	USD	6.600%	01/04/2050	27,752	0.01
	Take-Two Interactive Software, Inc.	USD	3.700%	14/04/2027	167,246	0.07
	Targa Resources Corp. Thermo Fisher Scientific, Inc.	USD USD	4.200% 4.100%	01/02/2033 15/08/2047	101,515 21,995	0.04 0.01
	Time Warner Cable LLC	USD	5.875%	15/11/2040	21,594	0.01
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	95,092	0.04
	T-Mobile USA, Inc.	USD	1.500%	15/02/2026	90,852	0.04
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	108,456	0.05
275,000	T-Mobile USA, Inc.	USD	2.050%	15/02/2028	240,487	0.11
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	154,988	0.07
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	213,580	0.09
	T-Mobile USA, Inc.	USD	3.500%	15/04/2031	245,314	0.11
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	951,425	0.42
	T-Mobile USA, Inc.	USD USD	3.000% 3.900%	15/02/2041 28/09/2023	36,162 99,704	0.02 0.04
	Tyson Foods, Inc. UDR, Inc.	USD	2.100%	01/08/2032	38,399	0.04
	Unilever Capital Corp.—Series 30Y	USD	2.625%	12/08/2051	67,203	0.03
	Union Pacific Corp.	USD	2.800%	14/02/2032	194,983	0.09
	United States Treasury Bill	USD	5.487%	09/11/2023	18,451,877	8.07
1,280,000	United States Treasury Note/Bond	USD	2.500%	31/05/2024	1,246,850	0.55
	United States Treasury Note/Bond	USD	3.000%	30/06/2024	1,241,698	0.54
	United States Treasury Note/Bond	USD	3.000%	31/07/2024	2,511,723	1.10
	United States Treasury Note/Bond	USD	4.250%	30/09/2024	1,269,850	0.56
	United States Treasury Note/Bond	USD USD	0.750%	15/11/2024	3,785,847	1.66 0.56
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	4.250% 0.625%	31/12/2024 31/07/2026	1,271,375 4,854,158	2.12
	United States Treasury Note/Bond	USD	2.875%	15/05/2028	278,037	0.12
	United States Treasury Note/Bond	USD	2.875%	15/08/2028	937,584	0.41
	United States Treasury Note/Bond	USD	3.750%	31/05/2030	1,945,911	0.85
840,000	United States Treasury Note/Bond	USD	4.375%	15/11/2039	894,666	0.39
	United States Treasury Note/Bond	USD	3.125%	15/11/2041	557,304	0.24
	United States Treasury Note/Bond	USD	2.750%	15/08/2042	983,795	0.43
	United States Treasury Note/Bond	USD	2.750%	15/11/2042	609,980	0.27
	United States Treasury Note/Bond	USD	2.375%	15/11/2049	1,845,907	0.81
	United States Treasury Note/Bond United States Treasury Strip Coupon	USD USD	2.000% 4.065%	15/02/2050 15/02/2040	1,759,581	0.77 0.31
	United States Treasury Strip Coupon	USD	4.003%	15/05/2040	716,772 1,333,296	0.58
	UnitedHealth Group, Inc.	USD	5.300%	15/02/2030	543,784	0.24
	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	991,059	0.43
175,000	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	190,286	0.08
261,000	UnitedHealth Group, Inc.	USD	5.050%	15/04/2053	254,778	0.11
	Ventas Realty LP	USD	3.500%	01/02/2025	144,513	0.06
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	188,541	0.08
	Verizon Communications, Inc.	USD	4.812%	15/03/2039	208,447	0.09
	VICI Properties LP	USD	4.750%	15/02/2028	270,821	0.12
	VMware, Inc. VMware, Inc.	USD USD	1.800% 2.200%	15/08/2028 15/08/2031	63,196 196,130	0.03 0.09
	Walt Disney Co.	USD	4.000%	01/10/2023	572,062	0.09
	Walt Disney Co.	USD	3.600%	13/01/2051	153,740	0.23
	Warnermedia Holdings, Inc.	USD	6.412%	15/03/2026	601,548	0.26
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	137,184	0.06
	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	744,362	0.33
	Waste Management, Inc.	USD	3.150%	15/11/2027	142,167	0.06
450,000	Waste Management, Inc.	USD	1.150%	15/03/2028	383,823	0.17

Holdings	3	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds	– (Contir	nued)					
United S		Continued)					
		Waste Management, Inc.	USD	4.150%	15/04/2032	48,080	0.02
		Wells Fargo & Co.	USD	3.750%	24/01/2024	79,144	0.03
		Wells Fargo & Co.	USD	3.000%	23/10/2026	280,233	0.12
		Wells Fargo & Co. Wells Fargo & Co. ^(c)	USD USD	4.300%	22/07/2027	289,728	0.13 0.25
		Wells Fargo & Co. (c)	USD	4.897% 5.013%	25/07/2033 04/04/2051	566,889 113,839	0.25
		Western Midstream Operating LP	USD	3.350%	01/02/2025	95,680	0.04
		Western Midstream Operating LP Western Midstream Operating LP	USD	3.950%	01/06/2025	48,156	0.02
		Western Midstream Operating LP	USD	5.450%	01/04/2044	20,962	0.01
		Williams Cos., Inc.	USD	4.000%	15/09/2025	170,263	0.07
		Williams Cos., Inc.	USD	5.650%	15/03/2033	253,375	0.11
		Willis North America, Inc.	USD	2.950%	15/09/2029	43,285	0.02
		Workday, Inc.	USD	3.500%	01/04/2027	119,381	0.05
		Workday, Inc.	USD	3.800%	01/04/2032	67,616	0.03
		WP Carey, Inc.	USD	4.600%	01/04/2024	34,550	0.02
	35,000	WP Carey, Inc.	USD	4.000%	01/02/2025	34,081	0.01
	50,000	WP Carey, Inc.	USD	3.850%	15/07/2029	45,421	0.02
	50,000	WP Carey, Inc.	USD	2.400%	01/02/2031	40,091	0.02
	475,000	Xcel Energy, Inc.	USD	3.350%	01/12/2026	451,896	0.20
						112,906,370	49.40
Uruguay	/						
	10,000	Uruguay Government International Bond	USD	4.375%	23/01/2031	9,979	0.01
TOTAL (cost US	BONDS SD 134,45	0,258)				123,575,843	54.07
	TRANSFE SD 134,45	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (0,258)				123,575,843	54.07
Transfe	vabla aa	audition doubt in another required market					
		curities dealt in another regulated market					
	– 4.55%						
Bermud		D(d)	HOD	F 0000/	45/05/0040	400.000	0.00
		Bacardi Ltd. (d)	USD	5.300%	15/05/2048	180,982	0.08
Cayman		Avolon Holdings Funding Ltd. ^(d)	USD	4.250%	15/04/2026	162,085	0.07
France		2012 2 11 CA(d)		0.0750/	00/04/0005	100.050	2.22
		BNP Paribas SA ^(d) BNP Paribas SA ^{(c)(d)}	USD	3.375%	09/01/2025	193,258	0.08
		BPCE SA ^(d)	USD	1.323%	13/01/2027	335,224	0.15
		BPCE SA ^(c) (d)	USD USD	4.000%	12/09/2023	248,480	0.11 0.08
	250,000	BPGE SA(A)	090	2.277%	20/01/2032	193,622	
						970,584	0.42
Hong Ko		AIA Group Ltd. ^(d)	USD	3.900%	06/04/2028	193,820	0.08
Netherla	ands						
	595,000	Cooperatieve Rabobank UA ^{(c)(d)}	USD	3.649%	06/04/2028	556,022	0.24
		ING Groep NV ^{(c)(d)}	USD	1.400%	01/07/2026	274,680	0.12
	200,000	JDE Peet's NV ^(d)	USD	1.375%	15/01/2027	173,854	0.08
						1,004,556	0.44
Norway							
	300,000	Aker BP ASA ^(d)	USD	2.000%	15/07/2026	270,768	0.12
Switzerl		Credit Suisse Group AG ^{(c)(d)}	USD	4.194%	01/04/2031	221,810	0.10
United P	Kingdom						
		CSL Finance PLC ^(d)	USD	3.850%	27/04/2027	48,337	0.02
	200,000	Weir Group PLC ^(d)	USD	2.200%	13/05/2026	179,976	0.08
				-		228,313	0.10
United S	States						
	75,000	Alliant Energy Finance LLC ^(d)	USD	3.750%	15/06/2023	74,827	0.03
		Aviation Capital Group LLC ^(d)	USD	1.950%	30/01/2026	111,732	0.05
		Broadcom, Inc. ^(d)	USD	4.150%	15/04/2032	133,352	0.06
		Broadcom, Inc. (d)	USD	3.469%	15/04/2034	101,851	0.04
		Broadcom, Inc. (d)	USD	3.137%	15/11/2035	588,357	0.26
		California Statewide Communities Development Authority	USD	1.877%	01/02/2031	23,755	0.01
	350,000	Cargill, Inc. ^(d)	USD	4.750%	24/04/2033	346,615	0.15
			The acc	omnanying notos aro			

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
United States – (0	·					
	City & County of Denver Co. Airport System Revenue	USD	2.137%	15/11/2029	563,996	0.25
	City of Houston TX Airport System Revenue	USD	2.235%	01/07/2029	546,801	0.24
	City of Los Angeles Department of Airports City of New York	USD USD	1.513% 1.396%	15/05/2029 01/08/2027	621,306 565,699	0.27 0.25
	City of San Francisco CA Public Utilities Commission Water Revenue	03D	1.550 /6	01/00/2021	303,099	0.20
	Class B	USD	6.000%	01/11/2040	216,389	0.10
	CoStar Group, Inc. (d)	USD	2.800%	15/07/2030	122,691	0.05
	GE HealthCare Technologies, Inc. (d)	USD	6.377%	22/11/2052	162,480	0.07
	Great-West Lifeco Finance 2018 LP ^(d)	USD	4.047%	17/05/2028	23,820	0.0
150,000	- (1)	USD USD	1.832%	15/10/2027 01/11/2030	126,897	0.06
275,000 475,000		USD	2.300% 3.500%	15/08/2027	218,529 456,898	0.10
175,000		USD	3.850%	15/08/2032	162,417	0.0
25,000		USD	5.989%	15/11/2030	26,623	0.0
200,000	Metropolitan Transportation Authority	USD	5.175%	15/11/2049	182,925	0.08
25,000	Municipal Improvement Corp. of Los Angeles	USD	1.831%	01/11/2029	20,964	0.0
155,000		USD	2.074%	01/11/2030	128,808	0.06
	Netflix, Inc. ^(d)	USD	4.875%	15/06/2030	383,464	0.17
	New Jersey Turnpike Authority	USD	1.483%	01/01/2028	4,366	0.00
	New York City Transitional Finance Authority Future Tax Secured Revenue New York Life Insurance Co. (d)	USD	3.590%	01/08/2027	62,465	0.03
	Port Authority of New York & New Jersey	USD USD	3.750% 4.810%	15/05/2050 15/10/2065	150,964 120,010	0.07
	Port of Oakland	USD	1.949%	01/05/2028	22,053	0.00
	San Francisco Municipal Transportation Agency	USD	1.302%	01/03/2028	29,706	0.01
	San Jose Financing Authority	USD	1.862%	01/06/2030	20,954	0.01
280,000	State Board of Administration Finance Corp.	USD	2.154%	01/07/2030	233,800	0.10
120,000	State of California	USD	7.500%	01/04/2034	146,636	0.06
45,000	State of California	USD	7.625%	01/03/2040	56,143	0.02
	State of Illinois	USD	6.630%	01/02/2035	67,589	0.03
						0.1
222,857	State of Illinois	USD	7.350%	01/07/2035	239,560	0.04
222,857 35,000	State of Maryland Department of Transportation	USD	1.303%	01/08/2028	29,500	0.01
222,857 35,000					29,500 72,630	0.03
222,857 35,000 75,000 TOTAL BONDS	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d)	USD	1.303%	01/08/2028	29,500 72,630 7,167,572	3.14
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604)	USD	1.303%	01/08/2028	29,500 72,630	0.03
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d)	USD	1.303%	01/08/2028	29,500 72,630 7,167,572	3.14
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604)	USD	1.303%	01/08/2028	29,500 72,630 7,167,572	0.03 3.14 4.5 5
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87%	USD USD	1.303% 3.550%	01/08/2028 15/07/2024	29,500 72,630 7,167,572 10,400,490	0.00 3.12 4.5 8
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772	0.03 3.14 4.58 0.00 0.00 0.03
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823	0.03 3.14 4.55 0.00 0.00 0.00 0.00
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 6.623%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005	0.03 3.14 4.55 0.00 0.00 0.03 0.00 0.03
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 6.623% 5.000%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646	0.03 3.14 4.55 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 6.623% 5.000% 5.000%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188	0.03 3.14 4.58 0.00 0.00 0.03 0.00 0.03 0.00 0.03
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 6.623% 5.000% 5.000% 5.000%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2034 01/11/2035	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2	0.03 3.14 4.58 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 6.623% 5.000% 5.000%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000%	01/08/2028 15/07/2024 15/05/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2034 01/12/2035	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/12/2035 01/02/2037	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 2,646 5,188 2 4,122 4,620	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/12/2037 01/06/2039	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/06/2039 01/06/2039 25/01/2042 25/04/2042	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534	0.00 3.14 4.53 0.00
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 11,257 164,503 65,087 272,431	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.973% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 25/01/2042 25/04/2042 01/08/2048	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849	0.03 3.14 4.53 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 25/01/2042 25/04/2042 01/18/2048 01/11/2048	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 1,080,429 1,080,429	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/11/2048	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500% 4.500% 3.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/12/2049 01/02/2049	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 1,080,429 1,080,429	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/11/2048	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003	0.03 3.14 4.53 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 616,7379 2,624 5,156 3 4,070 4,580 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 01/06/2039 01/06/2039 01/06/2039 01/06/2039 01/02/2042 01/08/2048 01/11/2048 01/12/2048 01/12/2049 01/08/2049 01/08/2049	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Assei United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500% 4.500% 3.500% 3.000%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/12/2048 01/12/2048 01/12/2048 01/07/2049 01/08/2049 01/08/2049 01/08/2049	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2035 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/12/2048 01/12/2049 01/08/2049 01/08/2049 01/08/2049 01/08/2049	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Assei United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 01/06/2039 01/06/2049 01/02/2049 01/02/2049 01/02/2049 01/03/2050 01/03/2050 01/03/2050	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 107,003 46,754 296,208 536,413 827,644 1,662,47 25,729 834,377	0.03 3.14 4.53 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435 2,942,570	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 6.623% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2035 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/12/2048 01/12/2049 01/08/2049 01/08/2049 01/03/2050 01/03/2050 01/02/2051 01/02/2051	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729 834,377 2,422,363	0.03 3.14 4.59 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3,4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435 2,942,570 932,550	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/12/2048 01/12/2048 01/12/2049 01/08/2049 01/08/2049 01/08/2050 01/03/2050 01/03/2050 01/03/2050 01/03/2050 01/05/2051 01/05/2051	29,500 72,630 71,67,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,1771 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729 834,377 2,422,363 801,428	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,434 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435 2,942,570 932,550 1,860,590	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/11/2048 01/12/2049 01/08/2049 01/08/2049 01/08/2050 01/08/2051 01/05/2051	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,1771 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729 834,377 2,422,363 801,428 1,586,190	0.03 3.14 4.54 0.00 0.00 0.00 0.00 0.00 0.00 0.0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,449 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435 2,942,570 932,550 1,860,590 879,295	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500%	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2035 01/02/2037 01/06/2039 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/12/2048 01/12/2049 01/02/2049 01/03/2050 01/03/2050 01/03/2050 01/03/2050 01/05/2051 01/05/2051 01/05/2051	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,171 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729 834,377 2,422,363 801,428 1,586,190 753,188	0.03 3.14 4.53 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
222,857 35,000 75,000 TOTAL BONDS (cost USD 11,606 Agencies Asset United States 1,245 2,433 59,696 816 67,379 2,624 5,156 3 4,070 4,580 1,150 11,257 164,503 65,087 272,431 67,434 1,080,429 109,638 50,242 302,710 597,660 865,932 1,693,998 25,254 977,435 2,942,570 932,550 1,860,590	State of Maryland Department of Transportation Vistra Operations Co. LLC ^(d) 6,604) t Backed Obligations – 46.87% Federal Home Loan Mortgage Corp. (FHLMC)	USD	1.303% 3.550% 0.510% 7.500% 6.500% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 4.500% 4.	01/08/2028 15/07/2024 15/07/2024 01/03/2027 15/12/2028 01/08/2033 25/01/2034 01/12/2034 01/12/2035 01/02/2037 01/06/2039 25/01/2042 25/04/2042 01/08/2048 01/11/2048 01/11/2048 01/12/2049 01/08/2049 01/08/2049 01/08/2050 01/08/2051 01/05/2051	29,500 72,630 7,167,572 10,400,490 1,239 2,429 60,772 823 67,005 2,646 5,188 2 4,122 4,620 1,1771 11,354 162,034 65,534 268,577 65,849 1,054,804 107,003 46,754 296,208 536,413 827,644 1,666,247 25,729 834,377 2,422,363 801,428 1,586,190	0.03 3.14 4.55 0.00 0.00 0.03 0.00 0.03

755,064 Federal National Mortgage Association (FNMA) USD 2.000% 01/02/2052 620,505 0.27	Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
370.40 Federal Horis Lean Martigage Core, (PHLMC) 383.93.99 Federal Horis Lean Martigage Core, (PHLMC) 385.032 Federal Horis Lean Martigage Core, (PHLMC) 385.032 Federal Horis Lean Martigage Core, (PHLMC) 40.000 Lean Martigage Co	Agencies Asset	Backed Obligations – (Continued)					
38.596 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/02/2052 831,129 0.14 38.5037 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/02/2052 804,432 0.38 68.577 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/02/2052 804,432 0.38 68.677 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/02/2052 804,432 0.38 68.677 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,782 0.35 68.677 Federal Horiso Lann Mortgage Core, (FHLMC) USD 4.500% 01/04/2052 810,782 0.35 68.677 Federal Horiso Lann Mortgage Core, (FHLMC) USD 4.500% 01/04/2052 810,782 0.35 68.677 Federal Horiso Lann Mortgage Core, (FHLMC) USD 4.500% 01/04/2052 810,782 0.35 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 4.500% 01/04/2052 810,434 0.22 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 5.000% 01/04/2052 810,434 0.22 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,434 0.22 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,434 0.22 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,434 0.23 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,434 0.23 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2052 810,434 0.23 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 2.000% 01/04/2053 810,432 68.678.578 Federal Horiso Lann Mortgage Core, (FHLMC) USD 6.000% 01/04/2053 2.000%							
385.022 Federal Home Learn Murigage Carp. (FHLMC)							
98.975 Pederal Home Learn Murigage Corg. (PHLMC) USD 2.000% 0.10320522 553.7911 0.22 0.172.00 Fatheral Home Learn Murigage Corg. (PHLMC) USD 2.000% 0.10320525 536.7203 2.22 0.172.00 Fatheral Home Learn Murigage Corg. (PHLMC) USD 2.000% 0.1042055 536.7203 2.22 0.172.00 Fatheral Home Learn Murigage Corg. (PHLMC) USD 2.000% 0.1042055 536.7203 2.22 0.172.00 Fatheral Home Learn Murigage Corg. (PHLMC) USD 4.000% 0.1042055 536.7343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 4.000% 0.1042055 555.4343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 5.000% 0.10720552 555.3343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 5.000% 0.10720552 555.3343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 5.000% 0.10720552 555.3343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 5.000% 0.10720552 555.2343 0.26 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.10720552 556.2353 0.22 0.172.01 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.10720552 557.200 0.22 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.10720552 557.200 0.22 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.10720552 557.200 0.22 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.22 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.000 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.000 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.000 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.000 0.172.02 Fatheral Home Learn Murigage Corg. (PHLMC) USD 6.000% 0.1072055 557.700 0.000 0.172.02 Fatheral Hom		· · · · /					
65.865 Federal Home Learn Murrigage Carp. (FHLMC)							
See, SEF Federal Home Loan Mortgage Corp. (FHLMC)							
74,265 Federal Home Loss Mortgage Corp. (FHLMC)	6,179,260	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/04/2052	5,067,203	2.22
Sept. Pederal Home Loan Mortgage Corp. (FHLMC)							
20,288 Federal Home Loan Mortgage Corp. (FHLMC)							
667,909 Federal Home Loam Mortgage Cort. (FHLMC) USD 3,000% 0107/20022 865,338 0.23							
989.531 Federal Home Loan Mortgage Corp. (FHLMC) USD 2.000% 0119820982 554,290 0.32							
961,033 Federal Harine Loan Mortgage Corp. (FHLMC) USD 6,000% 011/22082 429,282 0.19 965,080 Federal Harine Loan Mortgage Corp. (FHLMC) USD 6,000% 0110/122083 429,282 0.19 965,080 Federal Harine Loan Mortgage Corp. (FHLMC) USD 6,000% 0110/122083 27,778 0.31 4 Federal Harine Loan Mortgage Corp. (FHLMC) USD 5,000% 0110/122083 27,778 0.31 4 Federal Harine Loan Mortgage Corp. (FHLMC) USD 5,000% 0110/122083 27,778 0.31 5 Federal Harine Martgage Association (FNMA) USD 5,000% 0110/122083 27,778 0.01 6 Federal Harine Martgage Association (FNMA) USD 7,000% 2510/72042 29,896 0.01 7,266 Federal National Mortgage Association (FNMA) USD 7,000% 2510/72042 29,896 0.01 7,266 Federal National Mortgage Association (FNMA) USD 3,000% 0110/122043 12,407 0.01 8,196 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/122043 12,407 0.01 8,196 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/122043 12,407 0.01 8,197 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/122043 12,407 0.01 8,198 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/122043 12,407 0.01 8,198 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 7,551 0.00 8,198 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 7,551 0.00 8,198 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 7,572 0.00 8,198 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 17,113 0.01 1,604 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 17,113 0.01 1,604 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 17,113 0.01 1,604 Federal Harine Martgage Association (FNMA) USD 3,000% 0110/42043 17,113 0.01 1,604 Federal Harine Martgage Association (FNMA) USD 3,000% 01							
40,388 Federal Prima Loan Mortgage Corp. (FHLMC) USD 6,000% 011/22092 019	626,533	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/09/2052	514,226	0.22
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64.121 Federal National Mortgape Association (FNNA) USD 3.000% 01/03/20/43 19,162 0.01		* * * * * * * * * * * * * * * * * * * *					
20.921 Federal National Mortgage Association (FNNA) USD 3.000% 01/04/2043 7.577 0.00		* * * * * * * * * * * * * * * * * * * *					
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63,239 Federal National Mortgage Association (FNMA)	1,760,282	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2045	1,637,395	0.72
189,702 Federal National Mortgage Association (FNMA)		0 0 ()					
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23,236 Federal National Mortgage Association (FNMA)		' '					
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2,739,303 Federal National Mortgage Association (FNMA) USD 2.500% 01/02/2052 2.333.604 1.02		' '					
	2,739,303	Federal National Mortgage Association (FNMA)	USD	2.500%	01/02/2052	2,333,604	1.02

Holdings	Security Description		Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Agencies Asset United States – (0	Backed Obligations – (Continued)						
•	Federal National Mortgage Association (FNN	MA)	USD	2.000%	01/03/2052	511,115	0.22
	Federal National Mortgage Association (FNN	,	USD	2.000%	01/03/2052	688,951	0.30
526,078	Federal National Mortgage Association (FNN	MA)	USD	2.000%	01/03/2052	432,323	0.19
409,012	Federal National Mortgage Association (FNN	MA)	USD	2.000%	01/03/2052	336,034	0.15
284,339	Federal National Mortgage Association (FNN	MA)	USD	2.000%	01/03/2052	233,668	0.10
981,726	Federal National Mortgage Association (FNN	,	USD	2.000%	01/03/2052	805,703	0.35
945,059	Federal National Mortgage Association (FNN	,	USD	5.000%	01/08/2052	937,411	0.41
965,925	Federal National Mortgage Association (FNN	,	USD USD	5.500%	01/09/2052	974,438	0.43
535,106 966,014	Federal National Mortgage Association (FNN Federal National Mortgage Association (FNN	,	USD	6.000% 5.000%	01/12/2052 01/03/2053	546,402 950,376	0.24 0.42
974,098	Federal National Mortgage Association (FNN		USD	5.500%	01/04/2053	972,638	0.42
1,000,000	Federal National Mortgage Association (FNN		USD	3.000%	13/06/2053	882,461	0.39
3,000,000	Federal National Mortgage Association (FNN		USD	3.500%	13/06/2053	2,741,016	1.20
2,000,000	Federal National Mortgage Association (FNN	MA) TBA ^(f)	USD	4.000%	13/06/2053	1,881,250	0.82
3,000,000	Federal National Mortgage Association (FNN		USD	4.500%	13/06/2053	2,891,016	1.26
1,000,000			USD	5.000%	13/06/2053	981,484	0.43
2,000,000	Federal National Mortgage Association (FNN		USD	5.500%	13/06/2053	1,992,969	0.87
1,000,000	Federal National Mortgage Association (FNN		USD	6.000%	13/06/2053	1,009,414	0.44
920	Government National Mortgage Association		USD	7.500%	15/12/2028	944	0.00
373 3,420	Government National Mortgage Association Government National Mortgage Association	,	USD USD	7.500% 7.500%	15/09/2029 15/12/2029	373 3,475	0.00 0.00
561	Government National Mortgage Association	, ,	USD	5.500%	15/11/2032	570	0.00
1,675	Government National Mortgage Association	, ,	USD	5.500%	15/11/2032	1,704	0.00
886	Government National Mortgage Association		USD	5.500%	15/01/2033	901	0.00
2,548	Government National Mortgage Association	, ,	USD	5.500%	15/02/2033	2,602	0.00
1,521	Government National Mortgage Association	(GNMA)	USD	5.500%	15/03/2033	1,550	0.00
1,309	Government National Mortgage Association	(GNMA)	USD	5.500%	15/03/2033	1,337	0.00
2,198	Government National Mortgage Association	,	USD	5.500%	15/07/2033	2,247	0.00
1,620	Government National Mortgage Association	,	USD	5.500%	15/07/2033	1,644	0.00
1,226	Government National Mortgage Association	, ,	USD	5.500%	15/08/2033	1,247	0.00
579 1,362	Government National Mortgage Association	,	USD USD	5.500%	15/09/2033	588	0.00 0.00
1,054	Government National Mortgage Association Government National Mortgage Association	,	USD	5.500% 5.500%	15/04/2034 15/05/2034	1,385 1,072	0.00
11,074	Government National Mortgage Association	, ,	USD	5.500%	15/09/2034	11,435	0.01
2,403	Government National Mortgage Association	,	USD	5.500%	15/09/2034	2,466	0.00
14,777	Government National Mortgage Association	,	USD	5.500%	15/12/2034	15,267	0.01
10,903	Government National Mortgage Association	(GNMA)	USD	5.500%	15/01/2035	11,262	0.00
3,706	Government National Mortgage Association	(GNMA)	USD	5.000%	15/03/2038	3,782	0.00
49,515	Government National Mortgage Association	, ,	USD	5.000%	15/05/2041	49,702	0.02
302,474	Government National Mortgage Association	, ,	USD	4.000%	20/01/2045	292,804	0.13
141,003	Government National Mortgage Association	,	USD	4.000%	20/06/2045	136,060	0.06
237,642 95,511	Government National Mortgage Association	, ,	USD USD	4.000% 4.000%	20/07/2045 20/10/2045	229,599 92,279	0.10 0.04
189,936	Government National Mortgage Association Government National Mortgage Association	,	USD	3.500%	20/04/2047	178,271	0.04
235,066	Government National Mortgage Association	'	USD	3.500%	20/12/2047	220,646	0.10
123,398	Government National Mortgage Association	, ,	USD	4.500%	20/02/2048	121,725	0.05
65,084	Government National Mortgage Association	, ,	USD	5.000%	20/07/2048	65,034	0.03
113,161	Government National Mortgage Association	(GNMA)	USD	4.500%	20/08/2048	111,344	0.05
64,991	Government National Mortgage Association	(GNMA)	USD	5.000%	20/08/2048	64,941	0.03
523,310	Government National Mortgage Association	(GNMA)	USD	4.500%	20/09/2048	514,907	0.23
112,348	Government National Mortgage Association		USD	5.000%	20/10/2048	112,085	0.05
211,523		, ,	USD	5.000%	20/11/2048	211,028	0.09
60,763 77,206	Government National Mortgage Association Government National Mortgage Association		USD USD	5.000% 5.000%	20/12/2048 20/01/2049	60,631 76,943	0.03 0.03
159,826	Government National Mortgage Association	'	USD	4.000%	20/02/2049	153,168	0.03
118,825	Government National Mortgage Association	, ,	USD	4.500%	20/03/2049	116,694	0.05
211,754	Government National Mortgage Association	,	USD	5.000%	20/03/2049	211,032	0.09
142,956	Government National Mortgage Association	, ,	USD	4.000%	20/05/2049	136,777	0.06
186,447	Government National Mortgage Association	(GNMA)	USD	5.000%	20/08/2049	185,996	0.08
2,055,735	Government National Mortgage Association	(GNMA)	USD	3.000%	20/10/2049	1,861,804	0.81
220,890	Government National Mortgage Association	(GNMA)	USD	4.500%	20/10/2049	216,100	0.09
199,730	Government National Mortgage Association	,	USD	4.500%	20/12/2049	195,087	0.09
174,056	Government National Mortgage Association	,	USD	3.000%	20/01/2050	157,447	0.07
880,126	Government National Mortgage Association	, ,	USD	3.000%	20/03/2050	794,978	0.35
320,493 244,941	Government National Mortgage Association Government National Mortgage Association	,	USD USD	2.500% 2.500%	20/06/2051 20/09/2051	276,085 211,691	0.12 0.09
825,113	Government National Mortgage Association Government National Mortgage Association	,	USD	2.500% 2.500%	20/09/2051	713,104	0.09
386,106	Government National Mortgage Association	, ,	USD	2.500%	20/09/2051	332,607	0.15
624,730	Government National Mortgage Association	,	USD	2.500%	20/10/2051	538,166	0.13
595,300	Government National Mortgage Association	,	USD	2.500%	20/11/2051	513,744	0.22
868,830	Government National Mortgage Association	, ,	USD	3.000%	20/11/2051	781,699	0.34

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Equity
Agencies Asset United States – (C	t Backed Obligations – (Continued) Continued)					
•	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	292,683	0.13
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	284,851	0.12
	Government National Mortgage Association (GNMA)	USD	2.500%	20/01/2052	215,911	0.09
	Government National Mortgage Association (GNMA)	USD	3.000%	20/02/2052	940,997	0.41
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2052	5,700,364	2.49
	- · · · · · · · · · · · · · · · · · · ·					
	Government National Mortgage Association (GNMA)	USD	3.500%	20/02/2053	1,826,690	0.80
	Government National Mortgage Association (GNMA) TBA ^(†)	USD	2.000%	20/06/2053	2,531,522	1.11
	Government National Mortgage Association (GNMA) TBA ^(f)	USD	2.500%	20/06/2053	1,740,344	0.76
	Government National Mortgage Association (GNMA) TBA ^(f)	USD	3.500%	20/06/2053	1,847,128	0.81
6,000,000	Government National Mortgage Association (GNMA) TBA ^(f)	USD	5.000%	20/06/2053	5,897,203	2.58
8,000,000	Government National Mortgage Association (GNMA) TBA ^(f)	USD	5.500%	20/06/2053	7,967,470	3.49
					107,127,928	46.87
TOTAL AGENCIE (cost USD 109,95	ES ASSET BACKED OBLIGATIONS 66,242)				107,127,928	46.87
Non-Agencies A	Asset Backed Obligations – 5.76%					
Brunei	•					
	RR 25 Ltd. 2023-25A Class A1 ^(c) (d)	USD	6.543%	15/04/2036	1,691,838	0.74
Cayman Islands	Poin Capital Cradit CLO Ltd 2021 1A Class A(c)(d)	Hen	6.0000/	19/04/2024	205 227	0.40
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	365,227	0.16
	ICG US CLO Ltd. 2017-1A Class ARR(c)(d)	USD	6.443%	28/07/2034	1,070,104	0.47
	Marble Point CLO XIV Ltd. 2018-2A Class A1R ^{(c)(d)}	USD	6.530%	20/01/2032	344,477	0.15
	MF1 Ltd. 2021-FL6 Class A ^{(c)(d)}	USD	6.211%	16/07/2036	488,557	0.21
1,000,000	Trinitas CLO VI Ltd. 2017-6A Class ARR ^{(c)(d)}	USD	6.565%	25/01/2034	981,151	0.43
375,000	Venture 41 CLO Ltd. 2021-41A Class A1N ^{(c)(d)}	USD	6.580%	20/01/2034	368,167	0.16
					3,617,683	1.58
Jersey						
1,000,000	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)}	USD	6.573%	16/04/2036	994,681	0.44
	Invesco US CLO Ltd. 2023-2A Class A ^{(c)(d)}	USD	6.656%	21/04/2036	797,697	0.35
	Pikes Peak CLO 12 Ltd. 2023-12A Class A ^{(c)(d)}	USD	7.037%	20/04/2036	651,500	0.28
	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^{(c)(d)}	USD	7.099%	20/01/2036	275,867	0.12
	Trysail CLO 2022-1A Ltd. Class A ^{(c)(d)}	USD	7.698%	20/10/2033	1,007,084	0.44
,,,	,				3,726,829	1.63
Netherlands						
400,000	Hill FL 2023-1 BV Class A ^(c)	EUR	3.918%	18/05/2031	428,355	0.19
United States						
	Bank 2017-BNK6 Class A4	USD	3.254%	15/07/2060	139,642	0.06
600,000	BX Trust 2022-CLS Class A ^(d)	USD	5.760%	13/10/2027	566,349	0.25
350,000	Citigroup Commercial Mortgage Trust 2015-P1 Class A5	USD	3.717%	15/09/2048	334,872	0.15
800,000	Citigroup Commercial Mortgage Trust 2017-C4 Class A4	USD	3.471%	12/10/2050	735,802	0.32
425,000	Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD	4.009%	10/03/2051	394,361	0.17
475,000	Citigroup Commercial Mortgage Trust 2018-C6 Class A4	USD	4.412%	10/11/2051	454,119	0.20
	Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(c)(d)}	USD	6.523%	25/10/2041	111,904	0.05
	Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^{(c)(d)}	USD	6.623%	25/12/2041	87,450	0.04
	Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^{(c)(d)}	USD	6.873%	25/04/2042	77,956	0.03
77,000	Connecticut Avenue Securities Trust 2022-R05 Class 2M1(C)(d)					
73,000	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^{(c)(d)}	USD	7.973%	25/04/2042	72,579	0.03
	Credit Suisse First Boston Mortgage Securities Corp. 2003-AR9 Class 2A2 ^(c)	USD	4.254%	25/03/2033	6,751	0.00
	HarborView Mortgage Loan Trust 2005-16 Class 2A1A ^(c)	USD	5.612%	19/01/2036	11,900	0.01
	Impac CMB Trust Series 2004-10 Class 2A ^(c)	USD	5.778%	25/03/2035	14,584	0.01
14,118	Impac CMB Trust Series 2004-8 Class 1A ^(c)	USD	5.858%	25/10/2034	13,506	0.01
275,000	Louisiana Local Government Environmental Facilities & Community					
	Development Authority 2022-ELL Class A3	USD	4.275%	01/02/2036	262,396	0.11
150,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 Class B(c)	USD	4.523%	15/10/2048	137,454	0.06
284,335	PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)}	USD	6.288%	25/09/2065	280,321	0.12
					3,701,946	1.62
TOTAL NON-AGE	ENCIES ASSET BACKED OBLIGATIONS 3.027)				13,166,651	5.76
TOTAL TRANSFE	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 135,09	00,873)				130,695,069	57.18
MARKET VALUE (cost USD 269,54	OF INVESTMENTS EXCLUDING DERIVATIVES 11,131)				254,270,912	111.25
Covered Forwa	rd Mortgage Backed Securities – (12.48%)					
	Federal National Mortgage Association (FNMA) TBA ^{(f)(g)}	USD	2.000%	13/06/2053	(13,088,469)	(5.73)

Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
	ward Mortgage Backed S							
		ige Association (FNMA) TBA ^{(f)(g)} ige Association (FNMA) TBA ^{(f)(g)}		USD USD	2.500% 4.500%	13/06/2053 13/06/2053	(850,664) (963,672)	(0.37)
		ige Association (FNMA) TBA ^{(f)(g)}		USD	5.500%	13/06/2053	(2,989,453)	(0.42) (1.31)
		ige Association (FNMA) TBA ^{(f)(g)}		USD	6.000%	13/06/2053	(2,018,828)	(0.88)
		ige Association (FNMA) TBA ^{(f)(g)}		USD	6.000%	13/07/2053	(1,009,062)	(0.44)
		ortgage Association (GNMA) TBA ^{(f)(h}		USD	3.000%	20/06/2053	(1,792,804)	(0.79)
(6,000,00	00) Government National M	ortgage Association (GNMA) TBA ^{(f)(f}	ח)	USD	4.500%	20/06/2053	(5,804,266)	(2.54)
TOTAL COVE (cost USD (28	RED FORWARD MORTGAG	GE BACKED SECURITIES					(28,517,218) (28,517,218)	(12.48)
` `							(20,317,210)	(12.40)
rutures Con	tracts - 0.08%					Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders' Equity
	EUR							
(2)	3-Month EURIBOR Futures 18				Short	(513,641)	240	0.00
(10)	German Federal Republic Bon	ds 5YR Futures 08/06/2023			Short	(1,259,304)	8,190	0.01
						(1,772,945)	8,430	0.01
23	GBP Three Month SONIA Index Fut	ures 17/12/2024			Long	6,775,194	2,971	0.00
	USD							
	US Treasury Long Bond Future				Long	1,664,000	14,537	0.00
3 154	US Treasury Notes 10YR Future US Treasury Notes 5YR Future				Long Long	343,266 16,796,828	2,779 40,020	0.00 0.02
	US Treasury Ultra Long Bond I				Long	11,717,500	132,759	0.02
						30,521,594	190,095	0.08
UNREALISED	GAIN ON FUTURES CONT	RACTS					201,496	0.09
Number of Contracts	Security Decement on					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders'
Contracts	Security Description EUR					030	030	Equity
(1)	Euro OAT Futures 08/06/2023				Short	(139,032)	(2,552)	(0.00)
(23)	GBP Three Month SONIA Index Fut	ures 19/12/2023			Short	(6,738,893)	(1,516)	(0.00)
	USD							
38	US Treasury Notes 2YR Future				Long	7,825,031	(8,104)	(0.00)
(12)	US Treasury Ultra Long Notes	10YR Futures 20/09/2023			Short	(1,443,562)	(11,472)	(0.01)
						6,381,469	(19,576)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	FRACTS					(23,644)	(0.01)
Forward Cur	rency Contracts – 0.00%							
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
USD	220,256	AUD	326,083			21/06/202	3 8,835	0.01
USD	308,763	CAD	420,246			21/06/202		0.00
USD	306,521	EUR	285,884			21/06/202		0.00
USD	214,510	NOK	2,232,035			21/06/202		0.01
USD	218,727	NZD	357,300			21/06/202		0.00
USD USD	231,804 708,423	SEK EUR	2,464,259 650,083			21/06/202 26/06/202		0.00
	GAIN ON FORWARD CURI					20,00,202	46,748	0.02
	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
Currency	3							
Currency CHF	576,885	USD	637,689			21/06/202	3 (4,204)	(0.00)

i orwaru currenc	y Contracts – (Continued)					Unanalland	0/
Currency	Amount Bought Currency	Amount Sold			Matur Da	•	% o Shareholders Equity
USD EUR	267,995 GBP 180,749 USD	225,680 199,204			21/06/20 26/06/20	, , ,	(0.01 (0.00
UNREALISED LOS	S ON FORWARD CURRENCY CONTRAC	TS				(53,087)	(0.02
O-ti (0.000/)							
Options – (0.06%)		Materita Data	Otalias Dalas		Unrealised Gain/(Loss)	Market Value	% o Shareholders
Holdings	Security Description	Maturity Date	Strike Price		USD	USD	Equity
	Purchased Options EUR						
750,000	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.98		(13,780)	3,287	0.00
TOTAL PURCHASE (cost USD 17,066)	ED OPTIONS					3,287	0.00
	Written Options EUR						
(300,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48		15,064	(1,874)	(0.00)
	JPY						
(89,000,000)	Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(2,712)	(5,540)	(0.00)
(4 500 000)	USD	Expires 10/05/2024	Otriko 2 02		0.707	(10 000)	(0.04)
(4,500,000) (2,300,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 13/05/2024 Expires 13/05/2024	Strike 3.03 Strike 2.91		9,707 6,391	(18,238) (8,559)	(0.01)
(2,300,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		5,922	(8,741)	(0.01)
(4,500,000)	Put 12 month SOFR Swaption	Expires 10/05/2024	Strike 3.03		(12,446)	(40,391)	(0.02)
(2,300,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(7,367)	(22,317)	(0.01)
(2,300,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(7,257)	(21,919)	(0.01)
					(5,050)	(120,165)	(0.06)
TOTAL WRITTEN C (cost USD (134,880						(127,579)	(0.06)
TOTAL OPTIONS (cost USD (117,814	I))					(124,292)	(0.06)
Swap Contracts -	- 0.03%					Unrealized	0/ -4
Net Local Notional						Unrealised Gain	% of Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
1 720 000	Interest Rate Swaps	Floating (ALID 2 month PRSM)		AUD	21/06/2025	12.026	0.01
1,730,000 2,270,000	Fixed 3.750% Floating (AUD 6 month BBSW)	Floating (AUD 3 month BBSW) Fixed 4.250%		AUD	21/06/2023	12,936 204	0.00
740,000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD	21/06/2033	5,068	0.00
2,210,000	Floating (CHF 1 month SARON)	Fixed 2.000%		CHF	21/06/2033	43,325	0.02
5,700,000	Fixed 2.750%	Floating (EUR 1 month ESTR)		EUR	17/04/2025	9,291	0.01
4,660,000	Floating (EUR 1 month ESTR)	Fixed 2.673%		EUR	22/04/2028	11,938	0.01
180,000 1,960,000	Fixed 2.350% Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month EURIBOR) Fixed 2.500%		EUR EUR	04/07/2029 20/12/2032	1,218 1,933	0.00
5,890,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	37,076	0.02
1,230,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	20/12/2042	7,560	0.00
1,070,000	Fixed 1.560%	Floating (EUR 6 month EURIBOR)		EUR	06/07/2052	29,724	0.01
260,000	Fixed 2.250%	Floating (EUR 6 month EURIBOR)		EUR	21/06/2053	1,962	0.00
170,000	Fixed 3.500%	Floating (GBP 1 month SONIA)		GBP	21/06/2028	4,178	0.00
7,550,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)		NOK	21/06/2033	7,846	0.00
100,000 2,860,000	Fixed 3.500% Fixed 3.270%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD	19/04/2025	204	0.00
9,580,000	Floating (USD 1 month SOFR)	Fixed 4.270%		USD	14/05/2025 30/06/2025	1,497 25,030	0.00
5,000,000	Floating (USD 1 month SOFR)	Fixed 3.423%		USD	31/03/2030	3,785	0.00
1,030,000	- ,	Floating (USD 1 month SOFR)		USD	28/07/2032	18,582	0.01
1,030,000 2,740,000	Fixed 2.680%			USD	28/07/2047	4,975	0.00
2,740,000 5,530,000	Fixed 2.080%	Floating (USD 1 month SOFR)					
2,740,000 5,530,000 1,980,000	Fixed 2.080% Fixed 2.170%	Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD	11/08/2052	38,244	0.02
2,740,000 5,530,000 1,980,000	Fixed 2.080% Fixed 2.170% N ON INTEREST RATE SWAPS						
2,740,000 5,530,000 1,980,000 UNREALISED GAIN	Fixed 2.080% Fixed 2.170% N ON INTEREST RATE SWAPS Credit Default Swaps	Floating (USD 1 month SOFR)		USD	11/08/2052	38,244 266,576	0.02
2,740,000 5,530,000 1,980,000	Fixed 2.080% Fixed 2.170% N ON INTEREST RATE SWAPS					38,244	0.02

Swap Contracts -	- (Continued)				Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Credit Default Swaps – (Continued)					
160,000	Floating (Chile Government International	Fixed 1.000%	USD	20/06/2028	1,433	0.00
1,270,000	Bond) Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2028	7,097	0.00
	International Bond)			20/00/2020		
1,290,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	2,626	0.00
UNREALISED GAIL	N ON CREDIT DEFAULT SWAPS				52,656	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				319,232	0.14
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
	Interest Rate Swaps					
1,290,000	Floating (EUR 1 month ESTR)	Fixed 3.250%	EUR	13/04/2028	(4,454)	(0.00)
4,660,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(11,573)	(0.01)
1,110,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(10,102)	(0.00)
1,400,000	Floating (EUR 6 month EURIBOR)	Fixed 2.855%	EUR	04/07/2037	(7,681)	(0.00)
2,300,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(3,091)	(0.00)
3,450,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(21,183)	(0.01)
4,760,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	17/04/2025	(46,380)	(0.02)
250,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2033	(6,770)	(0.00)
797,430,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(34,266)	(0.02)
439,170,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(37,960)	(0.02)
1,990,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(7,993)	(0.00)
20,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(214)	(0.00)
13,230,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(1,499)	(0.00)
1,110,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	21/06/2033	(12,558)	(0.01)
6,730,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(17,602)	(0.01)
3,850,000	Floating (USD 1 month SOFR)	Fixed 2.720%	USD	11/08/2037	(29,512)	(0.01)
1,560,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(1,739)	(0.00)
1,250,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	(406)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(254,983)	(0.11)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(254,983)	(0.11)
MARKET VALUE C					225,865,164	98.82
OTHER ASSETS A	ND LIABILITIES				2,698,821	1.18
SHAREHOLDERS'	EQUITY				228,563,985	100.00
						% of
TOTAL INVESTME	NTS				Market Value USD	Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 269,541,131)				254,270,912	111.25
	ed forward mortgage backed securities (cost USD (2	28,924,727))			(28,517,218)	(12.48)
Unrealised gain on futu					201,496	0.09
Unrealised loss on futu					(23,644)	(0.01)
	ward currency contracts				46,748	0.02
-	vard currency contracts				(53,087)	(0.02)
	ased options (cost USD 17,066)				3,287	0.00
	options (cost USD (134,880))				(127,579)	(0.06)
Unrealised gain on swa					319,232	0.14
Unrealised loss on swa					(254,983)	(0.11)
Other Assets and Liabi	ilities				2,698,821	1.18
Shareholders' Equ	iity				228,563,985	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, BNP Paribas SA, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada and UBS AG.

The counterparties for options contracts were Bank of America NA, Citibank NA and JP Morgan Chase Bank NA.

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.14% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- $^{\rm (c)}$ Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (9) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- (h) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

TOTAL MUTUAL FUNDS (cost USD 476,801) TOTAL TRANSFERABLE SECURITIE (cost USD 476,801) Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,833 Federal Home Loan 6,816 Federal Home Loan 16,519 Federal Home Loan 16,519 Federal Home Loan 10,4683 Federal Home Loan 104,683 Federal Home Loan 105,566 Federal Home Loan 174,865 Federal Home Loan 163,416 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 1,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,070 Federal Home Loan	\$ Treasury Liquid Reserves Fund (X Distribut S ADMITTED TO AN OFFICIAL EXCHANG nother regulated market ns – 113.04% Mortgage Corp. (FHLMC)		Interest Rate ^(c)	Maturity Date ^(d)	476,801 476,801 476,801 Market Value USD	0.22 0.22 0.22 % of Shareholders' Equity
TOTAL MUTUAL FUNDS (cost USD 476,801) TOTAL TRANSFERABLE SECURITIE (cost USD 476,801) Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,083 Federal Home Loan 16,519 Federal Home Loan 16,519 Federal Home Loan 16,596 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,685 Federal Home Loan 163,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 17,724,897 Federal Home Loan 181,327 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 15,930 Federal Home Loan 1612 Federal Home Loan 1624 Federal Home Loan 1635 Federal Home Loan 1646 Federal Home Loan 1657 Federal Home Loan 1658 Federal Home Loan 1659 Federal Home Loan 1659 Federal Home Loan 1650 Federal Home Loan 1651 Federal Home Loan 1652 Federal Home Loan 1653 Federal Home Loan 1654 Federal Home Loan 1655 Federal Home Loan 1656 Federal Home Loan 1657 Federal Home Loan 1658 Federal Home Loan 1659 Federal Home Loan 1650 Federal Home Loan 1651 Federal Home Loan 1652 Federal Home Loan 1653 Federal Home Loan 1654 Federal Home Loan 1655 Federal Home Loan 1656 Federal Home Loan 1657 Federal Home Loan 1658 Federal Home Loan 1659 Federal Home Loan 1650 Federal Home Loan 1651 Federal Home Loan 1652 Federal Home Loan 1653 Federal Home Loan 1654 Federal Home Loan	S ADMITTED TO AN OFFICIAL EXCHANG other regulated market ns – 113.04% Mortgage Corp. (FHLMC)	Currency USD	Interest Rate ^(c)	Maturity Date ^(d)	476,801 476,801 Market Value	0.22 0.22 % of Shareholders'
TOTAL TRANSFERABLE SECURITIE (cost USD 476,801) Holdings Security Description Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,833 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 10,4683 Federal Home Loan 10,4683 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 169,065 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 1724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,73,778 Federal Home Loan 123,426 Federal Home Loan 1,73,778 Federal Home Loan 1,73,778 Federal Home Loan 1,73,778 Federal Home Loan 1,73,778 Federal Home Loan 1,73,779 Federal Home Loan 1,73,779 Federal Home Loan 1,73,770 Federal Home Loan	Mortgage Corp. (FHLMC)	Currency	Interest Rate ^(c)	Maturity Date ^(d)	476,801 Market Value	0.22 % of Shareholders'
Holdings Security Description Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,083 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 135,864 Federal Home Loan 169,065 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,73,778 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,73,778 Federal Home Loan	Mortgage Corp. (FHLMC)	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value	% of Shareholders'
Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 6,816 Federal Home Loan 16,519 Federal Home Loan 50,556 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 10,609 Federal Home Loan 17,724,897 Federal Home Loan 17,724,897 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan 1,619 Federal Home Loan 1,650 Federal Home Loan 1,650 Federal Home Loan 1,651 Federal Home L	ms – 113.04% Mortgage Corp. (FHLMC)	USD	Interest Rate ^(c)	Maturity Date ^(d)		Shareholders'
Transferable securities dealt in an Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 6,816 Federal Home Loan 16,519 Federal Home Loan 50,556 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 10,609 Federal Home Loan 17,724,897 Federal Home Loan 17,724,897 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan 1,619 Federal Home Loan 1,650 Federal Home Loan 1,651 Federal Home L	ms – 113.04% Mortgage Corp. (FHLMC)	USD	Interest Rate ^(c)	Maturity Date ^(d)		
Agencies Asset Backed Obligation United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,083 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 55,983 Federal Home Loan 104,683 Federal Home Loan 74,865 Federal Home Loan 63,416 Federal Home Loan 63,416 Federal Home Loan 63,416 Federal Home Loan 631 Federal Home Loan 78,9023 Federal Home Loan 789,023 Federal Home Loan 78,778 Federal Home Loan 79,379 Federal Home Loan 5,930 Federal Home Loan </td <td>ms – 113.04% Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)</td> <td></td> <td></td> <td></td> <td></td> <td></td>	ms – 113.04% Mortgage Corp. (FHLMC)					
United States 3,737 Federal Home Loan 2,816 Federal Home Loan 10,083 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 10,4683 Federal Home Loan 135,864 Federal Home Loan 35,864 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 173,778 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,724,837 Federal Home Loan 1,73,778 Federal Home Loan	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)					
3,737 Federal Home Loan 2,816 Federal Home Loan 10,083 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,685 Federal Home Loan 163,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan 1,611 Federal Home Loan 1,612 Federal Home Loan 1,613 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)					
2,816 Federal Home Loan 10,803 Federal Home Loan 6,816 Federal Home Loan 16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 104,683 Federal Home Loan 104,685 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,737 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,7612 Federal Home Loan 1,7612 Federal Home Loan 1,7614 Federal Home Loan 1,7615 Federal Home Loan 1,7616 Federal Home Loan 1,7617 Federal Home Loan 1,7618 Federal Home Loan 1,7619 Federal Home Loan 1,7619 Federal Home Loan 1,7619 Federal Home Loan 1,7610 Federal Home Loan 1,7611 Federal Home Loan 1,7612 Federal Home Loan 1,7613 Federal Home Loan 1,7614 Federal Home Loan 1,7615 Federal Home Loan 1,7616 Federal Home Loan 1,7617 Federal Home Loan 1,7618 Federal Home Loan 1,7619 Federal Ho	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)		4.500%	01/09/2023	3,687	0.00
10,083 Federal Home Loan 6,816 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 50,556 Federal Home Loan 104,683 Federal Home Loan 74,865 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,737 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 1,73,778 Federal Home Loan 1,730 Federal Home Loan 1,731 Federal Home Loan 1,732 Federal Home Loan 1,734 Federal Home Loan 1,735 Federal Home Loan 1,736 Federal Home Loan 1,737 Federal Home Loan 1,737 Federal Home Loan 1,738 Federal Home Loan 1,739 Federal Home Loan 1,744 Federal Home Loan 1,756 Federal Home Loan 1,757 Federal Home Loan 1,758 Federal Home Loan 1,759 Federal Home Loan 1,759 Federal Home Loan 1,750 Federal Home Loan	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)	บอบ	5.000%	01/02/2024	2,795	0.00
16,519 Federal Home Loan 7,586 Federal Home Loan 50,556 Federal Home Loan 55,983 Federal Home Loan 104,683 Federal Home Loan 35,864 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1724,897 Federal Home Loan 181,327 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2025	9,800	0.01
7,586 Federal Home Loan 50,556 Federal Home Loan 55,983 Federal Home Loan 104,683 Federal Home Loan 35,864 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,737 Federal Home Loan 123,426 Federal Home Loan 13,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan		USD	5.500%	01/10/2026	6,809	0.00
50,556 Federal Home Loan 55,983 Federal Home Loan 104,683 Federal Home Loan 36,864 Federal Home Loan 74,865 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 10,609 Federal Home Loan 10,609 Federal Home Loan 17,724,897 Federal Home Loan 12,737 Federal Home Loan 123,426 Federal Home Loan 13,378 Federal Home Loan 13,379 Federal Home Loan 1,7178 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan		USD	7.000%	15/07/2027	16,759	0.01
55,983 Federal Home Loan 104,683 Federal Home Loan 74,865 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 1,737 Federal Home Loan 123,426 Federal Home Loan 1,73,778 Federal Home Loan	, ,	USD	4.500%	01/11/2029	7,481	0.00
104,683 Federal Home Loan 35,864 Federal Home Loan 74,865 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,7377 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 1,778 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan	0 0 ,	USD USD	7.000% 6.500%	15/09/2030 15/07/2031	51,643 57,922	0.02 0.03
35,864 Federal Home Loan 74,865 Federal Home Loan 63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 1,724,897 Federal Home Loan 789,023 Federal Home Loan 42,737 Federal Home Loan 13,327 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 73,778 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,734 Federal Home Loan 1,775 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,615 Federal Home Loan 1,616 Federal Home Loan 1,617 Federal Home Loan 1,618 Federal Home Loan 1,619 Federal Home Loan	0 0 ,	USD	6.500%	15/08/2031	107,871	0.05
63,416 Federal Home Loan 169,065 Federal Home Loan 179 Federal Home Loan 1600 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 2,737 Federal Home Loan 123,426 Federal Home Loan 123,426 Federal Home Loan 1,73,778 Federal Home Loan 1,74,74 Federal Home Loan 1,74,75 Federal Home Loan 1,75 Federal Home Loan		USD	4.000%	01/08/2033	36,291	0.02
169,065 Federal Home Loan 179 Federal Home Loan 179 Federal Home Loan 10,609 Federal Home Loan 1,724,897 Federal Home Loan 1,724,897 Federal Home Loan 1,724,737 Federal Home Loan 1,3426 Federal Home Loan 1,3426 Federal Home Loan 1,3426 Federal Home Loan 1,359 Federal Home Loan 1,612 Federal Home Loan 1,612 Federal Home Loan 1,614 Federal Home Loan 1,070 Federal Home Loan	Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	6.623%	25/01/2034	74,450	0.04
179 Federal Home Loan 631 Federal Home Loan 10,609 Federal Home Loan 1,724,897 Federal Home Loan 789,023 Federal Home Loan 42,737 Federal Home Loan 81,327 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 3,359 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 633 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 655 Federal Home Loan 656 Federal Home Loan 657 Federal Home Loan 658 Federal Home Loan	Mortgage Corp. (FHLMC) ^(e)	USD	2.625%	01/07/2034	65,166	0.03
631 Federal Home Loan 10,609 Federal Home Loan 1,724,897 Federal Home Loan 789,023 Federal Home Loan 42,737 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 73,778 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 655 Federal Home Loan 656 Federal Home Loan 657 Federal Home Loan 658 Federal Home Loan 659 Federal Home Loan 659 Federal Home Loan		USD	1.500%	01/07/2035	147,169	0.07
10,609 Federal Home Loan 1,724,897 Federal Home Loan 789,023 Federal Home Loan 42,737 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 73,778 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan Federal Home Loan 655 Federal Home Loan 656 Federal Home Loan 657 Federal Home Loan	0 0 1 ()	USD	4.500%	01/08/2035	176	0.00
1,724,897 Federal Home Loan 789,023 Federal Home Loan 42,737 Federal Home Loan 81,327 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 655 Federal Home Loan 656 Federal Home Loan 657 Federal Home Loan	, , ,	USD	4.500%	01/09/2035	624	0.00
789,023 Federal Home Loan 42,737 Federal Home Loan 81,327 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 1,070 Federal Home Loan 2,099 Federal Home Loan 2,099 Federal Home Loan 653 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 655 Federal Home Loan 656 Federal Home Loan 657 Federal Home Loan	, , ,	USD USD	4.500% 1.500%	01/09/2035 01/10/2035	10,480 1,501,607	0.01 0.70
42,737 Federal Home Loan 81,327 Federal Home Loan 123,426 Federal Home Loan 73,778 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 1,070 Federal Home Loan 1,070 Federal Home Loan 2,099 Federal Home Loan 653 Federal Home Loan 653 Federal Home Loan 653 Federal Home Loan 1,655 Federal Home Loan 1,070 Fed	, , ,	USD	1.500%	01/10/2035	686,829	0.70
123,426 Federal Home Loan 73,778 Federal Home Loan 3,359 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan		USD	5.000%	01/12/2035	43,279	0.02
73,778 Federal Home Loan 3,359 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 653 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	82,012	0.04
3,359 Federal Home Loan 5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 165 Federal Home Loan 165 Federal Home Loan 165 Federal Home Loan 165 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2036	124,466	0.06
5,930 Federal Home Loan 1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	5.000%	01/01/2037	74,414	0.04
1,612 Federal Home Loan 280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	, , ,	USD	4.500%	01/01/2038	3,323	0.00
280 Federal Home Loan 931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 653 Federal Home Loan 654 Federal Home Loan 165 Federal Home Loan 165 Federal Home Loan		USD USD	4.500% 4.500%	01/09/2038 01/02/2039	5,884 1,599	0.00
931 Federal Home Loan 1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan		USD	4.500%	01/02/2039	278	0.00
1,070 Federal Home Loan 71,146 Federal Home Loan 2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	, , ,	USD	4.500%	01/02/2039	924	0.00
2,099 Federal Home Loan 3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan		USD	4.500%	01/03/2039	1,058	0.00
3,596 Federal Home Loan 653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2039	70,177	0.03
653 Federal Home Loan 165 Federal Home Loan 237 Federal Home Loan	, ,	USD	4.500%	01/05/2039	2,082	0.00
165 Federal Home Loan 237 Federal Home Loan	0 0 ,	USD	4.500%	01/05/2039	3,568	0.00
237 Federal Home Loan	, , ,	USD	4.500%	01/05/2039	648	0.00
	0 0 ,	USD USD	4.500% 4.500%	01/05/2039 01/05/2039	163 235	0.00
600 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	595	0.00
2,460 Federal Home Loan		USD	4.500%	01/06/2039	2,440	0.00
	Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2039	9,932	0.01
·	Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2039	13,603	0.01
	Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2039	1,475	0.00
	Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2039	1,019	0.00
	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)	USD USD	4.000% 4.500%	01/06/2040 01/06/2040	5,578 1,363	0.00
	Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	25,910	0.00
	Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	13,134	0.01
	Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2041	25,016	0.01
	Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2041	937	0.00
	Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2041	630	0.00
	Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2041	1,284	0.00
16,612 Federal Home Loan		USD	5.000%	01/05/2041	16,590	0.01
	Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/06/2041 01/06/2041	1,013 1,823	0.00
		USD	4.500%	01/08/2041	2,001	0.00
8,732 Federal Home Loan	Mortgage Corp. (FHLMC) Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2041	8,661	0.00
	Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2041	10,575	0.01
3,168 Federal Home Loan	Mortgage Corp. (FHLMC)	USD	4.000%	01/11/2041	3,059	0.00

Holdings	Security Description		Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continue	d)					
United States – (C		(=, u, a, a, v(e)/f)					
	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	5.973%	25/01/2042	222,796	0.10 0.00
1,201		,	USD	4.500% 4.500%	01/03/2042 01/03/2042	6,461 1,192	0.00
110,000	Federal Home Loan Mortgage Corp.		USD	8.473%	25/03/2042	112,255	0.05
193,731	Federal Home Loan Mortgage Corp.		USD	6.973%	25/04/2042	195,059	0.09
112,807	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.500%	01/06/2042	105,860	0.05
	Federal Home Loan Mortgage Corp.		USD	4.500%	01/06/2042	189,124	0.09
	Federal Home Loan Mortgage Corp.	,	USD	1.443%	15/06/2042	32,503	0.02
18,179	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/08/2042 01/08/2042	16,708	0.01
22,588 10,099	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.000% 3.000%	01/08/2042	20,729 9,269	0.01 0.00
45,999	Federal Home Loan Mortgage Corp.	,	USD	3.500%	01/08/2042	43,230	0.02
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/10/2042	17,330	0.01
27,094	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.500%	01/10/2042	25,471	0.01
64,193			USD	3.500%	01/10/2042	60,251	0.03
	Federal Home Loan Mortgage Corp.		USD	3.500%	01/10/2042	38,634	0.02
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/11/2042	36,670	0.02
119,283		,	USD	3.000%	01/11/2042	109,348	0.05
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/11/2042 01/11/2042	4,301	0.00
17,739 290,303	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	,	USD USD	3.000% 3.000%	01/11/2042	16,266 266,898	0.01 0.12
		,	USD	3.500%	01/11/2042	67,272	0.12
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/11/2042	26,912	0.01
29,597	Federal Home Loan Mortgage Corp.		USD	3.000%	01/12/2042	27,159	0.01
21,579	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/12/2042	19,755	0.01
124,149	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/12/2042	113,838	0.05
6,711	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/12/2042	6,175	0.00
21,680	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/12/2042	19,835	0.01
16,186	Federal Home Loan Mortgage Corp.		USD	3.000%	01/12/2042	14,853	0.01
29,215		'	USD	3.000%	01/12/2042	26,820	0.01
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/12/2042	15,987	0.01
9,840	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	,	USD USD	3.000% 3.000%	01/12/2042 01/01/2043	9,033 14,961	0.00 0.01
	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/01/2043	25,506	0.01
10,449	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/01/2043	9,597	0.01
598,524		,	USD	3.500%	01/08/2043	562,858	0.26
247,322	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	4.000%	01/08/2043	237,163	0.11
231,555	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	4.000%	01/01/2044	223,633	0.10
331,272	Federal Home Loan Mortgage Corp.	(FHLMC) ^(e)	USD	0.943%	15/03/2044	34,745	0.02
	Federal Home Loan Mortgage Corp.	,	USD	3.500%	01/06/2044	269,158	0.13
38,605	Federal Home Loan Mortgage Corp.	,	USD	4.500%	15/10/2044	7,873	0.00
11,502		,	USD	3.500%	01/02/2045	10,805	0.01
9,967	Federal Home Loan Mortgage Corp.	,	USD USD	3.500%	01/02/2045	9,362	0.00 0.02
36,056 7,823	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	,	USD	3.500% 3.500%	01/03/2045 01/08/2045	33,870 7,288	0.02
9,328	Federal Home Loan Mortgage Corp.		USD	3.500%	01/09/2045	8,689	0.00
21,174	0 0 .	,	USD	3.500%	01/11/2045	19,725	0.01
1,947,697	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/01/2046	1,781,064	0.83
305,927	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.500%	01/03/2046	284,772	0.13
	Federal Home Loan Mortgage Corp.		USD	3.500%	01/03/2046	109,608	0.05
283,661			USD	3.500%	01/05/2046	264,959	0.12
	Federal Home Loan Mortgage Corp.		USD	3.500%	01/05/2046	55,464	0.03
406,510	Federal Home Loan Mortgage Corp.		USD	0.893%	15/05/2046	48,460	0.02
289,067 730,738	Federal Home Loan Mortgage Corp.	'	USD	3.500%	01/06/2046	269,286	0.13
123,602	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.500% 3.500%	01/06/2046 01/07/2046	687,354 115,143	0.32 0.05
	0 0 .	,	USD	3.500%	01/10/2046	17,846	0.01
	Federal Home Loan Mortgage Corp.	,	USD	3.500%	01/12/2046	14,880	0.01
469,850	Federal Home Loan Mortgage Corp.		USD	4.000%	01/02/2047	450,667	0.21
4,071,690	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/05/2047	3,682,623	1.72
	Federal Home Loan Mortgage Corp.	,	USD	3.500%	01/06/2047	1,286,053	0.60
6,277	Federal Home Loan Mortgage Corp.	,	USD	4.000%	01/06/2047	6,025	0.00
60,648	Federal Home Loan Mortgage Corp.	,	USD	3.500%	01/12/2047	56,725	0.03
88,084	Federal Home Loan Mortgage Corp.	,	USD	4.000%	01/04/2048	84,684	0.04
24,570	Federal Home Loan Mortgage Corp.	,	USD	4.000%	01/04/2048	23,575	0.01
233,146 274,163	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	,	USD USD	4.500% 3.000%	01/06/2048 01/10/2048	228,053 245,679	0.11 0.12
301,118	Federal Home Loan Mortgage Corp.	,	USD	3.000%	01/10/2048	269,837	0.12
369,202	Federal Home Loan Mortgage Corp.	,	USD	4.500%	01/11/2048	360,446	0.13
963,071	Federal Home Loan Mortgage Corp.	,	USD	4.000%	01/01/2049	922,896	0.43
173,894	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.500%	01/07/2049	161,820	0.08

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	· · · · · · · · · · · · · · · · · · ·					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.000%	01/07/2049	871,301	0.41
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500% 3.000%	01/08/2049 01/09/2049	224,608 1,609,240	0.11 0.75
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2050	9,943	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2050	430,762	0.20
572,692	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/03/2050	511,678	0.24
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/03/2050	874,467	0.41
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/03/2050	827,644	0.39
26,353	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.000%	01/06/2050	25,448	0.01 0.02
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(e)(f)}	USD	7.773%	25/09/2050 25/10/2050	35,528 75,100	0.02
120,443	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/11/2050	103,866	0.05
	Federal Home Loan Mortgage Corp. (FHLMC) ^(g)	USD	4.000%	15/12/2050	191,905	0.09
8,580,334	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/01/2051	7,050,756	3.29
2,932,305	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/02/2051	2,503,132	1.17
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/05/2051	4,844,727	2.26
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	801,428	0.37
3,721,180	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	3,172,379	1.48
1,789,294 913,575	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	2.500% 2.500%	25/10/2051 01/11/2051	204,057 779,555	0.10 0.36
54,435	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	54,453	0.03
759,041	001,	USD	5.000%	01/06/2052	759,302	0.35
292,681	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	291,501	0.14
33,368	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	33,369	0.02
1,029,441	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	1,029,474	0.48
657,990	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	655,338	0.31
969,531	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2052	865,480	0.40
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/11/2052	388,017	0.18
254,904	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/11/2052	260,364	0.12
454,551	, , , ,	USD USD	6.000% 6.000%	01/11/2052 01/12/2052	460,312	0.22 0.46
420,388	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/12/2052	986,795 429,262	0.20
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/12/2052	213,665	0.10
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	992,378	0.46
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2023	684	0.00
3,986	Federal National Mortgage Association (FNMA)	USD	5.000%	01/12/2023	3,956	0.00
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2024	4,019	0.00
13,109	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2027	13,019	0.01
58,803	Federal National Mortgage Association (FNMA)	USD	8.500%	25/06/2030	62,499	0.03
979,823	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 1.500%	01/07/2030 01/09/2031	99,411 892,534	0.05 0.42
61,293	Federal National Mortgage Association (FNMA) ^(e)	USD	3.852%	01/06/2033	63,093	0.03
17,693	Federal National Mortgage Association (FNMA) ^(e)	USD	3.930%	01/12/2033	17,821	0.01
716,277	Federal National Mortgage Association (FNMA)	USD	1.500%	01/06/2035	623,559	0.29
460,656	Federal National Mortgage Association (FNMA)	USD	5.500%	25/07/2035	468,352	0.22
1,164,850	Federal National Mortgage Association (FNMA)	USD	1.500%	01/08/2035	1,014,066	0.47
850,091	Federal National Mortgage Association (FNMA)	USD	1.500%	01/12/2035	740,281	0.35
470,991	Federal National Mortgage Association (FNMA)	USD	1.500%	01/02/2036	409,990	0.19
156,240	Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/07/2036	154,510	0.07
1,527	Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/12/2036 01/03/2039	10,787 1,513	0.01 0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	1,925	0.00
6,260	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	6,197	0.00
9,504	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	9,412	0.00
14,487	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	14,345	0.01
4,726	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2039	4,559	0.00
10,071	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	9,972	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	4,999	0.00
1,899	Federal National Mortgage Association (FNMA)	USD	4.000%	01/09/2039	1,832	0.00
5,168	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2039	5,122	0.00
9,276 9,639	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.500%	01/10/2039 01/02/2040	9,191 9,550	0.00 0.00
3,931	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2040	3,896	0.00
2,539	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	2,516	0.00
48,647	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	48,082	0.02
9,875	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2040	9,789	0.01
474,299	Federal National Mortgage Association (FNMA) ^(e)	USD	0.000%	25/10/2040	30,615	0.01
5,220	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2040	5,172	0.00
41,355	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2041	41,026	0.02
8,721	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	8,652 6,087	0.00
0,130	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	6,087	0.00

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•		. ====.			
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/06/2041	24,899	0.01
•	Federal National Mortgage Association (FNMA)	USD	5.000% 4.500%	25/06/2041 01/07/2041	245,479 23,332	0.11 0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	62,982	0.03
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	14,531	0.01
81,396	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	80,750	0.04
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	15,204	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2041	29,368	0.01
45,049 258,421	Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/10/2041	44,693	0.02
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	5.000% 4.500%	25/10/2041 01/11/2041	260,436 60,351	0.12 0.03
,	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2041	50,546	0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	19,624	0.01
9,728	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	9,127	0.00
17,628	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2042	17,488	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2042	26,081	0.01
170,051	Federal National Mortgage Association (FNMA) ^(e)	USD	0.812%	25/02/2042	16,901	0.01
217,668	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000%	01/03/2042	209,937	0.10
50,346	Federal National Mortgage Association (FNMA)	USD	4.500% 4.000%	01/03/2042 01/04/2042	3,260 48,569	0.00 0.02
133,545	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2042	131,992	0.02
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2042	3,522	0.00
3,874	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2042	3,641	0.00
29,904	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2042	28,019	0.01
24,247	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2042	22,738	0.01
110,199	Federal National Mortgage Association (FNMA) ^(e)	USD	1.532%	25/07/2042	11,317	0.01
137,062	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	149,481	0.07
75,074	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2042	68,837	0.03
8,098	Federal National Mortgage Association (FNMA)	USD	3.500%	01/09/2042	7,610	0.00
15,787	Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/09/2042 01/10/2042	14,810	0.01 0.02
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2042	51,213 4,044	0.02
30,751	' '	USD	7.000%	25/10/2042	33,447	0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/11/2042	8,056	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	3,735	0.00
9,636	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	8,849	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	8,636	0.00
13,061	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	12,008	0.01
22,779	Federal National Mortgage Association (FNMA)	USD	3.500%	01/12/2042	21,350	0.01
18,285 12,718	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/01/2043 01/01/2043	16,826 11,637	0.01 0.01
33,904	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	31,223	0.02
10,260	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	9,396	0.00
11,134	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	10,193	0.01
4,724	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2043	4,428	0.00
22,867	Federal National Mortgage Association (FNMA)	USD	3.000%	01/02/2043	21,006	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	14,672	0.01
110,614	. ,	USD	3.500%	01/02/2043	103,662	0.05
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	67,056	0.03
	Federal National Mortgage Association (FNMA)	USD USD	3.000%	01/03/2043 01/03/2043	72,164	0.03 0.00
8,332 8,020	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000% 3.000%	01/03/2043	7,631 7,365	0.00
66,467	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	62,239	0.03
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	85,215	0.04
9,290	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	8,727	0.00
11,549	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2043	10,852	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	18,942	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	7,811	0.00
13,573	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	12,433	0.01
47,032	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	43,069	0.02
38,714 168,900	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.500%	01/04/2043 01/04/2043	35,448 158,660	0.02 0.07
40,561	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	37,182	0.07
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	89,336	0.04
35,310	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	32,283	0.02
11,330	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	10,563	0.01
9,630	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	9,035	0.00
25,778	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	24,215	0.01
1,973,352	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2043	1,849,789	0.86
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/06/2043	16,693	0.01
13,040	Federal National Mortgage Association (FNMA)	USD	3.000%	01/06/2043	11,931	0.01

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C						
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/06/2043	138,990	0.07 0.05
9,366	Federal National Mortgage Association (FNMA)	USD	3.500% 3.000%	01/06/2043 01/07/2043	106,683 8,569	0.00
120,659	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	112,923	0.05
119,705	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	112,421	0.05
140,238	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	131,692	0.06
29,108	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	27,319	0.01
37,194	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	34,737	0.02
12,146 240,130	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/07/2043	11,399 223,888	0.01
6,200	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043 01/08/2043	5,824	0.10 0.00
101,736	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2043	95,535	0.05
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2043	1,574	0.00
13,020	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2044	12,825	0.01
1,529,900	Federal National Mortgage Association (FNMA)	USD	3.000%	25/04/2044	1,393,208	0.65
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2044	7,033	0.00
6,158	Federal National Mortgage Association (FNMA)	USD	3.500%	01/09/2044	5,787	0.00
22,456	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2044	21,099	0.01
11,036 860,388	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 4.000%	01/12/2044 01/12/2044	10,286 826,916	0.01 0.39
10,879	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2045	10,207	0.39
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	31,601	0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	8,944	0.00
28,960	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	27,173	0.01
167,997	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	157,842	0.07
18,167	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	16,891	0.01
9,178	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	8,533	0.00
712,306	Federal National Mortgage Association (FNMA) ^(e)	USD	5.482%	25/05/2045	59,347	0.03
1,062,677	Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/06/2045	1,046,637	0.49 0.00
8,480 13,795	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.500% 3.500%	01/07/2045 01/07/2045	7,884 12,826	0.00
880,141	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2045	818,698	0.38
735,188	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	706,587	0.33
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2045	7,006	0.00
199,247	Federal National Mortgage Association (FNMA)	USD	4.000%	01/11/2045	191,018	0.09
756,551	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2045	744,939	0.35
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2046	836,168	0.39
138,164	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2046	129,812	0.06
64,904 56,410	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 4.000%	01/03/2046 01/03/2046	62,092 54,070	0.03 0.03
23,087	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2046	21,691	0.03
486,519	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2046	453,916	0.21
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/06/2046	323,906	0.15
68,703	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2046	65,754	0.03
79,821	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	72,194	0.03
121,195	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	109,582	0.05
284,568	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2046	280,131	0.13
110,409	Federal National Mortgage Association (FNMA)	USD	3.000%	01/08/2046	99,687	0.05
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 3.000%	01/08/2046 01/09/2046	19,099 43,253	0.01 0.02
11,625	Federal National Mortgage Association (FNMA)	USD	3.000%	01/10/2046	10,544	0.02
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/10/2046	115,671	0.05
159,255	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	151,512	0.07
25,075	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	23,992	0.01
10,418	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2046	10,258	0.01
105,833	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	95,519	0.05
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	79,775	0.04
8,771	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	7,908	0.00
362,928 443,995	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/11/2046 01/12/2046	328,855	0.15 0.19
72,749	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	402,470 65,870	0.03
67,531	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	60,974	0.03
68,288	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	61,873	0.03
10,786	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2047	10,353	0.01
380,076	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2047	374,243	0.17
28,614	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2047	27,465	0.01
126,759	Federal National Mortgage Association (FNMA)	USD	4.000%	01/04/2047	121,669	0.06
8,998	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2047	8,637	0.00
666,493 15,345	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/07/2047 01/09/2047	654,226 14,729	0.31 0.01
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2047	79,887	0.01
33,300	200000000000000000000000000000000000000	333	3.000,0	2 00/2011	. 0,001	0.01

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	,					
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/11/2047	29,226	0.01
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	20,034	0.01
286,457	Federal National Mortgage Association (FNMA) ^(e)	USD	1.012%	25/01/2048	32,909	0.02
30,802 869,259	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 3.500%	01/02/2048 01/06/2048	29,566 804,444	0.01 0.38
12,301	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2048	11,803	0.36
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	69,818	0.03
10,467	Federal National Mortgage Association (FNMA)	USD	5.000%	01/06/2048	10,461	0.01
268,764	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2048	262,893	0.12
20,172	. , ,	USD	4.500%	01/07/2048	19,731	0.01
397,020	Federal National Mortgage Association (FNMA)	USD	3.500%	01/11/2048	367,540	0.17
865,463	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	872,793	0.41
217,611	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2048	212,450	0.10
7,900	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2048	7,712	0.00
20,887	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	20,411	0.01
424,764	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2049	416,807	0.19
128,779	Federal National Mortgage Association (FNMA)	USD	4.000%	01/05/2049	123,085	0.06
134,236	Federal National Mortgage Association (FNMA)	USD	4.000%	01/05/2049	128,301	0.06
367,292 22,364	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 4.500%	01/07/2049 01/07/2049	341,904 21,871	0.16 0.01
406,847	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	397,198	0.19
26,297	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	25,673	0.01
27,870	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	27,200	0.01
13,197	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	12,865	0.01
148,213	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	145,480	0.07
1,937,572	Federal National Mortgage Association (FNMA)	USD	2.500%	01/06/2050	1,669,075	0.78
794,342	Federal National Mortgage Association (FNMA)	USD	2.500%	01/06/2050	685,012	0.32
243,681	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	48,016	0.02
17,924	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2050	17,431	0.01
928,788	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2050	802,549	0.37
280,078	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2050	273,436	0.13
168,953	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	32,995	0.02
1,483,629	Federal National Mortgage Association (FNMA)	USD USD	2.000% 2.500%	01/10/2050	1,222,380	0.57 0.78
1,925,650 3,874,784	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2050 01/11/2050	1,667,531 3,350,554	1.56
2,906,837	Federal National Mortgage Association (FNMA)	USD	2.000%	01/11/2050	2,312,650	1.08
1,490,905	Federal National Mortgage Association (FNMA)	USD	2.000%	01/12/2050	1,228,295	0.57
973,124	Federal National Mortgage Association (FNMA)	USD	2.500%	01/12/2050	835,481	0.39
2,954,882	Federal National Mortgage Association (FNMA)	USD	2.000%	01/01/2051	2,434,409	1.13
51,158	Federal National Mortgage Association (FNMA)	USD	2.500%	01/02/2051	44,117	0.02
13,106,178	Federal National Mortgage Association (FNMA)	USD	2.000%	01/05/2051	10,776,183	5.02
972,404	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	955,724	0.45
1,437,875	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,240,627	0.58
2,571,221	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	2,204,532	1.03
1,442,198	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,240,210	0.58
1,462,752	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2051	1,254,170	0.58
425,236	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2051	410,876	0.19
1,831,021	Federal National Mortgage Association (FNMA)	USD	2.500%	01/12/2051	1,567,562	0.73
949,445	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	5.000% 5.000%	01/07/2052 01/07/2052	939,091 938,657	0.44 0.44
1,931,850	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2052		0.44
	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	1,948,876 777,559	0.36
486,146	Federal National Mortgage Association (FNMA)	USD	6.000%	01/11/2052	492,763	0.23
338,392	Federal National Mortgage Association (FNMA)	USD	6.000%	01/12/2052	345,535	0.16
535,106	Federal National Mortgage Association (FNMA)	USD	6.000%	01/12/2052	546,402	0.26
987,636	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	992,945	0.46
974,098	Federal National Mortgage Association (FNMA)	USD	5.500%	01/04/2053	972,638	0.45
1,066,698	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	1,007,753	0.47
1,587,697	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	1,502,087	0.70
1,795,505	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2056	1,650,497	0.77
3,000,000	Federal National Mortgage Association (FNMA) TBA(h)	USD	1.500%	13/06/2053	2,326,282	1.08
14,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD	2.000%	13/06/2053	11,452,410	5.34
11,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD	2.500%	13/06/2053	9,357,305	4.36
7,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD	3.000%	13/06/2053	6,177,226	2.88
1,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD	3.500%	13/06/2053	913,672	0.43
1,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD	4.000%	13/06/2053	940,625	0.44
2,000,000 1,000,000	Federal National Mortgage Association (FNMA) TBA ^(h) Federal National Mortgage Association (FNMA) TBA ^(h)	USD	4.500%	13/06/2053	1,927,344	0.90
3,000,000	Federal National Mortgage Association (FNMA) TBA ^(h)	USD USD	5.500% 6.000%	13/06/2053 13/06/2053	996,484 3,028,242	0.46 1.41
3,000,000	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/07/2023	27	0.00
	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/08/2023	81	0.00
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Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	Continued) Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/09/2023	306	0.00
304	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/03/2024	302	0.00
2,220	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/04/2024	2,200	0.00
1,017	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/04/2024	1,008	0.00
455	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/05/2024	451	0.00
1,105	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/06/2024	1,093	0.00
2,679 911	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/06/2024	2,651	0.00 0.00
1,129	Government National Mortgage Association (GNMA) ^(e)	USD USD	3.000% 2.625%	20/06/2024 20/07/2024	901 1,113	0.00
1,819	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/07/2024	1,796	0.00
2,666	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/08/2024	2,626	0.00
1,610	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/08/2024	1,589	0.00
504	Government National Mortgage Association (GNMA)(e)	USD	2.625%	20/09/2024	496	0.00
923	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/09/2024	909	0.00
1,775	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/11/2024	1,745	0.00
695 1,750	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA) ^(e)	USD USD	3.000% 3.500%	20/12/2024 20/12/2024	683 1,724	0.00 0.00
1,164	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/01/2025	1,146	0.00
911	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/02/2025	897	0.00
3,527	Government National Mortgage Association (GNMA)(e)	USD	3.000%	20/05/2025	3,472	0.00
1,898	Government National Mortgage Association (GNMA)	USD	7.000%	15/07/2025	1,896	0.00
4,014	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/07/2025	3,937	0.00
2,001	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/02/2026	1,960	0.00
404	Government National Mortgage Association (GNMA)	USD	7.000%	15/04/2026	404	0.00
96 731	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA)	USD USD	2.625% 7.000%	20/07/2026 15/10/2026	93 733	0.00 0.00
3,246	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/01/2027	3,174	0.00
2,402	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/01/2027	2,349	0.00
1,607	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/02/2027	1,571	0.00
8,779	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/04/2027	8,598	0.00
9,705	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/04/2027	9,504	0.00
2,007	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/05/2027	1,965	0.00
3,263	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/06/2027	3,195	0.00
1,024	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/11/2027	992	0.00
2,976 6,922	Government National Mortgage Association (GNMA) ^(e)	USD USD	2.750% 3.625%	20/12/2027 20/01/2028	2,881 6,767	0.00 0.00
1,261	Government National Mortgage Association (GNMA)	USD	7.000%	15/02/2028	1,262	0.00
	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/02/2028	2,338	0.00
2,278	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/03/2028	2,227	0.00
12,901	Government National Mortgage Association (GNMA)(e)	USD	2.625%	20/07/2029	12,526	0.01
5,289	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/08/2029	5,136	0.00
1,276	Government National Mortgage Association (GNMA) ^(e)	USD	2.625%	20/09/2029	1,239	0.00
3,977 2,674	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA) ^(e)	USD USD	2.750% 2.750%	20/10/2029 20/10/2029	3,852 2,590	0.00 0.00
3,381	Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/11/2029	3,275	0.00
5,583	Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/11/2029	5,408	0.00
1,510	Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/12/2029	1,463	0.00
279	Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/12/2029	270	0.00
2,815	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/01/2030	2,756	0.00
	Government National Mortgage Association (GNMA) ^(e)	USD	3.625%	20/02/2030	768	0.00
	Government National Mortgage Association (GNMA)(e)	USD	3.625%	20/03/2030	5,418	0.00
5,637	Government National Mortgage Association (GNMA) ^(e) Government National Mortgage Association (GNMA) ^(e)	USD USD	2.875%	20/04/2030 20/04/2030	1,615 5,538	0.00 0.00
10,905	Government National Mortgage Association (GNMA) ^(e)	USD	2.875% 2.875%	20/05/2030	10,714	0.00
1,006	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/05/2030	989	0.00
10,545	Government National Mortgage Association (GNMA)(e)	USD	3.000%	20/05/2030	10,380	0.01
2,463	Government National Mortgage Association (GNMA) ^(e)	USD	2.875%	20/06/2030	2,420	0.00
17,780	Government National Mortgage Association (GNMA)(e)	USD	3.000%	20/07/2030	17,406	0.01
3,751	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/09/2030	3,673	0.00
6,659	Government National Mortgage Association (GNMA) ^(e)	USD	2.750%	20/10/2030	6,456	0.00
1,148 1,897	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	7.000% 7.000%	15/06/2031 15/07/2031	1,154 2,021	0.00 0.00
2,277	Government National Mortgage Association (GNMA)	USD	7.000%	15/11/2031	2,021	0.00
195	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2032	199	0.00
379	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2032	388	0.00
277	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2032	283	0.00
549	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2034	562	0.00
654	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	689	0.00
1,455	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	1,530	0.00
941 330	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/02/2036 15/03/2036	992 348	0.00 0.00
330	(Crivin)	000	0.00070	.5/50/2550	0-10	0.00

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	Continued) Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2036	1,201	0.00
1,304	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,371	0.00
1,122	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,184	0.00
363	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	372	0.00
697	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	734	0.00
1,498	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,535	0.00
309	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	324	0.00 0.00
1,482 654	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/05/2036 15/05/2036	1,557 690	0.00
1,159	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,218	0.00
899	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	944	0.00
792	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	836	0.00
1,009	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,065	0.00
983	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,037	0.00
443	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	465	0.00
2,505 444	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/06/2036 15/06/2036	2,632 465	0.00 0.00
907	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	950	0.00
447	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	472	0.00
4,359	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	4,599	0.00
3,487	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	3,578	0.00
6,620	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	6,979	0.00
3,075	- · · · · · · · · · · · · · · · · · · ·	USD	6.500%	15/07/2036	3,146	0.00
1,543	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,630	0.00
703 757	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036 15/08/2036	724 798	0.00 0.00
587	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036	600	0.00
1,900	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,957	0.00
1,236	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,306	0.00
986	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,041	0.00
600	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	633	0.00
307	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	314	0.00
652	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	684	0.00
501	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	524	0.00
2,055 491	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	2,167 502	0.00 0.00
1,890	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,994	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	859	0.00
1,238	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,305	0.00
350	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	358	0.00
892	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	936	0.00
181	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	192	0.00
4,604	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	4,717	0.00
139 1,265	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	142 1,335	0.00 0.00
757	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	793	0.00
376	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	397	0.00
1,548	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,628	0.00
948	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	970	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	834	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	224	0.00
5,500	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/09/2036 15/09/2036	3,424 5,798	0.00 0.00
7,325	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	7,561	0.00
2,410	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,534	0.00
1,011	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,068	0.00
610	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	642	0.00
1,402	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,477	0.00
10,993	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	11,557	0.01
389	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	402	0.00
1,210 2,852	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/09/2036 15/09/2036	1,277 2,917	0.00 0.00
2,870	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,980	0.00
1,122	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,173	0.00
535	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	565	0.00
1,690	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,731	0.00
765	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	787	0.00
659	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	673	0.00
884 1,095	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/10/2036 15/10/2036	933	0.00 0.00
629	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,157 665	0.00
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Holdings	Security Description		Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
•	Backed Obligations – (Continued)						
United States – (C	Government National Mortgage Association	(GNMA)	USD	6.500%	15/10/2036	1,689	0.00
1,090	Government National Mortgage Association		USD	6.500%	15/10/2036	1,149	0.00
1,161	Government National Mortgage Association	(GNMA)	USD	6.500%	15/10/2036	1,220	0.00
1,141	Government National Mortgage Association	,	USD	6.500%	15/10/2036	1,186	0.00
3,650	Government National Mortgage Association		USD	6.500%	15/10/2036	3,831	0.00
2,549	Government National Mortgage Association		USD	6.500%	15/10/2036	2,611	0.00
928	Government National Mortgage Association Government National Mortgage Association	,	USD USD	6.500% 6.500%	15/10/2036 15/10/2036	980 1,417	0.00 0.00
710			USD	6.500%	15/11/2036	725	0.00
1,323	Government National Mortgage Association		USD	6.500%	15/11/2036	1,397	0.00
956	Government National Mortgage Association	,	USD	6.500%	15/11/2036	1,003	0.00
3,284	Government National Mortgage Association	'	USD	6.500%	15/11/2036	3,450	0.00
408	Government National Mortgage Association	'	USD	6.500%	15/11/2036	427	0.00
8,455	Government National Mortgage Association		USD	6.500%	15/11/2036	8,800	0.00
2,091 4,146	Government National Mortgage Association		USD USD	6.500% 6.500%	15/11/2036 15/11/2036	2,208 4,380	0.00 0.00
3,017	Government National Mortgage Association Government National Mortgage Association		USD	6.500%	15/11/2036	3,108	0.00
554	Government National Mortgage Association		USD	6.500%	15/11/2036	566	0.00
1,146	Government National Mortgage Association		USD	6.500%	15/11/2036	1,171	0.00
3,229	Government National Mortgage Association		USD	6.500%	15/12/2036	3,404	0.00
3,311	Government National Mortgage Association	(GNMA)	USD	6.500%	15/12/2036	3,498	0.00
2,864	Government National Mortgage Association		USD	6.500%	15/12/2036	3,025	0.00
	Government National Mortgage Association		USD	6.500%	15/12/2036	1,065	0.00
1,554	Government National Mortgage Association		USD	6.500%	15/01/2037	1,638	0.00
2,834 337	Government National Mortgage Association Government National Mortgage Association		USD USD	6.500% 6.500%	15/01/2037 15/01/2037	2,994 348	0.00 0.00
1,813			USD	6.500%	15/03/2037	1,910	0.00
671	Government National Mortgage Association	'	USD	6.500%	15/04/2037	709	0.00
	Government National Mortgage Association		USD	6.500%	15/04/2037	3,458	0.00
	Government National Mortgage Association		USD	6.500%	15/05/2037	997	0.00
1,038	Government National Mortgage Association		USD	6.500%	15/08/2037	1,096	0.00
5,685	Government National Mortgage Association		USD	6.500%	15/09/2037	6,013	0.00
429	Government National Mortgage Association		USD	6.500%	15/09/2037	438	0.00
7,975	Government National Mortgage Association		USD	6.500%	15/10/2037	8,191	0.00
1,749 767	Government National Mortgage Association Government National Mortgage Association		USD USD	6.500% 6.500%	15/11/2037 15/11/2037	1,850 784	0.00 0.00
753	Government National Mortgage Association		USD	6.500%	15/11/2037	797	0.00
2,597	Government National Mortgage Association		USD	6.500%	15/05/2038	2,754	0.00
44,920	Government National Mortgage Association	,	USD	5.500%	15/01/2039	46,206	0.02
476	Government National Mortgage Association	(GNMA)	USD	6.500%	15/01/2039	495	0.00
764	Government National Mortgage Association	,	USD	6.500%	15/02/2039	801	0.00
89,320	Government National Mortgage Association		USD	5.000%	20/01/2040	90,932	0.04
2,729	Government National Mortgage Association		USD	4.000%	20/02/2041	2,659	0.00
669 4,343	Government National Mortgage Association Government National Mortgage Association		USD USD	4.000% 4.000%	20/10/2041 20/11/2041	652 4,232	0.00 0.00
69,910	Government National Mortgage Association	'	USD	3.500%	15/02/2042	66,642	0.03
2,313	0 0	'	USD	4.000%	20/04/2042	2,254	0.00
	Government National Mortgage Association		USD	4.000%	20/10/2042	1,412	0.00
40,815	Government National Mortgage Association	(GNMA)	USD	3.500%	15/11/2042	38,901	0.02
17,098	Government National Mortgage Association	(GNMA)	USD	4.500%	20/12/2042	680	0.00
22,050	Government National Mortgage Association		USD	4.000%	20/08/2043	21,468	0.01
	Government National Mortgage Association	'	USD	5.860%	20/08/2043	20,234	0.01
2,057	Government National Mortgage Association Government National Mortgage Association		USD	4.000%	20/03/2044	1,992	0.00
2,544 98,420	Government National Mortgage Association	'	USD USD	4.000% 4.000%	20/05/2044 20/07/2044	2,463 95,274	0.00 0.04
176,229	Government National Mortgage Association	'	USD	4.000%	20/11/2044	170,595	0.04
7,707	Government National Mortgage Association	,	USD	3.500%	20/04/2045	694	0.00
9,329	Government National Mortgage Association		USD	3.500%	20/05/2045	990	0.00
26,930	Government National Mortgage Association	(GNMA)	USD	4.000%	20/05/2045	26,019	0.01
19,165	Government National Mortgage Association		USD	3.500%	20/06/2045	2,684	0.00
273,925	Government National Mortgage Association	'	USD	4.000%	20/06/2045	34,556	0.02
41,823	Government National Mortgage Association		USD	4.000%	20/07/2045	40,408	0.02
122,855 1,167,756	Government National Mortgage Association Government National Mortgage Association		USD USD	1.102% 4.000%	20/08/2045 20/08/2045	13,924 178 515	0.01 0.08
1,167,756	Government National Mortgage Association Government National Mortgage Association	(-)	USD	4.000% 1.102%	20/08/2045	178,515 17,744	0.08
294,958	Government National Mortgage Association		USD	4.500%	20/03/2046	291,881	0.14
776,665	Government National Mortgage Association	` ,	USD	3.000%	20/06/2046	708,680	0.33
324,620	Government National Mortgage Association	'	USD	3.000%	20/08/2046	295,997	0.14
855,513	Government National Mortgage Association	,	USD	3.500%	20/09/2046	803,514	0.37
291,626	Government National Mortgage Association	,	USD	3.500%	20/10/2046	273,717	0.13
394,438	Government National Mortgage Association	(GNMA)	USD	3.500%	20/12/2046	370,207	0.17

Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States - (C						
	Government National Mortgage Association (GNMA)	USD	3.500%	20/01/2047	350,310	0.16
403,180		USD	3.500%	20/02/2047	378,425	0.18
	Government National Mortgage Association (GNMA)	USD	3.500%	20/03/2047	5,662	0.00
192,883 1,508,653	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 3.500%	20/03/2047 20/04/2047	190,750 1,416,000	0.09 0.66
10,351		USD	3.500%	20/05/2047	9,745	0.00
	Government National Mortgage Association (GNMA)	USD	4.500%	20/05/2047	620,605	0.29
182,740	Government National Mortgage Association (GNMA)	USD	4.500%	20/06/2047	180,605	0.08
410,259	· · · · · · · · · · · · · · · · · ·	USD	0.512%	20/07/2047	38,155	0.02
	Government National Mortgage Association (GNMA)	USD	3.500%	20/08/2047	13,520	0.01
22,131	Government National Mortgage Association (GNMA)	USD	4.500%	20/08/2047	21,845	0.01
3,383	Government National Mortgage Association (GNMA)	USD	3.500%	20/09/2047	3,170	0.00
5,583	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2047	5,236	0.00
275,917	Government National Mortgage Association (GNMA)	USD	3.500%	20/11/2047	258,635	0.12
94,818		USD	3.500%	20/11/2047	88,914	0.04
710,419	(-)	USD	3.500%	20/12/2047	666,839	0.31
362,218	0 0 , ,	USD	0.552%	20/01/2048	35,189	0.02
629,263	' '	USD	3.500%	20/01/2048	590,977	0.28
123,611 352,798	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) ^(e)	USD USD	4.500% 1.052%	20/05/2048 20/06/2048	121,704 37,001	0.06 0.02
684,381	Government National Mortgage Association (GNMA)	USD	4.000%	20/07/2048	657,022	0.02
214,791	Government National Mortgage Association (GNMA)	USD	4.500%	20/07/2048	211,342	0.10
63,454	' '	USD	5.000%	20/07/2048	63,405	0.03
478,278	(-)	USD	1.052%	20/09/2048	52,186	0.02
1,125,320	Government National Mortgage Association (GNMA)	USD	4.500%	20/09/2048	1,107,250	0.52
258,996	Government National Mortgage Association (GNMA)(e)	USD	1.002%	20/10/2048	27,040	0.01
670,442	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	668,873	0.31
319,602	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	318,854	0.15
567,727	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	566,487	0.26
246,516	. ,	USD	0.902%	20/01/2049	25,187	0.01
29,995	Government National Mortgage Association (GNMA)	USD	3.500%	20/01/2049	28,143	0.01
534,340	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	523,685	0.24
2,052,535	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	2,045,547	0.95
639,306 992,916	Government National Mortgage Association (GNMA)	USD USD	4.000%	20/02/2049	612,674	0.29 0.45
423,381	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	4.500% 4.000%	20/02/2049 20/03/2049	975,110 405,611	0.45
288,667	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	283,490	0.19
	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	771,272	0.36
381,526	Government National Mortgage Association (GNMA)	USD	4.000%	20/04/2049	365,513	0.17
205,507	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2049	196,624	0.09
4,811	Government National Mortgage Association (GNMA)	USD	5.000%	20/06/2049	4,794	0.00
1,678,620	Government National Mortgage Association (GNMA)	USD	3.000%	20/07/2049	1,520,567	0.71
680,946	Government National Mortgage Association (GNMA)	USD	3.000%	20/08/2049	616,735	0.29
181,778	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2049	181,339	0.09
905,611	Government National Mortgage Association (GNMA)	USD	3.500%	20/09/2049	837,694	0.39
2,341,385	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	362,658	0.17
306,949	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	300,293	0.14
123,091	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	120,230	0.06
619,771	Government National Mortgage Association (GNMA)	USD	3.500%	20/01/2050	580,955	0.27
1,138,999	Government National Mortgage Association (GNMA)(e)	USD	0.902%	20/02/2050	133,595	0.06
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.500% 3.000%	20/02/2050 20/03/2050	571,218 1,589,956	0.27 0.74
1,538,996	Government National Mortgage Association (GNMA) ^(e)	USD	0.902%	20/03/2050	178,504	0.08
686,694	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	128,864	0.06
1,043,373	. ,	USD	2.500%	20/10/2050	140,540	0.07
2,920,261	Government National Mortgage Association (GNMA)	USD	2.000%	20/11/2050	2,461,856	1.15
704,831	Government National Mortgage Association (GNMA)	USD	3.000%	20/01/2051	636,699	0.30
686,385	Government National Mortgage Association (GNMA)	USD	3.500%	20/02/2051	640,879	0.30
427,325	Government National Mortgage Association (GNMA)	USD	2.500%	20/06/2051	368,113	0.17
953,328	Government National Mortgage Association (GNMA) ^(e)	USD	2.500%	20/06/2051	777,266	0.36
599,618	Government National Mortgage Association (GNMA)	USD	3.000%	20/06/2051	539,917	0.25
2,613,509	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/06/2051	2,246,084	1.05
939,261	Government National Mortgage Association (GNMA)	USD	3.000%	20/07/2051	846,290	0.39
2,536,771	Government National Mortgage Association (GNMA) ^(e)	USD	3.000%	20/07/2051	2,170,636	1.01
326,870	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	282,497	0.13
1,099,278	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	950,051	0.44
515,395 833,267	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	443,981	0.21
595,300	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/10/2051 20/11/2051	717,807 513,744	0.33 0.24
1,737,660	Government National Mortgage Association (GNMA)	USD	3.000%	20/11/2051	1,563,397	0.73
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	848,701	0.40
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Holdings	Security Description	Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
Agencies Asse	t Backed Obligations – (Continued)					
United States – (0	·					
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	292,683	0.14
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	380,060	0.18
	Government National Mortgage Association (GNMA)	USD USD	3.000%	20/12/2051	1,588,684	0.74 0.13
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	2.500% 2.500%	20/01/2052 20/02/2053	287,615 2,562,594	1.19
	Government National Mortgage Association (GNMA) TBA ^(h)	USD	2.000%	20/02/2053	6,750,726	3.15
	Government National Mortgage Association (GNMA) TBA ^(h)	USD	2.500%	20/06/2053	5,221,032	2.43
	Government National Mortgage Association (GNMA) TBA ^(h)	USD	3.000%	20/06/2053	896,402	0.42
	Government National Mortgage Association (GNMA) TBA ^(h)	USD	4.500%	20/06/2053	1,934,755	0.90
6,000,000	Government National Mortgage Association (GNMA) TBA ^(h)	USD	5.000%	20/06/2053	5,897,203	2.75
12,000,000	Government National Mortgage Association (GNMA) TBA ^(h)	USD	5.500%	20/06/2053	11,951,204	5.57
					242,616,050	113.04
TOTAL AGENCIE (cost USD 254,58	ES ASSET BACKED OBLIGATIONS 89,832)				242,616,050	113.04
-	Asset Backed Obligations – 16.48%					
Brunei 2,500,000	RR 25 Ltd. 2023-25A Class A1 ^{(e)(f)}	USD	6.543%	15/04/2036	2,487,998	1.16
Cayman Islands			· · · · · · · · · · · · · · · · · · ·		•	
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(e)(f)}	USD	6.322%	18/04/2034	365,227	0.17
	Dryden XXVI Senior Loan Fund 2013-26A Class AR ^{(e)(f)}	USD	6.160%	15/04/2029	1,786,397	0.83
	ICG US CLO Ltd. 2015-2RA Class A1 ^{(e)(f)}	USD	6.630%	16/01/2033	1,964,418	0.91
	Madison Park Funding XXX Ltd. 2018-30A Class A ^{(e)(f)}	USD	6.010%	15/04/2029	3,003,818	1.40
	Ocean Trails CLO 8 2020-8A Class DR ^{(e)(f)}	USD	9.010%	15/07/2034	908,691	0.42
	SOUND POINT CLO Ltd. 2013-2RA Class A1 ^{(e)(f)}	USD	6.210%	15/04/2029	998,664	0.47
	Venture 41 CLO Ltd. 2021-41A Class A1N ^{(e)(f)}	USD	6.580% 6.393%	20/01/2034	981,779	0.46
781,523	York CLO 1 Ltd. 2014-1A Class ARR ^{(e)(f)}	USD .	6.393%	22/10/2029	775,012	0.36
1					10,784,006	5.02
Jersey 1.100.000	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(e)(f)}	USD	6.573%	16/04/2036	1,094,149	0.51
	Invesco US CLO Ltd. 2023-2A Class A ^{(e)(f)}	USD	6.656%	21/04/2036	1,096,834	0.51
	Pikes Peak CLO 12 Ltd. 2023-12A Class A ^{(e)(f)}	USD	7.037%	20/04/2036	1,303,001	0.61
500,000	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^{(e)(f)}	USD	7.099%	20/01/2036	501,576	0.23
1,300,000	Trysail CLO 2022-1A Ltd. Class A ^{(e)(f)}	USD	7.698%	20/10/2033	1,309,209	0.61
					5,304,769	2.47
Netherlands 500,000	Hill FL 2023-1 BV Class A ^(e)	EUR	3.918%	18/05/2031	535,444	0.25
United States						
	BAMLL Commercial Mortgage Securities Trust 2018-DSNY Class A ^{(e)(f)}	USD	5.958%	15/09/2034	559,537	0.26
	Bank 2018-BNK10 Class AS ^(e)	USD	3.898%	15/02/2061	850,396	0.40
960,000	Bank 2018-BNK12 Class AS ^(e)	USD	4.346%	15/05/2061	900,628	0.42
,	Bank 2018-BNK15 Class A3	USD	4.138%	15/11/2061	941,435	0.44
	Bank 2018-BNK15 Class ASB	USD	4.285%	15/11/2061	204,050	0.10
.,		USD	3.488%	15/02/2050	217,761	0.10
227,622	BBCMS MORTGAGE TRUST 2017-C1 Class ASB				1,434,955	0.67
227,622 1,550,000	BBCMS Mortgage Trust 2018-C2 Class A4	USD	4.047%	15/12/2051		
227,622 1,550,000 116,854	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e)	USD USD	4.047% 5.838%	26/12/2035	116,064	0.05
227,622 1,550,000 116,854 850,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f)	USD USD USD	4.047% 5.838% 5.760%	26/12/2035 13/10/2027	116,064 802,329	0.05 0.37
227,622 1,550,000 116,854 850,000 1,100,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4	USD USD USD USD	4.047% 5.838% 5.760% 3.471%	26/12/2035 13/10/2027 12/10/2050	116,064 802,329 1,011,728	0.05 0.37 0.47
227,622 1,550,000 116,854 850,000 1,100,000 875,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4	USD USD USD USD USD	4.047% 5.838% 5.760% 3.471% 3.465%	26/12/2035 13/10/2027 12/10/2050 15/09/2050	116,064 802,329 1,011,728 810,251	0.05 0.37 0.47 0.38
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f)	USD USD USD USD USD USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050	116,064 802,329 1,011,728 810,251 257,066	0.05 0.37 0.47 0.38 0.12
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD USD USD USD USD USD USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051	116,064 802,329 1,011,728 810,251 257,066 626,339	0.05 0.37 0.47 0.38 0.12
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD USD USD USD USD USD USD USD USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848	0.05 0.37 0.47 0.38 0.12 0.29
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D1 ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C6 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327	0.05 0.37 0.47 0.38 0.12 0.29 0.19
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C6 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^{(e)(f)}	USD USD USD USD USD USD USD USD USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000 139,000	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A4 Citigroup Commercial Mortgage Trust 2018-C6 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2022-R03 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.06
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 139,000 122,000 92,104 86,000 1,110,562	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(e) ECMC Group Student Loan Trust 2017-1A Class A ^(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.873%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.06
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 139,000 122,000 92,104 86,000 1,110,562	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2021-R03 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) ECMC Group Student Loan Trust 2017-1A Class A(e) ^(f) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.873% 7.973% 1.385%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042 25/04/2042 27/12/2066	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712	0.05 0.37 0.47 0.38 0.12 0.29 0.15 0.30 0.06 0.06 0.04 0.04
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000 139,000 122,000 92,104 86,000 1,110,562 250	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) (f) Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(e) (f) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) (f) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(e) (f) ECMC Group Student Loan Trust 2017-1A Class A ^(e) (f) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.873% 7.973% 1.385%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042 27/12/2066	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.04 0.04
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 442,702 675,000 139,000 122,000 92,104 86,000 1,110,562 250	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A3 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(e) ECMC Group Student Loan Trust 2017-1A Class A ^(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 1A1 Goal Capital Funding Trust 2010-1 Class A ^(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.873% 7.973% 1.385% 6.750% 6.096%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042 25/04/2042 27/12/2066 21/09/2031 25/08/2048	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.06 0.04 0.04 0.51
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 139,000 122,000 92,104 86,000 1,110,562 250 393,560 49,399	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2021-R03 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(e) ECMC Group Student Loan Trust 2017-1A Class A ^(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 1A1 Goal Capital Funding Trust 2010-1 Class A ^(e) Higher Education Funding I 2014-1 Class A ^(e) (f)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.823% 6.873% 1.385% 6.750% 6.096% 6.008%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042 27/12/2066 21/09/2031 25/08/2048 25/05/2034	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712 249 383,434 49,399	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.04 0.04 0.51 0.00 0.18 0.02
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 139,000 122,000 92,104 86,000 1,110,562 250 393,560 49,399 368,039	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2021-R01 Class 1M2(e)(f) Connecticut Avenue Securities Trust 2021-R03 Class 1M2(e)(f) Connecticut Avenue Securities Trust 2022-R05 Class 2M1(e)(f) Connecticut Avenue Securities Trust 2022-R05 Class 2M2(e)(f) ECMC Group Student Loan Trust 2017-1A Class A(e)(f) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 1A1 Goal Capital Funding Trust 2010-1 Class A(e)(f) Higher Education Funding I 2014-1 Class A(e)(f) Illinois Student Assistance Commission 2010-1 Class A3(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.873% 7.973% 1.385% 6.750% 6.096% 6.008% 6.155%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/11/2051 25/10/2041 25/10/2041 25/04/2042 27/12/2066 21/09/2031 25/08/2048 25/08/2048 25/05/2034 25/07/2045	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712 249 383,434 49,399 367,273	0.05 0.37 0.47 0.38 0.12 0.29 0.19 0.30 0.06 0.04 0.04 0.51 0.00 0.18 0.02 0.17
227,622 1,550,000 116,854 850,000 1,100,000 875,000 400,000 675,000 139,000 122,000 92,104 86,000 1,110,562 250 393,560 49,399	BBCMS Mortgage Trust 2018-C2 Class A4 Brazos Education Loan Authority, Inc. 2012-1 Class A1 ^(e) BX Trust 2022-CLS Class A ^(f) Citigroup Commercial Mortgage Trust 2017-C4 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class A4 Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(f) Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-B2 Class A4 Citigroup Commercial Mortgage Trust 2018-C5 Class A3 Citigroup Commercial Mortgage Trust 2018-C6 Class A4 Connecticut Avenue Securities Trust 2018-C8 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2021-R01 Class 1M2 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M1 ^(e) Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(e) ECMC Group Student Loan Trust 2017-1A Class AA ^(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 Class 1A1 Goal Capital Funding Trust 2010-1 Class A ^(e) (f) Higher Education Funding I 2014-1 Class A ^(e) (f) Illinois Student Assistance Commission 2010-1 Class A3 ^(e) Impac CMB Trust Series 2004-8 Class 1A ^(e)	USD	4.047% 5.838% 5.760% 3.471% 3.465% 3.000% 4.009% 3.963% 4.412% 6.523% 6.623% 6.823% 6.873% 1.385% 6.750% 6.096% 6.008%	26/12/2035 13/10/2027 12/10/2050 15/09/2050 15/09/2050 10/03/2051 10/06/2051 10/11/2051 25/10/2041 25/12/2041 25/04/2042 27/12/2066 21/09/2031 25/08/2048 25/05/2034	116,064 802,329 1,011,728 810,251 257,066 626,339 410,848 645,327 136,445 118,543 92,527 85,504 1,100,712 249 383,434 49,399	0.05 0.37 0.47 0.38 0.12 0.29

Holdings	Security Description		Currency	Interest Rate ^(c)	Maturity Date ^(d)	Market Value USD	% of Shareholders' Equity
-	Asset Backed Obligatio	ns – (Continued)					
United States – (0		T		4.4000/	45/40/0054	4 405 004	2.22
	Morgan Stanley Capital I	e Loan Trust 2015-1A Class A1 ^{(e)(f)}	USD USD	4.139%	15/10/2051	1,425,061	0.66
	PHEAA Student Loan Tru		USD	3.750% 6.288%	28/05/2052 25/09/2065	46,107 127,418	0.02 0.06
		ge Investments II Trust 2005-AR8 Class A2 ^(e)	USD	3.907%	25/02/2036	330,896	0.16
	Verus Securitization Trus		USD	2.642%	25/11/2059	38,953	0.02
		Mortgage Trust 2016-C36 Class A4	USD	3.065%	15/11/2059	918,036	0.43
TOTAL NON-AGI	ENCIES ASSET BACKED	OBLIGATIONS				16,267,564	7.58
(cost USD 36,456	· ,					35,379,781	16.48
(cost USD 291,04		ALT IN ANOTHER REGULATED MARKET				277,995,831	129.52
MARKET VALUE (cost USD 291,52	OF INVESTMENTS EXCI 23,085)	LUDING DERIVATIVES				278,472,632	129.74
	rd Mortgage Backed Se						
		e Association (FNMA) TBA(h)(i)	USD	3.500%	13/06/2053	(5,482,031)	(2.56)
		e Association (FNMA) TBA(h)(i)	USD	4.500%	13/06/2053	(6,745,703)	(3.14)
		le Association (FNMA) TBA ^{(h)(i)}	USD	5.500%	13/06/2053	(1,992,969)	(0.93)
		e Association (FNMA) TBA ^{(h)(i)} le Association (FNMA) TBA ^{(h)(i)}	USD USD	6.000% 6.000%	13/06/2053 13/07/2053	(4,037,656)	(1.88)
		rtgage Association (GNMA) TBA ^{(h)(j)}	USD	3.000%	20/06/2053	(3,027,187) (3,585,608)	(1.41) (1.67)
(2,000,000)		rtgage Association (GNMA) TBA ^{(h)(j)}	USD	3.500%	20/06/2053	(1,847,128)	(0.86)
		rtgage Association (GNMA) TBA ^{(h)(j)}	USD	4.000%	20/06/2053	(946,508)	(0.44)
						(27,664,790)	(12.89)
(cost USD (28,09	D FORWARD MORTGAG 7,852))	E BACKED SECURITIES				(27,664,790)	(12.89)
Futures Contra	cts - 0.00%						
Number of Contracts Se	ecurity Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	SD S Treasury Notes 2YR Futures	29/09/2023		Short	(14,414,531)	20,819	0.01
	S Treasury Notes 5YR Futures			Long	2,290,476	6,072	0.00
	S Treasury Ultra Long Notes 1			Long	2,045,047	12,723	0.01
	, J				(10,079,008)	39,614	0.02
UNREALISED GA	AIN ON FUTURES CONTE	RACTS			(,,, ,,,,,,	39,614	0.02
					Commitment	Unrealised	% of
Number of Contracts Se	ecurity Description				Market Value USD	Loss USD	Shareholders' Equity
	SD				((2.22)
	S Treasury Long Bond Futures			Short	(256,000)	(2,937)	(0.00)
	S Treasury Notes 10YR Future S Treasury Ultra Long Bond F			Short Short	(228,844) (2,997,500)	(781) (34,652)	(0.00) (0.02)
					(3,482,344)	(38,370)	(0.02)
UNREALISED LO	OSS ON FUTURES CONTI	RACTS				(38,370)	(0.02)
Forward Currer	ncy Contracts – 0.01%					Unrealised	% of
Currency	Amount Bought	Currency Sold			Maturity Date	Gain	Shareholders' Equity
USD	542,793	EUR 500,000			26/06/2023	8,163	0.01
UNREALISED GA	AIN ON FORWARD CURR	ENCY CONTRACTS				8,163	0.01
Share Class Sp	ecific Forward Currenc	y Contracts – (0.09%)					
Currency	Amount Bought	Amount Currency Sold			Maturity Date		% of Shareholders' Equity
USD	6,492,976	JPY 868,176,765			07/06/2023	294,439	0.14

							Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold			Matur Da		Shareholders Equit
PLN	2,395,002	USD	553,960			30/06/20	23 8,905	0.0
USD	23,218	PLN	97,839			30/06/20		0.0
USD	1,244	GBP	1,000 ACTS HELD FOR HEDGING PURPOSI	=e		08/08/20		0.0
UNKEALISED GAIR	NON FORWARD COR	RENCT CONTRA	CLIS HELD FOR HEDGING PURPOSI				314,832	0.1
Currency	Amount Bought	Currency	Amount Sold			Matur Da	•	% o Shareholders Equit
JPY	1,084,824,600	USD	8,189,108			07/06/20	23 (443,766)	(0.21
EUR	2,611,117	USD	2,856,851			26/06/20	,	(0.03
GBP	69,574	USD	87,159			08/08/20	23 (921)	(0.00
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	ACTS HELD FOR HEDGING PURPOS	ES			(509,576)	(0.24
Options - (0.08%))					Unrealised Gain/(Loss)	Market Value	% o Shareholders
Holdings	Security Description		Maturity Date	Strike Price		USD	USD	Equity
	Written Options							
(6,300,000)	USD Call 12 month SOFR	Swaption	Expires 10/05/2024	Strike 3.03		13,590	(25,533)	(0.01
(3,150,000)	Call 12 month SOFR		Expires 13/05/2024	Strike 2.91		8,753	(11,722)	(0.01
(3,150,000)	Call 12 month SOFR	Swaption	Expires 13/05/2024	Strike 2.94		8,110	(11,971)	(0.01
(6,300,000)	Put 12 month SOFR	•	Expires 10/05/2024	Strike 3.03		(17,425)	(56,548)	(0.03
(3,150,000) (3,150,000)	Put 12 month SOFR Put 12 month SOFR	•	Expires 13/05/2024 Expires 13/05/2024	Strike 2.91 Strike 2.94		(10,089)	(30,565)	(0.01 (0.01
(3,130,000)	Ful 12 IIIOIIIII SOFK	Swaption	Expires 13/03/2024	Strike 2.94		(9,939)	(30,020)	(0.01
TOTAL WRITTEN	OPTIONS					(7,000)	(100,000)	(0.00
TOTAL WRITTEN C						(7,000)	(166,359)	(0.08
	3))					(7,000)		
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts -	B))					(7,000)	(166,359)	(0.08
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local	B))					(7,000)	(166,359) (166,359) Unrealised	(0.08
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional	B))		Receive		Currency	Maturity Date	(166,359)	(0.08 (0.08 % o Shareholders
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount	Pay Interest Rate Swaps					Maturity Date	(166,359) (166,359) Unrealised Gain USD	(0.08 (0.08 % o Shareholders Equity
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000	Pay Interest Rate Swaps Fixed 3.270%		Floating (USD 1 month SOFR)		USD	Maturity Date 14/05/2025	(166,359) (166,359) Unrealised Gain USD	(0.08 (0.08 % o Shareholders Equit
Cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon	,	Floating (USD 1 month SOFR) Fixed 4.270%		USD USD	Maturity Date 14/05/2025 30/06/2025	(166,359) Unrealised Gain USD 2,076 36,474	(0.08 (0.08 % o Shareholders Equity
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon	,	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423%		USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879	(0.08 (0.08 % o Shareholders Equity 0.00 0.00
Cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon	,	Floating (USD 1 month SOFR) Fixed 4.270%		USD USD	Maturity Date 14/05/2025 30/06/2025	(166,359) Unrealised Gain USD 2,076 36,474	(0.08 (0.08 % o Shareholders Equity 0.00 0.02 0.00 0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680%	,	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR)		USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2032	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993	(0.08 (0.08 % o Shareholders Equity
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% N ON INTEREST RATE	th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2032 28/07/2047	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739	(0.08 (0.08 % o Shareholders Equity 0.00 0.00 0.00 0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170%	th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2032 28/07/2047	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050	(0.08 (0.08 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% N ON INTEREST RATE	th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD USD USD	14/05/2025 30/06/2025 31/03/2030 28/07/2032 28/07/2047 11/08/2052	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss	(0.08 (0.08 (0.08 (0.08 (0.08 (0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISE	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Fixed 2.680% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co	th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2032 28/07/2047	(166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised	(0.08 (0.08 (0.08 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISE Net Local Notional Amount	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co	SWAPS	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR)		USD USD USD USD USD USD	14/05/2025 30/06/2025 31/03/2030 28/07/2032 28/07/2047 11/08/2052	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD	(0.08 (0.08 (0.08 (0.08 (0.08 (0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co	SWAPS ONTRACTS th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive		USD USD USD USD USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2047 11/08/2052 Maturity Date 21/06/2028	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (0.00
Cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% NON INTEREST RATE ED GAIN ON SWAP Co	SWAPS ONTRACTS th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.910%		USD USD USD USD USD USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2047 11/08/2052 Maturity Date 21/06/2028 28/07/2037	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (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
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.080% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co	th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive		USD USD USD USD USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2047 11/08/2052 Maturity Date 21/06/2028	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000 5,830,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Fixed 2.680% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co Pay Interest Rate Swaps Floating (USD 1 mon	th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.910% Fixed 2.720%		USD USD USD USD USD USD USD USD USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2047 11/08/2052 Maturity Date 21/06/2028 28/07/2037 11/08/2037	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743) (40,499)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000 5,830,000 2,160,000 1,740,000	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co Pay Interest Rate Swaps Floating (USD 1 mon	th SOFR) th SOFR) th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.720% Fixed 2.720% Fixed 3.391%		USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2037 11/08/2052 Maturity Date 21/06/2028 28/07/2037 11/08/2037 10/05/2038	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743) (40,499) (2,408)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (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
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 3,830,000 7,710,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000 5,830,000 2,160,000 1,740,000 UNREALISED LOS	Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.170% NON INTEREST RATE ED GAIN ON SWAP Co Pay Interest Rate Swaps Floating (USD 1 mon Floa	th SOFR) th SOFR) th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.720% Fixed 2.720% Fixed 3.391%		USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2037 11/08/2052 Maturity Date 21/06/2028 28/07/2037 11/08/2037 10/05/2038	(166,359) (166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743) (40,499) (2,408) (565)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.08 (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
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000 5,830,000 2,160,000 1,740,000 UNREALISED LOS	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Floating (USD 1 mon Fixed 2.680% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co Pay Interest Rate Swaps Floating (USD 1 mon	th SOFR) th SOFR) th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.720% Fixed 2.720% Fixed 3.391%		USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2037 11/08/2052 Maturity Date 21/06/2028 28/07/2037 11/08/2037 10/05/2038	(166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743) (40,499) (2,408) (565) (76,375)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.00
(cost USD (159,358 TOTAL OPTIONS (cost USD (159,358 Swap Contracts - Net Local Notional Amount 3,940,000 13,960,000 1,600,000 2,850,000 UNREALISED GAIN TOTAL UNREALISI Net Local Notional Amount 990,000 9,410,000 5,830,000 2,160,000 1,740,000 UNREALISED LOS TOTAL UNREALISI MARKET VALUE O	Pay Interest Rate Swaps Fixed 3.270% Floating (USD 1 mon Fixed 2.080% Fixed 2.170% N ON INTEREST RATE ED GAIN ON SWAP Co Pay Interest Rate Swaps Floating (USD 1 mon	th SOFR) th SOFR) th SOFR) th SOFR) th SOFR) th SOFR)	Floating (USD 1 month SOFR) Fixed 4.270% Fixed 3.423% Floating (USD 1 month SOFR) Receive Fixed 3.250% Fixed 2.720% Fixed 2.720% Fixed 3.391%		USD	Maturity Date 14/05/2025 30/06/2025 31/03/2030 28/07/2037 11/08/2052 Maturity Date 21/06/2028 28/07/2037 11/08/2037 10/05/2038	(166,359) Unrealised Gain USD 2,076 36,474 5,879 26,993 12,267 54,050 137,739 Unrealised Loss USD (1,160) (31,743) (40,499) (2,408) (565) (76,375)	(0.08 (0.08 (0.08 (0.08 (0.08 (0.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 291,523,085)	278,472,632	129.74
Market value of covered forward mortgage backed securities (cost USD (28,097,852))	(27,664,790)	(12.89)
Unrealised gain on futures contracts	39,614	0.02
Unrealised loss on futures contracts	(38,370)	(0.02)
Unrealised gain on forward currency contracts	8,163	0.01
Unrealised gain on forward currency contracts held for hedging purposes	314,832	0.15
Unrealised loss on forward currency contracts held for hedging purposes	(509,576)	(0.24)
Market value of written options (cost USD (159,358))	(166,359)	(0.08)
Unrealised gain on swap contracts	137,739	0.06
Unrealised loss on swap contracts	(76,375)	(0.03)
Other Assets and Liabilities	(35,884,630)	(16.72)
Shareholders' Equity	214,632,880	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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Natwest Markets PLC, Standard Chartered Bank, State Street Bank & Trust and Westpac Banking Corp.

The counterparty for options contracts was Bank of America NA.

The counterparty for swap contracts was Merrill Lynch International

The maximum individual counterparty exposure as at 31 May 2023 is 0.13% of the NAV.

- (a) A related party to Goldman Sachs Funds.
- (b) The yield for this fund as at 31 May 2023 was 5.133%.
- (c) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (d) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (f) 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.
- (g) This security has a step up coupon which moves to the second rate at a set date in the future.
- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (f) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	3	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official exchange listing					
	- 22.32%						
	200,000	APA Infrastructure Ltd.	GBP	3.125%	18/07/2031	198,581	0.09
		Australia Government Bond—Series 138	AUD	3.250%	21/04/2029	173,432	0.08
	175,000	Westpac Banking Corp. (c)	USD	2.668%	15/11/2035	134,936	0.07
						506,949	0.24
Austria	100,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	94,790	0.04
Belgium	1						
		Belgium Government Bond—Series 66	EUR	4.000%	28/03/2032	58,079	0.02
	20,000	Belgium Government Bond—Series 80 ^(d)	EUR	2.150%	22/06/2066	15,672	0.01
						73,751	0.03
Bermud		Hiscox Ltd.	GBP	6.000%	22/09/2027	246,649	0.12
<u> </u>		HISCOX Ltu.	GBF	0.000%	22/09/2021	240,049	0.12
Canada		1011778 BC ULC / New Red Finance, Inc.	USD	4.000%	15/10/2030	11,160	0.01
		Canada Government Bond	CAD	0.250%	01/03/2026	299,702	0.14
		Canada Government Bond	CAD	0.500%	01/12/2030	150,292	0.07
	90,000	Canada Government Bond	CAD	2.000%	01/12/2051	51,063	0.02
	200,000	Great-West Lifeco, Inc.	EUR	4.700%	16/11/2029	220,719	0.10
						732,936	0.34
Cayman	Islands						
	175,000	Avolon Holdings Funding Ltd.	USD	3.950%	01/07/2024	169,592	0.08
	20,000	Transocean Titan Financing Ltd.	USD	8.375%	01/02/2028	20,247	0.01
	15,000	Transocean, Inc.	USD	8.750%	15/02/2030	14,999	0.01
						204,838	0.10
Denmar		Denmark Government Bond	DKK	2.482%	15/11/2031	32,639	0.02
Finland		(4)					
	200,000	Nordea Bank Abp ^(c)	GBP	1.625%	09/12/2032	196,744	0.09
France	100.000	Agence Francaise de Developpement EPIC	EUR	0.125%	29/09/2031	83,531	0.04
		Banque Federative du Credit Mutuel SA	EUR	4.375%	02/05/2030	321,074	0.04
		BNP Paribas SA ^(c)	USD	4.375%	01/03/2033	297,040	0.13
		BNP Paribas SA ^(c)	EUR	0.875%	31/08/2033	254,879	0.12
		BPCE SA	EUR	1.750%	26/04/2027	98,923	0.05
		BPCE SA ^(c)	EUR	0.500%	15/09/2027	94,232	0.04
	100,000	BPCE SA ^(c)	EUR	5.125%	25/01/2035	104,838	0.05
	100,000	Caisse d'Amortissement de la Dette Sociale	EUR	0.450%	19/01/2032	86,410	0.04
		Caisse d'Amortissement de la Dette Sociale	EUR	1.500%	25/05/2032	189,069	0.09
		Credit Agricole SA ^(c)	EUR	0.500%	21/09/2029	177,323	0.08
		Credit Agricole SA	EUR	3.875%	20/04/2031	106,453	0.05
	,	Electricite de France SA ^(c)	EUR	2.625%	Perp.	170,244	0.08
		France Government Bond OAT	EUR	2.629%	25/02/2027	58,147	0.03
		France Government Bond OAT France Government Bond OAT	EUR EUR	1.250% 4.500%	25/05/2038	16,569 50,254	0.01 0.02
		France Government Bond OAT	EUR	4.500% 3.250%	25/04/2041	50,254 42,619	0.02
		France Government Bond OAT	EUR	1.750%	25/05/2045 25/05/2066	28,649	0.02
Δ		France Treasury Bill BTF	EUR	2.925%	05/07/2023	4,355,393	2.04
		France Treasury Bill BTF	EUR	3.038%	19/07/2023	2,244,166	1.05
		Societe Generale SA ^(c)	EUR	4.250%	06/12/2030	103,396	0.05
						8,883,209	4.16
German							
		Deutsche Bank AG ^(c)	USD	2.129%	24/11/2026	376,784	0.18
	100,000	Deutsche Bank AG ^(c)	EUR	5.375%	11/01/2029	106,152	0.05
						482,936	0.23
Ireland	100.000	AIR Group PI C(C)	ELID	2.2509/	04/04/2020	07 225	0.05
		AIB Group PLC ^(c) Bank of Ireland Group PLC ^(c)	EUR EUR	2.250% 1.875%	04/04/2028 05/06/2026	97,325 329,269	0.05 0.15
	320,000	Daile St. Italiana Group i Eo	LOIX	1.070/0	00/00/2020	020,200	0.13

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equit
Bonds – (Conti	nued)					
Ireland – (Contin	·					
	Johnson Controls International PLC / Tyco Fire & Security Finance SCA	USD	4.900%	01/12/2032	50,039	0.0
100,000	Permanent TSB Group Holdings PLC ^(c)	EUR	6.625%	25/04/2028	108,178	0.0
					584,811	0.2
Italy	A2A C=A	EUD	4.2750/	03/03/3034	106 474	0.0
175,000	A2A SpA Autostrade per l'Italia SpA	EUR EUR	4.375% 4.750%	03/02/2034 24/01/2031	106,471 185,943	0.0
100,000	A.'	EUR	6.625%	Perp.	107,502	0.0
250,000	. ()	EUR	1.375%	Perp.	217,463	0.1
500,000		EUR	3.395%	01/08/2026	480,140	0.2
30,000	Italy Buoni Poliennali Del Tesoro	EUR	0.900%	01/04/2031	25,717	0.0
110,000	()	EUR	6.000%	01/05/2031	134,785	0.0
70,000		EUR	3.250%	01/03/2038	65,626	0.0
160,000	Italy Buoni Poliennali Del Tesoro ^(d)	EUR	2.150%	01/09/2052	107,909	0.0
					1,431,556	0.6
Japan 53,000,000	Japan Government Bond—Series 15	JPY	1.433%	20/03/2062	337,231	0.1
24,000,000	•	JPY	1.100%	20/09/2042	174,336	0.0
40,000,000	•	JPY	0.200%	20/09/2032	280,895	0.1
52,650,000	·	JPY	(0.090%)	01/01/2025	376,196	0.1
11,300,000	Japan Government Bond—Series 76	JPY	1.400%	20/09/2052	83,101	0.0
703,150,000		JPY	(0.347%)	03/07/2023	5,018,092	2.3
100,000	ORIX Corp.	EUR	4.477%	01/06/2028	108,267	0.0
					6,378,118	2.9
Jersey 189,970	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	153,465	0.0
	Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	104,084	0.0
, , , , , , , , , , , , , , , , , , , ,					257,549	0.1:
Luxembourg					201,040	0.1.
100,000	Aroundtown SA	GBP	3.000%	16/10/2029	76,407	0.0
	Blackstone Property Partners Europe Holdings SARL	EUR	7.056%	04/05/2028	201,719	0.0
100,000	. ,	GBP	2.625%	20/10/2028	92,835	0.0
120,000	European Financial Stability Facility	EUR	1.500%	15/12/2025	123,387	0.0
					494,348	0.2
Netherlands	E.ON International Finance BV	GBP	6.375%	07/06/2032	166,701	0.0
	E.ON International Finance BV	GBP	5.875%	30/10/2037	60,226	0.0
	Heimstaden Bostad Treasury BV	EUR	7.915%	13/04/2028	186,122	0.0
100,000	,	EUR	1.625%	13/10/2031	65,366	0.0
200,000	Iberdrola International BV—Series NC8 ^(c)	EUR	2.250%	Perp.	175,098	0.0
	ING Groep NV ^(c)	GBP	1.125%	07/12/2028	99,427	0.0
100,000		EUR	1.750%	16/02/2031	91,042	0.0
175,000		EUR	1.625%	24/02/2026	166,197	0.0
100,000	Upjohn Finance BV	EUR	1.908%	23/06/2032	82,726	0.0
					1,092,905	0.5
Poland 100,000	mBank SA ^(c)	EUR	0.966%	21/09/2027	83,440	0.0
Singapore						
	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	100,116	0.0
75,000	Pfizer Investment Enterprises Pte Ltd.	USD	5.300%	19/05/2053	76,635	0.0
					176,751	0.0
Spain 200,000	Banco Santander SA	EUR	1.625%	22/10/2030	171,850	0.0
	CaixaBank SA ^(c)	EUR	5.375%	14/11/2030	220,621	0.0
	CaixaBank SA ^(c)	GBP	6.875%	25/10/2033	118,417	0.0
,	CaixaBank SA ^(c)	EUR	6.750%	Perp.	208,576	0.1
	Spain Government Bond ^(d)	EUR	1.500%	30/04/2027	404,895	0.1
	Spain Government Bond ^(d)	EUR	1.250%	31/10/2030	84,462	0.0
	Spain Government Bond ^(d)	EUR	3.450%	30/07/2043	56,300	0.0
	Spain Government Bond ^(d)	EUR	3.450%	30/07/2066	37,917	0.0
	T. () E :: 04	LIOD	4.4020/	00/02/2027	290,412	0.1
	Telefonica Emisiones SA	USD	4.103%	08/03/2027	290,412	0.1

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Supranationals						
	European Investment Bank European Stability Mechanism	EUR EUR	2.250% 3.054%	15/03/2030 23/09/2025	123,223 91,762	0.06
90,000	European Stability Mechanism	EUR	3.034%	23/09/2023	214,985	0.10
Sweden					214,000	0.10
100,000	Swedbank AB	EUR	1.300%	17/02/2027	96,167	0.04
Switzerland	40					
	Credit Suisse Group AG ^(c)	EUR	5.091%	24/06/2027	188,812	0.09
	Credit Suisse Group AG ^(c) Credit Suisse Group AG ^(c)	USD EUR	3.869% 7.750%	12/01/2029 01/03/2029	450,205 236,677	0.21 0.11
	UBS Group AG ^(c)	USD	1.364%	30/01/2027	395,987	0.19
					1,271,681	0.60
United Kingdom						
100,000		GBP	3.184%	12/07/2029	101,677	0.05
275,000	Barclays PLC ^(c) Barclays PLC ^(c)	GBP GBP	3.750% 8.407%	22/11/2030 14/11/2032	309,992 125,823	0.15 0.06
100,000	•	EUR	4.375%	07/02/2025	102,851	0.05
	HSBC Holdings PLC ^(c)	USD	6.332%	09/03/2044	207,310	0.10
225,000	M&G PLC ^(c)	GBP	3.875%	20/07/2049	270,021	0.13
125,000	National Grid PLC	EUR	0.250%	01/09/2028	111,788	0.05
	National Grid PLC	EUR	4.275%	16/01/2035	238,841	0.11
225,000		USD	4.302%	08/03/2029	209,900	0.10
125,000	NatWest Group PLC ^(c) NatWest Group PLC ^(c)	GBP USD	2.105% 8.000%	28/11/2031 Perp.	130,128 197,682	0.06
350,000		GBP	4.625%	07/05/2031	355,039	0.03
200,000		USD	1.532%	21/08/2026	179,134	0.08
150,000	Thames Water Utilities Finance PLC	EUR	0.875%	31/01/2028	138,507	0.06
125,000		EUR	4.375%	18/01/2031	133,901	0.06
100,000		EUR	0.950%	02/06/2026	90,645	0.04
50,000	•	GBP	1.500%	31/07/2053	31,592	0.01
170,000 400,000		GBP GBP	1.625% 9.250%	22/10/2054 Perp.	110,306 470,664	0.05 0.22
75,000		USD	4.125%	04/06/2081	60,049	0.03
					3,575,850	1.67
United States						
	AbbVie, Inc.	USD USD	4.050%	21/11/2039	42,849	0.02 0.04
275,000	Air Lease Corp. Air Lease Corp.	USD	2.875% 3.750%	15/01/2026 01/06/2026	92,979 260,694	0.04
150,000	·	USD	7.100%	15/11/2027	152,718	0.12
50,000	· ·	USD	4.000%	01/06/2025	48,670	0.02
50,000	Amgen, Inc.	USD	4.200%	01/03/2033	46,864	0.02
125,000	•	USD	5.250%	02/03/2033	125,666	0.06
	Amgen, Inc.	USD	4.200%	22/02/2052	20,291	0.01
50,000 181,000	•	USD USD	4.875% 5.650%	01/03/2053 02/03/2053	45,008 180,301	0.02
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	125,321	0.06
	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	207,584	0.10
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500%	01/06/2050	227,297	0.11
60,000	Asbury Automotive Group, Inc.	USD	5.000%	15/02/2032	51,563	0.02
525,000	AT&T, Inc.	USD	4.100%	15/02/2028	508,347	0.24
	AT&T, Inc.	USD	4.350%	15/06/2045	41,200	0.02
	AT&T, Inc.	USD	4.750%	15/05/2046	65,246	0.03
	AT&T, Inc. AT&T, Inc.—Series WI	USD	3.650%	01/06/2051	36,064	0.02
	Bank of America Corp. (c)	USD USD	3.500% 3.824%	15/09/2053 20/01/2028	121,039 118,713	0.06
	Bank of America Corp. (c)	USD	5.202%	25/04/2029	249,397	0.12
	Bank of America Corp. (c)	USD	2.972%	04/02/2033	421,155	0.20
	Bank of America Corp.(c)	USD	4.571%	27/04/2033	229,782	0.11
	Bank of America Corp. (c)	USD	5.288%	25/04/2034	99,228	0.05
	Booking Holdings, Inc.	EUR	4.000%	15/11/2026	216,683	0.10
	Broadcom, Inc.	USD	3.137%	15/11/2035	190,530	0.09
	Broadcom, Inc.	USD	3.187%	15/11/2036	175,909	0.08
	Buckeye Partners LP Cargill, Inc.	USD EUR	4.500% 3.875%	01/03/2028 24/04/2030	155,107 215,624	0.07 0.10
	Carrier Global Corp.	USD	2.493%	15/02/2027	43,996	0.10
4× ()(()						
	Carrier Global Corp.—Series WI	USD	3.577%	05/04/2050	52,305	0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	•					
	Centene Corp.	USD	2.500%	01/03/2031	26,420	0.01
	Centene Corp. Cheniere Corpus Christi Holdings LLC	USD USD	2.625% 3.700%	01/08/2031 15/11/2029	26,430 114,151	0.01 0.05
	Cheniere Energy Partners LP—Series WI	USD	4.000%	01/03/2031	19,372	0.03
	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	65,463	0.03
25,000	Cigna Corp.	USD	4.900%	15/12/2048	22,757	0.01
	Cigna Group	USD	2.375%	15/03/2031	125,246	0.06
	Cigna Group	USD	5.400%	15/03/2033	76,415	0.04
	Citigroup, Inc. (c)	USD	3.668%	24/07/2028	141,174	0.07
	Citigroup, Inc. ^(c) Clarivate Science Holdings Corp.	USD USD	3.785% 3.875%	17/03/2033 01/07/2028	70,181 77,854	0.03 0.04
	Constellation Brands, Inc.	USD	4.750%	09/05/2032	121,713	0.04
	CVS Health Corp.	USD	2.125%	15/09/2031	20,115	0.01
	CVS Health Corp.	USD	4.780%	25/03/2038	80,296	0.04
18,000	DCP Midstream Operating LP	USD	3.250%	15/02/2032	15,103	0.01
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	358,316	0.17
	Dell International LLC / EMC Corp.	USD	5.300%	01/10/2029	199,310	0.09
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	49,953	0.02
	Discovery Communications LLC Duke Energy Corp.	USD USD	4.125% 4.500%	15/05/2029 15/08/2032	113,966 47,257	0.05 0.02
	EQT Corp.	USD	6.125%	01/02/2025	90,092	0.02
	EQT Corp.	USD	3.900%	01/10/2027	23,311	0.04
	EQT Corp.	USD	3.625%	15/05/2031	93,955	0.04
	Fisery, Inc.	USD	3.500%	01/07/2029	45,756	0.02
201,000	General Electric Co.	USD	6.750%	15/03/2032	226,627	0.11
181,000	General Motors Financial Co., Inc.	USD	5.000%	09/04/2027	177,807	0.08
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	125,914	0.06
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	30,411	0.01
	HCA, Inc.	USD USD	3.500%	01/09/2030	137,057	0.06 0.03
	Home Depot, Inc. HUB International Ltd.	USD	4.950% 7.000%	15/09/2052 01/05/2026	53,062 31,605	0.03
	Humana, Inc.	USD	5.500%	15/03/2053	24,374	0.01
	iHeartCommunications, Inc.	USD	4.750%	15/01/2028	104,480	0.05
	Intel Corp.	USD	5.200%	10/02/2033	120,712	0.06
	International Flavors & Fragrances, Inc.	USD	1.832%	15/10/2027	148,046	0.07
	JPMorgan Chase & Co.(c)	USD	4.323%	26/04/2028	389,688	0.18
	JPMorgan Chase & Co. ^(c)	USD	4.851%	25/07/2028	99,611	0.05
	JPMorgan Chase & Co. (c)	USD USD	2.963%	25/01/2033	84,631	0.04 0.07
	JPMorgan Chase & Co. ^(c) LCM Investments Holdings II LLC	USD	4.586% 4.875%	26/04/2033 01/05/2029	156,973 34,486	0.07
	Lowe's Cos., Inc.	USD	5.150%	01/07/2033	149,749	0.07
	Lowe's Cos., Inc.	USD	5.750%	01/07/2053	70,998	0.03
	Marriott International, Inc.	USD	5.000%	15/10/2027	106,200	0.05
50,000	Marriott International, Inc.	USD	4.900%	15/04/2029	49,082	0.02
	Marriott International, Inc.—Series EE	USD	5.750%	01/05/2025	8,093	0.00
	Match Group Holdings II LLC	USD	3.625%	01/10/2031	73,296	0.03
	McDonald's Corp.	USD	5.150%	09/09/2052	261,885	0.12
	Medline Borrower LP	USD USD	3.875% 3.366%	01/04/2029	73,307 17,099	0.03 0.01
	Micron Technology, Inc. Moody's Corp.	USD	3.100%	01/11/2041 29/11/2061	82,919	0.01
	Morgan Stanley ^(c)	USD	5.123%	01/02/2029	99,606	0.05
	Morgan Stanley ^(c)	USD	5.164%	20/04/2029	449,311	0.21
	Morgan Stanley ^(c)	USD	5.250%	21/04/2034	124,253	0.06
275,000	Morgan Stanley ^(c)	USD	2.484%	16/09/2036	207,479	0.10
	Morgan Stanley ^(c)	USD	5.948%	19/01/2038	99,046	0.05
	MPLX LP	USD	2.650%	15/08/2030	146,757	0.07
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	2.550%	05/12/2023	118,843	0.06
	Netflix, Inc.	USD	4.875%	15/04/2028	159,285	0.07
	NuStar Logistics LP Occidental Petroleum Corp.	USD USD	6.000% 8.500%	01/06/2026 15/07/2027	68,329 136,890	0.03 0.06
	Occidental Petroleum Corp.	USD	7.500%	01/05/2031	35,864	0.02
	Oracle Corp.	USD	2.875%	25/03/2031	127,696	0.06
	Oracle Corp.	USD	6.250%	09/11/2032	79,322	0.04
	Oracle Corp.	USD	4.900%	06/02/2033	120,674	0.06
	Oracle Corp.	USD	3.950%	25/03/2051	127,739	0.06
	Oracle Corp.	USD	6.900%	09/11/2052	135,896	0.06
	Oracle Corp.	USD	5.550%	06/02/2053	116,485	0.05
	PayPal Holdings, Inc.	USD	4.400%	01/06/2032	48,150	0.02
	Rand Parent LLC Republic Services, Inc.	USD USD	8.500% 5.000%	15/02/2030 01/04/2034	77,389 50,071	0.04 0.02
	Sensata Technologies, Inc.	USD	3.750%	15/02/2031	44,469	0.02
32,000		555	3 33 /0	, 02,2001	,	0.02

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds -	- (Contir	nued)					
United S		Continued)	1100	0.7500/	45/00/0000	05 504	0.04
		Sprint Capital Corp. Starbucks Corp.	USD USD	8.750% 4.800%	15/03/2032 15/02/2033	25,504 37,840	0.01 0.02
		TEGNA, Inc.	USD	4.625%	15/03/2028	35,827	0.02
		T-Mobile USA, Inc.	USD	3.875%	15/04/2030	278,421	0.13
		T-Mobile USA, Inc.	USD	2.875%	15/02/2031	44,425	0.02
		T-Mobile USA, Inc.	USD	2.700%	15/03/2032	103,706	0.05
		T-Mobile USA, Inc.	USD	5.200%	15/01/2033	175,262	0.08
	125,000	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	90,404	0.04
	116,000	TransDigm, Inc.	USD	5.500%	15/11/2027	109,503	0.05
	170,000	United States Treasury Bill	USD	5.416%	02/11/2023	166,220	0.08
		United States Treasury Note/Bond	USD	4.250%	15/10/2025	1,660,584	0.78
		United States Treasury Note/Bond	USD	1.875%	15/02/2032	963,445	0.45
		United States Treasury Note/Bond	USD	1.125%	15/05/2040	330,265	0.15
		United States Treasury Note/Bond	USD	1.375%	15/11/2040	160,444	0.08
		United States Treasury Note/Bond	USD USD	1.875% 2.250%	15/02/2041	631,905	0.30 0.41
		United States Treasury Note/Bond United States Treasury Note/Bond	USD	1.875%	15/05/2041 15/11/2051	879,047	0.41
		United Health Group, Inc.	USD	4.250%	15/01/2029	91,339 270,746	0.04
		UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	96,307	0.13
		UnitedHealth Group, Inc.	USD	4.750%	15/05/2052	70,001	0.03
		UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	288.148	0.03
		VMware, Inc.	USD	2.200%	15/08/2031	35,303	0.02
		Williams Cos., Inc.	USD	5.650%	15/03/2033	76,013	0.04
			USD	3.750%	01/12/2029	155,270	0.07
		Workday, Inc.	USD	3.700%	01/04/2029	83,726	0.04
						18,963,881	8.88
TOTAL E		3,918)				47,670,933	22.32
						Market Value	% of Shareholders'
Holdings		Security Description				USD	Equity
Commo Austria	n Stock	s – 42.63%					
	155	BAWAG Group AG ^(d)				6,739	0.00
Belgium		KBC Ancora				361,987	0.17
Bermuda	a						
		Arch Capital Group Ltd.				120,359	0.06
		Everest Re Group Ltd.				8,761	0.00
		RenaissanceRe Holdings Ltd.				9,294	0.01
						138,414	0.07
Canada						<u> </u>	
	2,700	Bank of Nova Scotia				131,308	0.06
		Canadian National Railway Co.				440,752	0.21
	500	•				38,130	0.02
	100	Constellation Software, Inc.				197,079	0.09
		George Weston Ltd.				82,491	0.04
		Loblaw Cos. Ltd.				8,768	0.00
		Lululemon Athletica, Inc.				380,801	0.18
		Metro, Inc.				345,318	0.16
		Shopify, Inc. Class A				40,796	0.02
		TFI International, Inc.				31,933	0.01
	2,200	Torex Gold Resources, Inc.				33,758	0.02
China						1,731,134	0.81
	121,200	Yangzijiang Shipbuilding Holdings Ltd.				109,990	0.05
Denmark		Carlsberg AS Class B				22,871	0.01
		Genmab A/S				67,368	0.01
		Novo Nordisk A/S Class B				445,341	0.21
	-,					535,580	0.25
						333,360	
	1,721	Kone Oyj Class B				87,764	0.04

			% of
Holdings	Security Description	Market Value USD	Shareholders' Equity
Common Stock	ks – (Continued)		
,	Neste Oyj	687,562	0.32
	' Orion Oyj Class B	92,506	0.05
		867,832	0.41
France			
	Airbus SE	102,825	0.05
4,599	Dassault Systemes SE	204,256	0.10
	Edenred	474,050	0.22
	Eiffage SA	392,095	0.18
	is Engie SA E EssilorLuxottica SA	395,108 218,084	0.19 0.10
	Hermes International	455,311	0.10
	Legrand SA	19,411	0.01
943	Rexel SA	19,211	0.01
	Safran SA	434,890	0.20
	Sanofi	273,518	0.13
2,139	Thales SA	300,221	0.14
		3,288,980	1.54
Germany	C. Douarioska Mataran Warlin AC	264 702	0.47
	Bayerische Motoren Werke AG Bayerische Motoren Werke AG—Preferred	364,793 76,454	0.17 0.04
	Beiersdorf AG	12,049	0.04
	B Deutsche Lufthansa AG	88,650	0.04
28,856	E.ON SE	349,551	0.16
	Hugo Boss AG	96,762	0.04
	Infineon Technologies AG	310,987	0.15
	MTU Aero Engines AG Rheinmetall AG	31,337	0.01
	SAP SE	17,439 300,183	0.01 0.14
, , ,		1,648,205	0.77
Hong Kong	Swire Pacific Ltd. Class A	16,686	0.01
Ireland	owner doine Etc. Glass //	10,000	
	Accenture PLC Class A	626,791	0.29
	Aptiv PLC	26,986	0.01
	Bank of Ireland Group PLC	229,587	0.11
	Jazz Pharmaceuticals PLC	51,877	0.02
1,180	Medtronic PLC	96,972	0.05
		1,032,213	0.48
Israel 76	SolarEdge Technologies, Inc.	21,866	0.01
	Wix.com Ltd.	205,115	0.10
		226,981	0.11
Italy			
	Banco BPM SpA	19,419	0.01
	Leonardo SpA Mediobanca Banca di Credito Finanziario SpA	48,443	0.02
	Prysmian SpA	30,324 240,023	0.02 0.11
	UniCredit SpA	99,390	0.05
		437,599	0.21
 Japan		407,000	0.21
	Aisin Corp.	91,323	0.04
2,200	Astellas Pharma, Inc.	34,601	0.02
	Avex, Inc.	61,800	0.03
	CI Takiron Corp.	71,165	0.03
	Citizen Watch Co. Ltd.	309,817	0.15
	Dai Nippon Printing Co. Ltd. Daiwa House Industry Co. Ltd.	42,457 72,572	0.02 0.03
	Dalwa House Industry Co. Ltd. Fujikura Ltd.	195,082	0.03
) Fujitsu Ltd.	214,407	0.10
	H2O Retailing Corp.	40,369	0.02
	Hoya Corp.	1,059,611	0.50
18,100	JFE Holdings, Inc.	222,059	0.10

				% of
Holdings		Security Description	Market Value USD	Shareholders' Equity
		s – (Continued)		
Japan – (Co			04.400	0.04
		JGC Holdings Corp. Kamigumi Co. Ltd.	31,436 119,488	0.01 0.06
		Keyence Corp.	1,011,738	0.47
		Kobe Steel Ltd.	57,324	0.03
		Kose Corp.	9,972	0.00
		KYB Corp.	21,969	0.01
		Kyoei Steel Ltd.	93,074	0.04
		Lion Corp. Mandom Corp.	16,318 15,650	0.01 0.01
		Maruichi Steel Tube Ltd.	19,640	0.01
13		Mazda Motor Corp.	115,599	0.05
	5,100	Mitsubishi Corp.	202,721	0.10
		Mitsubishi HC Capital, Inc.	402,474	0.19
		Mitsubishi Heavy Industries Ltd.	277,505	0.13
,		Mitsubishi Pencil Co. Ltd.	40,125	0.02
		Mitsubishi Shokuhin Co. Ltd. MIXI, Inc.	12,858 116,583	0.01 0.05
		NEC Corp.	261,289	0.12
		Nidec Corp.	438,721	0.21
4	4,400	Nippon Seiki Co. Ltd.	26,933	0.01
		Niterra Co. Ltd.	9,192	0.00
		Okinawa Cellular Telephone Co.	57,934	0.03
		ORIX Corp.	414,356	0.19 0.02
		Osaka Gas Co. Ltd. Raiznext Corp.	44,096 17,268	0.02
		RS Technologies Co. Ltd.	42,473	0.02
		Sankyu, Inc.	104,162	0.05
27		Santen Pharmaceutical Co. Ltd.	252,012	0.12
		Sanyo Special Steel Co. Ltd.	16,094	0.01
,		SBI Holdings, Inc.	11,154	0.01
		SCREEN Holdings Co. Ltd. Sekisui Chemical Co. Ltd.	269,343 87,705	0.13 0.04
		SoftBank Group Corp.	223,008	0.10
		Subaru Corp.	181,176	0.08
		Sumitomo Pharma Co. Ltd.	16,339	0.01
	400	Suzuki Motor Corp.	13,114	0.01
		Takashimaya Co. Ltd.	37,411	0.02
		Toho Gas Co. Ltd.	137,383	0.06
		Tokyo Century Corp. Tokyo Gas Co. Ltd.	195,736 48,702	0.09 0.02
		Tokyu Fudosan Holdings Corp.	187,650	0.02
		. ,	8,072,988	3.78
Luxembour	-	Tonodio CA	47.640	0.01
		Tenaris SA	17,612	0.01
Netherlands		ASML Holding NV	766,125	0.36
		Heineken Holding NV	11,014	0.01
;		Heineken NV	393,811	0.19
2	2,049	NXP Semiconductors NV	370,767	0.17
	453	Stellantis NV	6,924	0.00
			1,548,641	0.73
Norway	.	W 0 4 % A04		
		Aker Solutions ASA	24,715 57,435	0.01
		DNB Bank ASA Kongsberg Gruppen ASA	57,435 288,537	0.03 0.14
		Wallenius Wilhelmsen ASA	8,706	0.00
	.,	Telloniae Tillioniae T	379,393	0.18
Portugal				
	345	Jeronimo Martins SGPS SA	8,391	0.00
Singapore	900	Oversea-Chinese Banking Corp. Ltd.	8,152	0.00

Holdings	Security Description	Market Value USD	% of Shareholders Equity
		035	Equity
Spain	s – (Continued)		
	Banco Bilbao Vizcaya Argentaria SA Industria de Diseno Textil SA	584,150 469,590	0.27 0.22
14,033	ilidustila de Disello Teatif SA		
0		1,053,740	0.49
Sweden 14,602	Epiroc AB Class B	218,838	0.10
	H & M Hennes & Mauritz AB Class B	156,070	0.07
	Hexagon AB Class B Investor AB Class B	1,292,923 13,315	0.61 0.01
	Modern Times Group MTG AB Class B	71,808	0.04
	Saab AB Class B	325,682	0.15
	SSAB AB Class A	127,428	0.06
	SSAB AB Class B Swedbank AB Class A	68,090 152,215	0.03 0.07
	Swedish Orphan Biovitrum AB	302,355	0.07
,		2,728,724	1.28
Switzerland		2,120,124	1.20
1,064	ABB Ltd.	39,289	0.02
	Chocoladefabriken Lindt & Spruengli AG	71,462	0.03
	Chubb Ltd. DSM-Firmenich AG	452,481 970,210	0.21 0.45
	Garmin Ltd.	18,407	0.01
7,460	Nestle SA	890,639	0.42
	Novartis AG	95,466	0.04
	Sonova Holding AG Swatch Group AG	15,674 34,972	0.01 0.02
	UBS Group AG	823,930	0.39
		3,412,530	1.60
Taiwan 8,462	Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(e)	841,969	0.39
United Kingdom			
9,584		1,385,244	0.65
	BP PLC ADR ^(e) Burberry Group PLC	108,051 127,012	0.05 0.06
	Centrica PLC	109,327	0.05
	Compass Group PLC	877,588	0.41
	Ferguson PLC (traded in United Kingdom)	932,986	0.44
	Ferguson PLC (traded in United States) GSK PLC ADR ^(e)	239,196 292,616	0.11 0.14
	InterContinental Hotels Group PLC	662,413	0.31
	JD Sports Fashion PLC	33,055	0.02
, .	Next PLC	89,101	0.04
	nVent Electric PLC Reckitt Benckiser Group PLC	202,765 987,625	0.09
	Rentokil Initial PLC	1,414,018	0.66
	Rolls-Royce Holdings PLC	77,463	0.04
	Smiths Group PLC	168,782	0.08
	Standard Chartered PLC TechnipFMC PLC	62,480 327,130	0.03 0.15
24,340	TechnipPivio PLO	327,130	
United States		8,096,852	3.79
	3M Co.	60,965	0.03
	Adobe, Inc.	205,158	0.10
	Advanced Micro Devices, Inc.	136,070	0.06
	Agilent Technologies, Inc. Airbnb, Inc.	84,826 119,169	0.04 0.06
	Alphabet, Inc. Class A	3,341,379	1.56
	A-Mark Precious Metals, Inc.	30,014	0.01
	Amazon.com, Inc.	2,428,293	1.14
	American Electric Power Co., Inc.	49,856	0.02
	AMETEK, Inc. Amgen, Inc.	453,529 21,197	0.21 0.01
	Anthem, Inc.	216,970	0.10
	Apple, Inc.	2,472,247	1.16
13,818			
653	Archer-Daniels-Midland Co. Arista Networks, Inc.	46,180 169,659	0.02 0.08

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	s – (Continued)		
United States – (C			
	Atkore, Inc.	186,455	0.09
	Autodesk, Inc. Avantor, Inc.	425,659 8,814	0.20 0.00
	Availto, inc. Axalta Coating Systems Ltd.	24,749	0.00
	Baker Hughes Co.	32,148	0.02
	Ball Corp.	821,248	0.38
22,249	Bank of America Corp.	621,303	0.29
	Bank of New York Mellon Corp.	420,298	0.20
	Berkshire Hathaway, Inc. Class B	895,447	0.42
	Biogen, Inc. BioMarin Pharmaceutical, Inc.	15,434 18.876	0.01 0.01
	Bio-Rad Laboratories, Inc. Class A	9,699	0.00
	Block, Inc.	38,518	0.02
	BOK Financial Corp.	16,671	0.01
32,891	Boston Scientific Corp.	1,664,614	0.78
	Bristol-Myers Squibb Co.	198,869	0.09
	Bruker Corp.	126,453	0.06
	Burlington Stores, Inc.	496,113	0.23
	CarMax, Inc. Carrier Global Corp.	147,958 40,598	0.07 0.02
	Caterpillar, Inc.	115,383	0.02
	Centene Corp.	270,486	0.13
	Chart Industries, Inc.	2,542	0.00
130	Charter Communications, Inc. Class A	42,958	0.02
	Cheniere Energy, Inc.	392,161	0.18
	Chevron Corp.	262,335	0.12
	Chewy, Inc. Class A	34,318 87,212	0.02 0.04
	Cigna Corp. Cintas Corp.	437,104	0.20
	Cisco Systems, Inc.	239,773	0.11
	Citigroup, Inc.	467,282	0.22
12,401	Clear Secure, Inc. Class A	309,405	0.14
	Cloudflare, Inc. Clasa A	19,375	0.01
	CME Group, Inc.	426,946	0.20
	Coca-Cola Co.	284,373	0.13
	Conagra Brands, Inc. Consolidated Edison, Inc.	19,297 37,970	0.01 0.02
	Constellation Brands, Inc. Class A	43,060	0.02
381	Constellation Energy Corp.	31,817	0.02
468	Copart, Inc.	41,175	0.02
2,421	Costco Wholesale Corp.	1,224,978	0.57
	Crocs, Inc.	67,397	0.03
	Crowdstrike Holdings, Inc. Class A	20,520	0.01
	CVS Health Corp. Darden Restaurants, Inc.	401,880 12,589	0.19 0.01
	Datadog, Inc. Class A	26,389	0.01
	Deckers Outdoor Corp.	14,752	0.01
970	Dominion Energy, Inc.	48,054	0.02
383	DR Horton, Inc.	40,912	0.02
	DTE Energy Co.	23,948	0.01
	East West Bancorp, Inc.	158,890	0.07
	eBay, Inc. Edison International	27,433	0.01 0.01
	Edwards Lifesciences Corp.	27,295 71,420	0.01
	Elanco Animal Health, Inc.	105,612	0.05
	Electronic Arts, Inc.	34,790	0.02
17,756	Element Solutions, Inc.	317,122	0.15
144	Equifax, Inc.	30,073	0.01
	First Solar, Inc.	21,562	0.01
	Five Below, Inc.	304,958	0.14
	Fortinet, Inc. Gartner, Inc.	448,834	0.21 0.22
	General Mills, Inc.	464,542 61,890	0.03
	General Motors Co.	396,211	0.03
	Genuine Parts Co.	23,554	0.01
	Gilead Sciences, Inc.	353,937	0.17
182	GoDaddy, Inc. Class A	13,259	0.01
	Goosehead Insurance, Inc. Class A	337,304	0.16
	Graphic Packaging Holding Co.	8,613	0.00
549	Guardant Health, Inc.	15,959	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)		
United States – (
	HCA Healthcare, Inc.	69,943	0.03
	HEICO Corp.	21,738	0.01
	Hess Corp.	32,471 171,505	0.02 0.08
	Hewlett Packard Enterprise Co. Hilton Worldwide Holdings, Inc.	171,505 172,313	0.08
	Howmet Aerospace, Inc.	254,979	0.00
	HubSpot, Inc.	27,295	0.12
	Humana, Inc.	72,916	0.03
96		44,169	0.02
360	•	79,013	0.04
4,832	Incyte Corp.	299,246	0.14
	Inspire Medical Systems, Inc.	24,103	0.01
	Intel Corp.	146,737	0.07
114	Interactive Brokers Group, Inc. Class A	8,893	0.00
625	Intercontinental Exchange, Inc.	65,375	0.03
1,054	International Business Machines Corp.	135,734	0.06
	Intuit, Inc.	1,147,394	0.54
	Intuitive Surgical, Inc.	124,825	0.06
829	<u> </u>	162,691	0.08
676		104,145	0.05
7,229		438,294	0.21
	JPMorgan Chase & Co.	464,923	0.22
	Kellogg Co.	19,644 162,089	0.01 0.08
	Kimberly-Clark Corp. Kinder Morgan, Inc.	38,213	0.08
	KLA Corp.	74,858	0.02
	Landstar System, Inc.	7,347	0.00
69		8,507	0.00
	Lennar Corp. Class A	32,035	0.02
	Lennox International, Inc.	10,302	0.00
2,342	LGI Homes, Inc.	270,712	0.13
174	Live Nation Entertainment, Inc.	13,957	0.01
7,192	LKQ Corp.	371,539	0.17
170	M&T Bank Corp.	20,794	0.01
1,281	M/I Homes, Inc.	90,567	0.04
580	·	61,080	0.03
	MarketAxess Holdings, Inc.	21,805	0.01
	Marsh & McLennan Cos., Inc.	1,001,528	0.47
	Martin Marietta Materials, Inc.	750,510	0.35
	Masco Corp.	13,055	0.01
30	Mastercard, Inc. Class A McKesson Corp.	10,799 63,073	0.01 0.03
	Medpace Holdings, Inc.	357,454	0.03
	MetLife, Inc.	357,434	0.17
	Mettler-Toledo International, Inc.	18,227	0.01
	Microchip Technology, Inc.	130,310	0.06
	Microsoft Corp.	2,716,567	1.27
	Moderna, Inc.	131,882	0.06
	Molina Healthcare, Inc.	10,003	0.00
	Molson Coors Beverage Co. Class B	13,672	0.01
7,092	Mondelez International, Inc. Class A	515,517	0.24
302	MongoDB, Inc.	89,751	0.04
28	Monolithic Power Systems, Inc.	14,336	0.01
	Monster Beverage Corp.	53,171	0.02
341	Moody's Corp.	106,505	0.05
	Mosaic Co.	137,244	0.06
	Nasdaq, Inc.	20,986	0.01
	Netflix, Inc.	424,553	0.20
	Neurocrine Biosciences, Inc.	18,334	0.01
	NIKE, Inc. Class B	628,274	0.29
	Northern Trust Corp.	515,017	0.24
	NVIDIA Corp.	2,336,433	1.09
	Okta, Inc.	45,037	0.02
	O'Reilly Automotive, Inc. Organon & Co.	64,997 17,802	0.03
	Organon & Co. Otis Worldwide Corp.	87,240	0.01 0.04
	Ovintiv, Inc.	9,610	0.04
	PACCAR, Inc.	42,402	0.00
000			0.02
2 388	Palo Alto Networks, Inc.	513,157	

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,		
United States – (C		70.000	2.22
	Penumbra, Inc.	70,060	0.03
	PepsiCo, Inc.	296,804	0.14
	Pinterest, Inc. Class A Pool Corp.	16,621	0.01 0.00
	PPG Industries, Inc.	8,050 36,415	0.00
4,000	Primo Water Corp.	51,775	0.02
	Procter & Gamble Co.	1,265,381	0.59
	Progressive Corp.	87,691	0.04
	Prudential Financial, Inc.	33,841	0.02
	Public Service Enterprise Group, Inc.	23,032	0.01
	PulteGroup, Inc.	17,715	0.01
327	Pure Storage, Inc. Class A	9,555	0.00
	Regeneron Pharmaceuticals, Inc.	11,710	0.01
78	Reinsurance Group of America, Inc.	10,971	0.01
2,783	Republic Services, Inc.	395,353	0.19
1,444	ROBLOX Corp. Class A	58,294	0.03
135	Rockwell Automation, Inc.	38,001	0.02
	Roku, Inc.	8,251	0.00
	Ross Stores, Inc.	39,754	0.02
260	Royal Caribbean Cruises Ltd.	20,849	0.01
	Royalty Pharma PLC Class A	359,444	0.17
	RPM International, Inc.	12,039	0.01
	Ryder System, Inc.	12,447	0.01
	S&P Global, Inc. Salesforce, Inc.	1,710,512 258,285	0.80 0.12
•	Sarepta Therapeutics, Inc.	197,439	0.12
	Seagen, Inc.	8,775	0.00
400		10,868	0.01
	ServiceNow, Inc.	129,246	0.06
	Sherwin-Williams Co.	465,355	0.22
	Snap-on, Inc.	15,429	0.01
1,329	Snowflake, Inc. Class A	219,949	0.10
2,296	Splunk, Inc.	227,396	0.11
2,649	Starbucks Corp.	257,721	0.12
386	Stryker Corp.	104,193	0.05
10,636	Synchrony Financial	330,673	0.15
	Synopsys, Inc.	81,926	0.04
	Sysco Corp.	133,489	0.06
	TE Connectivity Ltd.	40,154	0.02
	Teledyne Technologies, Inc.	21,143	0.01
28	Teleflex, Inc.	6,493	0.00
261	Tenet Healthcare Corp. Tesla, Inc.	18,171	0.01
580	Texas Instruments, Inc.	244,461 101,262	0.11 0.05
465	Textron, Inc.	28,797	0.03
	Thermo Fisher Scientific, Inc.	228,480	0.11
	TJX Cos., Inc.	104,271	0.05
6,151	Trade Desk, Inc. Class A	429,094	0.20
	Travelers Cos., Inc.	46,839	0.02
6,000	TripAdvisor, Inc.	90,780	0.04
719	Union Pacific Corp.	138,602	0.07
2,056	United Parcel Service, Inc. Class B	344,359	0.16
68	United Rentals, Inc.	23,012	0.01
53	United Therapeutics Corp.	11,064	0.01
	US Bancorp	102,846	0.05
	Valero Energy Corp.	48,168	0.02
	Veeva Systems, Inc. Class A	27,090	0.01
	VeriSign, Inc.	31,905	0.02
	Vertex Pharmaceuticals, Inc.	508,591	0.24
	Vertex, Inc. Class A	94,330	0.04
	VMware, Inc. Class A	32,911	0.02
	Vulcan Materials Co.	30,203	0.01
	W R Berkley Corp.	7,550	0.00
	Walmart, Inc. Walt Disney Co.	256,260 832,368	0.12 0.39
	Waste Connections, Inc.	832,368 63,610	0.39
	Waste Management, Inc.	910,909	0.43
	Wells Fargo & Co.	178,325	0.43
	WEX, Inc.	8,308	0.00
	Williams Cos., Inc.	40,669	0.02
.,.20		.0,000	

					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Common Stock						
United States – (C	•				200.056	0.40
	Wingstop, Inc.				399,856	0.19 0.02
	WW Grainger, Inc. Wyndham Hotels & Resorts, Inc.				34,443 7,213	0.02
	Xcel Energy, Inc.				27,323	0.00
	Zimmer Biomet Holdings, Inc.				25,363	0.01
	Zoom Video Communications, Inc. Class A				16,703	0.01
	Zscaler. Inc.				13,605	0.01
					54,217,342	25.39
Uruguay					34,217,342	25.55
	MercadoLibre, Inc.				238,239	0.11
TOTAL COMMON (cost USD 87,756					91,026,913	42.63
Real Estate Inve	estment Trusts – 1.65%					
	American Tower Corp.				1,105,259	0.52
	AvalonBay Communities, Inc.				28,593	0.01
	Camden Property Trust				14,956	0.01
	Chatham Lodging Trust				346,934	0.16
730	Crown Castle, Inc.				81,614	0.04
	CubeSmart				11,922	0.01
	DiamondRock Hospitality Co.				10,222	0.01
	First Industrial Realty Trust, Inc.				8,048	0.00
	Host Hotels & Resorts, Inc.				400,727	0.19
	Mid-America Apartment Communities, Inc.				156,803	0.07
	Park Hotels & Resorts, Inc.				405,842	0.19
	Prologis, Inc.				508,297	0.24 0.01
	Ryman Hospitality Properties, Inc. SBA Communications Corp.				27,689 86,231	0.01
	Ventas, Inc.				235,011	0.04
	Welltower, Inc.				89,132	0.11
1,214	wontower, me.				3,517,280	1.65
TOTAL REAL ES	TATE INVESTMENT TRUSTS				-,,	
(cost USD 3,964,0	013)				3,517,280	1.65
Mutual Funds – Ireland						
	Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) ^(f)				6,658,733	3.12
	Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) ^{(f)(g)}	h)			16,543,897	7.75
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^(f)	")			8,570,482	4.01
	Invesco Morningstar US Energy Infrastructure MLP UCITS ETF iShares S&P 500 Utilities Sector UCITS ETF				321,926	0.15
35,952	IShares S&P 500 Othities Sector OCHS ETF				264,966	0.12
					32,360,004	15.15
Luxembourg 617.217	Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class) ^(f)				7,672,008	3.59
	Goldman Sachs Funds - Emerging Markets Equity ESG Portfolio ^(f)				7,256,028	3.40
	Goldman Sachs Funds - Global Environmental Impact Equity Portfolio ^(f)				6,286,038	2.95
,					21,214,074	9.94
TOTAL MUTUAL (cost USD 53,187					53,574,078	25.09
					33,374,070	23.03
(cost USD 196,14	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 17,484)				195,789,204	91.69
			(a)	(b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
	curities dealt in another regulated market					
Bonds-0.00%						
United States	45					
	Ingevity Corp.(d)	USD	3.875%	01/11/2028	10,739	0.00
TOTAL BONDS (cost USD 12,860)				10,739	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% o Shareholders Equity
Non-Agencie	es Asset Backed Obligations – 0.73%					
Cayman Island	<u> </u>					
250,0	000 AIMCO CLO Series 2017-AX Class AR ^(c)	USD	6.300%	20/04/2034	244,287	0.11
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X Class AR ^(c)	USD	6.290%	20/04/2031	245,994	0.11
185,1	12 OZLM XVI Ltd. 2017-16X Class A1R ^(c)	USD	6.348%	16/05/2030	182,833	0.09
					673,114	0.31
Netherlands 100.0	000 Hill FL 2023-1 BV Class A ^(c)	EUR	3.918%	18/05/2031	107,089	0.05
United States						
210,0	000 Bank 2018-BNK10 Class AS ^(c)	USD	3.898%	15/02/2061	187,982	0.09
200,0	000 Bank 2018-BNK12 Class A4 ^(c)	USD	4.255%	15/05/2061	191,447	0.09
100,0	000 Citigroup Commercial Mortgage Trust 2015-P1 Class A5	USD	3.717%	15/09/2048	95,678	0.0
125,0	000 Citigroup Commercial Mortgage Trust 2018-B2 Class A4	USD	4.009%	10/03/2051	115,988	0.0
200,0	000 Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	189,399	0.09
					780,494	0.37
TOTAL NON-A (cost USD 1,6	AGENCIES ASSET BACKED OBLIGATIONS (13,982)				1,560,697	0.73
	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 1,6	226,842)				1,571,436	0.73
MARKET VAL (cost USD 197	UE OF INVESTMENTS EXCLUDING DERIVATIVES 7,774,326)				197,360,640	92.42
Futures Con	tracts - 0.05%					
				Commitment	Unrealised	% 0
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
(8)	CAD Canadian Government Bond 10YR Futures 20/09/2023		Short	(723,145)	2,342	0.00
			SHOLL	(723,143)	2,342	0.00
(2)	EUR 3-Month EURIBOR Futures 19/06/2023		Short	(514,816)	80	0.0
, ,	3-Month EURIBOR Futures 18/09/2023		Short	(513,641)	200	0.0
, ,	3-Month EURIBOR Futures 18/12/2023		Short	(514,015)	547	0.0
. ,	3-Month EURIBOR Futures 18/03/2024		Short	(515,056)	854	0.0
. ,	3-Month EURIBOR Futures 17/06/2024		Short	(516,337)	1,081	0.0
, ,	3-Month EURIBOR Futures 16/09/2024		Short	(517,538)	1,175	0.0
. ,			Short	(518,366)	1,215	0.0
(2)	3-Month EURIBOR Futures 17/03/2025		Short	(518,846)	1,188	0.0
1	Euro BTP Italian Government Bond Futures 08/06/2023		Long	123,474	4,773	0.0
(2)	Euro STOXX 50 Index Futures 16/06/2023		Short	(90,716)	1,004	0.0
9	German Federal Republic Bonds 10YR Futures 08/06/2023		Long	1,304,139	6,705	0.0
(3)	German Federal Republic Bonds 2YR Futures 08/06/2023		Short	(338,151)	480	0.0
	German Federal Republic Bonds 5YR Futures 08/06/2023		Short	(377,791)	3,054	0.0
(3)						
(3)				(3,507,660)	22,356	0.0
	GBP LIK Long Gilt Bond Futures 27/09/2023		Long	<u> </u>		
4	UK Long Gilt Bond Futures 27/09/2023		Long	(3,507,660) 477,681	22,356 6,957	
4	UK Long Gilt Bond Futures 27/09/2023 USD			477,681	6,957	0.0
4 (2)	USD E-Mini S&P 500 Index Futures 16/06/2023		Short	477,681 (419,400)	6,957 2,050	0.0
(2)	UK Long Gilt Bond Futures 27/09/2023 USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023		Short Long	477,681 (419,400) 4,992,000	6,957 2,050 40,305	0.0 0.0 0.0
(2) 39 8	UK Long Gilt Bond Futures 27/09/2023 USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023		Short Long Long	477,681 (419,400) 4,992,000 1,024,000	6,957 2,050 40,305 13,516	0.0 0.0 0.0
(2) 39 8 243	USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short Long Long Long	477,681 (419,400) 4,992,000 1,024,000 27,804,515	2,050 40,305 13,516 67,460	0.0 0.0 0.0 0.0
(2) 39 8 243 43	US Description of Futures 27/09/2023 USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short Long Long Long Long	477,681 (419,400) 4,992,000 1,024,000 27,804,515 4,920,141	2,050 40,305 13,516 67,460 26,785	0.0 0.0 0.0 0.0 0.0
(2) 39 8 243 43 33	USD E-Mini S&P 500 Index Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 2YR Futures 29/09/2023 US Treasury Notes 2YR Futures 29/09/2023		Short Long Long Long Long Long	477,681 (419,400) 4,992,000 1,024,000 27,804,515 4,920,141 6,795,422	2,050 40,305 13,516 67,460 26,785 422	0.0 0.0 0.0 0.0 0.0 0.0
(2) 39 8 243 43	US Description of Futures 27/09/2023 USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short Long Long Long Long	477,681 (419,400) 4,992,000 1,024,000 27,804,515 4,920,141	2,050 40,305 13,516 67,460 26,785	0.00 0.00 0.00 0.00 0.00 0.00 0.00
(2) 39 8 243 43 33 70	USD E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023 US Treasury Notes 5YR Futures 29/09/2023 US Treasury Notes 5YR Futures 29/09/2023		Short Long Long Long Long Long Long	477,681 (419,400) 4,992,000 1,024,000 27,804,515 4,920,141 6,795,422 7,634,922	2,050 40,305 13,516 67,460 26,785 422 40,703	0.0° 0.00 0.00 0.00 0.00 0.00 0.00 0.00

11 Australium Trassury Bonds 3YR Futures 15006/2023 Long	Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
11 Australian Treasury Bonds 3YR Futures 150962023 Long		AUD						
BUR	17	Australian Treasury Bonds 10Y	'R Futures 15/06/2023		Long	1,322,806	(16,188)	(0.01)
BUR	11	Australian Treasury Bonds 3YF	R Futures 15/06/2023		Long	765,959	(6,617)	(0.00)
						2,088,765	(22,805)	(0.01)
Cape	1		ds 30YR Futures 08/06/2023		Long	147,029	(1,602)	(0.00)
3 Three Memin SDAIA Index Futures \$1903/0223 Short		<u>_</u>					() /	(* * *)
1 Three March SDNAI Index Futures \$108/32024 Long	3		ures 19/09/2023		Long	882,885	(1,702)	(0.00
3 Triver Morth SDAIN Indicas Futures 1986/2024 Long 881,548 (7,010) (0,010) 3 Triver Morth SDAIN Indicas Futures 1710/20224 Long 881,548 (7,040) (0,000) 3 Triver Morth SDAIN Indicas Futures 1710/20225 Long 886,648 (8,074) (0,000) 3 Triver Morth SDAIN Indicas Futures 1700/2025 Long 886,648 (8,074) (0,000) 4 Japan Government Bonds 1978 Futures 1300/2023 Short C638-6427) Total State S	(21)	Three Month SONIA Index Fut	ures 19/12/2023		Short	(6,152,902)	(5,369)	(0.00
3 Three Month SDAN Index Futures 17/09/2024 Long	3	Three Month SONIA Index Fut	ures 19/03/2024		Long	878,429	(5,787)	(0.00)
27 Three Month SONIA Mark Pulsures 17/20224 Long	3	Three Month SONIA Index Fut	ures 18/06/2024		Long	879,543	(7,010)	(0.01)
3 Three Month SONIA Index Futures 1706/2025 Long	3	Three Month SONIA Index Fut	ures 17/09/2024		Long	881,539	(7,644)	(0.01)
1	27	Three Month SONIA Index Fut	ures 17/12/2024		Long	7,953,489	(3,497)	(0.00)
Page	3	Three Month SONIA Index Fut	ures 18/03/2025		Long	885,531	(6,700)	(0.00)
Part	3	Three Month SONIA Index Fut	ures 17/06/2025		Long	886,646	(6,174)	(0.00)
Same						7,095,160	(43,883)	(0.02)
Signatury Sign	(6)		'R Futures 13/06/2023		Short	(6,364,927)	(70,631)	(0.03)
Campain Camp		USD						
	33	US Treasury Notes 2YR Future	es 29/09/2023		Long	6,795,422	(2,704)	(0.00)
1,59,688 0,007 0	(21)	US Treasury Ultra Long Notes	10YR Futures 20/09/2023		Short	(2,526,234)	(18,063)	(0.01)
Property Property						4,269,188	(20,767)	(0.01)
Currency Amount Bought Currency Amount Bought Currency Amount Bought Amount Clarency Amount Sold Mater Water Sold Sold Sharbhoffer Sequity JSD 2.837,442 CAD 3.864,341 01106/2023 3.957 0.00 JSD 1.877,000 AUD 2.832,499 0606/2023 3.657 0.00 JSD 1.859,557 AUD 2.7589,398 2.1066/2023 71,885 0.00 JSD 2.839,852 CAD 3.861,381 2.1066/2023 2.218 0.00 JSD 696,018 DKK 4,840,000 2.1066/2023 1.216 0.00 JSD 696,018 DKK 4,840,000 2.1066/2023 1.226 0.00 JSD 110,103 LIS 400,000 2.1066/2023 1.254 0.00 JSD 2.943,835 PY 665,000,000 2.1066/2023 1.557 0.00 JSD 1.5496 NZD 2.51872 2.1066/2023 1.937 0.00	JNREALISED	LOSS ON FUTURES CONT	RACTS				(159,688)	(0.07)
Lumency Amount Bought Lumency Sold Maturity Sold Maturity Bought Build Call Sold Sold Maturity Sold Call Sold Maturity Sold Coll Sold 187 (20) Coll Sold 3,864,341 01106/2023 2,913 0,000 </th <th>orward Cur</th> <th>rency Contracts – 0.47%</th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>	orward Cur	rency Contracts – 0.47%						
		Amount		Amount		Maturity		% of
ISD	Currency		Currency					Equity
ISBD	JSD	2,837,442	CAD	3,864,341		01/06/2023	291	0.00
ISBD	JSD	187,200	AUD	283,249		06/06/2023	3,657	0.00
ISBD	JSD					07/06/2023		0.03
ISB	JSD		AUD			21/06/2023		0.03
ISB	JSD	2,838,952	CAD	3,861,981		21/06/2023	2,118	0.00
ISD	JSD		DKK			21/06/2023		0.00
SED	JSD		HKD			21/06/2023		0.00
SED	JSD	110,103	ILS			21/06/2023		0.00
SED 256,842 NOK 2,674,140 21/06/2023 16,937 0.00 SED 154,960 NZD 251,872 21/06/2023 29,591 0.00 SED 154,960 NZD 251,872 21/06/2023 29,591 0.00 SED 297,582 SGD 400,000 21/06/2023 1,958 0.00 SED 17,673,869 EUR 16,066,734 26/06/2023 494,355 0.20 SED 3,081,090 GBP 2,934,674 03/07/2023 357,850 0.11 SED 3,081,090 GBP 2,934,674 03/08/2023 43,502 0.00 SED 3,881,090 GBP 2,934,674 03/08/2023 1,444 0.00 SED SEZ,397 CAD 712,151 29/08/2023 1,444 0.00 SEZ	JSD		JPY			21/06/2023		0.09
SD								0.02
SED 863,837 SEK 9,058,557 21/06/2023 29,591 0.00 SED 297,582 SEG 400,000 21/06/2023 1,958 0.00 SED 17,673,889 EUR 16,066,734 26/06/2023 357,850 0.11 SED 5,400,740 JPY 703,452,354 08/08/2023 357,850 0.11 SED 3,681,090 GBP 2,934,674 08/08/2023 43,502 0.00 SED 555,397 CAD 712,151 29/08/2023 1,444 0.00 SED SED	JSD	154,960	NZD			21/06/2023		0.00
SD	JSD	863,837	SEK	9,058,557		21/06/2023	29,591	0.01
SD	JSD	297,582	SGD	400,000		21/06/2023	1,958	0.00
SD 3,681,090 GBP 2,934,674 29/08/2023 43,502 0.00 SD 525,397 CAD 712,151 29/08/2023 1,444 0.00 SD SD 525,397 CAD 712,151 29/08/2023 1,444 0.00 SD SD SD SD SD SD SD		17,673,869	EUR	16,066,734		26/06/2023	494,355	0.24
SD S25,397 CAD 712,151 29/08/2023 1,444 0.00	JSD	E 400 740	JPY	703,452,354		03/07/2023	357,850	0.17
NREALISED GAIN ON FORWARD CURRENCY CONTRACTS 1,289,731 0.60		5,400,740						0.03
Amount Bought Currency Bought Currency Sold Sold Sold Shareholders Equity Currency Sold So	JSD		GBP	2,934,674		08/08/2023	43,502	
Amount Bought Currency Amount Bought Amount Currency Amount Sold Maturity Date Loss Loss Equity Shareholders Equity CAD 3,181,268 USD 2,380,578 01/06/2023 (144,931) 0.002 VAD 50,000 USD 33,635 21/06/2023 (1,217) (0.00 CAD 40,000 USD 29,596 21/06/2023 (214) (0.00 CHF 289,264 USD 319,426 21/06/2023 (1,782) (0.00 HKD 230,000 USD 29,410 21/06/2023 (15,672) (0.00 HPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 USD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 USD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 USD 3,449,277 GBP 2,883,636 21/06/2023 (41,880) (0.02 EUR 1,491,712 US	JSD JSD	3,681,090				08/08/2023		0.00
Currency Bought Currency Sold Date USD Equity CAD 3,181,268 USD 2,380,578 01/06/2023 (44,931) (0.02 AUD 50,000 USD 33,635 21/06/2023 (11,217) (0.00 CAD 40,000 USD 29,596 21/06/2023 (214) (0.00 CHF 289,264 USD 319,426 21/06/2023 (17,82) (0.00 HKD 230,000 USD 29,410 21/06/2023 (36) (0.00 IPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 USD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 USD 7,777,068 EUR 7,287,590 21/06/2023 (12,949) (0.01 USD 3,449,277 GBP 2,883,636 21/06/2023 (12,845) (0.02 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880)	JSD JSD JSD	3,681,090 525,397	CAD			08/08/2023	1,444	
AUD 50,000 USD 33,635 21/06/2023 (1,217) (0.00 CAD 40,000 USD 29,596 21/06/2023 (214) (0.00 CHF 289,264 USD 319,426 21/06/2023 (1,782) (0.00 HKD 230,000 USD 29,410 21/06/2023 (36) (0.00 JPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 JSD 2,255,828 CHF 2,100,000 21/06/2023 (12,919) (0.01 JSD 7,777,088 EUR 7,287,590 21/06/2023 (12,919) (0.01 JSD 3,449,277 GBP 2,883,636 21/06/2023 (12,1845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JSD	3,681,090 525,397 GAIN ON FORWARD CURI	CAD	712,151		08/08/2023 29/08/2023	1,444 1,289,731 Unrealised	0.00 0.61 % of
CAD 40,000 USD 29,596 21/06/2023 (214) (0.00 CHF 289,264 USD 319,426 21/06/2023 (1,782) (0.00 HKD 230,000 USD 29,410 21/06/2023 (36) (0.00 IPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 JSD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 JSD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 JSD 3,449,277 GBP 2,883,636 21/06/2023 (12,1845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JSD JNREALISED	3,681,090 525,397 GAIN ON FORWARD CURI	CAD RENCY CONTRACTS	712,151 Amount		08/08/2023 29/08/2023 Maturity Date	1,444 1,289,731 Unrealised Loss	0.00 0.61 % of Shareholders' Equity
CHF 289,264 USD 319,426 21/06/2023 (1,782) (0.00 HKD 230,000 USD 29,410 21/06/2023 (36) (0.00 PY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 USD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 USD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 USD 3,449,277 GBP 2,883,636 21/06/2023 (12,1845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	USD USD USD USD USD USD USD Currency	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268	CAD RENCY CONTRACTS Currency USD	712,151 Amount Sold 2,380,578		08/08/2023 29/08/2023 Maturity Date 01/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931)	0.00 0.61 % of Shareholders' Equity (0.02)
HKD 230,000 USD 29,410 21/06/2023 (36) (0.00 IPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 USD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 USD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 USD 3,449,277 GBP 2,883,636 21/06/2023 (21,845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JNREALISED Currency CAD	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000	CAD RENCY CONTRACTS Currency USD USD	712,151 Amount Sold 2,380,578 33,635		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217)	0.00 0.61 % of Shareholders Equity (0.02) (0.00)
IPY 35,755,415 USD 271,512 21/06/2023 (15,672) (0.01 JSD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 JSD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 JSD 3,449,277 GBP 2,883,636 21/06/2023 (12,845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JSD JNREALISED Currency CAD AUD CAD	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000	CAD RENCY CONTRACTS Currency USD USD USD	712,151 Amount Sold 2,380,578 33,635 29,596		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214)	0.00 0.61 % of Shareholders Equity (0.02) (0.00) (0.00)
JSD 2,255,828 CHF 2,100,000 21/06/2023 (50,205) (0.02 JSD 7,777,068 EUR 7,287,590 21/06/2023 (12,919) (0.01 JSD 3,449,277 GBP 2,883,636 21/06/2023 (121,845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JNREALISED Currency CAD AUD CHF	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000 289,264	CAD RENCY CONTRACTS Currency USD USD USD USD USD	712,151 Amount Sold 2,380,578 33,635 29,596 319,426		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782)	0.00 0.61 % o Shareholders Equity (0.02 (0.00 (0.00 (0.00
JSD 7,777,668 EUR 7,287,590 21/06/2023 (12,919) (0.01 JSD 3,449,277 GBP 2,883,636 21/06/2023 (121,845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	JSD JSD JNREALISED Currency CAD AUD CAD CHE	3,681,090 525,397 GAIN ON FORWARD CURI Bought 3,181,268 50,000 40,000 289,264 230,000	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36)	0.00 0.61 % o Shareholders Equity (0.02 (0.00 (0.00 (0.00 (0.00 (0.00)
JSD 3,449,277 GBP 2,883,636 21/06/2023 (121,845) (0.06 EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	USD USD USD UNREALISED Currency CAD AUD CAP CHF HKD	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000 289,264 230,000 35,755,415	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD USD USD	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410 271,512		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36) (15,672)	0.00 0.61 % o Shareholders Equity (0.02 (0.00 (0.00 (0.00 (0.00 (0.00) (0.00) (0.00) (0.00) (0.00)
EUR 1,491,712 USD 1,636,906 26/06/2023 (41,880) (0.02	ISD ISD ISD INREALISED Currency CAD UID CAD IHF IHCD PY ISD	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000 289,264 230,000 35,755,415 2,255,828	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD US	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410 271,512 2,100,000		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36) (15,672) (50,205)	0.00 0.61 % o Shareholders Equity (0.02 (0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.01) (0.01 (0.02)
	ISD ISD ISD INREALISED Currency CAD AD A	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000 289,264 230,000 35,755,415 2,255,828 7,777,068	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD USD USD US	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410 271,512 2,100,000 7,287,590		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36) (15,672) (50,205) (12,919)	0.00 0.61 % o Shareholders Equity (0.02 (0.00 (0.00 (0.00 (0.01 (0.02 (0.02 (0.02 (0.02 (0.03 (0.02 (0.03
BBP 106,589 USD 132,288 08/08/2023 (169) (0.00	JSD JSD JSD JNREALISED Currency CAD AUD CHF HKD IPPY JSD JSD	3,681,090 525,397 GAIN ON FORWARD CURI Amount Bought 3,181,268 50,000 40,000 289,264 230,000 35,755,415 2,255,828 7,777,068 3,449,277	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD CHF EUR GBP	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410 271,512 2,100,000 7,287,590		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36) (15,672) (50,205) (12,919)	0.00 0.61 % of Shareholders' Equity (0.02 (0.00) (0.00) (0.00) (0.01) (0.02) (0.01) (0.02)
	USD USD USD USD USD UNREALISED CAD AUD CAD HE HKD HPY USD USD USD USD	3,681,090 525,397 GAIN ON FORWARD CURI Bought 3,181,268 50,000 40,000 289,264 230,000 35,755,415 2,255,828 7,777,068 3,449,277 1,491,712	CAD RENCY CONTRACTS Currency USD USD USD USD USD USD USD USD USD US	712,151 Amount Sold 2,380,578 33,635 29,596 319,426 29,410 271,512 2,100,000 7,287,590 2,883,636		08/08/2023 29/08/2023 Maturity Date 01/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	1,444 1,289,731 Unrealised Loss USD (44,931) (1,217) (214) (1,782) (36) (15,672) (50,205) (12,919) (121,845)	0.00 0.61 % of Shareholders' Equity (0.02)

Currency	Amount Bought	Currency	Amount Sold		Matu D	Unrealised rity Gain ate USD	% o Shareholders Equity
EUR	11,092,000	USD	11,824,617		21/06/2		0.02
GBP USD	103,502,000 923,792	USD EUR	124,097,990 847,000		21/06/2 21/06/2		1.9 0.0
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPO	SES		4,130,317	1.93
Currency	Amount Bought	Currency	Amount Sold		Matu D	Unrealised rity Loss ate USD	% o Shareholders Equity
USD	1,780,393	GBP	1,444,000		21/06/2	023 (7,871)	(0.00
UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRACTS	S HELD FOR HEDGING PURPO	SES		(7,871)	(0.00
Options – 0.57%					Unrealised		% o
Holdings	Security Description		Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Purchased Option	ıs					
1,766,000	AUD Put AUD / Call JPY		Expires 16/10/2023	Strike 77.47	(20,577)	4,673	0.00
823,000	Put AUD / Call JPY		Expires 12/02/2024	Strike 76.25	(6,121)	5,089	0.00
751,000	Put AUD / Call JPY		Expires 13/05/2024	Strike 74.57	(5,136)	6,135	0.0
	CAD				(31,834)	15,897	0.0
1,032,000	Put CAD / Call JPY		Expires 20/11/2023	Strike 89.94	(6,300)	4,945	0.00
386,000	Put CAD / Call JPY		Expires 12/02/2024	Strike 83.54	(3,433)	1,570	0.00
357,000	Put CAD / Call JPY		Expires 13/05/2024	Strike 81.98	(3,111) (12,844)	2,074 8,589	0.00
	CHF				(12,044)	0,000	0.00
716,000	Call CHF / Put NOK		Expires 22/11/2023	Strike 12.55	7,448	20,882	0.0
281,000 258,000	Call CHF / Put NOK Call CHF / Put NOK		Expires 12/02/2024 Expires 13/05/2024	Strike 12.52 Strike 12.80	6,859 6,025	11,336 10,552	0.0
1,638,000	Call CHF / Put SEK		Expires 16/10/2023	Strike 13.12	(24,559)	6,395	0.00
767,000	Call CHF / Put SEK		Expires 12/02/2024	Strike 12.81	219	11,650	0.0
705,000	Call CHF / Put SEK		Expires 13/05/2024	Strike 13.04	203	12,523	0.0
	EUR				(3,805)	73,338	0.04
1,749	Call Health Care Sel	ect Sector Index	Expires 21/07/2023	Strike 363.30	(20,722)	1,676	0.00
65,619,000	JPY Call JPY / Put KRW		Expires 20/11/2023	Strike 11.39	(6,937)	1,567	0.00
24,773,000	Call JPY / Put KRW		Expires 13/02/2024	Strike 11.60	(2,272)	1,062	0.00
22,848,000	Call JPY / Put KRW		Expires 13/05/2024	Strike 11.70	(1,982)	1,493	0.00
					(11,191)	4,122	0.00
2,250,000	NZD Put NZD / Call USD		Expires 23/11/2023	Strike 0.55	(17,765)	7,637	0.00
926,000	Put NZD / Call USD		Expires 12/02/2024	Strike 0.57	(631)	8,852	0.0
843,000	Put NZD / Call USD		Expires 13/05/2024	Strike 0.56	(536)	9,090	0.0
					(18,932)	25,579	0.0
82,500	USD Call 3 month SOFR F	Futures	Expires 15/09/2023	Strike 97.25	(43,018)	2,475	0.0
122,500	Call 3 month SOFR I		Expires 15/12/2023	Strike 97.50	(55,679)	11,025	0.0
122,500	Call 3 month SOFR F		Expires 15/03/2024	Strike 95.00	(30,039)	113,312	0.0
5,000 100,000	Call 3 month SOFR F		Expires 15/03/2024 Expires 15/03/2024	Strike 95.38 Strike 97.75	(2,718) (41,253)	3,650 15,000	0.0
65,000	Call 3 month SOFR F		Expires 14/06/2024	Strike 97.73	(18,138)	76,375	0.0
5,000	Call 3 month SOFR I		Expires 14/06/2024	Strike 95.38	(2,250)	5,100	0.0
127,500	Call 3 month SOFR F		Expires 14/06/2024	Strike 97.25	(1,925)	42,075	0.0
87,500	Call 3 month SOFR F		Expires 14/06/2024	Strike 97.75	(33,532)	20,125	0.0
60,000 5,000	Call 3 month SOFR F		Expires 13/09/2024 Expires 13/09/2024	Strike 95.25 Strike 95.38	(14,065) (1,531)	84,600 6,625	0.0
50,000	Call 3 month SOFR F		Expires 13/09/2024	Strike 96.00	18,334	46,750	0.0
192,500	Call 3 month SOFR F		Expires 13/09/2024	Strike 97.25	(12,637)	81,812	0.0
50,000	Call 3 month SOFR F	Futures	Expires 13/12/2024	Strike 96.25	17,763	49,250	(

				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price	USD	USD	Equity
	Purchased Options – (Continued) USD – (Continued)					
325,000	Call 3 month SOFR Futures	Expires 13/12/2024	Strike 97.25	(23,258)	170,625	0.08
52,500	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 96.50	14,578	50,137	0.03
297,500	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 97.25	(20,656)	177,012	0.08
52,500	Call 3 month SOFR Futures	Expires 13/06/2025	Strike 96.63	12,903	49,088	0.02
50,000	Call 3 month SOFR Futures	Expires 12/09/2025	Strike 96.63	11,049	48,250	0.02
27,500	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 95.88	(31,694)	69	0.00
52,500	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 97.75	(85,460)	131	0.00
1,517,000	Call USD / Put CAD	Expires 17/11/2023	Strike 1.46	(12,306)	3,865	0.00
682,000	Call USD / Put CAD	Expires 12/02/2024	Strike 1.45	(3,172)	3,266	0.00
628,000	Call USD / Put CAD	Expires 13/05/2024	Strike 1.47	(2,436)	3,856	0.00
549,000	Call USD / Put KRW	Expires 21/11/2023	Strike 1,508.00	(6,727)	1,481	0.00
235,000	Call USD / Put KRW	Expires 13/02/2024	Strike 1,375.94	793	3,754	0.00
216,000	Call USD / Put KRW	Expires 13/05/2024	Strike 1,400.87	455	3,501	0.00
980,000	Call USD / Put MXN	Expires 20/11/2023	Strike 23.94	(14,685)	1,197	0.00
405,000	Call USD / Put MXN	Expires 12/02/2024	Strike 23.52	(4,931)	1,588	0.00
371,000	Call USD / Put MXN	Expires 13/05/2024	Strike 24.27	(4,392)	2,115	0.00
454,000	Call USD / Put NOK	Expires 20/11/2023	Strike 11.78	(859)	7,109	0.01
194,000	Call USD / Put NOK	Expires 12/02/2024	Strike 11.53	1,851	5,343	0.00
180,000	Call USD / Put NOK	Expires 13/05/2024	Strike 11.72	1,680	5,277	0.00
				(387,955)	1,095,838	0.51
				(00.,000)	1,000,000	0.01
TOTAL PURCHASI (cost USD 1,712,32					1,225,039	0.57
TOTAL OPTIONS	22)					
(cost USD 1,712,32	22)				1,225,039	0.57
TOTAL OPTIONS	12)					
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local	12)				1,225,039 Unrealised	0.57 % of
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional	- 0.01%				1,225,039 Unrealised Gain	0.57 % of Shareholders'
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local	12)	Receive	Currency	Maturity Date	1,225,039 Unrealised Gain	0.57 % of
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount	22) - 0.01% Pay Credit Default Swaps				1,225,039 Unrealised Gain USD	0.57 % of Shareholders' Equity
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional	22) - 0.01% - Pay Credit Default Swaps Floating (The Markit CDX North America	Receive Fixed 1.000%	Currency	Maturity Date 20/06/2025	1,225,039 Unrealised Gain	0.57 % of Shareholders'
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD	0.57 % of Shareholders' Equity
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America				1,225,039 Unrealised Gain USD	0.57 % of Shareholders' Equity
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index)	Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD	0.57 % of Shareholders' Equity
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America	Fixed 1.000% Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD 811 6,710	0.57 % of Shareholders' Equity 0.00
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America	Fixed 1.000% Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD 811 6,710	0.57 % of Shareholders' Equity 0.00
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index)	Fixed 1.000% Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD 811 6,710 13,657	0.57 % of Shareholders' Equity 0.00 0.00
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index) N ON CREDIT DEFAULT SWAPS	Fixed 1.000% Fixed 1.000%	USD	20/06/2025	1,225,039 Unrealised Gain USD 811 6,710 13,657	0.57 % of Shareholders' Equity 0.00 0.00
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAIL 282,754	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps	Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178	0.57 % of Shareholders' Equity 0.00 0.00 0.01
(cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAII 282,754	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000%	Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178	0.57 % of Shareholders' Equity 0.00 0.00 0.01
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAIL 282,754 UNREALISED GAIL TOTAL UNREALISED	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000% NON TOTAL RETURN SWAPS	Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178 948 948 22,126	0.57 % of Shareholders' Equity 0.00 0.00 0.01 0.01
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAII TOTAL UNREALIS Net Local	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000% NON TOTAL RETURN SWAPS	Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178 948 948 22,126 Unrealised	0.57 % of Shareholders' Equity 0.00 0.00 0.01 0.01 0.00 0.00
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAIL 282,754 UNREALISED GAIL TOTAL UNREALISED	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000% NON TOTAL RETURN SWAPS	Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178 948 948 22,126 Unrealised Loss	0.57 % of Shareholders' Equity 0.00 0.00 0.01 0.01
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAII TOTAL UNREALIS Net Local Notional Notional	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index) N ON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000% N ON TOTAL RETURN SWAPS ED GAIN ON SWAP CONTRACTS	Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027 23/10/2023	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178 948 948 22,126 Unrealised Loss	0.57 % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 Shareholders' of Shareholders'
Cost USD 1,712,32 TOTAL OPTIONS (cost USD 1,712,32 Swap Contracts - Net Local Notional Amount 375,000 9,675,000 4,500,000 UNREALISED GAII TOTAL UNREALIS Net Local Notional Notional	Pay Credit Default Swaps Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America Investment Grade 39 Version 1 Index) N ON CREDIT DEFAULT SWAPS Total Return Swaps Fixed 0.000% N ON TOTAL RETURN SWAPS ED GAIN ON SWAP CONTRACTS	Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2025 20/12/2025 20/12/2027 23/10/2023	1,225,039 Unrealised Gain USD 811 6,710 13,657 21,178 948 948 22,126 Unrealised Loss	0.57 % of Shareholders' Equity 0.00 0.01 0.01 0.00 0.00 0.00 Shareholders' of Shareholders'

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Credit Default Swaps					
13,025,000	Floating (The Markit CDX North America Investment Grade 37 Version 1 Index)	Fixed 1.000%	USD	20/12/2026	(2,523)	(0.00)
50,000	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	(57)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(2,580)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(3,391)	(0.00)
MARKET VALUE C					203,826,054	95.45
OTHER ASSETS A	ND LIABILITIES				9,715,312	4.55
SHAREHOLDERS'	EQUITY				213,541,366	100.00
TOTAL INVESTME	INTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 197,774,326)				197,360,640	92.42
Unrealised gain on futu	-				260,021	0.12
Unrealised loss on futu	ires contracts				(159,688)	(0.07)
Unrealised gain on forv	ward currency contracts				1,289,731	0.61
Unrealised loss on forv	vard currency contracts				(290,870)	(0.14)
Unrealised gain on forv	ward currency contracts held for hedging purposes				4,130,317	1.93
Unrealised loss on forv	vard currency contracts held for hedging purposes				(7,871)	(0.00)
Market value of purcha	ased options (cost USD 1,712,322)				1,225,039	0.57
Unrealised gain on swa					22,126	0.01
Unrealised loss on swa	ap contracts				(3,391)	(0.00)
Other Assets and Liabi	ilities				9,715,312	4.55
Shareholders' Equ	iity				213.541.366	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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Morgan Stanley & Co. LLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and Westpac Banking Corp.

The counterparties for options contracts were Bank of America NA, Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

The counterparties for swap contracts were Barclays Bank PLC and Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2023 is 2.09% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).
- (f) A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2023 was 5.401%.
- (h) The yield for this fund as at 31 May 2023 was 5.133%.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

Holdings	Security Description					Market Value USD	% of Shareholders' Equity
Transferable Mutual Fund Ireland	securities admitted to ans = 96.40%	n official exchan	ge listing				
	51 Goldman Sachs ActiveB	leta US Large Can	Equity LICITS ETE(a)			2.820.685	1.09
	603 Goldman Sachs ActiveB		. , , ,			1,802,635	0.70
	888 Goldman Sachs Global					11,005,333	4.26
	344 Goldman Sachs US\$ St					20,165,450	7.81
			rves Fund (X Distribution Class) ^{(a)(c)}			7,164,379	2.78
	662 Invesco Morningstar US	0,	re MLP UCITS ETF			533,957	0.21
	15 iShares Core S&P 500 t		LICITS ETE			7,017,116	2.72
	iShares Developed Mark Scott iShares Global Infrastructure	. ,	UCI15 ETF			2,524,965 2,484,163	0.98 0.96
	'28 iShares S&P 500 Utilitie		F			322,275	0.13
					-	55,840,958	21.64
Luxembourg	NEO Caldres are Oa alta Ever da	Alta and alta a Tananal I	2			40.007.000	4.40
871,0 352,4			Portfolio (IO Distribution Class) ^(a) CORE® Equity Portfolio (IO Distribu	tion Class)(a)		10,827,223 3,440,281	4.19 1.33
			Debt Local Portfolio (IO Distribution			2,732,123	1.06
			Debt Portfolio (IO Distribution Class)			7,166,292	2.78
			Equity Portfolio (IO Distribution Clas			3,408,837	1.32
1,192,2	267 Goldman Sachs Funds -	- Global CORE® Ed	uity Portfolio (IO Distribution Snap C	lass) ^(a)		20,971,982	8.12
			folio (Hedged) (IO Distribution Snap			37,240,574	14.43
			ners Portfolio (IO Distribution Class)			10,209,062	3.96
			ne Plus Portfolio (Hedged) (IO Distrib			46,233,586	17.91
			ne Portfolio (Hedged) (IO Distribution	Snap Class) ^(a)		37,152,356	14.39
			Portfolio (IO Distribution Class) ^(a)	.v(a)		996,688	0.39
			Equity Portfolio (IO Distribution Class CORE® Equity Portfolio (IO Distribut			5,418,402 7.171.730	2.10 2.78
	To Columnia Guerro Farings	olobal ollian oap	corres Equity : or none (re bloubat	on onap olabo,	-	192,969,136	74.76
TOTAL MUTU							
(cost USD 248	<u> </u>	DMITTED TO AN O	DFFICIAL EXCHANGE LISTING			248,810,094	96.40
(cost USD 248		DIMITTED TO AN C	PERIODE EXCHANGE LISTING			248,810,094	96.40
MARKET VAL (cost USD 248	UE OF INVESTMENTS EXC 3,929,142)	LUDING DERIVAT	TIVES			248,810,094	96.40
Futures Con	tracts – 0.11%						
Number of					Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
57	USD MSCI EAFE Index Futures 16/	06/2023		Long	5,856,180	154,431	0.06
	US Treasury Long Bond Future			Long	6,528,000	54,426	0.00
	US Treasury Notes 10YR Futu			Long	28.033.359	71,092	0.03
	, ,				40,417,539	279,949	0.11
UNREALISED	GAIN ON FUTURES CONT	RACTS				279,949	0.11
Number of					Commitment Market Value	Unrealised Loss	% of Shareholders'
Contracts	Security Description				USD	USD	Equity
40	USD US Treasury Notes 2YR Future	es 29/09/2023		Long	8,236,875	(3,749)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(3,749)	(0.00)
Forward Cur	rency Contracts – 0.02%						
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date		Equity
CHF	70,000	USD	76,732		21/06/2023		0.00
GBP USD	100,000 1,119,573	USD	123,467		21/06/2023		0.00
USD	1,712,822	AUD CAD	1,660,000 2,330,000		21/06/2023 21/06/2023		0.02 0.00
USD	408,049	HKD	3,190,000		21/06/2023		0.00
USD	65,968	ILS	240,000		21/06/2023		0.00
	,					,	

Forward Currency	y Contracts – (Conti	nuea)					
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	3,008,090	JPY	405,000,000		21/06/2023	110,203	0.04
USD	96,009	NOK	1,000,000		21/06/2023	6,296	0.00
USD	31,074	NZD	50,000		21/06/2023	1,091	0.00
USD	487,349	SEK	5,100,000		21/06/2023	17,665	0.01
USD	185,924	SGD	250,000		21/06/2023	1,159	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRAC	CTS			183,610	0.07
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
AUD	100,000	USD	67,092		21/06/2023	(2,256)	(0.00)
CAD	110,000	USD	81,116		21/06/2023	(315)	(0.00)
EUR	90,000	USD	98,090		21/06/2023	(1,885)	(0.00)
HKD	260,000	USD	33,266		21/06/2023	(61)	(0.00)
SEK	300,000	USD	28,951		21/06/2023	(1,322)	(0.00)
USD USD	1,449,582 430,604	CHF DKK	1,350,000		21/06/2023	(32,868)	(0.01)
USD	4,754,579	EUR	3,000,000 4,460,000		21/06/2023 21/06/2023	(46) (12,888)	(0.00) (0.01)
USD	2,152,982	GBP	1,800,000		21/06/2023	(76,155)	(0.03)
	S ON FORWARD CUR					(127,796)	(0.05)
	ific Forward Curren						
						Unrealised	% of
	Amount		Amount		Maturity	Gain	Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR	17,739,000	USD	18,910,645		21/06/2023	51,259	0.02
GBP	20,795,000	USD	24,872,924		21/06/2023	879,800	0.34
USD	755,801	EUR	697,000		21/06/2023	10,751	0.00
USD	1,370,731	GBP	1,100,000		21/06/2023	8,480	0.01
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	OSES		950,290	0.37
Options – 0.36%							
Options – 0.36%					Unrealised	arket Value	% of Shareholders'
Options – 0.36%	Security Description		Maturity Date	Strike Price		arket Value USD	% of Shareholders' Equity
•	Purchased Option	ıs	Maturity Date	Strike Price	Gain/(Loss) M		Shareholders'
•		is	Maturity Date Expires 16/10/2023	Strike Price Strike 77.47	Gain/(Loss) M		Shareholders'
Holdings	Purchased Option	is			Gain/(Loss) M USD	USD	Shareholders' Equity
4,438,000 2,470,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF	is	Expires 16/10/2023 Expires 20/11/2023	Strike 77.47 Strike 89.94	(51,710) (15,078)	11,743 11,836	Shareholders' Equity 0.00 0.00
4,438,000 2,470,000 1,715,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK	is	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike 77.47 Strike 89.94 Strike 12.55	(51,710) (15,078) (17,840	11,743 11,836 50,019	Shareholders' Equity 0.00 0.00 0.00
4,438,000 2,470,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF	is	Expires 16/10/2023 Expires 20/11/2023	Strike 77.47 Strike 89.94	(51,710) (15,078)	11,743 11,836	Shareholders' Equity 0.00 0.00
4,438,000 2,470,000 1,715,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK	is	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike 77.47 Strike 89.94 Strike 12.55	(51,710) (15,078) (17,840	11,743 11,836 50,019	Shareholders' Equity 0.00 0.00 0.00
4,438,000 2,470,000 1,715,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK		Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike 77.47 Strike 89.94 Strike 12.55	(51,710) (15,078) (61,741)	11,743 11,836 50,019 16,077	0.00 0.00 0.02 0.01
4,438,000 2,470,000 1,715,000 4,118,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK		Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12	(51,710) (15,078) (15,078) (17,840 (61,741) (43,901)	11,743 11,836 50,019 16,077 66,096	0.00 0.00 0.00 0.02 0.01 0.03
4,438,000 2,470,000 1,715,000 4,118,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY		Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30	(51,710) (15,078) (15,078) (17,840 (61,741) (43,901)	11,743 11,836 50,019 16,077 66,096	0.00 0.00 0.02 0.01 0.03
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD	ect Sector Index	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55	(51,710) (15,078) (15,078) (17,840 (61,741) (43,901) (26,635) (16,608)	11,743 11,836 50,019 16,077 66,096 2,154 3,751	0.00 0.00 0.01 0.00 0.00 0.01 0.00
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25	(51,710) (51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289	0.00 0.00 0.01 0.00 0.00 0.00
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Seld JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F Call 3 month SOFR F	ect Sector Index Futures Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.25 Strike 97.50	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures Futures Futures Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Seld JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F Call 3 month SOFR F	ect Sector Index Futures Futures Futures Futures Futures Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 21/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023 Expires 15/03/2024 Expires 15/03/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 97.75	(51,710) (15,078) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625	0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.02 0.01 0.02 0.01
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 37,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures Futures Futures Futures Futures Futures Futures Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 14/06/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 97.75 Strike 95.13	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 21/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023 Expires 15/03/2024 Expires 15/03/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 97.75	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591) (5,121)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625	0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.02 0.01 0.02 0.01
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 37,500 75,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index -utures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 97.25 Strike 97.50 Strike 97.75 Strike 95.13 Strike 97.25	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063 24,750	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 37,500 37,500 75,000 210,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Seld JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 95.00 Strike 97.75	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591) (5,121) (80,478)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063 24,750 48,300	0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.02 0.01 0.02 0.01 0.02 0.01 0.02
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 37,500 75,000 210,000 35,000	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 13/09/2024 Expires 13/09/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 95.13 Strike 97.75 Strike 97.75 Strike 97.75 Strike 97.75 Strike 97.75 Strike 95.25	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591) (5,121) (80,478) (8,137)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063 24,750 48,300 49,350	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 37,500 75,000 210,000 35,000 52,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 13/09/2024 Expires 13/09/2024 Expires 13/09/2024	Strike 77.47 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 97.75 Strike 95.13 Strike 97.25 Strike 97.25 Strike 97.75 Strike 95.25 Strike 96.00	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591) (5,121) (80,478) (8,137) 19,250	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063 24,750 48,300 49,350 49,087	0.00 0.01 0.00 0.01 0.02 0.01 0.02 0.01 0.02 0.02
4,438,000 2,470,000 1,715,000 4,118,000 2,248 157,103,000 5,388,000 65,000 157,500 70,000 237,500 75,000 210,000 35,000 52,500 112,500	Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF Call CHF / Put NOK Call CHF / Put SEK EUR Call Health Care Sele JPY Call JPY / Put KRW NZD Put NZD / Call USD USD Call 3 month SOFR F	ect Sector Index Futures	Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023 Expires 16/10/2023 Expires 21/07/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 13/09/2024 Expires 13/09/2024	Strike 89.94 Strike 89.94 Strike 12.55 Strike 13.12 Strike 363.30 Strike 97.25 Strike 97.50 Strike 95.00 Strike 97.75 Strike 95.13 Strike 97.75 Strike 97.75 Strike 95.25 Strike 95.25 Strike 96.00 Strike 97.25	(51,710) (15,078) 17,840 (61,741) (43,901) (26,635) (16,608) (42,540) (33,893) (70,668) (20,139) (97,975) (10,591) (5,121) (80,478) (8,137) 19,250 (13,639)	11,743 11,836 50,019 16,077 66,096 2,154 3,751 18,289 1,950 14,175 64,750 35,625 44,063 24,750 48,300 49,350 49,087 47,813	0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.02 0.01 0.02 0.01 0.02 0.01 0.02 0.01 0.02 0.02

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Options – (Continued)					
	USD – (Continued)					
55,000	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 96.50	15,272	52,525	0.02
170,000	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 97.25	(24,351)	101,150	0.04
55,000	Call 3 month SOFR Futures	Expires 13/06/2025	Strike 96.63	13,517	51,425	0.02
52,500	Call 3 month SOFR Futures	Expires 12/09/2025	Strike 96.63	11,601	50,662	0.02
42,500	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 95.88	(48,981)	106	0.00
115,000	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 97.75	(187,197)	288	0.00
3,631,000	Call USD / Put CAD	Expires 17/11/2023	Strike 1.46	(29,455)	9,252	0.00
1,315,000	Call USD / Put KRW	Expires 21/11/2023	Strike 1,508.00	(16,113)	3,547	0.00
2,345,000	Call USD / Put MXN	Expires 20/11/2023	Strike 23.94	(35,140)	2,863	0.00
1,087,000	Call USD / Put NOK	Expires 20/11/2023	Strike 11.78	(2,057)	17,020	0.01
				(629,807)	820,163	0.32
TOTAL PURCHASEI (cost USD 1,760,311					934,032	0.36
TOTAL OPTIONS						
(cost USD 1,760,311	1)				934,032	0.36
Swap Contracts –	0.00%					
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
		Reserve	Currency	maturity Bate		
344,114	Total Return Swaps Fixed 0.000%	Floating (USD 3 month FEDL)	USD	23/10/2023	1,154	0.00
UNREALISED GAIN	ON TOTAL RETURN SWAPS	· · · · · · · · · · · · · · · · · · ·			1,154	0.00
TOTAL UNREALISE	D GAIN ON SWAP CONTRACTS				1,154	0.00
MARKET VALUE OF	INVESTMENTS				254 027 594	97.26
(cost USD 250,689,4					251,027,584	97.20
OTHER ASSETS AN	ID LIABILITIES				7,083,583	2.74
SHAREHOLDERS' E	EQUITY				258,111,167	100.00
						% of
TOTAL INVESTMEN	ITS				Market Value USD	Shareholders' Equity
Total Investments exclud	ling derivatives (cost USD 248,929,142)				248,810,094	96.40
Unrealised gain on future	es contracts				279,949	0.11
Unrealised loss on future	es contracts				(3,749)	(0.00)
Unrealised gain on forward	•				183,610	0.07
Unrealised loss on forwa	-				(127,796)	(0.05)
-	ard currency contracts held for hedging purposes				950,290	0.37
	ed options (cost USD 1,760,311)				934,032	0.36
Unrealised gain on swap					1,154	0.00
Other Assets and Liabilit	ties				7,083,583	2.74
Shareholders' Equit	ty				258,111,167	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 Bank of America NA, Morgan Stanley & Co., International PLC and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Barclays Bank PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.44% of the NAV.

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

 $^{^{\}rm (b)}$ The yield for this fund as at 31 May 2023 was 5.401%.

 $^{^{\}rm (c)}\,$ The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
Transferable	securities admitted to an official exchange listing				
Mutual Funds	s – 96.57%				
Ireland 146.00	02 Goldman Sachs ActiveBeta US Large Cap Equity UCITS ETF ^(a)			8,327,954	5.16
	73 Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) ^(a)			6,744,007	4.18
1,52	27 Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class) ^{(a)(b)}			16,699,547	10.35
	63 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) ^{(a)(c)}			9,627,363	5.97
	11 Invesco Morningstar US Energy Infrastructure MLP UCITS ETF 37 iShares Core S&P 500 UCITS ETF			383,368	0.24 14.22
	18 iShares Developed Markets Property Yield UCITS ETF			22,942,027 1,525,121	0.95
	36 iShares Global Infrastructure UCITS ETF			1,528,509	0.95
39,56	34 iShares S&P 500 Utilities Sector UCITS ETF			291,587	0.18
				68,069,483	42.20
Luxembourg					
	08 Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class)(a)	ution Class (a)		7,557,540	4.69
	 Goldman Sachs Funds - Emerging Markets CORE® Equity Portfolio (IO Distrib Goldman Sachs Funds - Emerging Markets Debt Local Portfolio (IO Distribution 			3,674,212 1,547,223	2.28 0.96
	Oldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distribution Class			8,200,075	5.08
	20 Goldman Sachs Funds - Emerging Markets Equity Portfolio (IO Distribution Cla			3,646,731	2.26
	77 Goldman Sachs Funds - Global CORE® Equity Portfolio (IO Distribution Snap 0			26,878,866	16.66
	Goldman Sachs Funds - Global Credit Portfolio (Hedged) (IO Distribution Snap			3,927,145	2.43
	99 Goldman Sachs Funds - Global Equity Partners Portfolio (IO Distribution Class)	(a)		13,552,789	8.40
	11 Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) ^(a)	-1(a)		544,729	0.34
	 Goldman Sachs Funds - Global Millennials Equity Portfolio (IO Distribution Clas Goldman Sachs Funds - Global Small Cap CORE® Equity Portfolio (IO Distribution) 			6,440,200 11,744,802	3.99 7.28
				87,714,312	54.37
TOTAL MUTUA					
(cost USD 139	,			155,783,795	96.57
TOTAL TRANS (cost USD 139	FERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 685,163)			155,783,795	96.57
MARKET VAL	JE OF INVESTMENTS EXCLUDING DERIVATIVES				
(cost USD 139	685,163)			155,783,795	96.57
Futures Cont	racts – 0.08%				
Normalisas of			Commitment	Unrealised	% of
Number of Contracts	Security Description		Market Value USD	Gain USD	Shareholders' Equity
	EUR				
4	DAX Index Futures 16/06/2023	Long	1,685,550	32,058	0.02
24	JPY TOPIX Index Futures 08/06/2023	Long	2 640 291	221 210	0.14
		Long	3,640,281	221,218	0.14
49	SEK OMX Stockholm 30 Index Futures 16/06/2023	Long	1,014,527	1,064	0.00
	USD				
45	US Treasury Long Bond Futures 20/09/2023	Long	5,760,000	47,534	0.03
	US Treasury Notes 10YR Futures 20/09/2023	Long	13,616,203	36,862	0.02
			19,376,203	84,396	0.05
UNREALISED	GAIN ON FUTURES CONTRACTS			338,736	0.21
			Commitment	Unrealised	% of
Number of			Market Value	Loss	Shareholders'
Contracts	Security Description		USD	USD	Equity
13	CAD S&P TSX 60 Index Futures 15/06/2023	Long	2,253,632	(26,521)	(0.02)
	EUR	-		,	. ,
30	CAC 40 Index Futures 16/06/2023	Long	2,282,636	(80,992)	(0.05)
9	IBEX 35 Index Futures 16/06/2023	Long	874,487	(11,003)	(0.01)
			3,157,123	(91,995)	(0.06)
	GBP			· · · · · · · · · · · · · · · · · · ·	<u> </u>
28	FTSE 100 Index Futures 16/06/2023	Long	2,595,083	(28,174)	(0.02)

Contracts					Commitment Market Value	Unrealised Loss	% o Shareholders
	Security Description				USD	USD	Equity
4	HANG Seng Index Futures 29/0	6/2023		Long	464,644	(35,640)	(0.02
35	SGD MSCI Singapore Index Futures	s 28/06/2023		Long	735,135	(18,954)	(0.01
18	USD US Treasury Notes 2YR Future	es 29/09/2023		Long	3,706,594	(1,955)	(0.00
UNREALISED	LOSS ON FUTURES CONT	RACTS				(203,239)	(0.13
Forward Cur	rency Contracts – 0.02%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% o Shareholders Equit
USD	553,042	AUD	820,000		21/06/2023		0.0
JSD JSD	845,384	CAD	1,150,000		21/06/2023	647	0.0
	200,827	HKD	1,570,000		21/06/2023		0.0
JSD	32,984	ILS	120,000		21/06/2023		0.0
JSD	1,477,833	JPY	199,000,000		21/06/2023	53,933	0.0
JSD	48,004	NOK	500,000		21/06/2023	3,148	0.0
JSD	12,423	NZD	20,000		21/06/2023	430	0.0
JSD	243,674	SEK	2,550,000		21/06/2023	8,832	0.0
JSD	89,244	SGD	120,000		21/06/2023	556	0.0
JNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	S			89,968	0.0
						Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equit
JSD	708,684	CHF	660,000		21/06/2023	(16,069)	(0.0
JSD	202,203	DKK				,	
			1,410,000		21/06/2023	(202)	(0.00
JSD JSD	2,334,648 1,058,550	EUR GBP	2,190,000 885,000		21/06/2023 21/06/2023	(6,328) (37,443)	(0.01
	LOSS ON FORWARD CUR				2170072020	(60,042)	(0.04
	Specific Forward Curren					(00,042)	(0.04
	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date		Equit
GBP	12,388,000	USD	14,817,301		21/06/2023	524,114	0.32
USD	206,136	EUR	191,000		21/06/2023	1,969	0.00
USD	1,088,626	GBP	879,000		21/06/2023	64	0.0
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		526,147	0.33
						Unrealised	% o
O	Amount	0	Amount		Maturity	Loss USD	Shareholders
Currency	Bought	Currency	Sold		Date		Equity
	1,341,000	USD	1,433,847		21/06/2023		(0.00
		DENION CONTRACT					
		RENCY CONTRACT	S HELD FOR HEDGING PURPO	OSES		(400)	(0.00
		RENCY CONTRACT	S HELD FOR HEDGING PURPO	OSES	Unrealised		% o
UNREALISED		RENCY CONTRACT	S HELD FOR HEDGING PURPO	Strike Price		(400) larket Value USD	% o
UNREALISED Options – 0.5	56%				Gain/(Loss) N	larket Value	% o
JNREALISED Options – 0.5	56% Security Description				Gain/(Loss) N	larket Value	% o
UNREALISED Options – 0.5	Security Description Purchased Option AUD				Gain/(Loss) N	larket Value	% c Shareholders Equit
UNREALISED Options - 0.5 Holdings	Security Description Purchased Option AUD Put AUD / Call JPY CAD		Maturity Date Expires 16/10/2023	Strike Price	Gain/(Loss) N USD (31,168)	larket Value USD	% c Shareholders Equit
JNREALISED Options – 0.5	Security Description Purchased Option AUD Put AUD / Call JPY CAD		Maturity Date	Strike Price Strike 77.47	Gain/(Loss) N USD	larket Value USD 7,078	% c Shareholders Equit
UNREALISED Options - 0.5 Holdings 2,675, 1,530,	Security Description Purchased Option AUD Put AUD / Call JPY CAD Put CAD / Call JPY CHF		Maturity Date Expires 16/10/2023 Expires 20/11/2023	Strike Price Strike 77.47 Strike 89.94	(31,168) (9,340)	7,078	% c Shareholders Equit
UNREALISED Dptions - 0.5 Holdings 2,675, 1,530, 1,062,	Security Description Purchased Option AUD Put AUD / Call JPY CAD ,000 Put CAD / Call JPY CHF ,000 Call CHF / Put NOK		Maturity Date Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike Price Strike 77.47 Strike 89.94 Strike 12.55	(31,168) (9,340)	7,078 7,332	% c Shareholders Equit
UNREALISED Options – 0.8 Holdings 2,675, 1,530,	Security Description Purchased Option AUD Put AUD / Call JPY CAD ,000 Put CAD / Call JPY CHF ,000 Call CHF / Put NOK		Maturity Date Expires 16/10/2023 Expires 20/11/2023	Strike Price Strike 77.47 Strike 89.94	(31,168) (9,340)	7,078	·
UNREALISED Dptions - 0.5 Holdings 2,675, 1,530, 1,062,	Security Description Purchased Option AUD Put AUD / Call JPY CAD ,000 Put CAD / Call JPY CHF ,000 Call CHF / Put NOK		Maturity Date Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike Price Strike 77.47 Strike 89.94 Strike 12.55	(31,168) (9,340)	7,078 7,332	% c Shareholders Equit 0.0 0.0 0.0
UNREALISED Dptions - 0.5 toldings 2,675, 1,530, 1,062, 2,482,	Security Description Purchased Option AUD Put AUD / Call JPY CAD ,000 Put CAD / Call JPY CHF ,000 Call CHF / Put NOK	s	Maturity Date Expires 16/10/2023 Expires 20/11/2023 Expires 22/11/2023	Strike Price Strike 77.47 Strike 89.94 Strike 12.55	(31,168) (9,340) 11,047 (37,212)	7,078 7,332 30,974 9,690	% c Shareholders Equit

Options –	(Continued)
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	Purchased Options – (Continued) JPY					
97,295,000	Call JPY / Put KRW	Expires 20/11/2023	Strike 11.39	(10,286)	2,323	0.0
	NZD					
3,336,000	Put NZD / Call USD	Expires 23/11/2023	Strike 0.55	(26,339)	11,323	0.0
	USD					
67,500	Call 3 month SOFR Futures	Expires 15/09/2023	Strike 97.25	(35,196)	2,025	0.0
157,500	Call 3 month SOFR Futures	Expires 15/12/2023	Strike 97.50	(70,724)	14,175	0.0
70,000	Call 3 month SOFR Futures	Expires 15/03/2024	Strike 95.00	(18,203)	64,750	0.0
12,500	Call 3 month SOFR Futures	Expires 15/03/2024	Strike 95.38	(6,795)	9,125	0.0
230,000	Call 3 month SOFR Futures	Expires 15/03/2024	Strike 97.75	(94,882)	34,500	0.0
37,500 12,500	Call 3 month SOFR Futures	Expires 14/06/2024	Strike 95.13	(9,541)	44,063	0.0
72,500	Call 3 month SOFR Futures Call 3 month SOFR Futures	Expires 14/06/2024 Expires 14/06/2024	Strike 95.38 Strike 97.25	(5,625)	12,750 23,925	0.0
205,000	Call 3 month SOFR Futures	Expires 14/06/2024 Expires 14/06/2024	Strike 97.25 Strike 97.75	(4,341) (78,562)	47,150	0.0
35,000	Call 3 month SOFR Futures	Expires 13/09/2024 Expires 13/09/2024	Strike 95.25	(7,537)	49,350	0.0
12,500	Call 3 month SOFR Futures	Expires 13/09/2024 Expires 13/09/2024	Strike 95.25 Strike 95.38	(3,828)	16,563	0.0
50,000	Call 3 month SOFR Futures	Expires 13/09/2024	Strike 95.30 Strike 96.00	18,333	46,750	0.0
110,000	Call 3 month SOFR Futures	Expires 13/09/2024	Strike 97.25	(12,539)	46,750	0.0
50,000	Call 3 month SOFR Futures	Expires 13/12/2024	Strike 96.25	17,763	49,250	0.0
185,000	Call 3 month SOFR Futures	Expires 13/12/2024	Strike 97.25	(22,198)	97,125	0.0
52,500	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 96.50	14,578	50,137	0.0
167,500	Call 3 month SOFR Futures	Expires 14/03/2025	Strike 97.25	(22,996)	99,662	0.0
55,000	Call 3 month SOFR Futures	Expires 13/06/2025	Strike 96.63	13,517	51,425	0.0
50,000	Call 3 month SOFR Futures	Expires 12/09/2025	Strike 96.63	11,049	48,250	0.0
62,500	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 95.88	(72,031)	156	0.0
117,500	Call 90-Day Eurodollar Futures	Expires 20/06/2023	Strike 97.75	(191,267)	294	0.0
2,249,000	Call USD / Put CAD	Expires 17/11/2023	Strike 1.46	(18,244)	5,730	0.0
815,000	Call USD / Put KRW	Expires 21/11/2023	Strike 1,508.00	(9,986)	2,198	0.0
1,453,000	Call USD / Put MXN	Expires 20/11/2023	Strike 23.94	(21,773)	1,774	0.0
673,000	Call USD / Put NOK	Expires 20/11/2023	Strike 11.78	(1,273)	10,538	0.0
			_	(632,301)	828,415	0.5
TOTAL PURCHASE (cost USD 1,659,48					899,137	0.5
TOTAL OPTIONS	0)				900 427	0.5
(cost USD 1,659,48	8)				899,137	0.5
Swap Contracts – Net Local	0.00%				Unrealised	% c
Notional					Gain	Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
	Total Return Swaps					
310,947	Fixed 0.000%	Floating (USD 3 month FEDL)	USD	23/10/2023	1,043	0.0
UNREALISED GAIN	ON TOTAL RETURN SWAPS				1,043	0.0
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				1,043	0.0
MARKET VALUE O (cost USD 141,344,					157,375,145	97.5
(0031 000 141,044,						
OTHER ASSETS AN	ND LIABILITIES				3,934,378	2.4

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 139,685,163)	155,783,795	96.57
Unrealised gain on futures contracts	338,736	0.21
Unrealised loss on futures contracts	(203,239)	(0.13)
Unrealised gain on forward currency contracts	89,968	0.06
Unrealised loss on forward currency contracts	(60,042)	(0.04)
Unrealised gain on forward currency contracts held for hedging purposes	526,147	0.33
Unrealised loss on forward currency contracts held for hedging purposes	(400)	(0.00)
Market value of purchased options (cost USD 1,659,488)	899,137	0.56
Unrealised gain on swap contracts	1,043	0.00
Other Assets and Liabilities	3,934,378	2.44
Shareholders' Equity	161,309,523	100.00

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

The maximum individual counterparty exposure as at 31 May 2023 is 0.71% of the NAV.

The counterparty for forward currency contracts was Morgan Stanley & Co. LLC.

The counterparties for options contracts were Bank of America NA, Morgan Stanley & Co. International PLC and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Barclays Bank PLC.

⁽a) A related party to Goldman Sachs Funds.

 $^{^{\}rm (b)}$ The yield for this fund as at 31 May 2023 was 5.401%.

 $^{^{\}rm (c)}\,$ The yield for this fund as at 31 May 2023 was 5.133%.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% 6 Shareholder Equit
[ransferable	e securities admitted to an official exchange listing					
Bonds – 22. Austria						
170,	000 Benteler International AG	EUR	9.375%	15/05/2028	184,456	0.0
British Virgin 200,	Islands 000 Studio City Finance Ltd.	USD	5.000%	15/01/2029	145,520	0.0
Canada						
250,	000 Bausch Health Cos., Inc.	USD	5.500%	01/11/2025	222,842	0.0
47,	000 Brookfield Residential Properties, Inc. / Brookfield Residential US LLC	USD	4.875%	15/02/2030	35,785	0.0
	000 GFL Environmental, Inc.	USD	5.125%	15/12/2026	58,008	0.0
	000 GFL Environmental, Inc.	USD	4.000%	01/08/2028	270,834	0.0
	000 Masonite International Corp.	USD	5.375%	01/02/2028	100,443	0.0
	000 Mattamy Group Corp. 000 MEG Energy Corp.	USD USD	4.625% 5.875%	01/03/2030 01/02/2029	178,103 94,379	0.0
	000 Superior Plus LP / Superior General Partner, Inc.	USD	4.500%	15/03/2029	132,343	0.0
	000 Teck Resources Ltd.	USD	3.900%	15/07/2030	133,258	0.0
151,		USD	4.875%	01/06/2027	90,792	0.0
	000 Videotron Ltd.	USD	5.375%	15/06/2024	224,030	0.0
					1,540,817	0.3
ayman Islan	ıds					
-	077 Global Aircraft Leasing Co. Ltd.	USD	6.500%	15/09/2024	115,033	0.0
110,0	000 Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.	USD	5.750%	20/01/2026	102,229	0.0
	000 TCW CLO 2021-1A Ltd. Class B ^(c)	USD	6.750%	18/03/2034	48,893	0.0
31,	688 Transocean Poseidon Ltd.	USD	6.875%	01/02/2027	31,260	0.0
					297,415	0.0
rance	000 Altice France SA	USD	5.125%	15/01/2029	203,159	0.0
	000 Altice France SA ^(d)	USD	5.500%	15/10/2029	374,070	0.0
	000 CAB SELAS	EUR	3.375%	01/02/2028	85,521	0.0
	000 Chrome Holdco SASU	EUR	5.000%	31/05/2029	248,736	0.0
	000 Constellium SE	USD	3.750%	15/04/2029	215,700	0.0
	000 Credit Agricole SA ^(c)	USD	8.125%	Perp.	201,214	0.0
	000 Electricite de France SA ^(c)	EUR	5.000%	Perp.	99,683	0.0
100,	000 Getlink SE	EUR	3.500%	30/10/2025	103,856	0.0
520,	000 Laboratoire Eimer Selas	EUR	5.000%	01/02/2029	389,361	0.0
					1,921,300	0.4
Germany	000 Cheplapharm Arzneimittel GmbH	USD	5.500%	15/01/2028	180,952	0.0
	000 Deutsche Bank AG ^(c)	USD	3.729%	14/01/2032	244,163	0.0
	000 IHO Verwaltungs GmbH	USD	6.375%	15/05/2029	186,168	0.0
	000 Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	152,241	0.0
	000 TK Elevator Holdco GmbH ^(d)	USD	7.625%	15/07/2028	695,502	0.1
					1,459,026	0.3
reland						
	000 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	257,193	0.0
	000 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	519,972	0.1
	000 Motion Bondco DAC	USD	6.625%	15/11/2027	182,980	0.0
595,	000 Motion Bondco DAC ^(d)	USD	6.625%	15/11/2027	544,366	0.1
					1,504,511	0.3
275 (000 TeamSystem SpA	EUR	3.500%	15/02/2028	258,090	0.0
	000 Telecom Italia SpA ^(d)	USD	5.303%	30/05/2024	268,848	0.0
	000 Telecom Italia SpA	EUR	1.625%	18/01/2029	82,686	0.0
	000 UniCredit SpA ^(c)	USD	5.459%	30/06/2035	169,422	0.0
					779,046	0.1
uxembourg	OOO Allino Financias OA	1100	5 00001	45/04/0000	457.04:	
	000 Altice Financing SA	USD	5.000%	15/01/2028	157,044	0.0
	000 Altice Financing SA	EUR	4.250%	15/08/2029	168,013	0.0
	000 ARD Finance SA 000 Herens Holdco SARL ^(d)	USD USD	6.500% 4.750%	30/06/2027	310,320 159 218	0.0
∠00,0	000 Helelia Holden SARE.	עפט .	4.700%	15/05/2028	159,218	0.0

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds -	- (Contir	nued)					
Netherla	nds						
		AerCap Holdings NV ^(c)	USD	5.875%	10/10/2079	140,367	0.03
		ING Groep NV ^(c)	USD	6.500%	Perp.	186,812	0.05
		United Group BV Ziggo Bond Co. BV	EUR EUR	3.125% 3.375%	15/02/2026 28/02/2030	94,127 77,103	0.02 0.02
		Ziggo BV	USD	4.875%	15/01/2030	167,538	0.02
	200,000		002		10/01/2000	665,947	0.16
Puerto R	ico						
	485,000	Popular, Inc.	USD	7.250%	13/03/2028	481,527	0.11
Spain	200 000	Banco Santander SA	USD	3.490%	28/05/2030	175,616	0.04
	,	Lorca Telecom Bondco SA	EUR	4.000%	18/09/2027	625,520	0.15
	0.0,000	Zarod rolocom Zaridos or C	2011		10/00/2021	801,136	0.19
Suprana	tionals					001,100	0.10
o aprana		American Airlines, Inc. / AAdvantage Loyalty IP Ltd.	USD	5.500%	20/04/2026	29,491	0.01
	59,000	American Airlines, Inc. / AAdvantage Loyalty IP Ltd.	USD	5.750%	20/04/2029	56,590	0.01
	210,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC	EUR	3.000%	01/09/2029	165,417	0.04
	200,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging					
	10.000	Finance PLC Titon Agruinition Ltd. / Titon Co. Perrower LLC	USD	4.000%	01/09/2029	157,366	0.04
	19,000	Titan Acquisition Ltd. / Titan Co-Borrower LLC	USD	7.750%	15/04/2026	17,027	0.00
						425,891	0.10
Sweden	175 000	Verisure Holding AB	EUR	3.250%	15/02/2027	165,495	0.04
		Verisure Midholding AB	EUR	5.250%	15/02/2029	227,940	0.05
						393,435	0.09
United K	ingdom						
	100,000	Bellis Acquisition Co. PLC	GBP	3.250%	16/02/2026	105,661	0.02
		eG Global Finance PLC	USD	6.750%	07/02/2025	275,239	0.06
		INEOS Quattro Finance 2 PLC	EUR	2.500%	15/01/2026	96,860	0.02
		Rolls-Royce PLC	USD	5.750%	15/10/2027	196,442	0.05
		Standard Chartered PLC ^(c) TechnipFMC PLC	USD USD	4.750% 6.500%	Perp. 01/02/2026	340,013 154,380	0.08 0.04
		Vmed O2 UK Financing I PLC	USD	4.250%	31/01/2031	193,103	0.05
						1,361,698	0.32
United S							
		AbbVie, Inc.	USD	3.200%	21/11/2029	699,060	0.16
		Acadia Healthcare Co., Inc.	USD	5.000%	15/04/2029 01/08/2026	27,691	0.01
		Acrisure LLC / Acrisure Finance, Inc. Acrisure LLC / Acrisure Finance, Inc.	USD USD	10.125% 4.250%	15/02/2029	155,708 101,086	0.04 0.02
		AdaptHealth LLC	USD	6.125%	01/08/2028	37,839	0.02
		AdaptHealth LLC	USD	4.625%	01/08/2029	19,241	0.00
		Air Lease Corp.	USD	3.750%	01/06/2026	308,093	0.07
	75,000	Air Lease Corp.—Series B ^(c)	USD	4.650%	Perp.	60,900	0.01
		Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC	USD	5.875%	15/02/2028	19,601	0.00
	341,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC	USD	3.500%	15/03/2029	297,683	0.07
	25,000 124.000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons LLC Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons	USD	4.875%	15/02/2030	23,073	0.01
	,000	LLC—Series JAN	USD	4.625%	15/01/2027	117,903	0.03
		Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	USD	6.750%	15/10/2027	70,209	0.02
		Allied Universal Holdco LLC / Allied Universal Finance Corp.	USD	6.625%	15/07/2026	81,913	0.02
		Allied Universal Holdco LLC / Allied Universal Finance Corp.	USD	9.750%	15/07/2027	30,836	0.01
		Ally Financial, Inc.	USD	8.000%	01/11/2031	104,245	0.02
		Ally Financial, Inc.—Series C ^(c)	USD	4.700%	Perp.	601,631	0.14
		American International Group, Inc.	USD	3.400%	30/06/2030	66,844	0.02
		American Tower Corp. American Tower Corp.	USD USD	3.950% 2.100%	15/03/2029 15/06/2030	70,021 349,719	0.02
		Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	293,721	0.06
		Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	195,454	0.07
		Arcosa, Inc.	USD	4.375%	15/04/2029	206,313	0.05
		AssuredPartners, Inc.	USD	5.625%	15/01/2029	21,667	0.00
		AT&T, Inc.	USD	4.100%	15/02/2028	72,621	0.02
			USD	2.750%	01/06/2031	380,758	0.09
	450,000	AT&I, INC.	030		01/00/2001	300,730	0.08
		AT&T, Inc.	USD	3.500%	01/06/2041	114,143	0.08

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	·					
	Avis Budget Car Rental LLC / Avis Budget Finance, Inc.	USD	5.375%	01/03/2029	81,194	0.02
	Axalta Coating Systems LLC	USD	3.375%	15/02/2029	145,190	0.03
	B&G Foods, Inc. Ball Corp.	USD USD	5.250% 6.000%	15/09/2027 15/06/2029	130,261 582,506	0.03 0.14
	Bank of America Corp. (c)	USD	5.202%	25/04/2029	334,193	0.08
	Bank of America Corp. (c)	USD	4.083%	20/03/2051	40,055	0.01
350,000	Bank of America Corp.—Series L	USD	4.183%	25/11/2027	336,133	0.08
	Bank of America Corp.—Series X ^(c)	USD	6.250%	Perp.	122,581	0.03
	BAT Capital Corp.	USD	4.390%	15/08/2037	98,849	0.02
	Becton Dickinson & Co.	USD USD	2.823% 5.625%	20/05/2030 15/07/2027	153,648	0.04 0.03
	Berry Global, Inc. Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	148,446 794,546	0.19
	Block, Inc.	USD	3.500%	01/06/2031	686,281	0.16
	Boeing Co.	USD	3.450%	01/11/2028	543,324	0.13
301,000	Boeing Co.	USD	5.150%	01/05/2030	298,752	0.07
	Boeing Co.	USD	5.805%	01/05/2050	108,385	0.03
	Booz Allen Hamilton, Inc.	USD	3.875%	01/09/2028	76,200	0.02
	Broadcom, Inc.	USD	4.150%	15/11/2030	109,516	0.03
	Buckeye Partners LP	USD USD	4.350% 3.950%	15/10/2024	156,363	0.04 0.06
	Buckeye Partners LP Buckeye Partners LP	USD	4.125%	01/12/2026 01/12/2027	248,571 616,861	0.06
	Builders FirstSource, Inc.	USD	5.000%	01/03/2030	94,900	0.02
	BWX Technologies, Inc.	USD	4.125%	30/06/2028	31,078	0.01
	BWX Technologies, Inc.	USD	4.125%	15/04/2029	223,998	0.05
175,000	Calpine Corp.	USD	3.750%	01/03/2031	143,236	0.03
125,000	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	107,650	0.03
	Castle US Holding Corp.	USD	9.500%	15/02/2028	41,077	0.01
	CCO Holdings LLC / CCO Holdings Capital Corp.—Series DEC	USD	4.750%	01/03/2030	76,248	0.02
	CDW LLC / CDW Finance Corp.	USD	4.125%	01/05/2025	46,450	0.01
•	Centene Corp.	USD USD	4.250% 3.000%	15/12/2027 15/10/2030	254,345 141,957	0.06 0.03
	Centene Corp. Centene Corp.	USD	2.500%	01/03/2031	156,918	0.03
	Central Garden & Pet Co.	USD	4.125%	15/10/2030	46,465	0.01
	Charter Communications Operating LLC / Charter Communications				,	
	Operating Capital	USD	6.384%	23/10/2035	387,180	0.09
	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	805,414	0.19
	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	732,370	0.17
	Chesapeake Energy Corp.	USD	5.500%	01/02/2026	4,884	0.00
	Chesapeake Energy Corp. Chobani LLC / Chobani Finance Corp., Inc.	USD USD	5.875% 7.500%	01/02/2029 15/04/2025	4,726 49,789	0.00 0.01
	Cigna Group	USD	2.400%	15/03/2030	234,303	0.06
	Citigroup, Inc.	USD	4.125%	25/07/2028	424,021	0.10
	Citigroup, Inc. (c)	USD	4.412%	31/03/2031	47,271	0.01
	Citigroup, Inc.—Series T ^(c)	USD	6.250%	Perp.	97,186	0.02
60,000	Cleveland-Cliffs, Inc.	USD	4.875%	01/03/2031	51,510	0.01
	Comcast Corp.	USD	2.800%	15/01/2051	59,056	0.01
	CommScope Technologies LLC	USD	6.000%	15/06/2025	56,527	0.01
•	CommScope, Inc.	USD	7.125%	01/07/2028	47,881	0.01
	Constellation Brands, Inc. Constellation Brands. Inc.	USD USD	2.875% 2.250%	01/05/2030 01/08/2031	65,396 856,737	0.02 0.20
, ,	Continental Resources, Inc.	USD	5.750%	15/01/2031	104,841	0.02
	Cornerstone Building Brands, Inc.	USD	6.125%	15/01/2029	35,713	0.01
	Covanta Holding Corp.	USD	5.000%	01/09/2030	21,580	0.00
	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	343,867	0.08
380,000	Crown Castle, Inc.	USD	3.650%	01/09/2027	357,899	0.08
	CVS Health Corp.	USD	3.750%	01/04/2030	147,402	0.03
	Dana, Inc.	USD	4.250%	01/09/2030	185,755	0.04
	DaVita, Inc.	USD	4.625%	01/06/2030	43,066	0.01
	DaVita, Inc. Dealer Tire LLC / DT Issuer LLC	USD USD	3.750% 8.000%	15/02/2031 01/02/2028	264,499 113,901	0.06 0.03
	Dealer Tire LLC / DT Issuer LLC—Series DEC	USD	8.000%	01/02/2028	53,215	0.03
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	563,068	0.13
	Dell International LLC / EMC Corp.	USD	6.200%	15/07/2030	344,322	0.08
	Dell International LLC / EMC Corp.	USD	8.100%	15/07/2036	78,732	0.02
587,000	Delta Air Lines, Inc.	USD	7.375%	15/01/2026	618,146	0.15
	Diamond Sports Group LLC / Diamond Sports Finance Co.	USD	6.625%	15/08/2027	1,486	0.00
	DISH DBS Corp.	USD	7.750%	01/07/2026	71,451	0.02
	DISH DBS Corp.	USD	7.375%	01/07/2028	328,493	0.08
	DISH DBS Corp.	USD	5.125%	01/06/2029	326,751	0.08
	Dycom Industries, Inc. Energy Transfer LP	USD USD	4.500% 5.500%	15/04/2029 01/06/2027	237,956 250,803	0.06 0.06
250,000	Energy resident E	000	3.300 /6	01/00/2021	200,000	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	·					
	Energy Transfer Operating LP	USD USD	5.250% 3.900%	15/04/2029 01/10/2027	247,045	0.06 0.03
	EQT Corp. Expedia Group, Inc.	USD	4.625%	01/10/2027	139,866 307,008	0.03
	Expedia Group, Inc.	USD	3.800%	15/02/2028	117,333	0.03
	Expedia Group, Inc.	USD	3.250%	15/02/2030	433,065	0.10
42,000	Expedia Group, Inc.	USD	2.950%	15/03/2031	35,176	0.01
	Federal Home Loan Bank Discount Notes	USD	5.531%	28/07/2023	4,960,775	1.17
	Federal Home Loan Bank Discount Notes	USD	5.532%	04/08/2023	4,955,561	1.17
	Federal Home Loan Bank Discount Notes Fidelity & Guaranty Life Holdings, Inc.	USD USD	5.536% 5.500%	18/08/2023 01/05/2025	7,418,839 109,194	1.75 0.03
	Ford Motor Co.	USD	3.250%	12/02/2032	1,035,706	0.03
	Ford Motor Credit Co. LLC	USD	3.375%	13/11/2025	203,379	0.05
•	Ford Motor Credit Co. LLC	USD	4.950%	28/05/2027	498,816	0.12
200,000	Ford Motor Credit Co. LLC	USD	4.125%	17/08/2027	180,880	0.04
	Ford Motor Credit Co. LLC	USD	3.815%	02/11/2027	189,464	0.04
	Ford Motor Credit Co. LLC	USD	2.900%	16/02/2028	331,777	0.08
	Fortress Transportation and Infrastructure Investors LLC—Series DEC	USD	6.500%	01/10/2025	64,479	0.02
	Foundation Building Materials, Inc. Freedom Mortgage Corp.	USD USD	6.000% 7.625%	01/03/2029 01/05/2026	36,275 218,687	0.01 0.05
	Frontier Communications Holdings LLC	USD	5.000%	01/05/2028	31.152	0.03
	Gartner, Inc.	USD	4.500%	01/07/2028	150,429	0.04
	Gartner, Inc.	USD	3.750%	01/10/2030	87,986	0.02
	General Electric Co.	USD	6.750%	15/03/2032	670,862	0.16
142,000	General Electric Co.—Series D ^(c)	USD	8.196%	Perp.	142,311	0.03
100,000	General Motors Co.	USD	6.600%	01/04/2036	101,515	0.02
	General Motors Co.	USD	6.750%	01/04/2046	124,241	0.03
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	758,459	0.18
	Genesis Energy LP / Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	107,298	0.03
	Genesis Energy LP / Genesis Energy Finance Corp. Getty Images, Inc.	USD USD	7.750% 9.750%	01/02/2028 01/03/2027	91,527 260,869	0.02 0.06
	Global Partners LP / GLP Finance Corp.	USD	6.875%	15/01/2029	537,264	0.13
	Go Daddy Operating Co. LLC / GD Finance Co., Inc.	USD	5.250%	01/12/2027	133,375	0.03
	Go Daddy Operating Co. LLC / GD Finance Co., Inc.	USD	3.500%	01/03/2029	201,694	0.05
	Graphic Packaging International LLC	USD	3.500%	15/03/2028	18,310	0.00
130,000	Griffon Corp.	USD	5.750%	01/03/2028	120,710	0.03
	GrubHub Holdings, Inc.	USD	5.500%	01/07/2027	136,445	0.03
	H&E Equipment Services, Inc.	USD	3.875%	15/12/2028	30,191	0.01
	HCA, Inc.	USD	5.875%	15/02/2026	204,855	0.05
	Herc Holdings, Inc. Hewlett Packard Enterprise Co.	USD USD	5.500% 6.200%	15/07/2027 15/10/2035	133,200 77,274	0.03 0.02
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	1,088,173	0.26
	Home Depot, Inc.	USD	3.350%	15/04/2050	29,762	0.01
	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	228,087	0.05
612,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp.	USD	4.375%	01/02/2029	470,732	0.11
865,000	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	489,798	0.12
	Iron Mountain, Inc.	USD	5.250%	15/07/2030	210,169	0.05
	JPMorgan Chase & Co. ^(c)	USD	2.956%	13/05/2031	333,684	0.08
	JPMorgan Chase & Co.—Series X ^(c)	USD	6.100%	Perp.	123,773	0.03
,	KB Home KBR, Inc.	USD USD	7.250% 4.750%	15/07/2030 30/09/2028	294,973 41,744	0.07 0.01
	Ken Garff Automotive LLC	USD	4.875%	15/09/2028	172,002	0.04
	Kennedy-Wilson, Inc.	USD	4.750%	01/02/2030	358,036	0.04
	Keurig Dr Pepper, Inc.	USD	3.200%	01/05/2030	30,752	0.01
	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	7,664	0.00
200,000	Kinder Morgan Energy Partners LP	USD	7.300%	15/08/2033	219,262	0.05
	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	667,224	0.16
	Kraft Heinz Foods Co.	USD	4.375%	01/06/2046	243,571	0.06
	LABL Escrow Issuer LLC	USD	6.750%	15/07/2026	111,076	0.03
	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp.	USD	4.250%	01/02/2027 15/01/2029	39,932	0.01
	LifePoint Health, Inc. Live Nation Entertainment, Inc.	USD USD	5.375% 3.750%	15/01/2029	53,930 36,068	0.01 0.01
	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	120,210	0.03
	M/I Homes, Inc.	USD	4.950%	01/02/2028	112,238	0.03
	Marriott International, Inc.	USD	4.900%	15/04/2029	245,408	0.06
	Marriott Ownership Resorts, Inc.	USD	4.750%	15/01/2028	169,981	0.04
	Match Group Holdings II LLC	USD	4.125%	01/08/2030	93,361	0.02
	Mattel, Inc.	USD	3.375%	01/04/2026	64,579	0.02
	Mercer International, Inc.	USD	5.125%	01/02/2029	140,222	0.03
	Meritage Homes Corp.	USD	3.875%	15/04/2029	312,175	0.07
	MGM Resorts International	USD USD	4.750%	15/10/2028	296,143	0.07 0.04
173,000	Minerals Technologies, Inc.	030	5.000%	01/07/2028	160,094	0.04

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
United States - (C						
1,150,000		USD	2.650%	15/08/2030	964,401	0.23
	MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	117,554	0.03
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.375%	24/04/2030	138,948	0.03
	MPT Operating Partnership LP / MPT Finance Corp.	USD	3.500%	15/03/2031	75,281	0.02
	Murphy Oil USA, Inc. Nationstar Mortgage Holdings, Inc.	USD USD	3.750% 5.500%	15/02/2031 15/08/2028	46,643 81,782	0.01 0.02
	Navient Corp.	USD	4.875%	15/03/2028	342,914	0.02
	Navient Corp.	USD	5.500%	15/03/2029	850,821	0.20
	Navient Corp.	USD	9.375%	25/07/2030	462,739	0.11
	NCR Corp.	USD	5.125%	15/04/2029	264,655	0.06
	NESCO Holdings II, Inc.	USD	5.500%	15/04/2029	34,768	0.01
139,000	Newell Brands, Inc.	USD	4.700%	01/04/2026	129,453	0.03
129,000	Newell Brands, Inc.	USD	6.000%	01/04/2046	95,452	0.02
164,000	Newfold Digital Holdings Group, Inc.	USD	6.000%	15/02/2029	120,235	0.03
	Nexstar Broadcasting, Inc.	USD	5.625%	15/07/2027	102,101	0.02
	NFP Corp.—Series SEP	USD	6.875%	15/08/2028	92,486	0.02
	NortonLifeLock, Inc.	USD	5.000%	15/04/2025	147,095	0.03
	Novelis Corp.	USD	4.750%	30/01/2030	282,301	0.07
	NRG Energy, Inc.	USD	5.750%	15/01/2028	23,840	0.01
	NRG Energy, Inc.	USD USD	3.375% 3.625%	15/02/2029	16,514 39,332	0.00 0.01
	NRG Energy, Inc. NuStar Logistics LP	USD	6.375%	15/02/2031 01/10/2030	1,063,555	0.25
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	610,700	0.14
	OneMain Finance Corp.	USD	7.125%	15/03/2026	95.826	0.02
	OneMain Finance Corp.	USD	4.000%	15/09/2030	694,991	0.16
	Oracle Corp.	USD	3.600%	01/04/2050	33,045	0.01
	Outfront Media Capital LLC / Outfront Media Capital Corp.	USD	5.000%	15/08/2027	99,292	0.02
50,000	Outfront Media Capital LLC / Outfront Media Capital Corp.	USD	4.250%	15/01/2029	40,914	0.01
49,000	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	30,447	0.01
56,000	Pactiv Evergreen Group Issuer, Inc. / Pactiv Evergreen Group Issuer LLC	USD	4.000%	15/10/2027	49,934	0.01
	PennyMac Financial Services, Inc.	USD	5.375%	15/10/2025	148,976	0.03
	PennyMac Financial Services, Inc.	USD	4.250%	15/02/2029	78,206	0.02
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	175,787	0.04
	Performance Food Group, Inc.	USD	5.500%	15/10/2027	211,331	0.05
	PerkinElmer, Inc.	USD USD	3.300%	15/09/2029 01/09/2028	250,776 49,706	0.06 0.01
	Pike Corp. Playtika Holding Corp.	USD	5.500% 4.250%	15/03/2029	96,713	0.01
	PNC Financial Services Group, Inc.—Series V ^(c)	USD	6.200%	Perp.	687,872	0.16
	Post Holdings, Inc.	USD	4.625%	15/04/2030	464,594	0.10
	Presidio Holdings, Inc.	USD	8.250%	01/02/2028	109,630	0.03
	Prestige Brands, Inc.	USD	3.750%	01/04/2031	74,439	0.02
	Prime Security Services Borrower LLC / Prime Finance, Inc.	USD	5.250%	15/04/2024	78,372	0.02
150,000	Prudential Financial, Inc.(c)	USD	5.625%	15/06/2043	149,981	0.04
11,000	Rayonier AM Products, Inc.	USD	7.625%	15/01/2026	9,512	0.00
	Realogy Group LLC / Realogy Co-Issuer Corp.	USD	5.750%	15/01/2029	68,677	0.02
	Reynolds American, Inc.	USD	5.850%	15/08/2045	109,399	0.03
	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc.	USD	3.875%	01/03/2031	66,683	0.02
	Sabine Pass Liquefaction LLC	USD	4.200%	15/03/2028	268,096	0.06
	SBA Communications Corp.	USD	3.875%	15/02/2027	60,219	0.01
	SBA Communications Corp.	USD	3.125%	01/02/2029	418,824	0.10
	Scotts Miracle-Gro Co.	USD	4.000%	01/04/2031	664,807	0.16
	Scotts Miracle-Gro Co. Sealed Air Corp.	USD USD	4.375% 4.000%	01/02/2032 01/12/2027	618,618 46,064	0.15 0.01
	SEG Holding LLC / SEG Finance Corp.	USD	5.625%	15/10/2028	28,494	0.01
	Select Medical Corp.	USD	6.250%	15/08/2026	108,306	0.03
	Sempra Energy ^(c)	USD	4.875%	Perp.	102,597	0.02
	Service Corp. International	USD	4.000%	15/05/2031	582,821	0.14
	Sinclair Television Group, Inc.	USD	5.125%	15/02/2027	124,184	0.03
249,000	Six Flags Entertainment Corp.	USD	5.500%	15/04/2027	236,570	0.06
786,000	Southwestern Energy Co.	USD	4.750%	01/02/2032	681,203	0.16
136,000	Specialty Building Products Holdings LLC / SBP Finance Corp.	USD	6.375%	30/09/2026	123,330	0.03
100,000	Spectrum Brands, Inc.	EUR	4.000%	01/10/2026	104,324	0.02
925,000	Spirit AeroSystems, Inc.	USD	4.600%	15/06/2028	763,079	0.18
	Sprint Capital Corp.	USD	8.750%	15/03/2032	399,564	0.09
	Standard Industries, Inc.	USD	5.000%	15/02/2027	94,141	0.02
	Starwood Property Trust, Inc.	USD	4.750%	15/03/2025	118,065	0.03
	Station Casinos LLC	USD	4.500%	15/02/2028	75,381	0.02
	Summit Midstream Holdings LLC / Summit Midstream Finance Corp.	USD	5.750%	15/04/2025	261,440	0.06
	Sunoco LP / Sunoco Finance Corp.—Series WI	USD	4.500%	15/05/2029	1,307,244	0.31
	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	6.000% 4.875%	31/12/2030 01/02/2031	47,794 59,919	0.01 0.01

Holdings	i	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds -	– (Contir	nued)					
		Continued)					
1		Targa Resources Partners LP / Targa Resources Partners Finance Corp.	USD	4.000%	15/01/2032	977,638	0.23
		Taylor Morrison Communities, Inc. TEGNA. Inc.	USD USD	5.125% 4.625%	01/08/2030 15/03/2028	58,647 107,480	0.01 0.03
	.,	Tenet Healthcare Corp.	USD	6.250%	01/02/2027	24,692	0.03
		Tenet Healthcare Corp.	USD	4.250%	01/06/2029	468,577	0.11
1		T-Mobile USA, Inc.	USD	2.050%	15/02/2028	1,053,772	0.25
		T-Mobile USA, Inc.	USD	2.625%	15/02/2029	318,773	0.07
		T-Mobile USA, Inc.	USD	2.875%	15/02/2031	59,802	0.01
	,	T-Mobile USA, Inc.	USD	4.500%	15/04/2050	53,510	0.01
		TransDigm, Inc.	USD USD	4.625%	15/01/2029	638,510	0.15
		TransDigm, Inc. Travel & Leisure Co.	USD	4.875% 6.625%	01/05/2029 31/07/2026	703,413 20,863	0.17 0.00
		Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	821,395	0.19
		Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	12,564	0.00
		TriMas Corp.	USD	4.125%	15/04/2029	177,082	0.04
	582,000	Triumph Group, Inc.	USD	7.750%	15/08/2025	556,555	0.13
		TTM Technologies, Inc.	USD	4.000%	01/03/2029	39,457	0.01
		Uber Technologies, Inc.	USD	6.250%	15/01/2028	145,513	0.03
		Unisys Corp.	USD	6.875%	01/11/2027	30,328	0.01
		United Natural Foods, Inc.	USD USD	6.750% 3.750%	15/10/2028	54,017	0.01
		United Rentals North America, Inc. United Wholesale Mortgage LLC ^(d)	USD	5.500%	15/01/2032 15/04/2029	498,465 171,919	0.12 0.04
		Urban One, Inc.	USD	7.375%	01/02/2028	72,530	0.04
		US Foods, Inc.	USD	4.750%	15/02/2029	183,881	0.04
1		USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	1,123,851	0.26
		Valvoline, Inc.	USD	4.250%	15/02/2030	49,396	0.01
	40,000	Valvoline, Inc.	USD	3.625%	15/06/2031	33,019	0.01
	650,000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	612,365	0.14
		Verizon Communications, Inc.	USD	3.150%	22/03/2030	290,371	0.07
		VICI Properties LP	USD	4.750%	15/02/2028	403,856	0.10
		VICI Properties LP / VICI Note Co., Inc.	USD	3.500%	15/02/2025	71,703	0.02
		Virtusa Corp. Warnermedia Holdings, Inc.	USD USD	7.125% 4.054%	15/12/2028	112,150	0.03 0.04
		Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029 15/03/2032	160,048 634,897	0.04
1		Warnermedia Holdings, Inc.	USD	5.050%	15/03/2042	827,944	0.20
•		Warnermedia Holdings, Inc.	USD	5.141%	15/03/2052	640,538	0.15
		Warnermedia Holdings, Inc.	USD	5.391%	15/03/2062	116,097	0.03
	225,000	Wells Fargo & Co.	USD	4.300%	22/07/2027	217,296	0.05
		WESCO Distribution, Inc.	USD	7.250%	15/06/2028	47,935	0.01
		Williams Cos., Inc.—Series A	USD	7.500%	15/01/2031	220,716	0.05
		Williams Scotsman International, Inc.	USD	4.625%	15/08/2028	32,047	0.01
		Xerox Holdings Corp.	USD	5.500% 4.750%	15/08/2028	42,681	0.01
		Yum! Brands, Inc. Yum! Brands, Inc.	USD USD	4.750% 3.625%	15/01/2030	186,635	0.04 0.09
		Ziff Davis, Inc.	USD	4.625%	15/03/2031 15/10/2030	393,719 98,155	0.09
		ZoomInfo Technologies LLC / ZoomInfo Finance Corp.	USD	3.875%	01/02/2029	65.088	0.02
	, 0,000	250mme resimonegico 220 / 200mme r mante 60.p.		0.0.070	0.702,2020	83,926,727	19.80
TOTAL	BUNDS					03,920,727	19.60
	SD 110,79	0,574)				96,683,047	22.81
						Market Value	% of Shareholders'
Holdings	;	Security Description				USD	Equity
Commo		s – 30.25%					
		Transurban Group				2,643,145	0.62
Finland	146,374	Nordea Bank Abp				1,449,796	0.34
France	40.664	DND Daribas SA				2 262 427	0.50
	40,664 21,656	BNP Paribas SA Sanofi				2,362,427 2,193,003	0.56 0.52
		Schneider Electric SE				1,713,035	0.32
		Vinci SA				3,195,532	0.75
	,					9,463,997	2.23
Ireland	11 966	Accenture PLC Class A				3,663,989	0.87
	,000					5,550,550	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	ss – (Continued)		
Italy 176 669	Enel SpA	1,109,948	0.26
	UniCredit SpA	1,808,573	0.43
		2,918,521	0.69
Japan			
	Takeda Pharmaceutical Co. Ltd. Tokyo Electron Ltd.	2,050,155 2,345,438	0.49 0.55
	·	4,395,593	1.04
Luxembourg		<u> </u>	
2,057	Intelsat Emergence SA	53,688	0.01
Netherlands	Koninklijke Ahold Delhaize NV	2,983,296	0.71
	Koninklijke KPN NV	2,333,645	0.55
		5,316,941	1.26
Singapore			
	Singapore Exchange Ltd.	1,526,851	0.36
Spain 218,732	Iberdrola SA	2,681,166	0.63
Switzerland			
	Nestle SA	2,131,086	0.50
	Roche Holding AG Swiss Re AG	1,973,351 2,548,413	0.47 0.60
	Zurich Insurance Group AG	2,910,770	0.69
		9,563,620	2.26
Taiwan	T	0.400.070	0.57
	Taiwan Semiconductor Manufacturing Co. Ltd. ADR ^(e)	2,433,273	0.57
United Kingdom 23,788	AstraZeneca PLC	3,438,250	0.81
	BP PLC	2,223,805	0.53
	Ferguson PLC HSBC Holdings PLC	1,580,884 3,486,796	0.37 0.82
	Linde PLC	2,018,042	0.48
	National Grid PLC	2,334,701	0.55
	Rio Tinto PLC	1,840,294	0.43
91,706	Shell PLC	2,541,208	0.60
		19,463,980	4.59
United States 28,938	Ameren Corp.	2,321,117	0.55
	AT&T, Inc.	2,452,902	0.58
	Blackstone, Inc.	1,409,118	0.33
	Bristol-Myers Squibb Co. Chevron Corp.	3,235,506 2,583,526	0.76 0.61
	Cisco Systems, Inc.	3,014,198	0.71
	Coca-Cola Co.	2,174,603	0.51
	CVS Health Corp.	1,796,538	0.42
	Eaton Corp. PLC Fidelity National Information Services, Inc.	2,267,326 1,153,207	0.54 0.27
	Gilead Sciences, Inc.	1,585,328	0.27
	Home Depot, Inc.	1,350,411	0.32
	Honeywell International, Inc.	1,830,927	0.43
	iHeartMedia, Inc. Class A	124,137	0.03
	Illinois Tool Works, Inc. International Paper Co.	2,019,216 1,016,567	0.48 0.24
	Johnson & Johnson	2,907,882	0.69
	JPMorgan Chase & Co.	3,149,491	0.74
	KLA Corp.	1,246,426	0.29
	McDonald's Corp. Microsoft Corp.	2,641,464 8,489,189	0.62 2.00
	Noble Corp. PLC	189,605	0.05
	Northern Trust Corp.	1,638,769	0.39
20,673	Procter & Gamble Co.	2,936,600	0.69
	Texas Instruments, Inc.	2,193,549	0.52
11,52/	Walmart, Inc.	1,673,605	0.40

						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock United States – (0	ss – (Continued)					
,	Waste Management, Inc.				2,843,975	0.67
37,420	Xcel Energy, Inc.				2,405,732	0.57
					62,650,914	14.78
TOTAL COMMON (cost USD 125,42					128,225,474	30.25
Holdings	Security Description	Currency	Interest Rate		Market Value USD	% of Shareholders' Equity
Preferred Stock	cs – 0.01%					
United States						
	Morgan Stanley—Series E ^(c)	USD	7.125%		52,922	0.01
1,085	Qwest Corp.	USD	6.500%		13,432	0.00
					66,354	0.01
TOTAL PREFERI (cost USD 82,718					66,354	0.01
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Real Estate Inve	estment Trusts – 2.20%					
France	Gecina SA				1,254,098	0.30
	Klepierre SA				1,017,518	0.30
					2,271,616	0.54
United States	Annaise Turne Com				0.004.404	0.54
	American Tower Corp. AvalonBay Communities, Inc.				2,264,121 1,073,647	0.54 0.25
	Prologis, Inc.				1,187,187	0.28
	Regency Centers Corp.				1,272,456	0.30
28,902	Ventas, Inc.				1,241,052	0.29
					7,038,463	1.66
TOTAL REAL ES (cost USD 11,356	TATE INVESTMENT TRUSTS 5,798)				9,310,079	2.20
Mutual Funds –	- 8.46%					
Germany 13,387	iShares STOXX Europe 600 Oil & Gas UCITS ETF				467,984	0.11
Ireland						
	Invesco Morningstar US Energy Infrastructure MLP UCITS ETF				750,078	0.18
2 266 883	Goldman Sachs Funds - Emerging Markets Debt Local Portfolio	(IO Distribution Class)(f)			17,364,322	4.10
2,356,436	Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Di	stribution Class) ^(f)			17,272,681	4.07
	,	,			34,637,003	8.17
TOTAL MUTUAL (cost USD 41,731					35,855,065	8.46
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANG	E LISTING				
(cost USD 289,38	33,804)				270,140,019	63.73
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities dealt in another regulated market					
Bonds - 21.36%						
Canada 86,000	1011778 BC ULC / New Red Finance, Inc. (d)	USD	4.000%	15/10/2030	73,831	0.02
83,000	Bombardier, Inc. (d)	USD	7.875%	15/04/2027	82,569	0.02
135,000	Garda World Security Corp. (d)	USD	7.750%	15/02/2028	134,955	0.03
	GFL Environmental, Inc. (d)	USD	4.000%	01/08/2028	826,850	0.20
8/5,000	GFL Environmental, Inc. (d)	USD	4.375%	15/08/2029	780,474	0.19

Holdings	;	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds -	– (Contir	nued)					
	– (Contini	· ·					
		Glencore Finance Canada Ltd. (d)	USD	6.900%	15/11/2037	135,178	0.03
		Masonite International Corp.(d)	USD	3.500%	15/02/2030	594,063	0.14
		MEG Energy Corp. ^(d) NOVA Chemicals Corp. ^(d)	USD USD	5.875%	01/02/2029	567,218	0.13 0.08
1		Open Text Corp.(d)	USD	4.250% 3.875%	15/05/2029 01/12/2029	351,522 1,401,673	0.00
	,,					4,948,333	1.17
Cayman	Islands						
	175,000	Avolon Holdings Funding Ltd. (d)	USD	3.250%	15/02/2027	153,974	0.03
	35,000	Avolon Holdings Funding Ltd. (d)	USD	2.528%	18/11/2027	28,878	0.01
		Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. (d) Transocean Titan Financing Ltd. (d)	USD	5.750%	20/01/2026	419,433	0.10 0.03
		Transocean, Inc. (d)	USD USD	8.375% 11.500%	01/02/2028 30/01/2027	126,546 602,262	0.03
	007,000	Transoccut, mo.		11.00070	00/01/2027	1,331,093	0.31
France						1,001,000	0.01
Tunoc	510,000	BNP Paribas SA ^{(c)(d)}	USD	1.323%	13/01/2027	455,904	0.11
1		BPCE SA ^(d)	USD	4.625%	12/09/2028	952,000	0.22
	495,000	SPCM SA ^(d)	USD	3.375%	15/03/2030	411,662	0.10
						1,819,566	0.43
Ireland	300 000	Castlelake Aviation Finance DAC ^(d)	USD	5.000%	15/04/2027	345,817	0.08
		LCPR Senior Secured Financing DAC ^(d)	USD	5.125%	15/07/2029	397,560	0.00
	,					743,377	0.18
 Italy						740,077	0.10
	225,000	Intesa Sanpaolo SpA ^(d)	USD	5.017%	26/06/2024	219,035	0.05
Jersey	300.000	Adient Global Holdings Ltd. ^(d)	USD	7.000%	15/04/2028	303,216	0.07
Luxemb		· · · · · · · · · · · · · · · · · · ·				,	
		Altice Financing SA ^(d)	USD	5.000%	15/01/2028	851,964	0.20
	341,000	ION Trading Technologies SARL ^(d)	USD	5.750%	15/05/2028	287,606	0.07
						1,139,570	0.27
Netherla							
		Elastic NV ^(d)	USD	4.125%	15/07/2029	186,205	0.04
	310,000	JAB Holdings BV ^(d)	USD	2.200%	23/11/2030	244,116	0.06
						430,321	0.10
Suprana		Allied Universal Holdco LLC / Allied Universal Finance Corp. / Atlas Luxco					
	2.0,000	4 SARL ^(d)	USD	4.625%	01/06/2028	202,848	0.05
		American Airlines, Inc. / AAdvantage Loyalty IP Ltd. (d)	USD	5.750%	20/04/2029	220,604	0.05
		Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (d)	USD	5.250%	15/08/2027	456,241	0.11
		Clarios Global LP / Clarios US Finance Co. (d) VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD USD	8.500% 7.875%	15/05/2027 01/05/2027	113,667 153,831	0.03 0.03
		VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD	9.500%	01/05/2027	88,315	0.03
		VistaJet Malta Finance PLC / Vista Management Holding, Inc. (d)	USD	6.375%	01/02/2030	520,143	0.12
						1,755,649	0.41
Switzerl		Credit Suisse Group AG ^{(c)(d)}	USD	4.194%	01/04/2031	221,810	0.05
United K	Cingdom	Credit Suisse Group AGAMA	03D	4.19476	01/04/2031	221,010	0.03
Jinteu r	200,000	Atlantica Sustainable Infrastructure PLC ^(d)	USD	4.125%	15/06/2028	179,818	0.04
	565,000	TechnipFMC PLC ^(d)	USD	6.500%	01/02/2026	562,740	0.14
						742,558	0.18
United S		Apriouse LLC (Apriouse Finance Inc (d)	HOD	4.0500/	45/00/0000	600 400	0.15
		Acrisure LLC / Acrisure Finance, Inc. ^(d) Acrisure LLC / Acrisure Finance, Inc. ^(d)	USD USD	4.250% 6.000%	15/02/2029 01/08/2029	630,100 256,166	0.15 0.06
1		AdaptHealth LLC ^(d)	USD	5.125%	01/03/2029	1,003,667	0.00
		ADT Security Corp.(d)	USD	4.125%	01/08/2029	445,819	0.24
		AG Issuer LLC ^(d)	USD	6.250%	01/03/2028	476,112	0.11
	259,000	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons LP / Albertsons $LLC^{(d)}$	USD	3.500%	15/03/2029	226,099	0.05
		A (d)	LICD	7.0500/	45/00/0007	450.000	0.04
		Allegiant Travel Co. ^(d) Allen Media LLC / Allen Media Co-Issuer, Inc. ^(d)	USD USD	7.250% 10.500%	15/08/2027 15/02/2028	159,029 135,154	0.04 0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds - (Contin	· ·					
United States – (C	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer ^(d)	USD	6.750%	15/04/2028	828,299	0.20
	Allied Universal Holdco LLC / Allied Universal Finance Corp.(d)	USD	6.625%	15/07/2026	122,399	0.03
	American Builders & Contractors Supply Co., Inc. (d)	USD	3.875%	15/11/2029	243,991	0.06
	APi Group DE, Inc. (d)	USD	4.125%	15/07/2029	1,093,945	0.26
	APi Group DE, Inc. (d)	USD	4.750%	15/10/2029	125,535	0.03
	APX Group, Inc. (d)	USD	5.750%	15/07/2029	414,144	0.10
	Aramark Services, Inc. (d)	USD	6.375%	01/05/2025	20,948	0.01
978,000	Arcosa, Inc. (d)	USD	4.375%	15/04/2029	888,875	0.21
110,000	Aretec Escrow Issuer, Inc. (d)	USD	7.500%	01/04/2029	94,337	0.02
995,000	Arko Corp. (d)	USD	5.125%	15/11/2029	783,383	0.18
	Asbury Automotive Group, Inc. (d)	USD	4.625%	15/11/2029	303,862	0.07
	Asbury Automotive Group, Inc. (d)	USD	5.000%	15/02/2032	164,143	0.04
740,000	Ashland LLC ^(d)	USD	3.375%	01/09/2031	591,571	0.14
	ASP Unifrax Holdings, Inc. (d)	USD	5.250%	30/09/2028	129,683	0.03
	AthenaHealth Group, Inc. (d)	USD	6.500%	15/02/2030	305,494	0.07
	Atkore, Inc. (d)	USD	4.250%	01/06/2031	723,235	0.17
	Avantor Funding, Inc. ^(d)	USD	3.875%	01/11/2029	1,287,823	0.30
	Axalta Coating Systems LLC ^(d)	USD	3.375%	15/02/2029	987,117	0.23
	BCPE Empire Holdings, Inc. (d)	USD	7.625%	01/05/2027	544,196	0.13
	Boyne USA, Inc. (d)	USD	4.750%	15/05/2029	521,955	0.12
	Broadcom, Inc. (d)	USD	3.469%	15/04/2034	117,333	0.03
	Broadcom, Inc. (d)	USD	3.137%	15/11/2035	332,284	0.08
	BroadStreet Partners, Inc.(d)	USD	5.875%	15/04/2029	359,573	0.08
	Buckeye Partners LP ^(d)	USD	4.500%	01/03/2028	224,729	0.05
	Builders FirstSource, Inc. (d)	USD	5.000%	01/03/2030	316,333	0.07
	California Resources Corp.(d)	USD	7.125%	01/02/2026	101,552	0.02
	Calpine Corp. (d)	USD	3.750%	01/03/2031	521,378	0.12
	Cargo Aircraft Management, Inc. (d)	USD	4.750%	01/02/2028	43,762	0.01
	Castle US Holding Corp.(d)	USD	9.500%	15/02/2028	444,724	0.11
	Catalent Pharma Solutions, Inc. (d)	USD	3.500%	01/04/2030	541,051	0.13
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.750%	01/03/2030	609,984	0.14
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.500%	15/08/2030	548,232	0.13
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.750%	01/02/2032	690,958	0.16
	CCO Holdings LLC / CCO Holdings Capital Corp. (d)	USD	4.250%	15/01/2034	883,631	0.21
	CD&R Smokey Buyer, Inc. (d)	USD	6.750%	15/07/2025	107,225	0.03
	Century Communities, Inc. (d)	USD	3.875%	15/08/2029	896,035	0.21
	Chart Industries, Inc. ^(d)	USD	7.500%	01/01/2030	262,675	0.06
	Chemours Co. ^(d)	USD	4.625%	15/11/2029	457,016	0.11
	CHS / Community Health Systems, Inc. (d)	USD	6.125%	01/04/2030	63,336	0.02
	CHS / Community Health Systems, Inc. (d) Cinemark USA, Inc. (d)	USD	5.250%	15/05/2030	370,072	0.09
	Civitas Resources, Inc. (d)	USD USD	5.875%	15/03/2026	518,399	0.12 0.07
	Clarivate Science Holdings Corp. (d)	USD	5.000% 3.875%	15/10/2026 01/07/2028	288,850	0.14
	Clarivate Science Holdings Corp. (d)	USD			576,831	0.14
	Cleveland-Cliffs, Inc. (d)	USD	4.875% 4.875%	01/07/2029 01/03/2031	538,781 266,135	0.06
	CNX Midstream Partners LP ^(d)	USD	4.750%	15/04/2030	220,936	0.05
	Coherent Corp.(d)	USD	5.000%	15/12/2029	195,177	0.05
	CP Atlas Buyer, Inc. ^(d)	USD	7.000%	01/12/2028	354,960	0.08
	CQP Holdco LP / BIP-V Chinook Holdco LLC ^(d)	USD	5.500%	15/06/2031	523,914	0.12
	DaVita, Inc. (d)	USD	3.750%	15/02/2031	719,980	0.17
625,000	DCP Midstream Operating LP ^(d)	USD	6.750%	15/09/2037	658,100	0.16
648 000	Dealer Tire LLC / DT Issuer LLC ^(d)	USD	8.000%	01/02/2028	595,227	0.14
	Diamond Sports Group LLC / Diamond Sports Finance Co. (d)	USD	5.375%	15/08/2026	4,298	0.00
	DISH DBS Corp.(d)	USD	5.250%	01/12/2026	234,277	0.06
	DT Midstream, Inc. (d)	USD	4.375%	15/06/2031	882,521	0.21
	Dycom Industries, Inc. (d)	USD	4.500%	15/04/2029	421,419	0.10
	EQM Midstream Partners LP ^(d)	USD	7.500%	01/06/2027	402,264	0.09
	EQT Corp.(d)	USD	3.625%	15/05/2031	532,129	0.13
	Foundation Building Materials, Inc. (d)	USD	6.000%	01/03/2029	278,111	0.07
	Freedom Mortgage Corp. (d)	USD	6.625%	15/01/2027	241,677	0.06
	Getty Images, Inc. (d)	USD	9.750%	01/03/2027	219,890	0.05
	Global Infrastructure Solutions, Inc. (d)	USD	5.625%	01/06/2029	1,006,784	0.24
	Global Infrastructure Solutions, Inc. ^(d)	USD	7.500%	15/04/2032	204,353	0.05
	Group 1 Automotive, Inc. (d)	USD	4.000%	15/08/2028	182,183	0.04
	GYP Holdings III Corp. (d)	USD	4.625%	01/05/2029	286,517	0.07
	H&E Equipment Services, Inc. (d)	USD	3.875%	15/12/2028	531,368	0.13
	HealthEquity, Inc. (d)	USD	4.500%	01/10/2029	215,290	0.05
	Hess Midstream Operations LP ^(d)	USD	4.250%	15/02/2030	230,667	0.05
	Hess Midstream Operations LP ^(d)	USD	5.500%	15/10/2030	155,202	0.04
	H-Food Holdings LLC / Hearthside Finance Co., Inc.(d)	USD	8.500%	01/06/2026	132,008	0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States - (C						
721,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Escrow ^(d)	USD	5.000%	01/06/2029	645,302	0.15
285,000	Howard Midstream Energy Partners LLC ^(d)	USD	6.750%	15/01/2027	265,010	0.06
	Imola Merger Corp. (d)	USD	4.750%	15/05/2029	938,156	0.22
	Ingevity Corp. (d)	USD	3.875%	01/11/2028	41,305	0.01
	Iron Mountain Information Management Services, Inc. (d)	USD	5.000%	15/07/2032	372,973	0.09
	ITT Holdings LLC ^(d)	USD	6.500%	01/08/2029	436,304	0.10
	Jane Street Group / JSG Finance, Inc. (d) Kinetik Holdings LP ^(d)	USD USD	4.500% 5.875%	15/11/2029 15/06/2030	796,651 392,644	0.19 0.09
	LCM Investments Holdings II LLC ^(d)	USD	4.875%	01/05/2029	900,850	0.21
	Level 3 Financing, Inc. ^(d)	USD	10.500%	15/05/2030	90,400	0.02
	LGI Homes, Inc. (d)	USD	4.000%	15/07/2029	979,287	0.23
	Lions Gate Capital Holdings LLC ^(d)	USD	5.500%	15/04/2029	223,351	0.05
	Lithia Motors, Inc. (d)	USD	3.875%	01/06/2029	260,874	0.06
	LPL Holdings, Inc. ^(d) Madison IAQ LLC ^(d)	USD	4.375%	15/05/2031	1,189,690	0.28
	Madison IAQ LLC ^(d)	USD USD	4.125% 5.875%	30/06/2028 30/06/2029	1,117,292 40,515	0.26 0.01
	MajorDrive Holdings IV LLC ^(d)	USD	6.375%	01/06/2029	450,503	0.11
	Marriott Ownership Resorts, Inc. (d)	USD	4.500%	15/06/2029	60,028	0.01
630,000	MasTec, Inc. (d)	USD	4.500%	15/08/2028	580,778	0.14
	Match Group Holdings II LLC ^(d)	USD	3.625%	01/10/2031	1,229,744	0.29
	Mattel, Inc. ^(d)	USD	3.750%	01/04/2029	600,136	0.14
	Medline Borrower LP ^(d) Medline Borrower LP ^(d)	USD	3.875%	01/04/2029	546,781	0.13
	Metis Merger Sub LLC ^(d)	USD USD	5.250% 6.500%	01/10/2029 15/05/2029	842,196 74,927	0.20 0.02
	Midcap Financial Issuer Trust ^(d)	USD	6.500%	01/05/2028	702,097	0.02
	Molina Healthcare, Inc. ^(d)	USD	3.875%	15/05/2032	366,917	0.09
244,000	MSCI, Inc. (d)	USD	3.625%	01/11/2031	204,521	0.05
	Mueller Water Products, Inc. (d)	USD	4.000%	15/06/2029	137,766	0.03
	Murphy Oil USA, Inc. (d)	USD	3.750%	15/02/2031	208,623	0.05
	Nabors Industries, Inc. (d) Nationstar Mortgage Holdings, Inc. (d)	USD	7.375%	15/05/2027	1,370,581	0.32
	NESCO Holdings II, Inc. ^(d)	USD USD	5.125% 5.500%	15/12/2030 15/04/2029	535,737 1,258,784	0.13 0.30
	Newfold Digital Holdings Group, Inc. (d)	USD	6.000%	15/02/2029	392,230	0.09
827,000	News Corp. (d)	USD	3.875%	15/05/2029	730,241	0.17
490,000	NFP Corp. (d)	USD	4.875%	15/08/2028	437,296	0.10
	NFP Corp. ^(d)	USD	6.875%	15/08/2028	549,085	0.13
	Noble Finance II LLC ^(d)	USD	8.000%	15/04/2030	238,772	0.06
	Northern Oil and Gas, Inc. (d) Olympus Water US Holding Corp. (d)	USD USD	8.750% 9.750%	15/06/2031 15/11/2028	147,882 469,135	0.03 0.11
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(d)	USD	4.125%	30/04/2028	179,420	0.04
	Organon & Co. / Organon Foreign Debt Co-Issuer BV ^(d)	USD	5.125%	30/04/2031	171,350	0.04
	Outfront Media Capital LLC / Outfront Media Capital Corp. (d)	USD	4.625%	15/03/2030	149,687	0.04
	Oxford Finance LLC / Oxford Finance Co-Issuer II, Inc. (d)	USD	6.375%	01/02/2027	321,587	0.08
	Pactiv Evergreen Group Issuer LLC / Pactiv Evergreen Group Issuer, Inc. (d)	USD	4.375%	15/10/2028	442,728	0.10
	PennyMac Financial Services, Inc. ^(d)	USD	4.250%	15/02/2029	167,700	0.04
	Performance Food Group, Inc. (d) Pike Corp. (d)	USD USD	4.250% 5.500%	01/08/2029 01/09/2028	430,001 635,336	0.10 0.15
	Presidio Holdings, Inc. (d)	USD	8.250%	01/02/2028	315,992	0.13
	Rand Parent LLC ^(d)	USD	8.500%	15/02/2030	382,647	0.09
	Range Resources Corp. (d)	USD	4.750%	15/02/2030	159,429	0.04
	Regal Rexnord Corp. (d)	USD	6.300%	15/02/2030	310,453	0.07
	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (d)	USD	3.875%	01/03/2031	219,663	0.05
	Scripps Escrow, Inc. (d)	USD	5.875%	15/07/2027	333,491	0.08
	Sealed Air Corp. (d) SeaWorld Parks & Entertainment, Inc. (d)	USD USD	6.875%	15/07/2033	104,039	0.02
	Sensata Technologies, Inc. (d)	USD	5.250% 3.750%	15/08/2029 15/02/2031	565,488 362,596	0.13 0.09
	Sinclair Television Group, Inc. (d)	USD	5.125%	15/02/2027	170,545	0.04
	Sirius XM Radio, Inc. (d)	USD	3.125%	01/09/2026	185,741	0.04
	Sirius XM Radio, Inc. (d)	USD	3.875%	01/09/2031	1,205,662	0.28
	Sonic Automotive, Inc. (d)	USD	4.625%	15/11/2029	291,653	0.07
	Sonic Automotive, Inc. (d)	USD	4.875%	15/11/2031	323,602	0.08
	Spirit AeroSystems, Inc. (d)	USD	9.375%	30/11/2029	192,575	0.05
	SRS Distribution, Inc. (d)	USD	4.625%	01/07/2028	420,166	0.10
	SRS Distribution, Inc. ^(d) Standard Industries, Inc. ^(d)	USD USD	6.125% 4.375%	01/07/2029 15/07/2030	468,250 123,231	0.11 0.03
	Standard Industries, Inc. (4) Standard Industries, Inc. (d)	USD	4.375% 3.375%	15/07/2030	123,231 1,009,876	0.03
	Suburban Propane Partners LP / Suburban Energy Finance Corp. (d)	USD	5.000%	01/06/2031	145,896	0.03
	Summit Midstream Holdings LLC / Summit Midstream Finance Corp. (d)(g)	USD	9.000%	15/10/2026	847,261	0.20
820,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp. (d)	USD	6.000%	01/09/2031	702,986	0.17
475,000	Tempur Sealy International, Inc. ^(d)	USD	3.875%	15/10/2031	380,884	0.09

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds - (Conti	inued)					
United States – (
	Tenet Healthcare Corp. (d)	USD	6.125%	15/06/2030	543,598	0.13
	Travel & Leisure Co. ^(d)	USD	4.500%	01/12/2029	910,462	0.21
305,000		USD	9.000%	15/03/2028	309,313	0.07
1,293,000	TTM Technologies, Inc. ^(d) Uber Technologies, Inc. ^(d)	USD USD	4.000% 7.500%	01/03/2029	1,109,071	0.26
202,000	4.0	USD	6.250%	15/05/2025 15/01/2028	101,312 202,715	0.02
	Uber Technologies, Inc. (d)	USD	4.500%	15/08/2029	1,021,875	0.03
	United Airlines, Inc. (d)	USD	4.375%	15/04/2026	132,850	0.03
180,000	4.0	USD	4.625%	15/04/2029	163,330	0.04
555,000	(4)	USD	6.000%	15/12/2029	555,122	0.13
610,000	(-1)	USD	7.375%	01/02/2028	553,044	0.13
590,000	4.0	USD	4.625%	01/06/2030	531,212	0.13
800,000	(-1)	USD	4.125%	15/08/2031	688,992	0.16
595,000	(-0)	USD	8.125%	01/06/2028	600,016	0.14
475,000	(-D	USD	4.125%	15/11/2028	426,602	0.10
35,000	VICI Properties LP / VICI Note Co., Inc.(d)	USD	4.625%	15/06/2025	33,842	0.0
920,000	Vistra Operations Co. LLC ^(d)	USD	4.375%	01/05/2029	807,125	0.19
775,000	Waste Pro USA, Inc. (d)	USD	5.500%	15/02/2026	716,394	0.17
129,000	WR Grace Holdings LLC ^(d)	USD	4.875%	15/06/2027	119,863	0.03
1,105,000	WR Grace Holdings LLC ^(d)	USD	5.625%	15/08/2029	911,956	0.22
	Xerox Holdings Corp. (d)	USD	5.500%	15/08/2028	343,155	0.08
275,000	XPO Escrow Sub LLC ^(d)	USD	7.500%	15/11/2027	282,862	0.07
311,000	ZoomInfo Technologies LLC / ZoomInfo Finance Corp. (d)	USD	3.875%	01/02/2029	269,898	0.06
					76,897,120	18.14
TOTAL BONDS (cost USD 105,1	43 254)				90,551,648	21.36
	10,204)				50,001,040	% 0
Holdings	Security Description	Currency	Interest Rate		Market Value USD	Shareholders Equity
Preferred Stoc						
Preferred Stoc	KS — 0.02%					
United States 3,746	Delphi Financial Group, Inc. ^(c)	USD	8.559%		84,285	0.02
TOTAL PREFER	RED STOCKS					
(cost USD 83,34					84,285	0.02
(cost USD 83,34	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				84,285 90,635,933	
TOTAL TRANSF	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET	Currency	Interest Rate ^(a)	Maturity Date ^(b)	·	0.02 21.38 % of Shareholders Equity
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	90,635,933 Market Value	21.38 % o Shareholders
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities	Currency	Interest Rate ^(a)	Maturity Date ^(b)	90,635,933 Market Value	21.38 % o Shareholders
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66%	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities	Currency	Interest Rate ^(a)	Maturity Date ^(b)	90,635,933 Market Value	21.38 % o Shareholders
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities	Currency	Interest Rate ^(a) 8.750%	Maturity Date ^(b) 15/02/2030	90,635,933 Market Value	21.38 % o Shareholders Equity
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg	8) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities				90,635,933 Market Value USD	21.38 % or Shareholders Equity
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg 220,000 United States	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h)	USD	8.750%	15/02/2030	90,635,933 Market Value USD	21.38 % o Shareholders Equity
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg 220,000 United States 325,000	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d)	USD USD	8.750%	15/02/2030	90,635,933 Market Value USD	21.38 % o Shareholders Equity 0.00
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg 220,000 United States 325,000 175,000	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc.(d) Intelsat Jackson Holdings SA(h) Allied Universal Holdco LLC / Allied Universal Finance Corp.(d) Beacon Roofing Supply, Inc.(d)	USD	8.750% 5.500%	15/02/2030 01/08/2023	90,635,933 Market Value USD 54,994 0 244,380 151,851	21.38 % o Shareholders Equity 0.00
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg 220,000 United States 325,000 175,000 329,000	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d)	USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00
(cost USD 83,34 TOTAL TRANSF (cost USD 105,2 Holdings Other Transfer Bonds – 1.66% Cayman Islands 55,000 Luxembourg 220,000 United States 325,000 175,000 329,000 1,040,000	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d)	USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC (d)	USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.02 0.22 0.22
Cost USD 83,34	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc.(d) Intelsat Jackson Holdings SA(h) Allied Universal Holdco LLC / Allied Universal Finance Corp.(d) Beacon Roofing Supply, Inc.(d) Broadcom, Inc.(d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc.(d) Jefferies Finance LLC / JFIN Co-Issuer Corp.(d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071 848,120	21.34 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.02 0.20 0.20
Cost USD 83,34	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc.(d) Intelsat Jackson Holdings SA(h) Allied Universal Holdco LLC / Allied Universal Finance Corp.(d) Beacon Roofing Supply, Inc.(d) Broadcom, Inc.(d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc.(d) Glencore Funding LLC / JFIN Co-Issuer Corp.(d) Matador Resources Co.(d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 15/04/2028	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071 848,120 417,585	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.02 0.22 0.22 0.21
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC / JFIN Co-Issuer Corp. (d) Jefferies Finance LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 01/07/2029	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071 848,120 417,585 1,016,814	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.02 0.22 0.22 0.21 0.11 0.24
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC (d) Jefferies Finance LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d) Penn National Gaming, Inc. (d) PennyMac Financial Services, Inc. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125% 5.375%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 15/04/2028 01/07/2029 15/10/2025	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071 848,120 417,585 1,016,814 155,494	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.02 0.22 0.22 0.24 0.10 0.22 0.20 0.10
Cost USD 83,34	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d) PennyMac Financial Services, Inc. (d) Playtika Holding Corp. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125% 5.375% 4.250%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 01/07/2029 15/10/2025 15/03/2029	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 880,071 848,120 417,585 1,016,814 155,494 803,397	21.34 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.01 0.22 0.20 0.11 0.24 0.00 0.01
Cost USD 83,34	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC (d) Jefferies Finance LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d) PennyMac Financial Services, Inc. (d) Playtika Holding Corp. (d) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125% 5.375% 4.250% 2.875%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 01/07/2029 15/10/2025 15/03/2029 15/10/2026	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 880,071 848,120 417,585 1,016,814 155,494 803,397 675,336	21.38 % o Shareholders Equity 0.00 0.00 0.00 0.00 0.02 0.20 0.11 0.22 0.14 0.15 0.16
Cost USD 83,34 TOTAL TRANSF (cost USD 105,2	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d) PennyMac Financial Services, Inc. (d) Playtika Holding Corp. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125% 5.375% 4.250%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 01/07/2029 15/10/2025 15/03/2029	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 890,071 848,120 417,585 1,016,814 155,494 803,397 675,336 601,928	21.38 % or Shareholders Equity 0.01 0.00 0.00 0.02 0.22 0.21 0.20 0.11 0.04
Cost USD 83,34	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 26,602) Security Description able Securities Transocean, Inc. (d) Intelsat Jackson Holdings SA (h) Allied Universal Holdco LLC / Allied Universal Finance Corp. (d) Beacon Roofing Supply, Inc. (d) Broadcom, Inc. (d) DIRECTV Financing LLC / DIRECTV Financing Co-Obligor, Inc. (d) Glencore Funding LLC (d) Jefferies Finance LLC / JFIN Co-Issuer Corp. (d) Matador Resources Co. (d) Penn National Gaming, Inc. (d) PennyMac Financial Services, Inc. (d) Playtika Holding Corp. (d) Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. (d)	USD USD USD USD USD USD USD USD	8.750% 5.500% 6.000% 4.125% 3.187% 5.875% 2.850% 5.000% 6.875% 4.125% 5.375% 4.250% 2.875%	15/02/2030 01/08/2023 01/06/2029 15/05/2029 15/11/2036 15/08/2027 27/04/2031 15/08/2028 01/07/2029 15/10/2025 15/03/2029 15/10/2026	90,635,933 Market Value USD 54,994 0 244,380 151,851 246,273 919,381 880,071 848,120 417,585 1,016,814 155,494 803,397 675,336	21.38 % o Shareholders Equity 0.01 0.00 0.00 0.00 0.02 0.22 0.22 0.11 0.24 0.04 0.15 0.16

Holdings	Security Decoriation				Market Value USD	% of Shareholders'
Holdings	Security Description				020	Equity
Rights – 0.00 Luxembourg	19% I30 Intelsat Jackson Holdings SA				2,562	0.00
TOTAL RIGH					2,002	
(cost USD nil					2,562	0.00
TOTAL OTHE (cost USD 8,3	R TRANSFERABLE SECURITIES (70,693)				7,028,186	1.66
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 2,981,099)				367,804,138	86.77
Futures Con	tracts – 1.01%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain	Shareholders'
	EUR					
337	Euro STOXX 50 Index Futures 16/06/2023		Long	15,285,650	913,971	0.22
	German Federal Republic Bonds 10YR Futures 08/06/2023		Long	2,463,373	89,670	0.02
57 14	German Federal Republic Bonds 2YR Futures 08/06/2023 German Federal Republic Bonds 5YR Futures 08/06/2023		Long Long	6,424,869 1,763,026	56,420 42,464	0.01 0.01
				25,936,918	1,102,525	0.26
	GBP					
13	UK Long Gilt Bond Futures 27/09/2023		Long	1,552,462	22,616	0.00
30	JPY Nikkei 225 Index Futures 08/06/2023		Long	6,602,932	574,822	0.14
	USD					
234			Long	49,069,800	3,413,273	0.81
371 25	US Treasury Notes 10YR Futures 20/09/2023 US Treasury Notes 5YR Futures 29/09/2023		Long	42,450,516	89,135 10,429	0.02 0.00
	US Treasury Ultra Long Bond Futures 20/09/2023		Long Long	2,726,758 8,447,500	105,330	0.00
39	US Treasury Ultra Long Bond Futures 20/09/2023		Long	5,313,750	60,850	0.01
				108,008,324	3,679,017	0.87
UNREALISED	GAIN ON FUTURES CONTRACTS				5,378,980	1.27
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	CAD					
13	Canadian Government Bond 10YR Futures 20/09/2023		Long	1,175,111	(4,868)	(0.00)
39	GBP FTSE 100 Index Futures 16/06/2023		Long	3,614,580	(65,273)	(0.02)
(50)	USD		21 1	(40, 400, 000)	(007.054)	(0.04)
(58) (2)	E-Mini S&P 500 Index Futures 16/06/2023 US Treasury Long Bond Futures 20/09/2023		Short Short	(12,162,600) (256,000)	(867,351) (2,846)	(0.21) (0.00)
	US Treasury Notes 10YR Futures 20/09/2023		Short	(32,266,969)	(102,680)	(0.02)
36	US Treasury Notes 2YR Futures 29/09/2023		Long	7,413,188	(7,742)	(0.00)
(35)	US Treasury Ultra Long Notes 10YR Futures 20/09/2023		Short	(4,210,391)	(34,930)	(0.01)
				(41,482,772)	(1,015,549)	(0.24)
	LOSS ON FUTURES CONTRACTS				(1,085,690)	(0.26)
Forward Cur	rency Contracts – 0.27%				Unrealised	% of
Currency	Amount Bought Currency	Amount Sold		Maturity Date	y Gain	Shareholders' Equity
USD	4,810,094 AUD	7,278,041		06/06/202	3 93,973	0.02
USD	4,812,355 JPY	641,968,420		07/06/202		0.05
USD	2,852,477 CHF	2,598,316		16/06/202	3 926	0.00
USD	51,729,038 EUR	47,235,067		26/06/202		0.29
USD	1,649,091 SGD	2,195,643		20/07/202	3 24,634	0.01

						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat	y Gain	Shareholders' Equity
USD USD	2,077,194 12,344,430	TWD GBP	63,175,000 9,858,606		07/08/202 08/08/202		0.00
UNREALISED GAI	N ON FORWARD CUR	RENCY CONTRACT	s			1,706,145	0.40
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat		Shareholders' Equity
CHF	121,038	USD	133,084		16/06/202	3 (250)	(0.00)
USD	501,043	EUR	470,000		21/06/202	, ,	(0.00)
EUR	22,558,730	USD	24,680,539		26/06/202	, ,	(0.13)
GBP	333,790	USD	414,267		08/08/202	3 (528)	(0.00)
	S ON FORWARD CUR					(561,530)	(0.13)
Share Class Spe	cific Forward Curren	cy Contracts – (0.2	20%)			Unventional	9/ -4
	Amount		Amount		Maturit	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Dat	e USD	Equity
EUR	33,225,106	USD	35,461,575		21/06/202	3 54,029	0.01
GBP	7,194,854	USD	8,609,153		21/06/202		0.07
USD	4,453,029	AUD	6,575,000		21/06/202		0.04
USD	479,094	CNH	3,280,000		21/06/202	3 18,249	0.01
UNREALISED GAI	N ON FORWARD CUR	DENCY CONTRACT	S HELD FOR HEDGING PURPO	CEC		563,333	0.13
	TOTT ORTHAND COR	RENCT CONTRACT	3 HELD FOR HEDGING FORFO	353		303,333	0.13
		RENCT CONTRACT		353	Maturit	Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	555	Maturit Dat	Unrealised Loss	
Currency — AUD	Amount	Currency	Amount	5 E3	21/06/202	Unrealised V Loss USD	% of Shareholders'
Currency AUD CNH	Amount Bought 44,781,000 51,467,000	Currency USD USD	Amount Sold 30,153,524 7,467,268	oE3	21/06/202 21/06/202	Unrealised Loss USD 3 (1,119,119) 3 (236,074)	% of Shareholders' Equity (0.26) (0.06)
Currency AUD CNH SGD	Amount Bought 44,781,000 51,467,000 9,895,000	Currency USD USD USD	Amount Sold 30,153,524 7,467,268 7,358,885	oE3	21/06/202 21/06/202 21/06/202	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874)	% of Shareholders' Equity (0.26) (0.06) (0.01)
Currency AUD CNH	Amount Bought 44,781,000 51,467,000	Currency USD USD	Amount Sold 30,153,524 7,467,268	oE3	21/06/202 21/06/202	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874)	% of Shareholders' Equity (0.26) (0.06)
Currency AUD CNH SGD USD	Amount Bought 44,781,000 51,467,000 9,895,000 244,282	Currency USD USD USD USD GBP	Amount Sold 30,153,524 7,467,268 7,358,885		21/06/202 21/06/202 21/06/202	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874)	% of Shareholders' Equity (0.26) (0.06) (0.01)
Currency AUD CNH SGD USD	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR	Currency USD USD USD USD GBP	Amount Sold 30,153,524 7,467,268 7,358,885 204,000		Dat 21/06/202 21/06/202 21/06/202 21/06/202	Unrealised Loss USD (236,074) (45,874) (8,354)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33)
Currency AUD CNH SGD USD UNREALISED LOS	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR	Currency USD USD USD USD GBP	Amount Sold 30,153,524 7,467,268 7,358,885 204,000		Dat	Unrealised Loss USD (236,074) (45,874) (8,354)	% of Shareholders' Equity (0.26) (0.01) (0.01)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18%	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR	Currency USD USD USD USD GBP	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 FS HELD FOR HEDGING PURPO	ISES	21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 Unrealised Gain/(Loss)	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874) 3 (8,354) (1,409,421)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18%	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR	Currency USD USD USD USD GBP	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 FS HELD FOR HEDGING PURPO	ISES	21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 Unrealised Gain/(Loss)	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874) 3 (8,354) (1,409,421)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 S ON FORWARD CUR Security Description Written Options EUR Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023	Strike Price Strike 4,400.00	Unrealised Gain/(Loss) USD	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (45,874) 3 (8,354) (1,409,421)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SON FORWARD CUR Security Description Written Options EUR Call DJ EURO STOX Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 IS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00	Unrealised Gain/(Loss) USD 30,441 21,585	Unrealised Loss USD 3 (1,119,119) 3 (236,074) 3 (236,074) 4 (8,354) (1,409,421) Market Value USD (378) (1,906)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.03) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190) (1,220)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR Security Description Written Options EUR Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00	Unrealised Gain/(Loss) USD 30,441 21,585 6,603	Unrealised Loss USD (1,119,119) (3 (236,074) (45,874) (3,354) (1,409,421) (1,906) (8,076)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SON FORWARD CUR Security Description Written Options EUR Call DJ EURO STOX Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 IS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00	21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 Unrealised Gain/(Loss) USD 30,441 21,585 6,603 18,263	Unrealised Loss USD (1,119,119) (3 (236,074) (8,354) (1,409,421) (1,409,421) (378) (1,906) (8,076) (2,050)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190) (1,220)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SON FORWARD CUR SECURITY DESCRIPTION Written Options EUR Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00	Unrealised Gain/(Loss) USD 30,441 21,585 6,603	Unrealised Loss USD (1,119,119) (3 (236,074) (45,874) (3,354) (1,409,421) (1,906) (8,076)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SS ON FORWARD CUR Security Description Written Options EUR Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT XX 50 Index	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00	21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 Unrealised Gain/(Loss) USD 30,441 21,585 6,603 18,263	Unrealised Loss USD (1,119,119) (3 (236,074) (8,354) (1,409,421) (1,409,421) (378) (1,906) (8,076) (2,050)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.00) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190) (1,220) (1,200)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 S ON FORWARD CUR S ON FORWARD CUR Written Options EUR Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT X 50 Index	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023 Expires 09/06/2023 Expires 10/06/2023 Expires 09/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00 Strike 4,400.00 Strike 7,875.00	Unrealised Gain/(Loss) USD 30,441 21,585 6,603 18,263 76,892	Unrealised Loss be USD (1,119,119) (1,109,119) (1,906) (2,050) (12,410)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190) (1,220) (1,200)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 SON FORWARD CUR SON FORWARD CUR Written Options EUR Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT X 50 Index	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023 Expires 09/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00 Strike 4,400.00	21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 21/06/202 Unrealised Gain/(Loss) USD 30,441 21,585 6,603 18,263 76,892	Unrealised Loss USD (1,119,119) (3 (236,074) (8,354) (1,409,421) (1,409,421) (378) (1,906) (8,076) (2,050) (12,410)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.01) (0.00) (0.01)
Currency AUD CNH SGD USD UNREALISED LOS Options – (0.18% Holdings (1,180) (1,190) (1,220) (1,200)	Amount Bought 44,781,000 51,467,000 9,895,000 244,282 S ON FORWARD CUR S ON FORWARD CUR Written Options EUR Call DJ EURO STOX	Currency USD USD USD GBP RENCY CONTRACT X 50 Index	Amount Sold 30,153,524 7,467,268 7,358,885 204,000 TS HELD FOR HEDGING PURPO Maturity Date Expires 02/06/2023 Expires 16/06/2023 Expires 23/06/2023 Expires 09/06/2023 Expires 10/06/2023 Expires 09/06/2023	Strike Price Strike 4,400.00 Strike 4,475.00 Strike 4,425.00 Strike 4,400.00 Strike 7,875.00	Unrealised Gain/(Loss) USD 30,441 21,585 6,603 18,263 76,892	Unrealised Loss be USD (1,119,119) (1,109,119) (1,906) (2,050) (12,410)	% of Shareholders' Equity (0.26) (0.06) (0.01) (0.33) % of Shareholders' Equity (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

Options - (Continued)

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders ^a Equity
	Written Options – (Continued) USD – (Continued)					
(4,300)	Call S&P 500 Index	Expires 14/06/2023	Strike 4,200.00	(56,966)	(190,275)	(0.05)
(4,300)	Call S&P 500 Index	Expires 21/06/2023	Strike 4,240.00	(55,692)	(142,760)	(0.03)
				4,598	(435,375)	(0.10)
TOTAL WRITTEN C					(757,003)	(0.18)
TOTAL OPTIONS (cost USD (634,830)))				(757,003)	(0.18)
MARKET VALUE O (cost USD 402,346,					371,638,952	87.67
OTHER ASSETS A	ND LIABILITIES				52,238,879	12.33
SHAREHOLDERS'	EQUITY				423,877,831	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 402,981,099)				367,804,138	86.77
Unrealised gain on futu					5,378,980	1.27
Unrealised loss on futu	res contracts				(1,085,690)	(0.26)
Unrealised gain on forw					1,706,145	0.40
Unrealised loss on forw					(561,530)	(0.13)
-	vard currency contracts held for hedging purposes				563,333	0.13
	vard currency contracts held for hedging purposes				(1,409,421)	(0.33)
	options (cost USD (634,830))				(757,003)	(0.18)
Other Assets and Liabil					52,238,879	12.33
Shareholders' Equ	ity				423,877,831	100.00

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

The counterparties for forward currency contracts were Morgan Stanley & Co. LLC and UBS AG.

The counterparty for options contracts was Morgan Stanley & Co., Inc.

The maximum individual counterparty exposure as at 31 May 2023 is 1.27% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) 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.

⁽e) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).

⁽f) A related party to Goldman Sachs Funds.

⁽⁹⁾ This security has a step up coupon which moves to the second rate at a set date in the future.

⁽h) Valuation of this security is determined by the Valuer. See Note 4.

Goldman Sachs Funds—Emerging Markets Total Return Bond Portfolio Schedule of Investments As at 31 May 2023

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Transferable se Bonds – 82.69% Argentina	curities admitted to an official exchange listing 6					
88,814	Cia General de Combustibles SA IRSA Inversiones y Representaciones SA	USD USD	9.500% 8.750%	08/03/2025 22/06/2028	88,217 135,746	0.07 0.10
					223,963	0.17
Australia		1100	4.405%	4.4/00/0007	0.40.004	0.40
,	Santos Finance Ltd. Santos Finance Ltd.	USD USD	4.125% 5.250%	14/09/2027 13/03/2029	242,661 401,184	0.18 0.31
					643,845	0.49
Azerbaijan 830,000	Azerbaijan International Bond	USD	3.500%	01/09/2032	708,627	0.54
Bahrain	Bahrain Government International Bond	USD	7.000%	12/10/2028	1 622 224	1.25
Benin	Ballali Government international Bond	03D	7.000%	12/10/2026	1,622,224	1.25
	Benin Government International Bond	EUR	4.875%	19/01/2032	605,335	0.47
Bermuda	Bermuda Government International Bond	USD	5.000%	15/07/2032	1,164,522	0.90
	Bermuda Government International Bond	USD	3.375%	20/08/2050	187,718	0.14
	Sagicor Financial Co. Ltd.	USD	5.300%	13/05/2028	236,540	0.18
1,040,000	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	931,624	0.72
					2,520,404	1.94
Brazil 1,130,000	Banco do Brasil SA ^(c)	USD	6.250%	Perp.	985,196	0.75
7,251,000	Brazil Letras do Tesouro Nacional	BRL	13.192%	01/01/2024	1,329,781	1.02
200,000		USD	4.125%	01/11/2022	114,000	0.09
400,000	Samarco Mineracao SA	USD	5.750%	24/10/2023	232,000	0.18
British Virgin Isla	inde				2,660,977	2.04
-	Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	USD	5.250%	27/04/2029	784,140	0.60
Cayman Islands	PRIVITE THE STATE OF THE STATE	1100	4.0.4007	00/00/0000	000 700	0.04
	DP World Crescent Ltd. Gaci First Investment Co.	USD USD	4.848% 5.000%	26/09/2028 13/10/2027	399,703 912,334	0.31 0.70
	Gaci First Investment Co.	USD	4.750%	14/02/2030	268,682	0.21
	Gaci First Investment Co.	USD	5.250%	13/10/2032	556,057	0.43
200,000		USD	5.375%	13/10/2122	181,667	0.14
	Modern Land China Co. Ltd.	USD	9.000%	30/12/2026	13,462	0.01
20,000	NIO, Inc.	USD	3.245%	01/02/2026	18,360	0.01
Chile					2,350,265	1.81
	Bonos de la Tesoreria de la Republica en pesos ^(d)	CLP	6.000%	01/04/2033	1,160,427	0.89
	CAP SA	USD	3.900%	27/04/2031	348,154	0.27
	Chile Government International Bond	USD	2.750%	31/01/2027	348,184	0.27
	Chile Government International Bond	USD	3.500%	31/01/2034	239,100	0.18
	Chile Government International Bond Chile Government International Bond	USD USD	4.000% 3.250%	31/01/2052 21/09/2071	160,694 223,854	0.12 0.17
	Cia Cervecerias Unidas SA	USD	3.350%	19/01/2032	604,895	0.17
	GNL Quintero SA	USD	4.634%	31/07/2029	599,001	0.46
					3,684,309	2.83
Colombia						
	Banco de Bogota SA	USD	6.250%	12/05/2026	1,301,264	1.00
	Colombia Government International Bond	USD	3.875%	25/04/2027	180,902	0.14
	Colombia Government International Bond Colombia Government International Bond	USD USD	7.500% 5.000%	02/02/2034 15/06/2045	231,002 193,700	0.18 0.15
	Colombia Government International Bond Colombia Government International Bond	USD	5.200%	15/05/2045	248,155	0.15
	Ecopetrol SA	USD	4.625%	02/11/2031	1,218,293	0.93
					3,373,316	2.59
Costa Rica 900,000	Costa Rica Government International Bond	USD	6.550%	03/04/2034	910,663	0.70

Goldman Sachs Funds—Emerging Markets Total Return Bond Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti			orost rate			
Cyprus	ilucu)					
780,000	MHP SE	USD	7.750%	10/05/2024	475,800	0.37
Dominican Repub	plic					
	Aeropuertos Dominicanos Siglo XXI SA	USD	6.750%	30/03/2029	339,999	0.26
	Dominican Republic Central Bank Notes	DOP	13.000%	30/01/2026	173,660	0.13
	Dominican Republic International Bond Dominican Republic International Bond	USD USD	5.950% 4.875%	25/01/2027 23/09/2032	1,901,326 168,749	1.46 0.13
					2,583,734	1.98
Ecuador	Ecuador Government International Bond ^(e)	LICD	F F000/	24/07/2020	227 505	0.47
	Ecuador Government International Bond	USD USD	5.500% 17.723%	31/07/2030 31/07/2030	227,585 112,509	0.17 0.09
374,414	Zodador Goroninione mornadonal Zona	002	2070	0.70.72000		
					340,094	0.26
El Salvador	El Salvador Government International Bond	USD	5.875%	30/01/2025	180,896	0.14
	El Salvador Government International Bond	USD	8.625%	28/02/2029	24,060	0.02
	El Salvador Government International Bond	USD	7.625%	01/02/2041	433,860	0.33
					638,816	0.49
Ghana					· ·	
	Ghana Government International Bond	USD	8.875%	07/05/2042	76,925	0.06
Guatemala						
	Banco Industrial SA ^(c)	USD	4.875%	29/01/2031	1,021,821	0.78
	CT Trust	USD	5.125%	03/02/2032	157,087	0.12
	Guatemala Government Bond	USD	5.250%	10/08/2029	267,835	0.21
	Guatemala Government Bond Guatemala Government Bond	USD USD	4.900% 6.125%	01/06/2030 01/06/2050	1,498,352 366,108	1.15 0.28
400,000	Guatemala Government Bend	002	0.12070	01/00/2000		
					3,311,203	2.54
Hungary	Hungary Government Bond—Series 32/A	HUF	4.750%	24/11/2032	23	0.00
	Hungary Government International Bond	USD	6.125%	22/05/2028	203,560	0.16
	Hungary Government International Bond	USD	5.250%	16/06/2029	669,992	0.51
	Hungary Government International Bond	USD	6.250%	22/09/2032	203,660	0.16
	Hungary Government International Bond	USD	5.500%	16/06/2034	325,991	0.25
	Hungary Government International Bond	USD	3.125%	21/09/2051	119,630	0.09
1,080,000	OTP Bank Nyrt ^(c)	EUR	2.875%	15/07/2029	1,072,880	0.82
					2,595,736	1.99
India	Dell'anno Indication I.M.	1100	0.0070/	00/44/0007	040.700	0.47
	Reliance Industries Ltd. Reliance Industries Ltd.	USD USD	3.667% 2.875%	30/11/2027 12/01/2032	613,723 394,059	0.47 0.30
470,000	Troillande industries Etc.	002	2.01070	12/01/2002		
					1,007,782	0.77
Indonesia	Freeport Indonesia PT	USD	5.315%	14/04/2032	291,493	0.22
	Indonesia Government International Bond	USD	4.150%	20/09/2027	235,504	0.18
	Indonesia Government International Bond	USD	4.650%	20/09/2032	318,157	0.24
	Indonesia Government International Bond	EUR	1.100%	12/03/2033	79,024	0.06
	Indonesia Government International Bond	USD	3.050%	12/03/2051	334,195	0.26
	Indonesia Government International Bond	USD	4.450%	15/04/2070	774,410	0.60
	Indonesia Government International Bond	USD	3.350%	12/03/2071	212,246 247,188	0.16
250,000	Perusahaan Penerbit SBSN Indonesia III	USD	4.150%	29/03/2027		0.19
					2,492,217	1.91
Ireland	Alfa Bank AO / Alfa Bond Issuance PLC ^{(c)(f)}	USD	5 0500/	15/04/2030	0	0.00
1,080,000	Credit Bank of Moscow / CBOM Finance PLC ^(f)	USD	5.950% 7.500%	05/10/2027	0	0.00
,,.					0	0.00
Isle Of Man					0	0.00
	Gohl Capital Ltd.	USD	4.250%	24/01/2027	1,146,098	0.88
Israel	(4)(4)					
1,490,000	Bank Leumi Le-Israel BM ^{(c)(d)}	USD	3.275%	29/01/2031	1,326,333	1.02

Goldman Sachs Funds—Emerging Markets Total Return Bond Portfolio Schedule of Investments As at 31 May 2023

Haldlana	Occupits December	_	Lutana (a)	Markanik B ((b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Bonds – (Contin Israel – (Continue						
277,200	Leviathan Bond Ltd. ^(d)	USD	5.750%	30/06/2023	276,504	0.21
560,000	Mizrahi Tefahot Bank Ltd. (c)(d)	USD	3.077%	07/04/2031	487,750	0.38
					2,090,587	1.61
Ivory Coast	harma O a set O a service and letters of least 1 B and	EUD	5.0500/	00/00/0000	007.404	0.00
	Ivory Coast Government International Bond Ivory Coast Government International Bond	EUR EUR	5.250% 4.875%	22/03/2030 30/01/2032	297,461 81,117	0.23 0.06
	Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	327,158	0.25
					705,736	0.54
Jordan						
420,000	Jordan Government International Bond	USD	7.500%	13/01/2029	415,227	0.32
Kazakhstan 1 070 000	KazMunayGas National Co. JSC	USD	5.375%	24/04/2030	969,752	0.74
Lebanon	Table 1 and		0.0.070	2 1/0 1/2000	000,102	0.1 .
	Lebanon Government International Bond	USD	6.100%	04/10/2022	11,025	0.01
Luxembourg						
	Guara Norte SARL MHP Lux SA	USD USD	5.198% 6.250%	15/06/2034 19/09/2029	229,497 100,000	0.18 0.08
	Rede D'or Finance SARL	USD	4.500%	22/01/2030	460,199	0.06
	Tupy Overseas SA	USD	4.500%	16/02/2031	220,857	0.17
					1,010,553	0.78
	Axiata Spv5 Labuan Ltd.	USD	3.064%	19/08/2050	141,235	0.11
200,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	160,954	0.12
					302,189	0.23
Mauritius 250 000	India Airport Infrastructure	USD	6.250%	25/10/2025	238,351	0.18
	India Green Power Holdings	USD	4.000%	22/02/2027	395,313	0.30
	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	242,161	0.19
750,000	MTN Mauritius Investments Ltd.	USD	6.500%	13/10/2026	739,552	0.57
					1,615,377	1.24
Mexico	(1)					
	Banco Mercantil del Norte SA ^(c)	USD	6.750%	Perp.	817,417	0.63
	BBVA Bancomer SA ^(c)	USD	5.125%	18/01/2033	767,340	0.59
,	Cemex SAB de CV ^(c) Cemex SAB de CV ^(c)	USD	5.125%	Perp.	290,622	0.22
	CIBANCO SA Institucion de Banca Multiple Trust CIB	USD USD	9.125% 4.375%	Perp. 22/07/2031	677,515 972,650	0.52 0.75
	GCC SAB de CV	USD	3.614%	20/04/2032	1,551,315	1.19
	Mexico City Airport Trust	USD	4.250%	31/10/2026	460.649	0.35
	Mexico City Airport Trust	USD	3.875%	30/04/2028	555,645	0.43
	Mexico City Airport Trust	USD	5.500%	31/07/2047	170,979	0.13
	Mexico Government International Bond	USD	2.659%	24/05/2031	807,460	0.62
560,000	Mexico Government International Bond	USD	4.875%	19/05/2033	535,875	0.41
200,000	Mexico Government International Bond	EUR	2.250%	12/08/2036	154,830	0.12
.,	Mexico Government International Bond	USD	3.750%	19/04/2071	137,891	0.11
		USD	6.490%	23/01/2027	83,269	0.06
	Petroleos Mexicanos	USD	6.500%	13/03/2027	178,705	0.14
1,370,000	Sitios Latinoamerica SAB de CV	USD	5.375%	04/04/2032	1,239,881	0.95
					9,402,043	7.22
Morocco 1.220.000	Morocco Government International Bond	USD	2.375%	15/12/2027	1,071,291	0.82
	Morocco Government International Bond	USD	5.950%	08/03/2028	425,928	0.33
800,000	Morocco Government International Bond	USD	3.000%	15/12/2032	631,931	0.49
320,000	Morocco Government International Bond	USD	6.500%	08/09/2033	326,807	0.25
					2,455,957	1.89
Netherlands						
200,000	First Bank of Nigeria Ltd. / FBN Finance Co. BV	USD	8.625%	27/10/2025	184,240	0.14
200,000 200,000	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	178,892	0.14
200,000 200,000 200,000						

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)	<u> </u>				
Netherlands – (Co	·					
320,000	Prosus NV	USD	3.680%	21/01/2030	265,717	0.21
	Prosus NV	EUR	2.031%	03/08/2032	75,543	0.06
200,000	Vivo Energy Investments BV	USD	5.125%	24/09/2027	181,001	0.14
Nigeria					2,353,317	1.81
1,120,000	Access Bank PLC	USD	6.125%	21/09/2026	891,565	0.69
710,000	SEPLAT Energy PLC	USD	7.750%	01/04/2026	563,436	0.43
North Macedonia					1,455,001	1.12
	North Macedonia Government International Bond	EUR	2.750%	18/01/2025	732,434	0.56
690,000	North Macedonia Government International Bond	EUR	3.675%	03/06/2026	689,078	0.53
					1,421,512	1.09
Norway 636 902	DNO ASA ^(d)	USD	8.375%	29/05/2024	640,655	0.49
	DNO ASA ^(d)	USD	7.875%	09/09/2026	404,968	0.49
					1,045,623	0.80
Oman						
	Oman Government International Bond Oman Government International Bond	USD USD	5.625% 6.500%	17/01/2028	2,312,013	1.77 0.24
340,000	Offian Government international bond	03D	0.500%	08/03/2047	311,160	
D. L. Control					2,623,173	2.01
Pakistan 200,000	Pakistan Government International Bond	USD	8.250%	15/04/2024	106,787	0.08
1,031,000	Pakistan Government International Bond	USD	7.375%	08/04/2031	380,091	0.29
					486,878	0.37
Panama						
	Aeropuerto Internacional de Tocumen SA	USD	4.000%	11/08/2041	167,295	0.13
	Aeropuerto Internacional de Tocumen SA AES Panama Generation Holdings SRL	USD USD	5.125% 4.375%	11/08/2061 31/05/2030	422,166 593,819	0.32 0.46
	Banco Latinoamericano de Comercio Exterior SA	USD	2.375%	14/09/2025	488,670	0.40
	Panama Government International Bond	USD	4.500%	19/01/2063	144,442	0.11
	Panama Notas del Tesoro ^(d)	USD	3.750%	17/04/2026	383,949	0.29
	Telecomunicaciones Digitales SA	USD	4.500%	30/01/2030	451,344	0.35
					2,651,685	2.04
Paraguay						
	Banco Continental SAECA	USD	2.750%	10/12/2025	664,109	0.51
	Paraguay Government International Bond Paraguay Government International Bond	USD	5.000%	15/04/2026	749,185	0.57
	Paraguay Government International Bond Paraguay Government International Bond	USD USD	2.739% 3.849%	29/01/2033 28/06/2033	478,100 274,068	0.37 0.21
	Paraguay Government International Bond	USD	6.100%	11/08/2044	785,575	0.21
	Paraguay Government International Bond	USD	5.600%	13/03/2048	379,717	0.29
	Paraguay Government International Bond	USD	5.400%	30/03/2050	438,205	0.34
	Telefonica Celular del Paraguay SA	USD	5.875%	15/04/2027	1,259,434	0.97
					5,028,393	3.86
Peru	Para de Continue del Para		2 7000	44/04/0005	000 045	
	Banco de Credito del Peru Consorcio Transmantaro SA	USD	2.700%	11/01/2025	632,940	0.49
	Consorcio Transmantaro SA	USD	4.700% 6.375%	16/04/2034	777,512	0.60
	Hunt Oil Co. of Peru LLC Sucursal Del Peru InRetail Consumer	USD USD	6.375% 3.250%	01/06/2028	905,761 1,129,920	0.69
	Peru Government Bond	PEN	5.940%	22/03/2028 12/02/2029	1,129,920	0.87 0.94
	Peruvian Government International Bond	PEN	6.350%	12/08/2028	1,035,999	0.94
	Peruvian Government International Bond	USD	2.780%	01/12/2060	34,769	0.03
	Peruvian Government International Bond	USD	3.600%	15/01/2072	104,578	0.08
	Peruvian Government International Bond	USD	3.230%	28/07/2121	80,569	0.06
	SAN Miguel Industrias Pet SA / NG PET R&P Latin America SA	USD	3.500%	02/08/2028	981,598	0.75
					6,914,363	5.31
Philippines 310.000	Philippine Government International Bond	USD	4.625%	17/07/2028	314,077	0.24
Poland	Transpario Government international Bond	030	4.02376	11/01/2020	314,017	
	Bank Gospodarstwa Krajowego	USD	5.375%	22/05/2033	310,969	0.24

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir			o.corruno			
Poland – (Continu	·					
140,000	Poland Government International Bond	USD	5.500%	16/11/2027	145,038	0.11
	Poland Government International Bond	USD	5.750%	16/11/2032	201,866	0.16
420,000	Poland Government International Bond	USD	4.875%	04/10/2033	419,344	0.32
					1,077,217	0.83
Qatar 1.160.000	QatarEnergy	USD	3.125%	12/07/2041	874,521	0.67
	QatarEnergy	USD	3.300%	12/07/2051	330,980	0.26
					1,205,501	0.93
Romania	Banca Comerciala Romana SA ^(c)	EUR	7.625%	19/05/2027	971,786	0.75
180,000		USD	3.000%	27/02/2027	164,387	0.73
10,000		EUR	2.875%	11/03/2029	9,200	0.01
120,000		EUR	2.500%	08/02/2030	103,863	0.08
240,000		EUR	3.624%	26/05/2030	221,416	0.17
300,000	Romanian Government International Bond	EUR	1.750%	13/07/2030	240,770	0.18
500,000	Romanian Government International Bond	USD	3.000%	14/02/2031	414,151	0.32
460,000	Romanian Government International Bond	EUR	2.124%	16/07/2031	365,534	0.28
270,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	207,538	0.16
270,000	Romanian Government International Bond	EUR	2.625%	02/12/2040	170,113	0.13
50,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	31,910	0.02
650,000	Romanian Government International Bond	USD	4.000%	14/02/2051	443,906	0.34
					3,344,574	2.57
1 400 000	Russian Foreign Bond - Eurobond	EUR	1.125%	20/11/2027	89,691	0.07
	Russian Foreign Bond - Eurobond	EUR	2.650%	27/05/2036	12,813	0.01
200,000	Tudosain Foreign Bond Ediobond	20.1	2.00070	21,00,2000	102,504	0.08
Saudi Arabia					102,304	0.06
	Saudi Government International Bond	USD	3.625%	04/03/2028	1,125,259	0.87
400,000	Saudi Government International Bond	USD	3.750%	21/01/2055	299,398	0.23
210,000	Saudi Government International Bond	USD	3.450%	02/02/2061	147,560	0.11
					1,572,217	1.21
Senegal 780.000	Senegal Government International Bond	USD	6.250%	23/05/2033	623,454	0.48
Serbia					,	
420,000	Serbia International Bond	EUR	3.125%	15/05/2027	395,472	0.30
1,360,000	Serbia International Bond	USD	6.250%	26/05/2028	1,349,280	1.04
100,000	Serbia International Bond	EUR	6.645%	23/09/2028	80,358	0.06
100,000	Serbia International Bond	EUR	1.650%	03/03/2033	68,507	0.05
490,000	Serbia International Bond	USD	6.500%	26/09/2033	476,294	0.37
220,000	Serbia International Bond	EUR	2.050%	23/09/2036	138,696	0.11
					2,508,607	1.93
Singapore 388 737	LLPL Capital Pte Ltd.	USD	6.875%	04/02/2039	350,607	0.27
	Tiger Holdco Pte Ltd. ^(d)	USD	13.000%	10/06/2023	212,556	0.16
					563,163	0.43
South Africa	(2)					
	Absa Group Ltd. ^(c)	USD	6.375%	Perp.	290,882	0.23
	Eskom Holdings SOC Ltd.	USD	4.314%	23/07/2027	982,042	0.76
	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	54,469	0.04
	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	15,280	0.01
	South Africa Covernment International Bond	ZAR	8.750%	28/02/2048	316,863	0.24
	South Africa Government International Bond Transnet SOC Ltd.	USD USD	4.300% 8.250%	12/10/2028 06/02/2028	898,578 393,093	0.69 0.30
					2,951,207	2.27
South Korea					<u> </u>	
	VT Com	LICD	4.000%	08/08/2025	565,036	0.43
580,000	KT Corp.	USD	4.000 /6	00/00/2023	303,030	0.43

Bonds – (Continued) Supranationals 400,000 African Export-Import Bank 540,000 African Export-Import Bank 350,000 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners 1,350,000 Eastern & Southern African Trade & Development Bank Thailand 200,000 Minor International PCL(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond 140,000 Tunisia Government Bond 140,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond	USD USD USD USD USD USD	2.634% 3.798% 4.050% 4.875% 2.700% 3.700%	17/05/2026 17/05/2031 27/04/2026 23/05/2024	359,220 438,874 302,096 1,295,311 2,395,501	0.28 0.34 0.23 0.99
Supranationals 400,000 African Export-Import Bank 540,000 African Export-Import Bank 350,000 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners 1,350,000 Eastern & Southern African Trade & Development Bank Thailand 200,000 Minor International PCL ^(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turikey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond	USD USD USD USD USD USD	3.798% 4.050% 4.875% 2.700%	17/05/2031 27/04/2026 23/05/2024 Perp.	438,874 302,096 1,295,311	0.34 0.23 0.99
540,000 African Export-Import Bank 350,000 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners 1,350,000 Eastern & Southern African Trade & Development Bank Thailand 200,000 Minor International PCL(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond	USD USD USD USD USD USD	3.798% 4.050% 4.875% 2.700%	17/05/2031 27/04/2026 23/05/2024 Perp.	438,874 302,096 1,295,311	0.34 0.23 0.99
350,000 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Partners 1,350,000 Eastern & Southern African Trade & Development Bank Thailand 200,000 Minor International PCL(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond	USD USD USD USD USD	4.050% 4.875% 2.700%	27/04/2026 23/05/2024 Perp.	302,096 1,295,311	0.23 0.99
Telecom Partners 1,350,000 Eastern & Southern African Trade & Development Bank Thailand 200,000 Minor International PCL(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Tunisia Government International International Bond Tunisia Government International Bond	USD USD USD	2.700%	23/05/2024 Perp.	1,295,311	0.99
Thailand 200,000 Minor International PCL ^(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond 140,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 930,000 Mersin Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond United Arab Emirates	USD USD USD	2.700%	23/05/2024 Perp.	1,295,311	0.99
Thailand 200,000 Minor International PCL ^(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond	USD USD -	2.700%	Perp.		
200,000 Minor International PCL ^(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond United Arab Emirates	USD .			2,395,501	1.84
200,000 Minor International PCL ^(c) 260,000 PTT Treasury Center Co. Ltd. Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond Ukraine Government International Bond Ukraine Government International Bond Ukraine Government International Bond	USD .				
Tunisia 200,000 Tunisia Government Bond 140,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond Ultraine Government International Bond	USD .			179,767	0.14
200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond			16/07/2070	173,130	0.13
200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond				352,897	0.27
200,000 Tunisia Government Bond 140,000 Tunisia Government Bond Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond				332,037	0.21
Turkey 1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	ELID	5.750%	30/01/2025	124,011	0.10
1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	EUR	6.375%	15/07/2026	80,674	0.06
1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond	-			204,685	0.16
1,220,000 Anadolu Efes Biracilik ve Malt Sanayii AS 990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond				204,000	
990,000 Coca-Cola Icecek AS 930,000 Coca-Cola Icecek AS 319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	USD	3.375%	29/06/2028	947,852	0.73
319,727 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond Ukraine Government International Bond	USD	4.215%	19/09/2024	952,340	0.73
1,000,000 Mersin Uluslararasi Liman Isletmeciligi AS 400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond Ukraine Government International Bond	USD	4.500%	20/01/2029	814,059	0.63
400,000 Yapi ve Kredi Bankasi AS ^(c) Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	USD	9.500%	10/07/2036	265,739	0.20
Ukraine 450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	USD	5.375%	15/11/2024	951,330	0.73
450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	USD .	13.875%	Perp.	400,090	0.31
450,000 Ukraine Government International Bond 150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates				4,331,410	3.33
150,000 Ukraine Government International Bond 320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond Ukraine Government International Bond					
320,000 Ukraine Government International Bond 470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	EUR	6.750%	20/06/2026	84,905	0.06
470,000 Ukraine Government International Bond 410,000 Ukraine Government International Bond United Arab Emirates	USD USD	7.750% 6.876%	01/09/2028 21/05/2031	29,313 59,259	0.02 0.05
410,000 Ukraine Government International Bond United Arab Emirates	USD	7.375%	25/09/2034	87,831	0.03
	USD	7.253%	15/03/2035	77,510	0.06
				338,818	0.26
400,000 Emirate of Dubai Government International Bonds	USD	3.900%	09/09/2050	282,673	0.22
410,000 Finance Department Government of Sharjah	USD	3.625%	10/03/2033	333,702	0.25
820,000 Finance Department Government of Sharjah	USD	4.000%	28/07/2050	506,258	0.39
660,000 First Abu Dhabi Bank PJSC	USD	4.375%	24/04/2028	649,408	0.50
1,190,000 National Central Cooling Co. PJSC	USD USD	2.500% 4.500%	21/10/2027	1,075,430	0.82 1.00
1,410,000 NBK Tier 1 Financing 2 Ltd. ^(c)		4.500%	Perp.	1,299,054	
				4,146,525	3.18
United Kingdom 200,000 Prudential Funding Asia PLC ^(c)	USD	2.950%	03/11/2033	171,103	0.13
United States					
710,000 Kosmos Energy Ltd.	USD	7.125%	04/04/2026	622,888	0.48
420,000 Kosmos Energy Ltd.	USD	7.750%	01/05/2027	359,482	0.28
200,000 Resorts World Las Vegas LLC / RWLV Capital, Inc.	USD	4.625%	06/04/2031	153,000	0.12
310,000 Sasol Financing USA LLC	USD	5.875%	27/03/2024	305,868	0.23
390,000 Sasol Financing USA LLC	USD	8.750%	03/05/2029	374,849	0.29
100,000 Virtusa Corp.	USD .	7.125%	15/12/2028	80,107	0.06
				1,896,194	1.46
Uzbekistan	HCD	4.05001	24/40/2025	050.000	0.10
270,000 National Bank of Uzbekistan 690,000 Uzbekistan International Bond	USD USD	4.850% 5.375%	21/10/2025 20/02/2029	250,238 630,439	0.19 0.49
090,000 UZDENISTALI IIITETTIALIOTIAI DUTIU	USD .	5.375%	20/02/2029		
				880,677	0.68
Venezuela 1,620,000 Venezuela Government International Bond					
TOTAL BONDS	LISD	7 650%	21/04/2025	143 370	0.11
(cost USD 125,466,557)	USD	7.650%	21/04/2025	143,370	0.11

								% of
Holdings	Security Description						Market Value USD	% or Shareholders' Equity
Mutual Fund	s – 9.54%							
12,419,3 TOTAL MUTU	318 Goldman Sachs US\$ Tr	easury Liquid Reserves F	Fund (X Distribution Class) ^(g)	(h)			12,419,318	9.54
(cost USD 12,							12,419,318	9.54
TOTAL TRAN (cost USD 137	SFERABLE SECURITIES A 7,885,875)	DMITTED TO AN OFFIC	IAL EXCHANGE LISTING				120,082,411	92.23
				•	(2)	(b)	Market Value	% of Shareholders'
Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	USD	Equity
Bonds - 0.69		ner regulated market						
Supranational 1,040,0		C / Andean Tower Partner	rs Colombia SAS / Andean	USD	4.050%	27/04/2026	897,655	0.69
TOTAL BOND	s			03D	4.030%	27/04/2020	<u> </u>	
(cost USD 961	1,946) SFERABLE SECURITIES D	SEALT IN ANOTHER REC	CIII ATED MADVET				897,655	0.69
(cost USD 961		EALT IN ANOTHER REC	JULATED MARKET				897,655	0.69
(cost USD 138	UE OF INVESTMENTS EXC 3,847,821)	CLUDING DERIVATIVES					120,980,066	92.92
Futures Con	tracts – 0.11%					Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Gain USD	Shareholders'
17	USD US Treasury Long Bond Futur	res 20/09/2023			Long	2,176,000	33,563	0.03
18	US Treasury Notes 10YR Futu	ires 20/09/2023			Long	2,059,593	16,031	0.01
76 29	US Treasury Notes 5YR Futur US Treasury Ultra Long Bond				Long Long	8,289,344 3,951,250	43,438 59,812	0.03 0.05
						16,476,187	152,844	0.12
UNREALISED	GAIN ON FUTURES CONT	TRACTS					152,844	0.12
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(14)	USD US Treasury Notes 2YR Futur	res 29/09/2023			Short	(2,882,906)	(3,422)	(0.00)
(8)	US Treasury Ultra Long Notes	10YR Futures 20/09/2023			Short	(962,375)	(6,875)	(0.01)
UNDEALISED	LOSS ON FUTURES CON	TDACTS				(3,845,281)	(10,297)	(0.01)
	LOSS ON FUTURES CONT rency Contracts – (0.08%						(10,297)	(0.01)
Torward our	,	•,					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		Shareholders' Equity
GBP	235,222	USD	290,487			01/06/2023		0.00
EUR EUR	133,726 3,552,743	SEK NOK	1,519,754 41,687,955			02/06/2023 05/06/2023		0.00 0.04
USD	4,399,015	EUR	4,059,457			05/06/2023		0.04
USD	106,932	AUD	163,642			06/06/2023		0.00
USD	2,296,065	NZD	3,727,199 2,358,405			07/06/2023		0.04 0.02
USD USD	2,541,579 582,950	EUR NOK	2,358,405 6,400,497			09/06/2023 09/06/2023		0.02
USD	981,896	TWD	29,633,081			12/06/2023		0.01
USD	1,234,170	ZAR	23,891,865			12/06/2023		0.02
USD	393,069	KRW	502,633,053			15/06/2023		0.01
USD USD	977,121 2,011,684	NOK NZD	10,729,040 3,274,435			15/06/2023 15/06/2023		0.01 0.04
USD	2,436,231	ZAR	47,562,321			15/06/2023		0.01
USD	882,141	AUD	1,336,205			16/06/2023		0.01
GBP	911,426	USD	1,125,977			20/06/2023	3 2,717	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	2,031,007	JPY	271,284,086	20/06/2023	90,200	0.07
USD	3,468,022	NOK	36,730,076	20/06/2023	173,004	0.13
AUD	580,537	JPY	50,976,387	21/06/2023	11,649	0.01
AUD	3,482,454	NZD	3,743,934	21/06/2023	12,874	0.00
CHF	3,672,300	EUR	3,724,151	21/06/2023	51,705	0.03
EUR	296,764	AUD	473,990	21/06/2023	9,904	0.01
EUR	586,802	CNH	4,378,969	21/06/2023	12,002	0.02
EUR	590,850	JPY	84,730,399	21/06/2023	25,313	0.02
EUR	597,397	NOK	6,927,178	21/06/2023	17,120	0.01
EUR	2,519,558	SEK	28,305,792	21/06/2023	86,435	0.07
GBP	272,693	EUR	314,640	21/06/2023	1,376	0.00
HUF	120,658,271	EUR	308,345	21/06/2023	15,703	0.01
HUF	52,394,025	USD	146,721	21/06/2023	3,222	0.00
MXN	24,222,905	USD	1,325,937	21/06/2023	39,065	0.03
NZD	3,403,008	AUD	3,140,735	21/06/2023	4,248	0.00
PLN	6,582,967	USD	1,537,105	21/06/2023	10,788	0.02
USD	2,852,833	AUD	4,269,519	21/06/2023	84,630	0.08
USD	4,163,808	CAD	5,639,602	21/06/2023	21,214	0.02
USD	2,417,319	CHF	2,197,573	21/06/2023	4,141	0.01
USD	3,863,256	CNH	26,552,018	21/06/2023	132,654	0.11
USD	21,515,288	EUR	19,648,478	21/06/2023	512,267	0.42
USD	4,822,544	ILS	17,462,266	21/06/2023	127,456	0.09
USD	1,951,166	JPY	259,213,042	21/06/2023	96,426	0.08
USD	467,009	NOK	4,935,926	21/06/2023	24,189	0.02
USD	4,782,091	NZD	7,794,274	21/06/2023	108,309	0.10
USD	2,359,530	SEK	24,607,606	21/06/2023	93,295	0.07
USD	1,730,487	SGD	2,302,861	21/06/2023	28,533	0.02
USD	970,462	TRY	20,671,824	21/06/2023	41,234	0.03
USD	7,284,035	ZAR	136,697,215	21/06/2023	351,885	0.27
USD	392,281	KRW	509,448,377	22/06/2023	7,378	0.01
USD	466,030	NOK	4,846,022	23/06/2023	31,234	0.02
AUD	2,575,526	NZD	2,772,538	26/06/2023	7,697	0.00
EUR	480,431	CHF	465,468	26/06/2023	2,267	0.00
EUR	2,266,355	SEK	25,978,479	26/06/2023	30,168	0.02
USD	652,949	CHF	589,838	26/06/2023	4,857	0.02
USD	917,730	EUR	846,585	26/06/2023	12,510	0.00
USD	241,771	NZD	398,455	26/06/2023	2,844	0.00
USD	139,504	SEK	1,489,305	26/06/2023	2,308	0.00
USD	1,149,538	SGD	1,548,235	26/06/2023	5,090	0.00
USD	1,294,681	CLP		29/06/2023		0.00
USD	138,903	SEK	1,038,365,883 1,493,041	30/06/2023	17,933 1,333	0.00
USD	1,322,925	BRL	6,669,790	05/07/2023	15,684	0.00
COP	725,833,416	USD		14/07/2023	4,037	
USD	139,048	ZAR	159,392 2,692,103	14/07/2023	4,037 3,295	0.00
USD	252,252	SEK JPY	2,702,707	17/08/2023	2,604	0.00
USD	899,342	JPY	120,871,575	22/11/2023	13,423	0.01
UNREALISED GAIL	JNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 2,730,636					2.10

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	1,143,460	GBP	924,927	01/06/2023	(1,506)	(0.00)
BRL	6,633,145	USD	1,322,925	02/06/2023	(15,940)	(0.01)
SEK	1,519,754	EUR	135,793	02/06/2023	(5,176)	(0.00)
USD	1,298,167	BRL	6,603,838	02/06/2023	(3,044)	(0.00)
EUR	2,922,886	USD	3,170,932	05/06/2023	(49,497)	(0.04)
NOK	19,234,794	EUR	1,621,863	05/06/2023	(7,783)	(0.00)
NZD	1,833,514	USD	1,129,162	07/06/2023	(29,647)	(0.02)
EUR	2,795,780	USD	3,025,486	09/06/2023	(39,120)	(0.03)
NOK	3,422,321	USD	316,176	09/06/2023	(9,331)	(0.01)
USD	2,140,648	PEN	8,129,326	09/06/2023	(69,369)	(0.06)
TWD	29,641,521	USD	979,885	12/06/2023	(15,529)	(0.01)
ZAR	108,160,251	USD	5,805,930	12/06/2023	(316,056)	(0.24)
NOK	4,782,191	USD	436,491	15/06/2023	(7,591)	(0.01)
NZD	647,437	AUD	611,052	15/06/2023	(7,854)	(0.01)
NZD	2,782,337	USD	1,744,446	15/06/2023	(76,002)	(0.06)
ZAR	38,846,704	USD	2,011,235	15/06/2023	(40,084)	(0.02)
AUD	2,416,394	USD	1,599,349	16/06/2023	(32,949)	(0.03)
JPY	330,953,214	USD	2,503,207	20/06/2023	(135,519)	(0.11)
NOK	62,820,156	USD	5,927,349	20/06/2023	(291,813)	(0.23)

Forward Current	cy Contracts – (Conti	nued)				
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	1,390,111	GBP	1,122,544	20/06/2023	(27)	(0.00)
AUD	4,065,866	USD	2,733,785	21/06/2023	(97,623)	(0.08)
CAD	6,523,463	USD	4,798,796	21/06/2023	(6,957)	(0.01)
CHF	2,314,900	USD	2,598,570	21/06/2023	(56,552)	(0.06)
CNH	19,941,228	USD	2,907,114	21/06/2023	(105,339)	(0.08)
CZK	20,554,634	EUR	870,345	21/06/2023	(7,448)	(0.00)
CZK	6,730,817	USD	312,901	21/06/2023	(10,689)	(0.01)
EUR	601,000	CAD	877,060	21/06/2023	(1,816)	(0.00)
EUR	1,914,019	CHF	1,881,935	21/06/2023	(20,604)	(0.01)
EUR EUR	683,760 894,069	CZK GBP	16,333,377 788,395	21/06/2023 21/06/2023	(2,467) (20,650)	(0.00) (0.01)
EUR	593,252	PLN	2,746,853	21/06/2023	(11,734)	(0.01)
EUR	13,652,792	USD	14,741,494	21/06/2023	(147,495)	(0.10)
GBP	525,470	CAD	892,064	21/06/2023	(4,522)	(0.00)
GBP	1,124,917	USD	1,397,405	21/06/2023	(4,296)	(0.00)
ILS	16,902,785	USD	4,717,756	21/06/2023	(173,094)	(0.12)
JPY	127,683,167	EUR	888,030	21/06/2023	(35,642)	(0.03)
JPY	262,856,442	USD	1,972,048	21/06/2023	(91,238)	(0.07)
KRW	661,314,658	USD	510,077	21/06/2023	(10,456)	(0.01)
NOK	13,202,790	USD	1,267,947	21/06/2023	(83,479)	(0.08)
NZD	1,026,595	EUR	583,531	21/06/2023	(8,168)	(0.01)
NZD	4,110,777 30,642,527	USD EUR	2,579,295	21/06/2023	(114,296)	(0.09)
SEK SEK	12,780,585	USD	2,715,184 1,235,006	21/06/2023 21/06/2023	(80,346) (57,980)	(0.07) (0.04)
SGD	4,082,518	USD	3,043,151	21/06/2023	(25,921)	(0.04)
TRY	19,807,431	USD	954,071	21/06/2023	(63,700)	(0.02)
USD	1,434,198	CZK	32,255,468	21/06/2023	(14,065)	(0.01)
USD	1,360,849	GBP	1,103,341	21/06/2023	(5,539)	(0.01)
USD	481,658	HUF	179,232,578	21/06/2023	(31,277)	(0.02)
USD	2,339,886	MXN	43,264,972	21/06/2023	(98,166)	(0.08)
USD	146,950	PLN	634,952	21/06/2023	(2,350)	(0.00)
ZAR	44,084,833	USD	2,358,693	21/06/2023	(123,075)	(0.10)
NZD	418,424	AUD	395,000	22/06/2023	(5,210)	(0.00)
CHF	1,534,418	EUR	1,582,747	26/06/2023	(6,408)	(0.00)
CZK	26,483,880	EUR	1,114,470	26/06/2023	(2,781)	(0.00)
EUR	1,381,302	CZK	32,947,163	26/06/2023	(2,050)	(0.00)
EUR NZD	825,335 543,882	USD AUD	888,335 512,458	26/06/2023 26/06/2023	(5,838) (6,194)	(0.00) (0.01)
NZD	6,284,415	USD	3,834,575	26/06/2023	(66,232)	(0.01)
SEK	5,368,050	EUR	470,422	26/06/2023	(8,495)	(0.01)
SEK	5,211,138	USD	488,265	26/06/2023	(8,211)	(0.00)
SGD	696,087	USD	515,531	26/06/2023	(987)	(0.00)
CLP	254,191,445	USD	320,384	29/06/2023	(7,837)	(0.01)
NOK	6,748,660	USD	614,555	30/06/2023	(8,839)	(0.00)
SEK	5,138,794	USD	477,804	30/06/2023	(4,310)	(0.00)
USD	742,381	PLN	3,211,953	30/06/2023	(12,481)	(0.01)
ZAR	5,839,597	USD	297,544	30/06/2023	(1,671)	(0.00)
NOK	6,492,416	USD	583,234	03/07/2023	(432)	(0.00)
MXN	24,056,465	USD	1,342,189	14/08/2023	(864)	(0.00)
USD	280,553	MXN	5,068,677	14/08/2023	(2,062)	(0.00)
ZAR CZK	9,164,401 20,616,295	USD	471,190 931,449	16/08/2023 24/08/2023	(9,064) (8,129)	(0.01)
	SS ON FORWARD CUR				(2,838,916)	(2.18)
Snare Class Spe	ecific Forward Curren	cy contracts –	(U.3270)		Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Gain USD	Shareholders' Equity
USD	8,573	EUR	7,779	26/06/2023	256	0.00
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRA	ACTS HELD FOR HEDGING PURPO	DSES	256	0.00
	_				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Loss USD	Shareholders' Equity
AUD	141,462	USD	93,489	06/06/2023	(1,823)	(0.00)
EUR	195,196	USD	213,778	26/06/2023	(5,064)	(0.00)

Currency	Amount Bought	Currency	Amount Sold		Maturit Dat		% of Shareholders Equity
GBP USD	90,282,195 1,267,506	USD GBP	113,101,426 1,023,388		08/08/202 08/08/202		(0.92)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		(1,202,696)	(0.92)
Options – 0.13%							
Holdings	Security Description		Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Option	s					
3,926,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	8,210	18,879	0.01
3,942,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	32,385	48,501	0.04
	EUR				40,595	67,380	0.05
1,185,000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.03	(6,808)	443	0.00
2,390,000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.07	(16,062)	421	0.00
3,628,000 4,851,000	Put EUR / Call USD Put EUR / Call USD		Expires 01/06/2023 Expires 07/06/2023	Strike 1.09 Strike 1.07	46,172 14,383	58,366 28,302	0.05 0.02
4,651,000	Fut EUR / Call USD		Expires 07/06/2023	Strike 1.07	37,685	87,532	0.02
	GBP				07,000	01,002	0.01
2,094,000	Put GBP / Call USD		Expires 15/06/2023	Strike 1.23	(4,682)	7,250	0.00
4,176,000	NZD Put NZD / Call USD		Expires 13/06/2023	Strike 0.62	68,604	84,685	0.07
4,153,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.60	16,128	29,438	0.07
4,153,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.61	20,384	37,777	0.03
					105,116	151,900	0.12
2,600,000	USD Call 12 month SOFR	Swantion	Expires 28/07/2023	Strike 2.40	(84,488)	2,612	0.00
740,000	Call USD / Put JPY	Swaption	Expires 16/06/2023	Strike 136.70	12,101	16,495	0.00
1,324,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.17	(2,900)	19,640	0.02
2,647,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.18	(6,096)	38,771	0.03
1,318,000	Call USD / Put NOK		Expires 07/06/2023	Strike 11.00	13,228	19,923	0.02
1,301,000 801,000	Call USD / Put NOK Call USD / Put NOK		Expires 13/06/2023 Expires 16/06/2023	Strike 11.08 Strike 11.00	6,596 7,167	16,119 14,560	0.01 0.01
1,295,000	Call USD / Put NOK		Expires 28/06/2023	Strike 11.20	5,073	14,934	0.01
1,291,000	Call USD / Put NOK		Expires 29/06/2023	Strike 11.37	1,225	9,082	0.01
1,300,000	Call USD / Put SEK		Expires 21/06/2023	Strike 10.83	6,426	13,973	0.01
1,295,000	Call USD / Put SEK		Expires 28/06/2023	Strike 10.94	2,130	10,664	0.01
2,647,000	Call USD / Put ZAR		Expires 08/06/2023	Strike 19.35	33,426	54,737	0.04
2,654,000 1,942,000	Call USD / Put ZAR Call USD / Put ZAR		Expires 13/06/2023 Expires 13/06/2023	Strike 19.35 Strike 20.10	30,157	60,519 12,040	0.05 0.01
1,289,000	Call USD / Put ZAR		Expires 28/06/2023	Strike 20.10	(2,969) (1,399)	12,040	0.01
2,680,000	Put 12 month SOFR	Swaption	Expires 23/08/2023	Strike 2.80	37,604	134,364	0.10
2,680,000	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 2.96	2,446	106,779	0.08
2,621,000	Put USD / Call JPY		Expires 20/11/2023	Strike 132.00	(8,935)	45,519	0.03
					50,792	603,473	0.46
TOTAL PURCHASE (cost USD 688,029)						917,535	0.70
	Written Options						
(791,000)	AUD Call AUD / Put NZD		Expires 06/06/2023	Strike 1.07	(1,282)	(5,195)	(0.00)
(780,000)	Call AUD / Put NZD		Expires 08/06/2023	Strike 1.07	(2,088)	(5,771)	(0.00)
(790,000)	Call AUD / Put NZD		Expires 20/06/2023	Strike 1.06	(4,683)	(8,492)	(0.01)
(772,084)	Call AUD / Put NZD		Expires 28/06/2023	Strike 1.08	(873)	(4,419)	(0.00)
(791,000)	Put AUD / Call NZD		Expires 06/06/2023	Strike 1.07	3,536	(377)	(0.00)
(780,000) (790,000)	Put AUD / Call NZD Put AUD / Call NZD		Expires 08/06/2023 Expires 20/06/2023	Strike 1.07 Strike 1.06	3,230 3,246	(452) (563)	(0.00) (0.00)
(790,000)	Put AUD / Call NZD		Expires 28/06/2023	Strike 1.08	3,246 1,383	(2,501)	(0.00)
(3,942,000)	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	(20,170)	(48,501)	(0.00)
					(17,701)	(76,271)	(0.06)
	EUR						
(461,286)	Call EUR / Put CHF		Expires 08/06/2023	Strike 0.98	2,423	(565)	(0.00)

loldings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% 6 Shareholder Equit
	Written Options – (Continued) EUR – (Continued)						·
(484,000)	Call EUR / Put CHF	Expires 16/06/2023	Strike 0.97		1,286	(1,974)	(0.0)
(483,000)	Call EUR / Put CHF	Expires 22/06/2023	Strike 0.97		(600)	(3,769)	(0.0)
(481,000)	Call EUR / Put CHF	Expires 28/06/2023	Strike 0.97		(785)	(3,998)	(0.0)
(484,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 23.61		(1,501)	(4,377)	(0.0)
(485,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73		(176)	(3,049)	(0.0)
(481,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66		(1,946)	(4,650)	(0.0)
(1,185,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03		625	(443)	(0.0)
(2,390,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07		2,207	(421)	(0.0
(474,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39		(5,287)	(9,423)	(0.0
(481,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16		(15,919)	(19,744)	(0.0
(484,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30		(9,482)	(13,983)	(0.0
(483,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36		(7,599)	(11,342)	(0.0
(481,000)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55		(1,026)	(5,383)	(0.0
(461,285)	Put EUR / Call CHF	Expires 08/06/2023	Strike 0.98		103	(2,885)	(0.0
(484,000)	Put EUR / Call CHF	Expires 16/06/2023	Strike 0.97		748	(2,512)	(0.0
(483,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97		1,338	(1,831)	(0.0
(481,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97		1,032	(2,181)	(0.0
(484,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.61		2,536	(339)	(0.0
(485,000)	Put EUR / Call CZK	Expires 29/06/2023	Strike 23.73 Strike 23.66		1,575 1,679	(1,297) (1,024)	(0.0
(481,000) (474,000)	Put EUR / Call CZK	Expires 28/06/2023					(0.0
(474,000)	Put EUR / Call SEK Put EUR / Call SEK	Expires 31/05/2023 Expires 08/06/2023	Strike 11.39 Strike 11.16		4,136 3,825	0 (0)	(0.0) (0.0)
(484,000)	Put EUR / Call SEK	Expires 06/06/2023 Expires 16/06/2023	Strike 11.16 Strike 11.30		3,594	(111)	(0.0
(483,000)	Put EUR / Call SEK	Expires 16/06/2023 Expires 21/06/2023	Strike 11.36		3,358	(385)	(0.0
(481,000)	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55		1,494	. ,	(0.0)
(3,628,000)	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09		(33,426)	(2,863) (58,366)	(0.0
(2,425,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07		(5,102)	(14,151)	(0.0
(2,425,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07		(6,500)	(14,151)	(0.0)
(2,120,000)	Tut Lott / Gail Gob	Expires 07/00/2020	Ourke 1.07		(57,390)	(185,217)	(0.0
	NZD				(37,330)	(103,217)	(0.1
(4,176,000)	Put NZD / Call USD	Expires 13/06/2023	Strike 0.62		(41,774)	(84,685)	(0.0)
	USD						
(2,600,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75		32,165	(335)	(0.0)
(2,600,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08		53,665	(935)	(0.0)
(740,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70		(9,174)	(16,495)	(0.0
(1,318,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00		(8,715)	(19,923)	(0.0)
(1,301,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08		(2,754)	(16,119)	(0.0
(801,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00		855	(14,560)	(0.0
(531,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33		(7,717)	(10,348)	(0.0
(524,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34		(2,094)	(4,916)	(0.0
(515,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35		(500)	(3,460)	(0.0
(2,647,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35		(18,514)	(54,737)	(0.0
(1,327,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		1,119	(30,260)	(0.0
(1,327,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		(1,457)	(30,260)	(0.0
(660,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38		(4,071)	(26,385)	(0.0
(2,680,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23		(5,028)	(64,767)	(0.0)
(2,680,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		13,579	(23,442)	(0.0
(2,680,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		17,489	(46,457)	(0.0
(2,680,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		24,708	(15,678)	(0.0
(531,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		2,607	(24)	(0.0
(524,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		1,975	(846)	(0.0
(515,000) (660,000)	Put USD / Call SGD Put USD / Call ZAR	Expires 27/06/2023 Expires 14/08/2023	Strike 1.35 Strike 19.38		576 8,203	(1,895) (11,908)	(0.0) (0.0)
(000,000)	r at GOD / Gail 27 tit	EXPIRES 14/00/2020	Ounc 10.00				
OTAL WRITTEN O	PTIONS				96,917	(393,750)	(0.3
cost USD (719,975)						(739,923)	(0.5
OTAL OPTIONS cost USD (31,946))						177,612	0.
Swap Contracts –	0.11%						
let Local lotional						Unrealised Gain	% Shareholder
mount	Pay	Receive		Currency	Maturity Date	USD	Equit

Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equit
	Interest Rate Swaps – (Continued)					
8,680,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%	BRL	02/01/2024	8,496	0.0
19,260,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%	BRL	02/01/2025	17,815	0.0
33,850,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%	BRL	02/01/2025	37,787	0.0
5,010,000 5,530,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 10.850% Fixed 12.915%	BRL BRL	02/01/2026 02/01/2026	1,385 7,172	0.0
4,450,000	Floating (BRL 1 month BRCDI)	Fixed 12.500%	BRL	04/01/2027	33,817	0.0
5,080,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%	BRL	04/01/2027	49,929	0.0
9,930,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	75,203	0.0
5,510,700,000	Fixed 7.000%	Floating (CLP 6 month CLICP)	CLP	22/06/2025	25,088	0.0
1,256,950,000	Fixed 5.348%	Floating (CLP 6 month CLICP)	CLP	22/06/2028	11,503	0.0
54,340,000	Floating (CNY 3 month CNRR)	Fixed 2.500%	CNY	20/09/2025	6,174	0.0
201,140,000	Floating (CZK 6 month PRIBOR)	Fixed 4.500%	CZK	21/06/2028	30,034	0.0
25,390,000	Floating (CZK 6 month PRIBOR)	Fixed 4.750%	CZK	21/06/2033	38,545	0.0
14,034,230,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	48,291	0.0
3,796,000,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	47,371	0.0
224,005,000	Floating (MXN 1 month TIIE)	Fixed 6.000%	MXN PLN	18/06/2025	30,932	0.0
14,300,000 8,300,000	Floating (PLN 6 month WIBOR) Fixed 3.000%	Fixed 6.000% Floating (SGD 6 month IBOR)	SGD	21/06/2033 21/06/2028	130,243 65,394	0.1 0.0
70,740,000	Floating (THB 1 month THOR)	Fixed 2.250%	THB	20/09/2025	2,607	0.0
51,760,000	Floating (THB 1 month THOR)	Fixed 2.500%	THB	20/09/2028	10,958	0.0
120,000,000	Fixed 1.250%	Floating (TWD 3 month TAIBOR)	TWD	20/09/2028	24,822	0.0
45,920,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	90,766	0.0
730,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	13,352	0.0
112,460,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	67,744	0.0
UNREALISED GAIN	ON INTEREST RATE SWAPS				876,860	0.6
	Credit Default Swaps					
1,580,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2028	14,136	0.0
1,120,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2028	6,260	0.0
2,440,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	4,981	0.0
420,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/06/2028	5,856	0.0
1,960,000	Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/06/2028	19,436	0.02
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				50,669	0.0
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				927,529	0.7
Net Local					Unrealised	% 0
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
	Interest Rate Swaps					
1,930,000	Floating (BRL 1 month BRCDI)	Fixed 12.300%	BRL	02/01/2024	(1,265)	(0.00
12,500,000	Fixed 12.713%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(31,295)	(0.02
17,190,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(72,827)	(0.06
1,590,350,000	Fixed 5.500%	Floating (CLP 6 month CLICP)	CLP	22/06/2033	(44,271)	(0.03
28,960,000	Fixed 3.000%	Floating (CNY 3 month CNRR)	CNY	21/06/2028	(99,828)	(0.08
5,390,625,000	Fixed 9.500%	Floating (COP 1 month CPIBR)	COP	21/06/2033	(78,253)	(0.06
900,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2025	(3,629)	(0.00
1,070,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2026	(5,637)	(0.00
740,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2028	(5,987)	(0.01
1,260,000 1,090,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	EUR EUR	21/06/2030	(12,035)	(0.01
610,000	Fixed 2.500% Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033 21/06/2038	(12,623) (5,516)	(0.01 (0.00
16,730,000	Fixed 2.500% Fixed 4.500%	Floating (EUR 6 Month EURIBUR)	ILS	21/06/2025	(18,861)	(0.02
10,730,000	Fixed 4.000%	Floating (ILS 3 month TELBOR)	ILS	21/06/2033	(70,780)	(0.02
393,760,000	Fixed 4.000 %	Floating (INR 1 month MIBOR)	INR	20/09/2028	(7,564)	(0.01
46,050,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(9,065)	(0.01
39,150,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	08/06/2033	(23,580)	(0.02
6,340,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(93,702)	(0.07
10,580,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	06/10/2035	(35,237)	(0.03
54,475,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(149,053)	(0.11

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Credit Default Swaps					
440,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2028	(2,965)	(0.00)
1,080,000	Fixed 1.000%	Floating (Colombia Government International Bond)	USD	20/06/2028	(1,854)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAF	PS			(4,819)	(0.00)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRAC	ets .			(785,827)	(0.60)
MARKET VALUE C (cost USD 138,815,					120,131,207	92.27
OTHER ASSETS AND LIABILITIES 10,068,002					7.73	
SHAREHOLDERS'	EQUITY			130,199,209	100.00	
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders Equity
Total Investments exclu	uding derivatives (cost USD 138,847,8	21)			120,980,066	92.92
Unrealised gain on futu	ires contracts				152,844	0.12
Unrealised loss on futu	ires contracts				(10,297)	(0.01)
Unrealised gain on forv					2,730,636	2.10
Unrealised loss on forw	vard currency contracts				(2,838,916)	(2.18)
Unrealised gain on forv	vard currency contracts held for hedgin	ng purposes			256	0.00
Unrealised loss on forw	vard currency contracts held for hedgir	ng purposes			(1,202,696)	(0.92)
Market value of purcha	ased options (cost USD 688,029)				917,535	0.70
Market value of written	options (cost USD (719,975))				(739,923)	(0.57)
Unrealised gain on swa	ap contracts				927,529	0.71
Unrealised loss on swa	ap contracts				(785,827)	(0.60)
Other Assets and Liabi	lities				10,068,002	7.73
Shareholders' Equ	iitv				130.199.209	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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG

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

The counterparties for swap contracts were Morgan Stanley and Morgan Stanley & Co. LLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.71% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) Valuation of this security is determined by the Valuer. See Note 4.
- (g) A related party to Goldman Sachs Funds.
- $^{(h)}$ The yield for this fund as at 31 May 2023 was 5.133%.

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Trancto	rahla sa	curities admitted to an official exchange listing					
	- 50.71%						
		Arch Capital Group Ltd.	USD	7.350%	01/05/2034	172,588	0.06
Canada							
	73,000	Enbridge, Inc.	USD	5.700%	08/03/2033	74,158	0.02
		Enbridge, Inc.	USD	2.500%	01/08/2033	136,685	0.05
		Teck Resources Ltd.	USD	3.900%	15/07/2030	67,088	0.02
	.,	Toronto-Dominion Bank	USD	4.456%	08/06/2032	23,676	0.01
		Waste Connections, Inc. Waste Connections, Inc.	USD USD	3.200% 4.200%	01/06/2032 15/01/2033	65,441 48,046	0.02 0.02
	31,000	waste connections, inc.		4.20070	13/01/2033		
						415,094	0.14
Cayman		Gaci First Investment Co.	USD	4.750%	14/02/2030	199,023	0.07
Colombia							
	50,000	Ecopetrol SA	USD	8.875%	13/01/2033	48,714	0.02
France	400 000	Credit Agricole SA	USD	4.375%	17/03/2025	388,340	0.13
		Credit Agricole SA ^{(c)(d)}	USD	6.875%	Perp.	191,762	0.13
					·	580,102	0.20
Germany	,					000,102	
		Deutsche Bank AG ^(d)	USD	2.129%	24/11/2026	642,749	0.22
Indonesi	a						
	230,000	Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	01/03/2028	228,360	0.08
Ireland	150,000	AssCan Incland Capital DAC / AssCan Clabal Assistian Trust	Heb	4.0750/	46/04/2024	140.057	0.05
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD USD	4.875% 3.300%	16/01/2024 30/01/2032	148,857 121,837	0.05 0.04
		AerCap Ireland Capital DAC / AerCap Global Aviation Trust AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.400%	29/10/2033	119,277	0.04
		GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	379,296	0.13
		Johnson Controls International PLC / Tyco Fire & Security Finance SCA	USD	4.900%	01/12/2032	25,019	0.01
		STERIS Irish FinCo Unlimited Co.	USD	2.700%	15/03/2031	20,877	0.01
			•			815,163	0.28
Japan							
		Nomura Holdings, Inc.	USD	1.653%	14/07/2026	352,768	0.12
	200,000	Takeda Pharmaceutical Co. Ltd.	USD	2.050%	31/03/2030	167,118	0.06
						519,886	0.18
Luxembo	-	DH Europe Finance II SARL	USD	2.600%	15/11/2029	133,510	0.05
Mexico	,	2.1.24.000 1.114.100 1.07.112		2.00070	10,11,2020	100,010	
	260,000	Mexico Government International Bond	USD	3.250%	16/04/2030	232,097	0.08
	200,000	Mexico Government International Bond	USD	2.659%	24/05/2031	166,486	0.06
	-	Mexico Government International Bond	USD	3.500%	12/02/2034	211,259	0.07
	200,000	Mexico Government International Bond	USD	6.350%	09/02/2035	210,985	0.07
						820,827	0.28
Netherla		LYB International Finance BV	USD	4.875%	15/03/2044	43,011	0.01
D	30,000	LIB III. emational i mance by	035	4.07576	13/03/2044	43,011	0.01
Peru	10.000	Peruvian Government International Bond	USD	2.780%	01/12/2060	5,795	0.00
		Peruvian Government International Bond	USD	3.230%	28/07/2121	17,265	0.01
			•			23,060	0.01
Poland							
	190,000	Poland Government International Bond	USD	4.875%	04/10/2033	189,703	0.06
Romania							
		Romanian Government International Bond	USD	3.000%	27/02/2027	18,265	0.01
		Romanian Government International Bond Romanian Government International Bond	USD USD	5.125% 4.000%	15/06/2048 14/02/2051	16,407 13,659	0.01 0.00
	20,000	Romanian Sovernment International Build		4.000 /6	17/02/2001		
						48,331	0.02
Saudi Ar							

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – (Co	ontin	ued)					
Singapore							
		Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	125,145	0.04
125,	5,000	Pfizer Investment Enterprises Pte Ltd.	USD	5.300%	19/05/2053	127,725	0.05
Courth Africa						252,870	0.09
South Africa 200,		South Africa Government International Bond	USD	5.875%	20/04/2032	172,680	0.06
Spain							
		Banco Santander SA	USD	2.746%	28/05/2025	187,844	0.07
		Banco Santander SA Telefonica Emisiones SA	USD USD	2.749% 4.103%	03/12/2030 08/03/2027	156,508 387,216	0.05 0.13
400,	,,000	Telefolitica Efficiences GA	000	4.10070	00/03/2021	731,568	0.25
Cunronation	nala.					731,300	0.25
Supranationa 50		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	4.400%	01/06/2027	48,794	0.01
		NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	3.400%	01/05/2030	88,811	0.03
		NXP BV / NXP Funding LLC / NXP USA, Inc.—Series WI	USD	2.500%	11/05/2031	20,351	0.01
						157,956	0.05
Switzerland		One did Online AO	1100	4.0500/	07/00/0000	044.007	0.03
		Credit Suisse AG	USD	1.250%	07/08/2026	214,697	0.07
United Kingd 200		Barclays PLC	USD	3.650%	16/03/2025	192,262	0.07
		Barclays PLC	USD	4.836%	09/05/2028	231,933	0.08
350,	0,000	HSBC Holdings PLC ^(d)	USD	3.803%	11/03/2025	343,647	0.12
		HSBC Holdings PLC ^(d)	USD	6.332%	09/03/2044	207,310	0.07
		Nationwide Building Society ^{(c)(d)}	USD	3.960%	18/07/2030	293,264	0.10
200,	0,000	NatWest Group PLC ^(d)	USD	4.519%	25/06/2024	199,732	0.07
						1,468,148	0.51
United States		AbbVie, Inc.	USD	4.550%	15/03/2035	404,213	0.14
		AbbVie, Inc.	USD	4.050%	21/11/2039	128,547	0.04
		Agree LP	USD	4.800%	01/10/2032	28,107	0.01
425	5,000	Air Lease Corp.	USD	3.375%	01/07/2025	403,754	0.14
		Air Lease Corp.	USD	3.750%	01/06/2026	260,694	0.09
		Ally Financial, Inc.	USD	4.750%	09/06/2027	135,498	0.05
		Ally Financial, Inc. Altria Group, Inc.	USD USD	2.200% 4.400%	02/11/2028 14/02/2026	99,796 51,466	0.03 0.02
		Amazon.com, Inc.	USD	4.950%	05/12/2044	76,027	0.02
		American Electric Power Co., Inc.	USD	2.300%	01/03/2030	83,714	0.03
		American Homes 4 Rent LP	USD	2.375%	15/07/2031	19,829	0.01
		American International Group, Inc.	USD	3.400%	30/06/2030	89,125	0.03
50,	0,000	American International Group, Inc.	USD	4.500%	16/07/2044	42,324	0.01
25,	5,000	American International Group, Inc.	USD	4.800%	10/07/2045	21,904	0.01
		American Tower Corp.	USD	5.000%	15/02/2024	124,420	0.04
		Amgen, Inc.	USD	5.250%	02/03/2030	175,404	0.06
		Amgen, Inc. Amgen, Inc.	USD USD	4.200% 5.250%	01/03/2033 02/03/2033	46,864 173,922	0.02 0.06
		Amgen, Inc.	USD	4.400%	01/05/2045	127,242	0.04
		Amgen, Inc.	USD	5.650%	02/03/2053	261,985	0.09
		Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	318,198	0.11
235,	5,000	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	222,782	0.08
375,	5,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	378,187	0.13
		Anheuser-Busch InBev Worldwide, Inc.	USD	8.200%	15/01/2039	65,298	0.02
		Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	155,688	0.05
		Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	73,249	0.03
		Anheuser-Busch InBev Worldwide, Inc. Apple, Inc.	USD USD	5.550% 3.850%	23/01/2049 04/05/2043	56,253 66,630	0.02 0.02
		AT&T, Inc.	USD	2.300%	01/06/2027	339,038	0.02
		AT&T, Inc.	USD	2.750%	01/06/2031	253,839	0.09
		AT&T, Inc.	USD	4.900%	15/08/2037	141,301	0.05
75	5,000	AT&T, Inc.	USD	4.850%	01/03/2039	68,766	0.02
75,	5,000	AT&T, Inc.	USD	3.500%	01/06/2041	57,071	0.02
		AT&T, Inc.	USD	4.750%	15/05/2046	87,864	0.03
		AT&T, Inc.	USD	5.150%	15/11/2046	92,393	0.03
		AT&T, Inc.—Series WI	USD	3.500%	15/09/2053	17,291	0.01
		AutoNation, Inc.	USD	4.500%	01/10/2025	66,334	0.02
		AutoNation, Inc.	USD	4.750%	01/06/2030	70,483	0.02 0.03
100.	,000	AutoNation, Inc.	USD	2.400%	01/08/2031	76,181	0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	•	HCD	4.450%	02/02/2026	70 540	0.02
	Bank of America Corp. Bank of America Corp. ^(d)	USD USD		03/03/2026	73,543 157,990	0.03 0.05
	Bank of America Corp. (d)	USD	1.197% 4.376%	24/10/2026 27/04/2028	391,854	0.05
	Bank of America Corp. (d)	USD	3.419%	20/12/2028	391,834	0.13
	Bank of America Corp. (d)	USD	3.970%	05/03/2029	165,202	0.06
	Bank of America Corp. (d)	USD	5.202%	25/04/2029	179,566	0.06
	Bank of America Corp. (d)	USD	4.271%	23/07/2029	285,537	0.10
	Bank of America Corp.(d)	USD	2.972%	04/02/2033	62,548	0.02
50,000	Bank of America Corp. (d)	USD	4.571%	27/04/2033	47,087	0.02
37,000	Bank of America Corp. (d)	USD	5.015%	22/07/2033	36,132	0.01
50,000	Bank of America Corp. (d)	USD	2.482%	21/09/2036	37,919	0.01
	Bank of America Corp.—Series L	USD	3.950%	21/04/2025	121,952	0.04
	Bank of New York Mellon Corp. (d)	USD	4.596%	26/07/2030	53,671	0.02
	Bank of New York Mellon Corp. (d)	USD	5.834%	25/10/2033	52,654	0.02
	BAT Capital Corp.	USD	2.259%	25/03/2028	129,036	0.04
	BAT Capital Corp.	USD	4.390%	15/08/2037	19,770	0.01
	Becton Dickinson & Co.	USD	4.669%	06/06/2047	22,386	0.01
150,000	* **	USD	6.125%	01/04/2036	161,977	0.06
	Berry Global, Inc.	USD	1.570%	15/01/2026	136,386	0.05
	Berry Global, Inc.—Series WI	USD	1.650%	15/01/2027	108,584	0.04
	Blackstone Private Credit Fund—Series WI	USD	2.700%	15/01/2025	257,059	0.09
	Boeing Co.	USD	1.875%	15/06/2023	274,816	0.09
	Boeing Co.	USD	3.250%	01/02/2035	40,278	0.01
	Boeing Co.	USD	3.550%	01/03/2038	232,890	0.08
	Boeing Co. Boeing Co.	USD USD	3.375%	15/06/2046	20,742	0.01 0.02
	· · · · · · · · · · · · · · · · · · ·	USD	3.850% 2.950%	01/11/2048 15/03/2032	72,486	0.02
	Bristol-Myers Squibb Co. Bristol-Myers Squibb Co.	USD	4.350%	15/11/2047	66,257 44,296	0.02
	Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	78,564	0.02
	Burlington Northern Santa Fe LLC	USD	4.450%	15/01/2053	67,651	0.02
	Camden Property Trust	USD	3.150%	01/07/2029	312,987	0.11
	Capital One Financial Corp. (d)	USD	5.571%	06/12/2024	123,039	0.04
	Capital One Financial Corp.(d)	USD	2.636%	03/03/2026	140,680	0.05
	Carrier Global Corp.	USD	2.493%	15/02/2027	229,145	0.08
150,000	•	USD	2.722%	15/02/2030	129,180	0.04
475,000	•	USD	3.500%	08/05/2024	464,593	0.16
	Centene Corp.	USD	2.500%	01/03/2031	89,667	0.03
95,000	Centene Corp.	USD	2.625%	01/08/2031	76,087	0.03
825,000	Charter Communications Operating LLC / Charter Communications Operating Capital	USD	4.908%	23/07/2025	812,732	0.28
250,000	. 3	1100	0.7500/	45/00/0000	000 000	2.22
125,000	Operating Capital Charter Communications Operating LLC / Charter Communications	USD	3.750%	15/02/2028	229,330	80.0
	Operating Capital	USD	6.484%	23/10/2045	113,130	0.04
60,000	Cheniere Energy Partners LP—Series WI	USD	4.000%	01/03/2031	52,832	0.02
130,000	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	106,378	0.04
147,000	Cigna Corp.	USD	4.800%	15/08/2038	138,009	0.05
150,000	Cigna Corp.	USD	4.900%	15/12/2048	136,542	0.05
275,000	•	USD	2.400%	15/03/2030	234,303	0.08
	Cigna Group—Series WI	USD	4.800%	15/07/2046	22,296	0.01
	Citigroup, Inc.	USD	3.875%	26/03/2025	267,536	0.09
	Citigroup, Inc. (d)	USD	2.976%	05/11/2030	65,034	0.02
	Citigroup, Inc. ^(d)	USD	4.412%	31/03/2031	94,542	0.03
	Citigroup, Inc. (d)	USD	3.057%	25/01/2033	147,192	0.05
	Citigroup, Inc. (d)	USD	4.910%	24/05/2033	320,974	0.11
	Citigroup, Inc. Colgate-Palmolive Co.	USD	4.750%	18/05/2046	84,444	0.03
	•	USD	3.250%	15/08/2032	92,290	0.03
	Comcast Corp.	USD	4.700%	15/10/2048	45,944	0.02
	Constellation Brands, Inc. Constellation Brands, Inc.	USD USD	4.400% 2.250%	15/11/2025 01/08/2031	98,433 61,196	0.03 0.02
	Constellation Brands, Inc.	USD	4.750%	09/05/2032	135,344	0.02
	Crown Castle, Inc.	USD	2.900%	01/04/2041	69,044	0.05
	CSX Corp.	USD	4.100%	15/11/2032	166,190	0.02
	CSX Corp.	USD	4.750%	15/11/2048	45,324	0.00
	CSX Corp.	USD	4.500%	15/11/2048	66,298	0.02
	CubeSmart LP	USD	2.500%	15/02/2032	47,812	0.02
	CVS Health Corp.	USD	4.875%	20/07/2035	142,876	0.02
	CVS Health Corp.	USD	4.780%	25/03/2038	299,955	0.03
	CVS Health Corp.	USD	5.125%	20/07/2045	88,068	0.03
	DCP Midstream Operating LP	USD	3.250%	15/02/2032	36,920	0.01
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	307,128	0.11
,					, 9	

Holdings Security Description Currency Interest Rate	(a) Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Continued)			
United States – (Continued) 225,000 Dell International LLC / EMC Corp. USD 4.900	% 01/10/2026	223,722	0.08
50,000 Dell International LLC / EMC Corp. USD 5.300		49,828	0.02
150,000 Dell International LLC / EMC Corp. USD 6.200°		156,510	0.05
100,000 Diamondback Energy, Inc. USD 3.500		90,616	0.03
225,000 Discover Financial Services USD 4.100	% 09/02/2027	209,893	0.07
100,000 DISH DBS Corp. USD 7.375		51,247	0.02
200,000 DTE Energy Co. USD 4.875		198,072	0.07
75,000 DuPont de Nemours, Inc. USD 4.725' 125,000 Eaton Corp. USD 4.150'		74,638	0.03 0.04
125,000 Eaton Corp. USD 4.150° 200,000 Energy Transfer LP USD 2.900°		119,071 190,206	0.04
200,000 Energy Transfer LP USD 4.200		191,912	0.07
25,000 Energy Transfer LP USD 5.500'		25,080	0.01
75,000 Energy Transfer LP USD 5.150 ^o	% 15/03/2045	62,875	0.02
25,000 Enterprise Products Operating LLC USD 4.800	% 01/02/2049	22,203	0.01
125,000 Enterprise Products Operating LLC—Series D USD 6.875		140,725	0.05
160,000 EQT Corp. USD 6.125		160,163	0.05
60,000 EQT Corp. USD 3.900'		55,946	0.02
125,000 Essex Portfolio LP USD 3.000° 125,000 Expedia Group, Inc. USD 3.250°		107,611	0.04 0.04
125,000 Expedia Group, Inc. USD 3.250° 21,000 Expedia Group, Inc. USD 2.950°		108,266 17,588	0.04
200,000 Federal Farm Credit Banks Funding Corp.(d) USD 5.407		200.084	0.07
500,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.412		500,141	0.17
172,000 Federal Farm Credit Banks Funding Corp.(d) USD 5.210		172,044	0.06
145,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.250		145,082	0.05
100,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.215	% 05/04/2024	100,127	0.03
339,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.165	% 07/06/2024	339,003	0.12
400,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.225		400,603	0.14
100,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.220		100,048	0.03
380,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.240		380,211	0.13
200,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.250(370,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.240(200,142	0.07
370,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.240° 400,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.250°		370,207 400,952	0.13 0.14
81,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.210		80,997	0.03
494,000 Federal Farm Credit Banks Funding Corp.(d) USD 5.240		494,089	0.17
160,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.230		160,044	0.05
100,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.250	% 24/01/2025	100,096	0.03
32,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.220	% 30/01/2025	32,004	0.01
307,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.225		306,867	0.11
218,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.215'		218,279	0.07
138,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.245		138,120	0.05
66,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.210(303,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.240(65,966 302,888	0.02 0.10
51,000 Federal Farm Credit Banks Funding Corp. (d) USD 5.220		51,032	0.10
116,000 Federal Farm Credit Banks Funding Corp.—Series 1 ^(d) USD 5.255 ^(d)		115,950	0.04
2,000,000 Federal Home Loan Bank Discount Notes USD 5.536'		1,996,712	0.69
9,200,000 Federal Home Loan Bank Discount Notes USD 5.520		9,172,290	3.16
3,050,000 Federal Home Loan Bank Discount Notes USD 5.534	% 19/07/2023	3,029,838	1.04
400,000 Federal Home Loan Bank Discount Notes USD 5.532	% 26/07/2023	396,972	0.14
3,300,000 Federal Home Loan Bank Discount Notes USD 5.531		3,274,112	1.13
3,031,000 Federal Home Loan Bank Discount Notes USD 5.533'		3,004,899	1.03
202,000 Federal Home Loan Bank Discount Notes USD 5.532'		200,205	0.07
5,133,000 Federal Home Loan Bank Discount Notes USD 5.535° 1,863,000 Federal Home Loan Bank Discount Notes USD 5.534°		5,083,832 1,843,354	1.75 0.63
3,000,000 Federal Home Loan Bank Discount Notes USD 5.536		2,965,466	1.02
3,000,000 Federal Home Loan Bank Discount Notes USD 5.539'		2,962,572	1.02
748,000 Federal Home Loan Bank Discount Notes USD 5.519		736,589	0.25
3,622,000 Federal Home Loan Bank Discount Notes USD 5.516	% 29/09/2023	3,561,762	1.23
1,476,000 Federal Home Loan Bank Discount Notes USD 5.5100	% 11/10/2023	1,448,844	0.50
1,818,000 Federal Home Loan Bank Discount Notes USD 5.479	% 15/11/2023	1,775,943	0.61
658,000 Federal Home Loan Bank Discount Notes USD 5.373		635,890	0.22
352,000 Federal Home Loan Bank Discount Notes USD 5.361		340,033	0.12
1,530,000 Federal Home Loan Banks ^(d) USD 5.160 ^(d) 800,000 Federal Home Loan Banks ^(d) USD 5.140 ^(d)		1,529,862	0.53
800,000 Federal Home Loan Banks ^(a) USD 5.140 ⁽⁴⁾ 1,530,000 Federal Home Loan Banks ^(d) USD 5.165 ⁽⁴⁾		799,864 1,529,801	0.28 0.53
4,750,000 Federal Home Loan Banks ^(d) USD 5.060 ^(d)		4,750,034	1.63
1,530,000 Federal Home Loan Banks ^(d) 1,530,000 Federal Home Loan Banks ^(d) USD 5.170 ^(d)		1,529,694	0.53
2,000,000 Federal Home Loan Banks ^(d) USD 5.150 ⁽		1,999,500	0.69
2,605,000 Federal Home Loan Banks ^(d) USD 5.180 ^(d)		2,605,339	0.90
460,000 Federal Home Loan Banks USD 4.660		458,331	0.16
240,000 Federal Home Loan Banks USD 4.660		239,180	0.08
240,000 Federal Home Loan Banks USD 4.670	% 17/11/2023	239,181	0.08

Membra Community Communi				(a)	(5)	Market Value	% of Shareholders'
			Currency	Interest Rate(a)	Maturity Date(b)	USD	Equity
190,000 Federal Horison Lora Banks USD 4,700% 2411-10223 149,589 0.03 43,000 140,000 1	•	· ·					
1,00,000 Federal Home Loan Banks USD 4,880% 2911/12/03 9,988 0.03 4,00,000 Federal Home Loan Banks USD 5,10% 0,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 760,006 0,27 1,000/12/07 1,000/1	•	· ·	USD	4.700%	24/11/2023	149.350	0.05
400,000 Foderal Home Lone Banks 180 5,100% 289/02/024 400,256 0.14 126,000 Foderal Home Lone Banks 180 5,160% 289/02/024 1,286,006 0.27 126,000 Foderal Home Lone Banks 180 5,160% 289/02/024 1,286,006 0.27 126,000 Foderal Home Lone Banks 180 5,100% 289/02/024 1,286,007 0.43 1,450,000 Foderal Home Loan Banks 180 5,300% 289/02/024 1,381,007 0.47 1,250,000 Foderal Home Loan Banks 180 5,300% 289/02/024 1,381,007 0.47 1,250,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,300% 289/02/024 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,200% 2,211/10/202 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,200% 2,211/10/202 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,200% 2,211/10/202 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,200% 2,211/10/202 3,083,018 1,24 1,000 Foderal Home Loan Banks 180 5,200% 1,200 3,000 3							
1,285,000 Foderel Home Loan Banks USD 5,340% 2394/02/02 1,285,358 0.43 7,300.000 2304/02/02 1,285,358 0.43 7,300.000 2304/02/02 1,285,358 0.32 1,400.000 2304/02/02 1,400.000 2,400.000			USD	5.210%			
7,30,000 Federal Home Loan Banks USD 5,30% 22404/2024 7,309,842 2,22 2,30 1,355,000 Federal Home Loan Banks USD 5,340% 22604/2024 1,369,477 0,47	800,000	Federal Home Loan Banks		5.165%	08/03/2024	796,096	
1,450,000 Federal Home Lorn Banks USD 5,30% 2004/2022 1,439,467 0,50							
1,355,000 Federal Home Lone Baneks USD 5,240% 200142024 1,361,707 0.47							
A205.000 Federal Home Loan Banks USD 5.270% 2016/50204 4.200.477 1.15							
3,000,000 Federal Home Loan Banks USD 5,30% 2205,0024 3,868,018 1.24 4,000,000 Federal Home Loan Banks USD 5,36% 2205,0024 3,988,018 1.24 95,000 Federal Home Loan Banks USD 5,36% 110,62024 598,621 0.20 1,20,000 Federal Home Loan Banks USD 5,36% 110,62024 598,621 0.20 1,20,000 Federal Home Loan Banks USD 5,36% 110,62024 598,621 0.20 1,20,000 Federal Home Loan Banks USD 5,26% 110,62024 488,620 0.16 488,000 Federal Home Loan Banks 568,620 0.18 0.20 488,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62024 488,620 0.16 488,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62024 489,620 0.16 488,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62024 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62024 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62022 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62022 47,697 0.02 489,000 Federal Home Loan Mortgage Corp USD 5,36% 120,62022 47,697 0.02 489,000 Federal Home Loan Mortgage Corp USD 5,25% 140,62023 47,697 0.02 489,000 Federal Home Loan Mortgage Corp USD 5,25% 140,62023 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,25% 140,62023 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,25% 140,62023 489,620 0.16 489,000 Federal Home Loan Mortgage Corp USD 5,25% 140,02023 49,020 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,75% 140,02023 49,020 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,75% 140,02023 49,020 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,75% 140,02023 49,020 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,000 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,000 0.00 489,000 Federal Home Loan Mortgage Corp USD 6,000 0.00 489,000							
## ## ## ## ## ## ## #							
Septiment Decide Technic Lond Banks USD 5.276% 21/10/2024 2,01,305 0.41							
1,00,000 Federal Home Loan Banker	955,000	Federal Home Loan Banks	USD	5.360%	11/06/2024	953,202	0.33
340,000 Federal Horne Loan Banks="6" USD 5.229", 17/01/2025 340,588 0.12 1.000.000 1.0000.000							
1,900,000 Federal Horne Loam Banks—Series 4670 USD							
A68,000 Federal Home Loam Mortgage Corp. USD 5,400% 11,006/2024 456,424 0.16							
A65,000 Federal Horne Loam Mortgage Corp. USD 5,880% 1206/2026 466,424 0.16							
150,000 FedEx Corp. USD 5,250% 15/06/2050 47,097 0.02							
15,000 First Horizon Corp. USD 4,000% 28/05/2025 116,541 0.04 50,000 Florida Prever & Light Co. USD 3,950% 01/07/2049 41,280 0.01 10,000 Florida Prever & Light Co. USD 3,950% 01/07/2049 41,280 0.01 10,000 Florida Prever & Light Co. USD 4,000% 25/03/2032 89,159 0.03 175,000 General Electric Co. USD 6,750% 15/03/2032 197,312 0.07 75,000 General Electric Co. USD 5,875% 15/03/2032 197,312 0.07 175,000 General Motors Co. USD 6,600% 01/04/2036 329,924 0.11 01,000							
50,000 Florida Prower & Light Co. USD 3,950% 0,103,0248 14,988 0,01		•					
100,000 Fortune Brands Innovation, Inc. USD 4,000% 2503/2032 89,159 0.03 175,000 General Electric Co USD 5,75% 1401/2038 80,447 0.03 325,000 General Holors Co. USD 6,800% 101/2038 80,447 0.03 325,000 General Motors Financial Co., Inc. USD 4,300% 1307/2025 463,215 0.16 125,000 General Motors Financial Co., Inc. USD 1,500% 1307/2025 463,215 0.16 125,000 General Motors Financial Co., Inc. USD 1,500% 1006/2026 463,215 0.16 150,000 1006/2026 463,215 0.16 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000 1006/2026 463,000			USD	4.400%	01/07/2049		0.01
175,000 General Electric Co	50,000	Florida Power & Light Co.		3.950%	01/03/2048	41,498	
75.000 General Helotric Co							
325,000 General Motors Co. 475,000 General Motors Financial Co., Inc. 125,000 Global Partners LP / GLP Finance Corp. 125,000 Global Partners LP / GLP Finance Corp. 125,000 Global Partners LP / GLP Finance Corp. 125,000 HCA, Inc. 125,000 HCA, Inc. 125,000 HCA, Inc. 125,000 HcA, Inc. 125,000 Healthcare Realty Holdings LP 125,000 Healthcare Realty Holdings LP 125,000 Hore Meyer Linc. 125,000 Hore Depot, Inc. 125,000 Hore Depot, Inc							
475,000 General Motors Financial Co., Inc.							
15.000 General Motors Financial Co., Inc.							
75,000 General Motors Financial Co., Inc. USD 2,350% 08/01/2031 58,685 0.02 250,000 Global Payments, Inc. USD 2,650% 116/02/2025 238,320 0.08 100,000 HCA, Inc. USD 5,200% 01/06/2028 99,499 0.03 200,000 HCA, Inc. USD 3,500% 01/08/2030 79,582 0.03 200,000 HCA, Inc. USD 2,050% 116/03/2031 150,514 0.05 114,000 Hewlett Packard Enterprise Co. USD 6,200% 15/10/2035 120,675 0.04 25,000 Home Depot, Inc. USD 4,500% 15/00/2032 22,599 0.01 35,000 Home Depot, Inc. USD 4,500% 15/00/2032 22,806 0.01 41,500 Host Potel, Inc. USD 4,500% 15/00/2034 22,806 0.01 41,500 Host Potel, Inc. USD 4,500% 15/02/2034 22,806 0.01 41,500 Host Potel, I							
65,000 Global Partmers LP / GLP Finance Corp. USD 6,875% 15/01/2029 59,901 0.02							
250,000 Global Payments, Inc. USD 2,650% 01/06/2028 93,949 93,0 93,0							
90,000 HCA, Inc. USD 3,500% 01/09/2030 79,582 0.03 200,000 Healthcare Realty Holdings LP USD 2,050% 15/03/2031 150,514 0.05 114,000 Hewlett Packard Enterprise Co. USD 6,200% 15/03/2031 120,675 0.04 25,000 Home Depot, Inc. USD 3,250% 15/04/2032 22,599 0.01 0.000 15,0000 Home Depot, Inc. USD 4,500% 06/12/2048 22,806 0.01 0.000 15,0000 Home Depot, Inc. USD 4,500% 06/12/2048 22,806 0.01 0.000 15,0000 Home Depot, Inc. USD 4,500% 06/12/2048 22,806 0.01 0.000 14,000 15/09/2052 49,650 0.02 0.000 14,000 15/09/2052 49,259 0.02 0.000 14,000 15/09/2052 49,259 0.000 0.000 14,000 15/09/2052 49,259 0.000 0.000 14,000 15/09/2052 49,259 0.000 0.000 15/09/2053 48,748 0.02 0.000 0.0	250,000	Global Payments, Inc.	USD	2.650%	15/02/2025	238,320	0.08
200,000 Healthcare Realty Holdings LP					01/06/2028	99,499	
114,000 Hewlet Packard Enterprise Co. USD 6,200% 15/10/2035 120,675 0.04 25,000 Home Depot, Inc. USD 3,250% 15/04/2032 22,599 0.01 50,000 Home Depot, Inc. USD 4,500% 15/09/2032 49,650 0.02 25,000 Home Depot, Inc. USD 4,500% 06/12/2048 22,806 0.01 50,000 Home Depot, Inc. USD 4,500% 15/09/2032 48,239 0.02 42,000 Home Depot, Inc. USD 2,900% 15/02/2048 22,806 0.05 50,000 He/Inc. USD 2,900% 15/02/2031 32,915 0.01 145,000 He/Inc. USD 4,000% 15/04/2039 36,206 0.05 50,000 Hunisman International LLC USD 5,500% 15/03/2053 48,748 0.02 25,000 Hunisman International LLC USD 2,960% 15/06/2031 39,913 0.01 50,000 Hyalf Hotels Corp. USD 2,960% 15/06/2031 39,913 0.01 100,000 Hyalf Hotels Corp. USD 4,850% 15/03/2056 98,777 0.03 225,000 Intel Corp. USD 4,850% 15/03/2056 98,777 0.03 225,000 Intel Corp. USD 4,850% 15/06/2032 22,8571 0.05 155,000 Intercontinental Exchange, Inc. USD 2,850% 15/06/2032 22,5571 0.05 155,000 International Business Machines Corp. USD 2,850% 15/06/2039 25,571 0.05 155,000 International Business Machines Corp. USD 2,850% 15/06/2039 27,1024 0.02 50,000 International Business Machines Corp. USD 2,850% 15/06/2039 27,1024 0.02 50,000 International Business Machines Corp. USD 2,850% 15/06/2039 25,571 0.05 50,000 International Business Machines Corp. USD 2,850% 15/06/2039 152,571 0.05 50,000 International Business Machines Corp. USD 2,850% 15/06/2039 24,167 0.01 50,000 International Business Machines Corp. USD 2,520% 2,600% 15/06/2039 15/06/2039 15/06/2039 50,000 International Business Machines Corp. USD 2,520% 2,500% 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 15/06/2039 1							
25,000 Home Depot, Inc. USD 3,250% 15/04/2032 22,599 0.01							
50,000 Home Depot, Inc.		·					
25,000 Home Depot, Inc. USD 4,500% 06/12/2048 22,806 0.01 50,000 Home Depot, Inc. USD 4,950% 15/09/2052 48,239 0.02 42,000 Host Hotles & Resorts LP—Series J USD 2,900% 15/12/2051 32,915 0.01 145,000 HZ Inc. USD 4,000% 15/04/2029 136,206 0.05 50,000 Humana, Inc. USD 5,500% 15/03/2053 48,748 0.02 25,000 Humana, International LLC USD 4,500% 01/05/2029 22,809 0.01 50,000 Huntsman International LLC USD 4,500% 01/05/2029 22,809 0.01 100,000 Hyatt Hotels Corp. USD 1,800% 01/10/2024 95,024 0.03 100,000 Hyatt Hotels Corp. USD 1,800% 01/10/2024 95,024 0.03 100,000 Hyatt Hotels Corp. USD 1,800% 10/10/2024 95,024 0.03 155,000 InterCortinental Exchange, Inc. USD 4,850% 15/06/2029 322,334 0.08 155,000 Intercontinental Exchange, Inc. USD 4,350% 15/06/2029 152,571 0.05 125,000 Intercontinental Exchange, Inc. USD 4,350% 15/06/2029 152,571 0.05 100,000 International Business Machines Corp. USD 3,430% 09/02/2052 71,024 0.02 150,000 Invitation Homes Operating Partnership LP USD 2,300% 15/10/2024 42,167 0.01 150,000 JPMorgan Chase & Co.(d) USD 3,660% 29/01/2027 290,229 0.10 1625,000 JPMorgan Chase & Co.(d) USD 3,960% 29/01/2027 290,229 0.10 1625,000 JPMorgan Chase & Co.(d) USD 4,323% 26/04/2028 608,887 0.21 175,000 JPMorgan Chase & Co.(d) USD 4,922% 25/01/2031 41,889 0.01 175,000 JPMorgan Chase & Co.(d) USD 4,922% 25/01/2031 15/08/2031 41,889 0.01 175,000 JPMorgan Chase & Co.(d) USD 4,922% 25/01/2031 41,889 0.01 175,000 JPMorgan Chase & Co.(d) USD 4,923% 25/01/2031 41,889 0.01 175,000 JPMorgan Chase & Co.(d) USD 4,922% 25/01/2031 41,889 0.01 175,000 JPMorgan Chase & Co.(d) USD 4,926% 25/01/2031 41,934 0.02 175,000 JPMorgan Chase & Co.(d) USD 4,926% 25/01/2031 41,934 0.02 175,000 JPM		· ·					
50,000 Home Depot, Inc. USD 4,950% 15/09/2052 48,239 0.02 42,000 Host Hotels & Resorts LP—Series J USD 2,900% 15/12/2031 32,915 0.01 145,000 HP, Inc. USD 4,000% 15/04/2029 136,206 0.05 50,000 Huntsman International LLC USD 5,500% 10/05/2029 22,809 0.01 10,000 Huntsman International LLC USD 2,950% 15/06/2031 39,913 0.01 10,000 Hyatt Hotels Corp. USD 1,800% 01/10/2024 95,024 0.03 100,000 Hyatt Hotels Corp. USD 1,850% 15/03/2026 98,777 0.03 125,000 Intercontinental Exchange, Inc. USD 5,200% 15/06/2031 125,771 0.05 125,000 Intercontinental Exchange, Inc. USD 2,850% 15/09/2040 88,516 0.03 100,000 Invitation Homes Operating Partnership LP USD 2,300% 15/11/2028 42,167 0.01 <td></td> <td>· ·</td> <td></td> <td></td> <td></td> <td></td> <td></td>		· ·					
145,000 HP, Inc.		· ·					
50,000 Humana, Inc. USD 5.500% 15/03/2053 48,748 0.02 25,000 Huntsman International LLC USD 4.500% 01/05/2029 22,809 0.01 100,000 Hyatt Hotels Corp. USD 1,800% 01/10/2024 95,024 0.03 100,000 Hyatt Hotels Corp. USD 1,800% 01/10/2024 95,024 0.03 25,000 Intercontinental Exchange, Inc. USD 4,850% 15/06/2033 226,334 0.08 155,000 Intercontinental Exchange, Inc. USD 4,350% 15/06/2049 88,516 0.03 100,000 International Business Machines Corp. USD 2,650% 15/09/2040 88,516 0.03 100,001 International Business Machines Corp. USD 2,300% 09/02/2052 71,024 0.02 50,000 Invitation Homes Operating Partnership LP USD 2,300% 15/01/2028 42,167 0.01 300,000 JPMorgan Chase & Co. ^(d) USD 3,960% 29/01/2027 29,022 9.01 300,000 JPMorgan Chase & Co. ^(d) USD 4,323% 26/04/2028 <td>42,000</td> <td>Host Hotels & Resorts LP—Series J</td> <td>USD</td> <td>2.900%</td> <td>15/12/2031</td> <td>32,915</td> <td>0.01</td>	42,000	Host Hotels & Resorts LP—Series J	USD	2.900%	15/12/2031	32,915	0.01
25,000 Huntsman International LLC	145,000	HP, Inc.		4.000%	15/04/2029	136,206	
50,000 Huntsman International LLC USD 2.950% 15/06/2031 39,913 0.01 100,000 Hyatt Hotels Corp. USD 1.800% 01/10/2024 95,024 0.03 225,000 Intel Lorp. USD 4.850% 15/06/2023 226,334 0.08 155,000 Intercontinental Exchange, Inc. USD 4.350% 15/06/2029 152,571 0.05 125,000 Intercontinental Exchange, Inc. USD 2.560% 15/09/204 88,516 0.03 100,000 Intercontinental Exchange, Inc. USD 2.360% 15/09/204 88,516 0.03 100,000 International Business Machines Corp. USD 2.300% 15/06/2024 71,024 0.02 55,000 Invitation Homes Operating Partnership LP USD 2.300% 15/06/2031 41,889 0.01 300,000 JPMorgan Chase & Co. (d) USD 3.960% 29/01/2027 290,229 0.10 625,000 JPMorgan Chase & Co. (d) USD 3.960% 29/01/2027 290,2							
100,000 Hyatt Hotels Corp. USD 1.800% 01/10/2024 95,024 0.03 100,000 Hyatt Hotels Corp. USD 4.850% 15/03/2026 98,777 0.03 225,000 Intel Corp. USD 5.200% 10/02/2033 226,3334 0.08 155,000 Intercontinental Exchange, Inc. USD 4.350% 15/06/2029 152,571 0.05 125,000 Intercontinental Exchange, Inc. USD 2.650% 15/09/2040 88,516 0.03 100,000 International Business Machines Corp. USD 2.430% 09/02/2052 71,024 0.02 0.02 0.000 100,000 International Business Machines Corp. USD 2.300% 15/11/2028 42,167 0.01 0.							
100,000 Hyatt Hotels Corp. USD 4.850% 15/03/2026 98,777 0.03 225,000 Intel Corp. USD 5.20% 10/02/2033 226,334 0.08 15/05/2000 15/05							
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100,000 Marathon Petroleum Corp. USD 3.800% 01/04/2028 94,130 0.03							
	100,000	iviaration Petroleum Corp.	USD	3.800%	01/04/2028	94,130	0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States - (C	Continued)					
	Marriott International, Inc.	USD	5.000%	15/10/2027	100,189	0.03
	Marriott International, Inc.	USD	4.900%	15/04/2029	49,082	0.02
	Marsh & McLennan Cos., Inc. Masco Corp.	USD USD	4.375% 1.500%	15/03/2029 15/02/2028	122,077 42,804	0.04 0.01
	McDonald's Corp.	USD	4.600%	09/09/2032	98,594	0.03
	McDonald's Corp.	USD	4.700%	09/12/2035	73,052	0.02
79,000	Meta Platforms, Inc.	USD	4.450%	15/08/2052	66,496	0.02
	MetLife, Inc.	USD	6.375%	15/06/2034	110,066	0.04
	Microchip Technology, Inc.	USD	2.670%	01/09/2023	148,726	0.05
	Micron Technology, Inc.	USD USD	2.703% 1.700%	15/04/2032	39,471	0.01 0.01
	Mid-America Apartments LP Morgan Stanley ^(d)	USD	2.720%	15/02/2031 22/07/2025	19,844 265,416	0.09
	Morgan Stanley ^(d)	USD	4.210%	20/04/2028	434,493	0.15
	Morgan Stanley ^(d)	USD	5.164%	20/04/2029	144,778	0.05
200,000		USD	4.431%	23/01/2030	192,372	0.07
	Morgan Stanley ^(d)	USD	2.699%	22/01/2031	149,768	0.05
	Morgan Stanley ^(d)	USD	3.622%	01/04/2031	45,265	0.02
85,000		USD	4.889%	20/07/2033	82,350	0.03
	Morgan Stanley ^(d)	USD	2.484%	16/09/2036	132,032	0.05
	Morgan Stanley ⁽⁰⁾ MPLX LP	USD USD	3.971% 2.650%	22/07/2038 15/08/2030	63,777 272,548	0.02 0.09
	MPLX LP	USD	4.700%	15/04/2048	39,891	0.09
	Netflix, Inc.	USD	5.875%	15/11/2028	129,792	0.04
	Netflix, Inc.	USD	6.375%	15/05/2029	132,711	0.05
125,000	Newmont Corp.	USD	2.250%	01/10/2030	103,807	0.04
125,000	Newmont Corp.	USD	2.600%	15/07/2032	102,675	0.04
185,000		USD	1.900%	15/06/2028	160,393	0.05
	NiSource, Inc.	USD	5.250%	30/03/2028	150,945	0.05
	NiSource, Inc.	USD	3.950%	30/03/2048	39,099	0.01
	NuStar Logistics LP	USD	6.000%	01/06/2026	41,974	0.01
	Occidental Petroleum Corp. Occidental Petroleum Corp.	USD USD	8.500% 6.625%	15/07/2027 01/09/2030	191,646 43,770	0.07 0.01
	Occidental Petroleum Corp.	USD	7.500%	01/05/2030	56,514	0.02
	ONEOK, Inc.	USD	4.550%	15/07/2028	192,580	0.07
	Oracle Corp.	USD	2.950%	01/04/2030	240,718	0.08
75,000	Oracle Corp.	USD	4.650%	06/05/2030	72,507	0.02
	Oracle Corp.	USD	2.875%	25/03/2031	361,807	0.12
	Oracle Corp.	USD	4.900%	06/02/2033	75,300	0.03
	Oracle Corp.	USD	3.600%	01/04/2050	51,632	0.02
225,000 226,000	·	USD USD	6.900%	09/11/2052	244,613	0.08 0.07
25,000		USD	5.550% 3.112%	06/02/2053 15/02/2040	210,605 19,009	0.07
	Pacific Gas and Electric Co.	USD	3.000%	15/06/2028	109,689	0.04
125,000	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	98,756	0.03
25,000		USD	3.500%	01/08/2050	15,534	0.01
200,000	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	178,474	0.06
	PayPal Holdings, Inc.	USD	4.400%	01/06/2032	216,673	0.07
	PerkinElmer, Inc.	USD	3.300%	15/09/2029	89,563	0.03
	PerkinElmer, Inc.	USD USD	2.550% 5.625%	15/03/2031 17/11/2029	61,586	0.02 0.02
	Philip Morris International, Inc. Philip Morris International, Inc.	USD	5.750%	17/11/2029	51,258 76,750	0.02
	Phillips 66	USD	1.300%	15/02/2026	22,723	0.03
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	90,553	0.03
	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.850%	15/10/2023	248,362	0.09
100,000	Plains All American Pipeline LP / PAA Finance Corp.	USD	3.800%	15/09/2030	88,933	0.03
	Progress Energy, Inc.	USD	7.000%	30/10/2031	55,291	0.02
	Prologis LP	USD	1.750%	01/07/2030	20,211	0.01
	Prologis LP	USD	4.625%	15/01/2033	97,987	0.03
	Prudential Financial, Inc.	USD	5.700%	14/12/2036	78,876	0.03
	Public Service Electric and Gas Co. Raytheon Technologies Corp.	USD USD	3.950% 4.125%	01/05/2042 16/11/2028	105,029 193,792	0.04 0.07
	Regions Financial Corp.	USD	1.800%	12/08/2028	80,783	0.03
	Republic Services, Inc.	USD	4.875%	01/04/2029	75,346	0.03
	Republic Services, Inc.	USD	1.750%	15/02/2032	59,353	0.02
	Republic Services, Inc.	USD	2.375%	15/03/2033	224,521	0.08
	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	175,073	0.06
	Sabine Pass Liquefaction LLC	USD	5.000%	15/03/2027	49,487	0.02
	Santander Holdings USA, Inc.	USD	4.500%	17/07/2025	60,177	0.02
	Sempra Energy	USD	3.800%	01/02/2038	145,756	0.05
	ServiceNow, Inc. Sherwin-Williams Co.	USD USD	1.400% 4.000%	01/09/2030 15/12/2042	79,563 20,064	0.03 0.01
25,000	Status Timumo Go.	000	4.000 /0	10/12/2042	20,004	0.01

ldings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% Shareholde Equ
onds – (Contir	nued)					
ited States – (C	ontinued)					
	Southern Co.	USD	3.250%	01/07/2026	142,687	0.
	Spirit AeroSystems, Inc.	USD	4.600%	15/06/2028	70,946	0.
	Spirit Realty LP	USD	4.000%	15/07/2029	111,984	0.
	Sprint Capital Corp.	USD	8.750%	15/03/2032	83,799	0.
	Starbucks Corp. Steel Dynamics, Inc.	USD USD	4.500% 1.650%	15/11/2048 15/10/2027	113,147 43,029	0.
	Stryker Corp.	USD	1.950%	15/06/2030	145,822	0.
175,000	Sysco Corp.	USD	5.950%	01/04/2030	184,415	0
	•	USD	6.600%	01/04/2040	81,271	0
	Sysco Corp.	USD	6.600%	01/04/2050	27,752	0
25,000	Targa Resources Corp.	USD	4.200%	01/02/2033	22,069	0
50,000	Target Corp.	USD	2.950%	15/01/2052	34,537	0
85,000	TEGNA, Inc.	USD	4.625%	15/03/2028	74,275	0
200,000	Time Warner Cable Enterprises LLC	USD	8.375%	15/07/2033	221,880	0
50,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	43,188	0
196,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	190,185	0
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	257,821	0
	T-Mobile USA, Inc.	USD	4.750%	01/02/2028	24,588	0
	T-Mobile USA, Inc.	USD	2.050%	15/02/2028	262,350	0
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	309,047	0
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	75,180	(
	T-Mobile USA, Inc.	USD	3.500%	15/04/2031	54,415	(
	T-Mobile USA, Inc.	USD	5.200%	15/01/2033	175,262	0
60,000	T-Mobile USA, Inc. Tractor Supply Co.	USD USD	3.000% 5.250%	15/02/2041 15/05/2033	126,565 59,803	(
143,000	TransDigm, Inc.	USD	5.500%	15/11/2027	134,991	0
	UDR, Inc.	USD	2.100%	01/08/2032	19,200	(
	Union Pacific Corp.	USD	2.800%	14/02/2032	64,994	(
8,348,500	United States Treasury Floating Rate Note ^(d)	USD	5.407%	31/10/2023	8,349,387	
	UnitedHealth Group, Inc.	USD	4.200%	15/05/2032	216,691	(
	UnitedHealth Group, Inc.	USD	4.750%	15/05/2052	42,934	(
175,000	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	190,286	(
	UnitedHealth Group, Inc.	USD	5.050%	15/04/2053	73,212	C
250,000	UnitedHealth Group, Inc.	USD	6.050%	15/02/2063	274,035	(
100,000	US Bancorp ^(d)	USD	5.850%	21/10/2033	100,956	(
44,000	USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	42,156	(
375,000	Verizon Communications, Inc.	USD	4.329%	21/09/2028	364,747	(
200,000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	188,420	(
	Verizon Communications, Inc.	USD	4.862%	21/08/2046	91,009	(
		USD	1.800%	15/08/2028	42,131	(
75,000	VMware, Inc.	USD	2.200%	15/08/2031	58,839	(
	Walgreens Boots Alliance, Inc.	USD	4.100%	15/04/2050	36,928	(
125,000	Walt Disney Co.	USD	6.400%	15/12/2035	139,745	(
75,000	Walt Disney Co.	USD	3.600%	13/01/2051	57,653	(
	Warnermedia Holdings, Inc.	USD	3.638%	15/03/2025	266,442	(
	Warnermedia Holdings, Inc.	USD	6.412%	15/03/2026	175,451	
		USD	4.054%	15/03/2029	22,864	
	Warnermedia Holdings, Inc. Warnermedia Holdings, Inc.	USD USD	4.279% 5.050%	15/03/2032 15/03/2042	218,930 289,982	
	Waste Management, Inc.	USD	5.050% 4.150%	15/03/2042	289,982 48,080	
	Wells Fargo & Co. ^(d)	USD	2.188%	30/04/2032	259,003	
	Wells Fargo & Co.	USD	4.100%	03/06/2026	241,380	
	Wells Fargo & Co. (d)	USD	3.196%	17/06/2027	188,020	
	Wells Fargo & Co. ^(d)	USD	3.526%	24/03/2028	140,970	
	Wells Fargo & Co. (d)	USD	4.897%	25/07/2033	256,887	
	Whirlpool Corp.	USD	4.600%	15/05/2050	40,425	
	Williams Cos., Inc.	USD	4.650%	15/08/2032	118,479	
100,000	Williams Cos., Inc.	USD	5.650%	15/03/2033	101,350	
	Workday, Inc.	USD	3.700%	01/04/2029	69,772	
150,000	Workday, Inc.	USD	3.800%	01/04/2032	135,231	
75,000	WP Carey, Inc.	USD	3.850%	15/07/2029	68,132	
50,000	WP Carey, Inc.	USD	2.400%	01/02/2031	40,091	
	WP Carey, Inc.	USD	2.450%	01/02/2032	39,207	
125,000	Zoetis, Inc.	USD	2.000%	15/05/2030	104,376	(
					139,229,750	4
AL BONDS						

Holdings	Security Description	Market Value USD	% o Shareholders Equit
	ocks – 12.48%		
Brazil 71.8	169 Caixa Seguridade Participacoes SA	144,583	0.0
	00 Itau Unibanco Holding SA—Preferred	112,232	0.0
27,3	000 TIM SA	76,707	0.0
		333,522	0.1
China 42.1	04 Alibaba Group Holding Ltd.	415,493	0.1
	300 ANTA Sports Products Ltd.	59,179	0.0
	600 BYD Co. Ltd. Class H	165,439	0.0
	100 China Merchants Bank Co. Ltd. Class H	218,380	0.0
	100 Contemporary Amperex Technology Co. Ltd. Class A 00 ENN Energy Holdings Ltd.	167,649 105,785	0.0
	100 Haidilao International Holding Ltd. (c)	42,062	0.0
	74 KE Holdings, Inc. ADR ^(e)	46,540	0.0
	700 Kweichow Moutai Co. Ltd. Class A	388,303	0.1
	100 Li Ning Co. Ltd.	96,527	0.0
	/50 Meituan Class B ^(c) 600 NetEase, Inc.	220,935 176,718	0.0
	100 PICC Property & Casualty Co. Ltd. Class H	66,696	0.0
	600 Ping An Insurance Group Co. of China Ltd. Class H	224,474	0.0
	OO Shenzhen Mindray Bio-Medical Electronics Co. Ltd. Class A	101,297	0.0
	Shenzhou International Group Holdings Ltd.	79,262	0.0
	100 Silergy Corp. 100 Sungrow Power Supply Co. Ltd. Class A	116,646 92,731	0.0
	100 Sunny Optical Technology Group Co. Ltd.	69,532	0.0
	000 Tencent Holdings Ltd.	750,269	0.2
	200 WuXi AppTec Co. Ltd. Class H ^(c)	92,218	0.0
21,5	112 Zhejiang Sanhua Intelligent Controls Co. Ltd. Class A	78,469	0.0
Syprus		3,774,604	1.3
	65 TCS Group Holding PLC GDR ^{(e)(f)}	0	0.0
Egypt 40,1	90 Commercial International Bank Egypt SAE	68,024	0.0
Finland	95 Neste Oyj	499,031	0.1
Germany			
-	27 Instone Real Estate Group SE ^(c)	24,144	0.0
8,6	96 Vonovia SE	157,337	0.0
		181,481	0.0
Greece 9,7	22 JUMBO SA	225,883	0.0
21,3	National Bank of Greece SA	133,572	0.0
		359,455	0.1
long Kong 11.6	600 AIA Group Ltd.	111,191	0.0
	000 Budweiser Brewing Co. APAC Ltd. (c)	95,212	0.0
	000 China Mengniu Dairy Co. Ltd.	124,168	0.0
	000 CK Asset Holdings Ltd.	43,092	0.0
	133 Hong Kong Exchanges & Clearing Ltd. 100 Hongkong Land Holdings Ltd.	143,838 115,347	0.0
	100 Sino Biopharmaceutical Ltd.	85,687	0.0
	543 Sino Land Co. Ltd.	138,462	0.0
	500 Sun Hung Kai Properties Ltd.	133,617	0.0
7,5	600 Techtronic Industries Co. Ltd.	69,393	0.0
		1,060,007	0.3
	994 Apollo Hospitals Enterprise Ltd.	133,630	0.0
	90 Axis Bank Ltd.	142,397	0.0
	179 Godrej Properties Ltd.	108,767	0.0
12,2	172 HDFC Bank Ltd. 122 ICICI Bank Ltd.	238,466 288,968	0.0
	.EE TOTOL Burn. Etu.	200,900	
25,2	38 Info Edge India Ltd.	114 951	0.0
25,2 2,3	138 Info Edge India Ltd. 168 Infosys Ltd.	114,951 231,831	0.0

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	ss – (Continued)		
India – (Continue	d) SBI Life Insurance Co. Ltd. (c)	155,514	0.05
	Sona Blw Precision Forgings Ltd. ^(c)	91,299	0.03
	Sun Pharmaceutical Industries Ltd.	175,128	0.06
	Tata Consumer Products Ltd.	171,131	0.06
139,479	Zomato Ltd.	116,279	0.04
		2,123,382	0.73
Indonesia 551,500	Bank Central Asia Tbk PT	332,751	0.11
64,551	Semen Indonesia Persero Tbk PT	24,956	0.01
		357,707	0.12
Ireland	Accenture PLC Class A	455,932	0.16
Italy	Accontate 1 Lo Giaso A	400,002	
	Davide Campari-Milano NV	594,201	0.20
Japan		700.400	
	Hoya Corp.	760,426	0.26
	Keyence Corp.	722,670 90,957	0.25 0.03
	Kyoritsu Maintenance Co. Ltd. Mitsubishi Estate Co. Ltd.	101,576	0.03
	Mitsui Fudosan Co. Ltd.	195,266	0.03
	Nidec Corp.	340,132	0.12
	Sumitomo Realty & Development Co. Ltd.	95,925	0.03
,		2,306,952	0.79
Mexico			
17,100	Alsea SAB de CV	48,137	0.01
17,763	Arca Continental SAB de CV	176,917	0.06
	Banco del Bajio SA ^(c)	84,512	0.03
43,800	Wal-Mart de Mexico SAB de CV	167,165	0.06
		476,731	0.16
Netherlands 6,014	CTP NV ^(c)	77,314	0.03
Philippines			
	BDO Unibank, Inc.	69,220	0.02
	Jollibee Foods Corp.	41,402	0.02
395,400	Monde Nissin Corp. (c)	57,022	0.02
B. I I		167,644	0.06
Poland 1,968	Dino Polska SA ^(c)	194,187	0.07
Russia	M 5 1 NIGEY PTO DIGG(f)		
9,100	Moscow Exchange MICEX-RTS PJSC ^(f) Sberbank of Russia PJSC ^(f)	0 0	0.00 0.00
		0	0.00
Saudi Arabia			
	Alinma Bank	58,971	0.02
	Saudi Arabian Oil Co. ^(c)	136,477	0.05
4,384	Saudi National Bank	43,111	0.01
		238,559	0.08
South Africa 9,353	Clicks Group Ltd.	111,420	0.04
	Mr Price Group Ltd.	38,471	0.01
111,379	Old Mutual Ltd.	60,434	0.02
		210,325	0.07
South Korea	Kia Corp.	160 083	0.06
2,476	Kia Corp. LG Chem Ltd.	160,083 156.480	0.06 0.05
2,476 300	Kia Corp. LG Chem Ltd. LG Electronics, Inc.	160,083 156,480 227,807	0.06 0.05 0.08
2,476 300 2,464	LG Chem Ltd.	156,480	0.05

Spain Spai	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
1,915 Clark Cl				
16.82 Samura Bictorius Co. Lat. 16.00	•	·	98 713	0.04
Spain		·	•	0.31
September Sept			1,702,420	0.59
2,619 climit Recom SAI [©] 0.00 Sweden (5,63) climit All (5,63) c	Spain			
Sweder			The state of the s	0.14
Sweden 3,421 Castalium AB 78,016 68,034 0.02 56,503 Hesogran AB Class B 78,016 0.02 68,034 0.02 Switzeriam Body Skif-Firmenich AG 69,018 0.02 2,518 68,009 0.02 2,518 5,518 68,009 0.02 2,518 5,518 68,009 0.02 2,518 5,518 68,009 0.02 2,518 68,009 0.02 2,518 68,009 0.02 2,518 68,009 0.02 2,518 68,009 0.02 2,518 68,009 0.02 <t< td=""><td>2,013</td><td>Centrex Telecont SA</td><td><u> </u></td><td></td></t<>	2,013	Centrex Telecont SA	<u> </u>	
8.421 (Sabillum AB) Capation AB (Sabillum AB) 0.20 8.528 (Sabillum AB) Reagon AB (Capable AB) 0.20 Switzeria 6.341 (Sabillum AB) Sabillum AB (Sabillum AB) 0.20 5.338 (Sabillum AB) Sabillum AB (Sabillum AB) 0.20 5.343 (Sabillum AB) Sabillum AB (Sabillum AB) 0.20 5.343 (Sabillum AB) Sabillum AB (Sabillum AB) 0.20 5.343 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20 7.500 (Sabillum AB) Marka Sabillum AB (Sabillum AB) 0.20	Sweden		551,221	0.16
Switzerland 741,859 0.26 6,341 DSM-Firmenich AG 66,018 62,22 3,738 Nestie AG 634,000 62,300 3,739 US Group AG 601,000 0.22 Taiwan 1,932,226 0.60 Taiwan 1,932,226 0.60 8,000 Media Fis. Inc. 221,600 0.00 6,000 Media Fis. Inc. 221,600 0.00 6,000 Media Fis. Inc. 221,600 0.00 6,000 Media Fis. Inc. 1,412,100 0.00 6,000 Media Fis. Inc. 221,600 0.00 6,000 Mind Metroprincia C. Ltd. 6,000 1,412,100 0.00 6,000 Mind Metroprincia C. Ltd. ADR ⁽⁶⁾ 1,412,100 0.00 7,000 Mind Metroprincia Metroprincia C. Ltd. ADR ⁽⁶⁾ 0.00 0.00 1,5170 PT Exploration & Production PCL 2,24,40 0.00 1,5170 PT Exploration & Production PCL 2,24,40 0.00 1,5170 PT Expl		Castellum AB	78,016	0.03
Switzsrland	56,638	Hexagon AB Class B	663,843	0.23
6,341 DSM-Firmenich AG 696,018 0.22 5,318 UBS Group AG 601,310 0.27 Tailwan 1,33,236 0.65 Tailwan 156,852 0.06 9,000 MediaTek, Inc. 221,600 0.00 9,000 Midela Enterprise Co. Ltd. 68,706 0.00 7,800 Taiwan Semiconductor Manufacturing Co. Ltd. 68,706 0.00 7,800 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 617,397 0.21 0.00 7,800 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 617,397 0.21 0.00 8,000 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 617,397 0.21 0.00 1,57,000 Auroperation & Production PCL 60,000 0.00			741,859	0.26
5.318 Nestle SA (34,908 O22 31,788 Nestle SA) 634,908 O22 (31,788 Nestle SA) 0.61,310 O22 (31,788 Nestle SA) 0.60 0.60 N.60 Nestle SA, 15,832 O.00 O.00 O.00 O.00 O.00 O.00 O.00 O.0	Switzerland	DSM Firmonich AG	606.018	0.24
San State Section Se			•	0.24
Taiwan 156,832 O.00 9,000 MediaTek, Inc. 221,600 0.00 6,000 Nien Made Enterprise Co. Ltd. 68,706 0.00 7,000 Taiwan Semiconductor Manufacturing Co. Ltd. 68,706 0.00 7,000 Taiwan Semiconductor Manufacturing Co. Ltd. ADR ⁽ⁱⁱ⁾ 617,397 0.21 86,000 United Microelectronics Corp. 26,21,121 0.90 Thailand 203,440 0.00 15,700 PTT Exploration & Production PCL 203,440 0.00 15,700 PTT Exploration & Production PCL 203,440 0.00 15,700 PTT Exploration & Production PCL 203,440 0.00 Childed Arab Emizer 80,000 0.00 United Microsumeroial Bank PJSC 411,000 0.20 United Microsumeroial Bank PJSC 414,507 0.00 6,802 Afrazeneca PLC 996,150 0.3 4,866 Ferguson PLC 714,000 0.2 9,171 Reckit Benckiser Group PLC 714,000 0.2	31,786	UBS Group AG	601,310	0.21
2.3.8.3.2 Chalease Holding Co. Ltd. 156,832 0.00 0.900 MediaTaFk, Inc. 216,00 0.00 0.00 0.00 MediaTaFk, Inc. 216,00 0.00 0.00 0.00 MediaTaFk, Inc. 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0			1,932,236	0.67
1000 Media Rik, Inc. 221,600 0.00 16,000 Mem Made Enterprise Co. Ltd. 18,700 0.40 17,000 78,000	Taiwan		450.000	0.05
6,000 Nem Made Enterprise Co. Ltd. 68,706 (0.00) 0.00				
78,000 Talwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 1,141,2100 0.42 86,000 Talwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 617,397 0.25 86,000 Talwan Semiconductor Manufacturing Co. Ltd. ADR ⁽⁶⁾ 10,000 12621,121 0.90 Thailand PCL 203,440 0.00 62,864 0.00 United Arab Emirates 203,440 0.00				0.02
No. 10 10 10 10 10 10 10 1				0.49
The stand and a standard and a sta		•	•	0.21
The state The	86,000	United Microelectronics Corp.	144,486	0.05
100,100			2,621,121	0.90
15,700	Thailand	Airnorts of Thailand PCI	203 440	0.07
				0.02
Display Disp			266,304	0.09
United Kingdom	United Arab Emir	rates		
Registration Regi		Abu Dhabi Commercial Bank PJSC	141,507	0.05
A 666 Ferguson PLC 680,417 0.23 7,325 InterContinental Hotels Group PLC 481,128 0.17 9,171 Reckift Benckiser Group PLC 714,090 0.22 130,173 Rentokil Initial PLC 714,090 0.25 1,031,303 0.35 3,903,088 1.34 United States 9,921 Alphabet, Inc. Class A 1,221,573 0.42 6,708 Amazon.com, Inc. 816,900 0.25 11,449 Ball Corp. 586,189 0.25 1,1449 Ball Corp. 586,189 0.25 1,241,573 0.42 1,1449 Ball Corp. 586,189 0.25 2,421 Burlington Stores, Inc. 366,297 0.11 764 CBRE Group, Inc. Class A 57,086 0.03 322 Hilton Worldwide Holdings, Inc. 51,708 0.03 323 Hilton Worldwide Holdings, Inc. 51,708 0.03 324 Hilton Worldwide Holdings, Inc. 55,1708 0.03 325 Hyatt Hotels Corp. Class A 57,086 0.05 493 Narsh & McLennan Cos., Inc. 657,630 0.25 4,261 MiKE, Inc. Class B 450,686 0.15 4,261 MiKE, Inc. Class B 450,68	United Kingdom	ActraZanaca PLC	996 150	0.34
7,325 InterContinental Hotels Group PLC 481,128 0.17 9,171 Recklitt Benckiser Group PLC 714,090 0.25 130,173 Rentokil Initial PLC 1,031,303 0.38 United States 9,921 Alphabet, Inc. Class A 1,221,573 0.42 6,708 Amazon.com, Inc. 816,900 0.25 11,449 Ball Corp. 586,189 0.25 16,781 Boston Scientific Corp. 366,297 0.13 764 CBRE Group, Inc. Class A 366,297 0.13 764 CBRE Group, Inc. Class A 57,086 0.02 32 Hilton Worldwide Holdings, Inc. 51,708 0.02 32 Hilton Worldwide Holdings, Inc. 51,708 0.02 3,815 Marsh & McLennan Cos., Inc. 828,059 0.25 3,815 Marsh & McLennan Cos., Inc. 555,188 0.15 4,201 NiKE, Inc. Class B 450,686 0.16 5,205 Northern Trust Corp. 374,656 0.15 1,707 NVIDIA Corp. 677,474 0.23 6,489			•	0.23
130,173 Rentokil Initial PLC 1,031,303 0,35				0.17
United States 9,921 Alphabet, Inc. Class A 1,221,573 0.44 6,708 Amazon.com, Inc. 816,900 0.28 11,449 Ball Corp. 586,189 0.20 16,781 Boston Scientific Corp. 849,286 0.25 2,421 Burlington Stores, Inc. 366,297 0.13 764 CBRE Group, Inc. Class A 57,086 0.02 382 Hilton Worldwide Holdings, Inc. 51,708 0.02 726 Hyatt Hotels Corp. Class A 78,793 0.03 2,020 Intit, Inc. 828,059 0.26 3,815 Marsh & McLennan Cos., Inc. 657,630 0.23 1,407 Martin Marietta Materials, Inc. 555,188 0.15 4,261 NIKE, Inc. Class B 450,686 0.11 5,205 Northern Trust Corp. 374,656 0.13 1,707 NVIDIA Corp. 677,474 0.23 6,496 Procter & Gamble Co. 922,757 0.32 2,444 S&P Global, Inc. 603,845 0.21 4,143 Waste Management, Inc. <td></td> <td>·</td> <td></td> <td>0.25</td>		·		0.25
United States 9,921 Alphabet, Inc. Class A 1,221,573 0.42 6,708 Amazon.com, Inc. 816,900 0.25 11,449 Ball Corp. 586,189 0.25 11,449 Boston Scientific Corp. 586,189 0.25 2,242 18 Unlington Stores, Inc. 366,297 0.13 0.25	130,173	Rentokil Initial PLC	1,031,303	0.35
9,921 Alphabet, Inc. Class A 1,221,573 0.42 6,708 Amazon.com, Inc. 816,900 0.28 11,449 Ball Corp. 586,189 0.20 16,781 Boston Scientific Corp. 849,286 0.29 2,421 Burlington Stores, Inc. 366,297 0.13 764 CBRE Group, Inc. Class A 57,086 0.02 382 Hilton Worldwide Holdings, Inc. 51,708 0.02 726 Hyatt Hotels Corp. Class A 78,793 0.03 2,020 Intuit, Inc. 828,059 0.28 3,815 Marsh & McLennan Cos., Inc. 657,630 0.23 1,407 Martin Marietta Materials, Inc. 555,188 0.15 4,261 NIKE, Inc. Class B 450,686 0.16 5,205 Northern Trust Corp. 374,656 0.13 1,707 NVIDIA Corp. 677,474 0.23 6,496 Procter & Gamble Co. 922,757 0.33 2,444 S&P Global, Inc. 884,386 0.30 6,894 Walt Disney Co. 603,845 0.21			3,903,088	1.34
6,708 Amazon.com, Inc. 816,900 0.26 11,449 Ball Corp. 586,189 0.20 16,781 Boston Scientific Corp. 849,286 0.29 2,421 Burlington Stores, Inc. 366,297 0.13 764 CBRE Group, Inc. Class A 366,297 0.13 382 Hilton Worldwide Holdings, Inc. 51,708 0.02 726 Hyatt Hotels Corp. Class A 78,793 0.02 2,020 Intuit, Inc. 828,059 0.28 3,815 Marsh & McLennan Cos., Inc. 657,630 0.23 1,407 Martin Marietta Materials, Inc. 555,188 0.15 4,261 NIKE, Inc. Class B 450,686 0.16 5,205 Northern Trust Corp. 374,656 0.13 1,707 NVIDIA Corp. 677,474 0.23 6,496 Procter & Gamble Co. 922,757 0.32 2,444 S&P Global, Inc. 884,386 0.30 6,894 Walt Disney Co. 603,845 0.21 4,143 Waste Management, Inc. 671,870 0.23	United States	Alphabat Inc. Class A	4 204 570	0.40
11,449 Ball Corp. 586,189 0.20 16,781 Boston Scientific Corp. 849,286 0.25 2,421 Burlington Stores, Inc. 366,297 0.13 764 CBRE Group, Inc. Class A 57,086 0.02 382 Hilton Worldwide Holdings, Inc. 51,708 0.02 726 Hyatt Hotels Corp. Class A 78,793 0.03 2,020 Intuit, Inc. 828,059 0.26 3,815 Marsh & McLennan Cos., Inc. 657,630 0.23 1,407 Martin Marietta Materials, Inc. 555,188 0.15 4,261 NIKE, Inc. Class B 450,686 0.16 5,205 Northern Trust Corp. 374,656 0.13 1,707 NVIDIA Corp. 677,474 0.23 6,496 Procter & Gamble Co. 922,757 0.33 2,444 S&P Global, Inc. 884,386 0.30 6,894 Walt Disney Co. 603,845 0.21 4,143 Waste Management, Inc. 671,870 0.23				
16,781 Boston Scientific Corp. 849,286 0.25 2,421 Burlington Stores, Inc. 366,297 0.13 764 CBRE Group, Inc. Class A 57,086 0.02 382 Hilton Worldwide Holdings, Inc. 51,708 0.02 726 Hyatt Hotels Corp. Class A 78,793 0.03 2,020 Intuit, Inc. 828,059 0.26 3,815 Marsh & McLennan Cos., Inc. 657,630 0.23 1,407 Martin Marietta Materials, Inc. 555,188 0.15 4,261 NIKE, Inc. Class B 450,686 0.16 5,205 Northern Trust Corp. 374,656 0.13 1,707 NVIDIA Corp. 677,474 0.23 6,496 Procter & Gamble Co. 922,757 0.32 2,444 S&P Global, Inc. 884,386 0.30 6,894 Walt Disney Co. 603,845 0.21 4,143 Waste Management, Inc. 671,870 0.23				0.20
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6,496 Procter & Gamble Co. 922,757 0.32 2,444 S&P Global, Inc. 884,386 0.36 6,894 Walt Disney Co. 603,845 0.21 4,143 Waste Management, Inc. 671,870 0.23		·		0.13
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4,143 Waste Management, Inc. 671,870 0.23				
10.654.383 3.67				0.23
1-1-1-1-1-1-1			10,654,383	3.67

Holdings		Security Description	Market Value USD	% of Shareholders Equity
	n Stock	s – (Continued)		
Uruguay	232	MercadoLibre, Inc.	287,873	0.10
TOTAL C		STOCKS ,221)	36,261,070	12.48
		estment Trusts – 3.30%		
Australia	15,224	Dexus	80,932	0.03
		Goodman Group	66,821	0.02
		Scentre Group Stockland	95,819 141,508	0.03 0.05
	,		385,080	0.13
Canada				
		Canadian Apartment Properties Dream Industrial Real Estate Investment Trust	111,139 73,560	0.04 0.02
		RioCan Real Estate Investment Trust	80,811	0.02
			265,510	0.09
France	1 245	Gecina SA	127,551	0.04
Hong Ko		COSITIO OT	127,001	0.01
		Fortune Real Estate Investment Trust	65,631	0.02
Japan	62	Comforia Residential, Inc.	149,610	0.05
		Hoshino Resorts, Inc.	83,026	0.03
		Invincible Investment Corp. Japan Metropolitan Fund Invest	109,447 86,455	0.04 0.03
		Nippon Accommodations Fund, Inc.	77,341	0.03
		Nippon Building Fund, Inc.	27,833	0.01
	46	Nippon Prologis, Inc.	95,779 ———————————————————————————————————	0.03
Mexico				
Singapor		Prologis Property Mexico SA de CV	144,729	0.05
Sillyapoi		CapitaLand Ascendas	80,541	0.03
		Far East Hospitality Trust	98,324	0.03
		Frasers Logistics & Commercial Trust Lendlease Global Commercial	40,277 89,785	0.02 0.03
			308,927	0.11
Spain				
United Ki		Merlin Properties Socimi SA	76,691	0.03
Officed Ki		Big Yellow Group PLC	116,033	0.04
		Segro PLC	169,414	0.06
		Shaftesbury Capital PLC UNITE Group PLC	125,960 105,377	0.04 0.04
			516,784	0.18
United St		Alexandric Deal Fatata Facilities Inc.	202 200	0.03
		Alexandria Real Estate Equities, Inc. American Homes 4 Rent Class A	207,602 173,374	0.07 0.06
	5,167	American Tower Corp.	932,540	0.32
		Americold Realty Trust, Inc.	89,967	0.03
		AvalonBay Communities, Inc. Boston Properties, Inc.	315,748 84,796	0.11 0.03
		Cousins Properties, Inc.	51,986	0.03
	7,270	CubeSmart	325,841	0.11
		Digital Realty Trust, Inc.	298,054	0.10
		EastGroup Properties, Inc. Equinix, Inc.	147,599 410,306	0.05 0.14
		Equinx, inc. Equity LifeStyle Properties, Inc.	410,306 170,471	0.14
		Equity Residential	106,182	0.04
		Extra Space Storage, Inc.	285,728	0.10
		Federal Realty Investment Trust Healthcare Realty Trust, Inc.	145,416 111,636	0.05 0.04
	5,504		111,000	0.04

Holdings	Security Description				Market Value USD	% o Shareholders Equity
Real Estate Inv	estment Trusts – (Continued)					
United States - (0						
	Healthpeak Properties, Inc.				41,493	0.0
	Invitation Homes, Inc.				275,690	0.10
	Mid-America Apartment Communities, Inc. Prologis, Inc.				53,399 873,748	0.02
	Realty Income Corp.				185,610	0.00
	Regency Centers Corp.				175,166	0.00
	Ryman Hospitality Properties, Inc.				118,219	0.04
	SBA Communications Corp.				89,980	0.03
	Simon Property Group, Inc.				259,242	0.09
	Terreno Realty Corp.				125,235	0.04
4,562	UDR, Inc.				179,697	0.06
4,777	Ventas, Inc.				205,124	0.07
9,171	VICI Properties, Inc.				279,899	0.10
	Welltower, Inc.				304,546	0.10
736	WP Carey, Inc.				50,519	0.02
					7,074,813	2.43
(cost USD 10,304	STATE INVESTMENT TRUSTS 4,647)				9,595,207	3.30
Mutual Funds -	- 9.19%					
Ireland 77,060	iShares MSCI Emerging Markets IMI ESG Screened UCITS E	TF			430,010	0.15
	iShares MSCI Saudi Arabia Capped UCITS ETF				78,881	0.03
146,721	iShares S&P 500 Utilities Sector UCITS ETF				1,081,334	0.37
					1,590,225	0.55
Luxembourg					,,	
1,190,475	Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO	Distribution Class)(g)			10,571,414	3.64
160,302	Goldman Sachs Funds - Global Strategic Macro Bond Portfolio	O(g)			14,516,961	5.00
					25,088,375	8.64
TOTAL MUTUAL					00.070.000	0.46
(cost USD 27,991	· '	NOT LIGTING			26,678,600	9.19
(cost USD 226,81	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHAN 19,062)	NGE LISTING			219,844,287	75.68
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Transferable se Bonds – 2.77%	ecurities dealt in another regulated market					
Bonds – 2.77% Bermuda						
	Bacardi Ltd.(c)	USD	5.300%	15/05/2048	90,491	0.03
	Bacardi Etd.		0.50070	13/03/2040	30,431	0.00
Canada						
	1011778 BC ULC / New Red Finance, Inc. (c)	USD	4.000%	15/10/2030	41,208	0.01
	GFL Environmental, Inc. (c)	USD	4.000%	01/08/2028	119,274	0.04
	Rogers Communications, Inc. (c)	USD	4.500%	15/03/2042	41,458	0.02
175,000	Rogers Communications, Inc. (c)	USD	4.550%	15/03/2052	138,784	0.05
					340,724	0.12
Cayman Islands	Avolon Holdings Funding Ltd. (c)	USD	4.250%	15/04/2026	208,395	0.07
	Avolon Holdings Funding Ltd. (c)	USD	3.250%	15/02/2027	175,970	0.06
	Transocean, Inc. (c)	USD	11.500%	30/01/2027	42,066	0.02
41,000	nansocean, mc.	030	11.500 /6	30/01/2021		
					426,431	0.15
France 350,000	BNP Paribas SA ^{(c)(d)}	USD	1.323%	13/01/2027	312,875	0.11
225,000	BPCE SA ^(c)	USD	5.700%	22/10/2023	223,774	0.08
250,000	BPCE SA ^{(c)(d)}	USD	3.116%	19/10/2032	193,050	0.06
	BPCE SA ^{(c)(d)}	USD	5.748%	19/07/2033	244,838	0.08
					974,537	0.33
Netherlands						
200,000	Enel Finance International NV ^(c)	USD	1.875%	12/07/2028	168,926	0.06

loldings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholder Equi
Bonds – (Contir	nued)					
letherlands – (Co						
	ING Groep NV ^(c) (d)	USD	1.400%	01/07/2026	526,470	0.1
163,000	JDE Peet's NV ^(c)	USD	2.250%	24/09/2031	126,688	0.0
					822,084	0.2
lorway 200,000	Aker BP ASA ^(c)	USD	2.000%	15/07/2026	180,512	0.0
Switzerland						
	Credit Suisse AG ^(c)	USD	6.500%	08/08/2023	196,200	0.0
	Credit Suisse Group AG ^{(c)(d)}	USD	1.305%	02/02/2027	346,700	0.1
375,000	Credit Suisse Group AG ^{(c)(d)}	USD	9.016%	15/11/2033	447,386	0.1
					990,286	0.3
Jnited Kingdom 50,000	CSL Finance PLC ^(c)	USD	4.625%	27/04/2042	45,893	0.0
Inited States						
	7-Eleven, Inc. ^(c)	USD	2.500%	10/02/2041	82,865	0.0
	7-Eleven, Inc. ^(c)	USD	2.800%	10/02/2051	3,117	0.0
	AdaptHealth LLC ^(c)	USD	6.125%	01/08/2028	66,428	0.0
	Asbury Automotive Group, Inc. (c)	USD	4.625%	15/11/2029	49,323	0.0
	Asbury Automotive Group, Inc. ^(c) Aviation Capital Group LLC ^(c)	USD	5.000%	15/02/2032 30/01/2026	24,063	0.0
500,000	Broadcom, Inc. (c)	USD USD	1.950% 4.150%	15/04/2032	446,930 45,051	0.º 0.0
275,000		USD	3.419%	15/04/2032	228,030	0.0
314,000	Broadcom, Inc. (c)	USD	3.469%	15/04/2034	255,850	0.
	Broadcom, Inc.(c)	USD	3.137%	15/11/2035	161,569	0.
75,000	Broadcom, Inc.(c)	USD	3.500%	15/02/2041	55,351	0.
29,000		USD	3.750%	15/02/2051	20,831	0.
	Buckeye Partners LP ^(c)	USD	4.500%	01/03/2028	75,791	0.
	Cargill, Inc. ^(c)	USD	5.125%	11/10/2032	81,452	0.
100,000		USD	4.750%	24/04/2033	99,033	0.
	CCO Holdings LLC / CCO Holdings Capital Corp. (c) Chemours Co. (c)	USD	4.250% 4.625%	15/01/2034	54,719	0.0
	Clarivate Science Holdings Corp. (c)	USD USD	3.875%	15/11/2029 01/07/2028	74,265 180,481	0.
	CoStar Group, Inc. (c)	USD	2.800%	15/07/2030	81,794	0.
	Duquesne Light Holdings, Inc. (c)	USD	2.532%	01/10/2030	80,211	0.
	EQT Corp.(c)	USD	3.625%	15/05/2031	21,354	0.
100,000	GE HealthCare Technologies, Inc. (c)	USD	5.857%	15/03/2030	103,024	0.
	GE HealthCare Technologies, Inc. (c)	USD	6.377%	22/11/2052	108,320	0.
	Glencore Funding LLC ^(c)	USD	2.625%	23/09/2031	60,375	0.
	Glencore Funding LLC ^(c)	USD	3.375%	23/09/2051	33,071	0.
	H&E Equipment Services, Inc. ^(c) HCA, Inc. ^(c)	USD	3.875%	15/12/2028	86,261	0.
	iHeartCommunications, Inc. (c)	USD USD	3.375% 4.750%	15/03/2029 15/01/2028	134,917 41,930	0.0
109,000	Ingevity Corp. (c)	USD	3.875%	01/11/2028	90,044	0.
100,000	International Flavors & Fragrances, Inc.(c)	USD	2.300%	01/11/2030	79,465	0.
	International Flavors & Fragrances, Inc. (c)	USD	3.268%	15/11/2040	17,253	0.
	Kenvue, Inc. (c)	USD	5.050%	22/03/2053	175,717	0.
	LCM Investments Holdings II LLC(c)	USD	4.875%	01/05/2029	96,730	0.
	Match Group Holdings II LLC ^(c)	USD	3.625%	01/10/2031	186,498	0.
	Medline Borrower LP ^(c)	USD	3.875%	01/04/2029	48,296	0.
	Medline Borrower LP ^(c)	USD	5.250%	01/10/2029	56,489	0.
	Meta Platforms, Inc.	USD	3.850%	15/08/2032	102,091	0.
	NRG Energy, Inc. (c) Outfront Media Capital LLC / Outfront Media Capital Corp. (c)	USD USD	4.450% 6.250%	15/06/2029 15/06/2025	67,050 66,960	0. 0.
	Rand Parent LLC ^(c)	USD	8.500%	15/02/2030	85,988	0.
	Sensata Technologies, Inc. (c)	USD	3.750%	15/02/2031	93,215	0.
	Stellantis Finance US, Inc. ^(c)	USD	1.711%	29/01/2027	176,920	0.
50,000	Teachers Insurance & Annuity Association of America ^(c)	USD	4.900%	15/09/2044	45,405	0.
50,000	Vistra Operations Co. LLC ^(c)	USD	4.300%	15/07/2029	44,783	0.
					4,189,310	1.
OTAL BONDS cost USD 8,796,9	901)				8,060,268	2.7
OTAL TRANSFE						

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders Equity
		Currency	merest rate	maturity Dute		
Other Transfera Bonds – 0.06%	ible Securities					
Cayman Islands						
15,000	Transocean, Inc. (c)	USD	8.750%	15/02/2030	14,998	0.01
United States						
	Broadcom, Inc.(c)	USD	3.187%	15/11/2036	56,141	0.02
125,000	Glencore Funding LLC ^(c)	USD	2.850%	27/04/2031	103,018	0.03
		-			159,159	0.05
TOTAL BONDS (cost USD 187,95	50)				174,157	0.06
-	RANSFERABLE SECURITIES				,	
(cost USD 187,95	50)				174,157	0.06
Certificates of D	Deposit – 5.01%					
Germany						
900,000	Bayerische Landesbank ^(d)	USD	5.695%	11/01/2024	901,028	0.31
Japan						
	MUFG Bank Ltd. (d)	USD	5.510%	20/10/2023	771,273	0.27
998,000	Sumitomo Mitsui Banking Corp.(d)	USD	5.980%	30/11/2023	1,000,330	0.34
					1,771,603	0.61
1 066 000	Svenska Handelsbanken AB ^(d)	USD	5.620%	08/09/2023	1,067,030	0.37
	eventina Harraciosament / E		0.02070	00/00/2020	1,007,000	
United Kingdom	40					
876,000	Barclays Bank PLC ^(d)	USD	5.560%	16/02/2024	875,647	0.30
United States						
United States	Banco Santander SA ^(d)	USD	6.785%	09/02/2024	899,473	0.31
	Bank of Nova Scotia ^(d)	USD	5.880%	16/02/2024	856,186	0.29
	BNP Paribas SA	USD	5.430%	16/02/2024	522,679	0.18
	Canadian Imperial Bank of Commerce	USD	5.540%	20/10/2023	926,408	0.32
	Commonwealth Bank of Australia ^(d)	USD	5.358%	26/04/2024	660,169	0.23
	HSBC Bank USA NA(d)	USD	5.768%	26/04/2024	902,878	0.31
	Landesbank Baden-Wuerttemberg	USD	5.220%	17/01/2024	831,037	0.29
	Lloyds Bank Corporate Markets PLC	USD	5.530%	14/02/2024	876,005	0.30
	National Bank of Kuwait	USD	0.000%	07/08/2023	509,097	0.18
	Nordea Bank Abp ^(d)	USD			761,848	0.16
	•		6.420% 5.600%	26/04/2024 01/12/2023		
	Standard Chartered Bank Toronto-Dominion Bank	USD			897,841	0.31
835,000 446,000	Westpac Banking Corp.	USD USD	5.820% 5.400%	23/05/2024 20/02/2024	835,000 444,798	0.29 0.15
,					9,923,419	3.42
	CATES OF DEPOSIT				5,520,710	
(cost USD 14,545	i,155)				14,538,727	5.01
Commercial Pa	pers - 0.09%					
United States 280,000	BASF SE	USD	0.000%	18/12/2023	271,219	0.09
TOTAL COMMER						
(cost USD 271,58	4)				271,219	0.09
	OF INVESTMENTS EXCLUDING DERIVATIVES					

Number of	tracts – 0.44%		Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description		USD	USD	Equity
	CAD				
(16)	Canadian Bank Acceptance Bill Futures 18/03/2024	Short	(2,788,003)	23,163	0.01
(33)	Canadian Government Bond 10YR Futures 20/09/2023	Short	(2,982,974)	1,167	0.00
			(5,770,977)	24,330	0.01
(24)	EUR	Chart	(7.067.220)	1.044	0.00
(31) 26	3-Month EURIBOR Futures 18/12/2023 Euro STOXX 50 Index Futures 16/06/2023	Short Long	(7,967,228) 1,179,308	1,041 30,987	0.00 0.01
		_	(6,787,920)	32,028	0.01
	GBP		(-, - , - ,		
(18)	Three Month SONIA Index Futures 19/03/2024	Short	(5,270,574)	28,456	0.01
(14)	Three Month SONIA Index Futures 17/12/2024	Short	(4,124,031)	28,518	0.01
(13)	Three Month SONIA Index Futures 16/09/2025	Short	(3,845,551)	14,665	0.01
6	UK Long Gilt Bond Futures 27/09/2023	Long	716,521	11,884	0.00
			(12,523,635)	83,523	0.03
(3)	HKD Hang Seng Index Futures 29/06/2023	Short	(348,483)	8,205	0.00
(6)	HSCEI Index Futures 29/06/2023	Short	(235,169)	11,140	0.01
			(583,652)	19,345	0.01
	JPY				
	Japan Government Bonds 10YR Futures 13/06/2023	Long	22,277,245	127,411	0.04
7	TOPIX Index Futures 08/06/2023	Long	1,061,748	51,975	0.02
			23,338,993	179,386	0.06
(31)	USD 3-Month SOFR Futures 19/03/2024	Short	(7,378,000)	20,392	0.01
(18)		Short	(343,440)	76,060	0.03
(21)	CBOE Volatility Index Futures 19/07/2023	Short	(433,650)	38,000	0.01
(20)	CBOE Volatility Index Futures 16/08/2023	Short	(430,400)	21,150	0.01
11		Long	3,163,270	245,251	0.08
50	E-Mini S&P 500 Index Futures 16/06/2023	Long	10,485,000	649,794	0.22
13 (1)	E-Mini S&P 500 Index Futures 16/06/2023 E-Mini S&P MidCap 400 Index Futures 16/06/2023	Long Short	2,726,100 (242,060)	23,125 5,790	0.01
55	MSCI EAFE Index Futures 16/06/2023	Long	5,650,700	141,691	0.05
170	US Treasury Notes 10YR Futures 20/09/2023	Long	19,451,719	51,475	0.02
4	US Treasury Notes 5YR Futures 29/09/2023	Long	436,281	1,363	0.00
69	US Treasury Ultra Long Bond Futures 20/09/2023	Long	9,401,250	115,557	0.04
42	US Treasury Ultra Long Bond Futures 20/09/2023	Long	5,722,500	64,744	0.02
			48,209,270	1,454,392	0.50
UNREALISED	GAIN ON FUTURES CONTRACTS			1,793,004	0.62
			Commitment	Unrealised	% of
Number of Contracts	Security Description		Market Value USD	Loss USD	Shareholders' Equity
	AUD				
32	Australian Treasury Bonds 10YR Futures 15/06/2023	Long	2,489,987	(45,033)	(0.02)
(10)	CHF Three Month Seron Index Futures 18/06/2024	Short	(2,688,462)	(2,006)	(0.00)
	Three Month Saron Index Futures 18/06/2024	31011	(2,000,402)	(3,096)	(0.00)
(27)	EUR 3-Month EURIBOR Futures 16/09/2024	Short	(6,986,767)	(5,886)	(0.00)
(17)	3-Month EURIBOR Futures 16/06/2025	Short	(4,413,370)	(6,100)	(0.00)
10	CAC 40 Index Futures 16/06/2023	Long	760,879	(24,558)	(0.01)
3	DAX Index Futures 16/06/2023	Long	1,264,162	(11,754)	(0.01)
4	E-mini FTSE MIB Index Future 16/06/2023	Long	560,675 (617,373)	(256)	(0.00)
(5) (12)	Euro BTP Italian Government Bond Futures 08/06/2023 Euro OAT Futures 08/06/2023	Short Short	(617,373) (1,668,380)	(9,749) (22,465)	(0.00)
(56)	German Federal Republic Bonds 10YR Futures 08/06/2023	Short	(8,114,642)	(78,234)	(0.01)
(6)	German Federal Republic Bonds 30YR Futures 08/06/2023	Short	(882,175)	(10,314)	(0.00)
(26)	German Federal Republic Bonds 5YR Futures 08/06/2023	Short	(3,274,191)	(25,146)	(0.01)
6	IBEX 35 Index Futures 16/06/2023	Long	582,991	(7,047)	(0.00)
		_	(22,788,191)	(201,509)	(0.07)
					,

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
6	GBP FTSE 100 Index Futures 16/06	6/2023		Long	556,089	(28,923)	(0.01)
32	SEK OMX Stockholm 30 Index Futu	ıres 16/06/2023		Long	662,548	(2,004)	(0.00)
	USD						
(20)	3-Month SOFR Futures 17/12/			Short	(4,825,000)	(3,012)	(0.00)
(10)	3-Month SOFR Futures 16/09/ Mini-Russell 2000 Index Future			Short	(2,423,750)	(2,887)	(0.00)
(5) (15)	US Treasury Long Bond Future			Short Short	(439,800) (1,920,000)	(966) (29,219)	(0.00)
(5)	US Treasury Long Bond Future			Short	(640,000)	(7,629)	(0.01
(141)	US Treasury Notes 10YR Futu			Short	(16,133,484)	(141,774)	(0.05
(18)	US Treasury Notes 10YR Futu	res 20/09/2023		Short	(2,059,594)	(6,162)	(0.00)
95	US Treasury Notes 2YR Future	es 29/09/2023		Long	19,562,578	(7,486)	(0.00)
12	US Treasury Notes 2YR Future			Long	2,471,063	(2,522)	(0.00)
(31)	US Treasury Notes 5YR Future			Short	(3,381,180)	(6,414)	(0.00)
(32)	US Treasury Ultra Long Notes	10YR Futures 20/09/202	23	Short	(3,849,500)	(29,468)	(0.01)
					(13,638,667)	(237,539)	(0.08)
JNREALISED	LOSS ON FUTURES CONT	TRACTS				(518,104)	(0.18)
Forward Cur	rrency Contracts – 0.12%						
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
3RL	9,410,000	USD	1,817,254		21/06/2023	31,487	0.01
COP	4,860,160,000	USD	1,036,615		21/06/2023	63,873	0.02
GBP	6,290,000	USD	7,695,636		21/06/2023	93,958	0.03
HUF	916,300,000	USD	2,537,581		21/06/2023	84,721	0.03
MXN	56,150,000	USD USD	3,033,166		21/06/2023	130,982	0.05 0.00
PEN USD	550,000 3,998,892	AUD	147,374 6,010,000		21/06/2023 21/06/2023	2,009 102,221	0.00
JSD	7,746,259	CAD	10,530,000		21/06/2023	11,403	0.00
USD	1,351,110	CZK	30,000,000		21/06/2023	4,118	0.00
JSD	10,718,750	EUR	10,010,000		21/06/2023	18,675	0.00
JSD	491,194	HKD	3,840,000		21/06/2023	780	0.00
USD	3,111,188	ILS	11,310,000		21/06/2023	70,262	0.02
USD	18,458,572	JPY	2,483,900,000		21/06/2023	685,586	0.24
USD	3,086,411	KRW	4,045,280,000		21/06/2023	30,210	0.01
USD USD	2,336,539 2,187,488	NOK NZD	25,060,000 3,590,000		21/06/2023 21/06/2023	88,318 34,770	0.03 0.01
USD	2,636,917	PHP	147,350,000		21/06/2023	22,127	0.00
USD	2,858,590	SEK	30,180,000		21/06/2023	79,166	0.04
USD	193,361	SGD	260,000		21/06/2023	1,205	0.00
USD	1,461,164	THB	50,020,000		21/06/2023	21,086	0.01
USD	6,700,193	TWD	202,970,000		21/06/2023	92,344	0.03
USD	1,428,008	ZAR	26,740,000		21/06/2023	71,976	0.02
CLP	1,135,100,000 471,738	USD	1,385,994		22/06/2023	11,048	0.01
USD	GAIN ON FORWARD CUR	CLP	376,390,000		22/06/2023	8,490	0.00
UNKEALISED	GAIN ON FORWARD COR	RENCT CONTRACTS	•			1,760,815	
_	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	3,400,000	USD	2,297,732		21/06/2023	(93,293)	(0.04)
CAD	6,940,000	USD	5,163,713		21/06/2023	(65,906)	(0.00)
CHF CZK	4,020,000 31,400,000	USD USD	4,456,529 1,425,541		21/06/2023 21/06/2023	(42,120) (15,689)	(0.01)
EUR	3,410,000	USD	3,729,266		21/06/2023	(84,184)	(0.00)
IDR	49,594,970,000	USD	3,314,484		21/06/2023	(7,150)	(0.00)
	2,360,000	USD	662,124		21/06/2023	(27,590)	(0.01)
ILS	272,850,000	USD	3,315,350		21/06/2023	(17,613)	(0.00)
		USD	1,456,932		21/06/2023	(97,930)	(0.03)
NR	189,930,000				21/06/2023	(F.000)	(0.00)
NR JPY	189,930,000 748,900,000	USD	571,459		21/00/2023	(5,666)	(0.00)
NR IPY KRW NOK	748,900,000 19,680,000	USD	1,898,916		21/06/2023	(133,354)	
NR JPY KRW NOK NZD	748,900,000 19,680,000 7,540,000	USD USD	1,898,916 4,709,764		21/06/2023 21/06/2023	(133,354) (188,455)	(0.05) (0.07)
INR JPY KRW NOK NZD PHP	748,900,000 19,680,000 7,540,000 74,710,000	USD USD USD	1,898,916 4,709,764 1,367,580		21/06/2023 21/06/2023 21/06/2023	(133,354) (188,455) (41,817)	(0.05) (0.07) (0.02)
ILS INR JPY KRW NOK NZD PHP PLN SEK	748,900,000 19,680,000 7,540,000	USD USD	1,898,916 4,709,764		21/06/2023 21/06/2023	(133,354) (188,455)	(0.05 (0.07

Currency THB TWD USD USD USD USD USD USD USD USD USD US	Amount Bought 3,170,000 67,530,000 554,886 12,414,441 171,032 467,505 3,691,777 426,655 1,505,978 4,447,872	Currency USD USD	Amount Sold		Maturity	Unrealised	% of
TWD USD USD USD USD USD USD USD USD USD US	67,530,000 554,886 12,414,441 171,032 467,505 3,691,777 426,655 1,505,978 4,447,872	USD	3010		Date	Loss USD	Shareholders' Equity
TWD USD USD USD USD USD USD USD USD USD US	67,530,000 554,886 12,414,441 171,032 467,505 3,691,777 426,655 1,505,978 4,447,872	USD	93,519		21/06/2023	(2,255)	(0.00)
USD	554,886 12,414,441 171,032 467,505 3,691,777 426,655 1,505,978 4,447,872	RDI	2,236,705		21/06/2023	(38,212)	(0.02)
USD USD USD USD USD USD USD USD USD	171,032 467,505 3,691,777 426,655 1,505,978 4,447,872	BRL	2,900,000		21/06/2023	(14,864)	(0.01)
USD USD USD USD USD USD	467,505 3,691,777 426,655 1,505,978 4,447,872	CHF	11,440,000		21/06/2023	(147,954)	(0.06)
USD USD USD USD USD	467,505 3,691,777 426,655 1,505,978 4,447,872	COP	807,770,000		21/06/2023	(11,872)	(0.00)
USD USD USD USD	426,655 1,505,978 4,447,872	DKK	3,260,000		21/06/2023	(468)	(0.00)
USD USD USD	1,505,978 4,447,872	GBP	3,055,000		21/06/2023	(91,564)	(0.03)
USD USD	4,447,872	HUF	159,750,000		21/06/2023	(30,523)	(0.01)
USD		IDR	23,021,900,000		21/06/2023	(29,281)	(0.02)
		INR	368,810,000		21/06/2023	(9,665)	(0.00)
USD	983,859	MXN	18,080,000		21/06/2023	(34,980)	(0.01)
	752,052	PEN	2,860,000		21/06/2023	(24,742)	(0.01)
ZAR	7,620,000	USD	427,218		21/06/2023	(40,795)	(0.01)
UNREALISED LOSS ON	FORWARD CUR	RENCY CONTRACT	s			(1,434,653)	(0.49)
Share Class Specific F	Forward Curren	cy Contracts – 2.06	5%				
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR	18,654,000	USD	19,886,080		21/06/2023	53,903	0.02
GBP	181,436,000	USD	217,325,131		21/06/2023	7,366,925	2.53
USD	3,782,754	EUR	3,484,000		21/06/2023	58,572	0.02
USD	3,253,952	JPY	440,060,000		21/06/2023	105,202	0.04
UNREALISED GAIN ON	FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPOS	SES		7,584,602	2.61
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
JPY SEK	5,875,002,000 701,000	USD USD	43,629,498 66,986		21/06/2023 21/06/2023	(1,592,248) (2,428)	(0.55) (0.00)
UNREALISED LOSS ON	FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		(1,594,676)	(0.55)
Options – 0.53%							
·	curity Description		Maturity Date	Strike Price	Unrealised Gain/(Loss) M USD	arket Value USD	% of Shareholders'
			maturity Date	Strike Filice	000	000	Equity
Pui AUI	rchased Option D	S					
4,554,000 Put	AUD / Call JPY		Expires 16/10/2023	Strike 77.47	(53,061)	12,050	0.00
2,664,000 Put	D : CAD / Call JPY		Expires 20/11/2023	Strike 89.94	(16,263)	12,766	0.01
СНІ							
	F I CHF / Put NOK		Expires 22/11/2023	Strike 12.55	21,995	54,096	0.02
1,850,000 Call			Expires 22/11/2023 Expires 16/10/2023	Strike 12.55 Strike 13.12	21,995 (63,346)	54,096 16,495	0.02
1,850,000 Call	I CHF / Put NOK		·				
1,850,000 Call 4,225,000 Call	I CHF / Put NOK I CHF / Put SEK	ect Sector Index	·		(63,346)	16,495	0.00
1,850,000 Call 4,225,000 Call 7,776 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele	ect Sector Index	Expires 16/10/2023	Strike 13.12	(63,346)	16,495 70,591	0.00
1,850,000 Call 4,225,000 Call 7,776 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele (I JPY / Put KRW	ect Sector Index	Expires 16/10/2023 Expires 21/07/2023	Strike 13.12 Strike 363.30	(63,346) (41,351) (92,132)	70,591 7,451	0.00
1,850,000 Call 4,225,000 Call 7,776 Call 169,448,000 Call 5,811,000 Put	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD	ect Sector Index	Expires 16/10/2023 Expires 21/07/2023	Strike 13.12 Strike 363.30	(63,346) (41,351) (92,132)	70,591 7,451	0.00
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele (I JPY / Put KRW D NZD / Call USD		Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023	Strike 13.12 Strike 363.30 Strike 11.39	(63,346) (41,351) (92,132) (17,913) (45,879)	70,591 7,451 4,046	0.00 0.02 0.00 0.00
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 8,811,000 Put 132,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD	- utures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089)	16,495 70,591 7,451 4,046 19,724 3,975	0.00 0.02 0.00 0.00 0.01
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put USI 132,500 Call 327,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD D I 3 month SOFR F I 3 month SOFR F	Futures Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040)	16,495 70,591 7,451 4,046 19,724 3,975 29,475	0.00 0.02 0.00 0.00 0.01
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put 132,500 Call 327,500 Call 132,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW NZD / Call USD D I 3 month SOFR F I 3 month SOFR F I 3 month SOFR F	-utures -utures -utures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023 Expires 15/03/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562	0.00 0.02 0.00 0.00 0.01 0.00 0.01
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put USI 132,500 Call 327,500 Call 132,500 Call 25,000 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D I NZD / Call USD D I 3 month SOFR F	Futures Futures Futures Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/12/2023 Expires 15/03/2024 Expires 15/03/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250	0.00 0.02 0.00 0.01 0.01 0.01 0.04 0.04
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put 132,500 Call 132,500 Call 132,500 Call 502,500 Call 502,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD D I 3 month SOFR F	Futures Futures Futures Futures Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/103/2024 Expires 15/03/2024 Expires 15/03/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38 Strike 97.75	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591) (197,558)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250 75,375	0.00 0.02 0.00 0.01 0.01 0.04 0.01 0.04 0.01
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 7,776 Call 169,448,000 Call 132,500 Call 132,500 Call 132,500 Call 25,000 Call 502,500 Call 72,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD D I 3 month SOFR F	-utures -utures -utures -utures -utures -utures -utures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 15/09/2023 Expires 15/12/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38 Strike 97.75 Strike 95.13	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591) (197,558) (18,096)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250 75,375 85,188	0.00 0.02 0.00 0.01 0.01 0.01 0.04 0.01 0.03
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put USI 132,500 Call 132,500 Call 25,000 Call 502,500 Call 72,500 Call 22,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D I JS Month SOFR F I 3 month SOFR F	Futures Futures Futures Futures Futures Futures Futures Futures Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 15/09/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38 Strike 97.75 Strike 95.13 Strike 95.38	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591) (197,558) (18,096) (10,126)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250 75,375 85,188 22,950	0.00 0.02 0.00 0.01 0.01 0.04 0.01 0.03 0.03
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put USI 132,500 Call 132,500 Call 132,500 Call 25,000 Call 72,500 Call 72,500 Call 137,500 Call 137,500 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D NZD / Call USD D I 3 month SOFR F	Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 23/11/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024 Expires 14/06/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 0.55 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38 Strike 95.13 Strike 95.38 Strike 95.38 Strike 97.25	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591) (197,558) (18,096) (10,126) (8,067)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250 75,375 85,188 22,950 45,375	0.00 0.00 0.00 0.01 0.00 0.01 0.04 0.01 0.03 0.03 0.03 0.01
1,850,000 Call 4,225,000 Call 7,776 Call 7,776 Call 7,776 Call 169,448,000 Call 5,811,000 Put 132,500 Call 327,500 Call 132,500 Call 25,000 Call 72,500 Call 72,500 Call 22,500 Call 137,500 Call 445,000 Call	I CHF / Put NOK I CHF / Put SEK R I Health Care Sele I JPY / Put KRW D I JS Month SOFR F I 3 month SOFR F	Futures	Expires 16/10/2023 Expires 21/07/2023 Expires 20/11/2023 Expires 15/09/2023 Expires 15/09/2023 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 15/03/2024 Expires 14/06/2024 Expires 14/06/2024	Strike 13.12 Strike 363.30 Strike 11.39 Strike 97.25 Strike 97.50 Strike 95.00 Strike 95.38 Strike 97.75 Strike 95.13 Strike 95.38	(63,346) (41,351) (92,132) (17,913) (45,879) (69,089) (144,040) (34,439) (13,591) (197,558) (18,096) (10,126)	16,495 70,591 7,451 4,046 19,724 3,975 29,475 122,562 18,250 75,375 85,188 22,950	0.00 0.02 0.00 0.01 0.01 0.04 0.01 0.03 0.03

87,500 C 207,500 C 87,500 C 350,000 C 92,500 C 315,000 C 95,000 C 87,500 C 137,500 C 137,500 C 137,500 C 140,000 C 21,000 C 21,000 C 21,000 C 21,000 C 1,419,000 C 1,419,000 C 1,419,000 C 1,200 P FOTAL PURCHASED (cost USD 3,159,067) V U (100) C (200) C (200) C (700) C (600) C		Expires 13/09/2024 Expires 13/09/2024 Expires 13/12/2024 Expires 13/12/2024 Expires 13/12/2024 Expires 14/03/2025 Expires 14/03/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 21/06/2023 Expires 16/08/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 31/05/2023	Strike 96.00 Strike 97.25 Strike 96.25 Strike 96.25 Strike 96.50 Strike 97.25 Strike 96.63 Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 1.48 Strike 1,508.00 Strike 23.94 Strike 4,045.00	32,084 (23,426) 31,086 (41,620) 25,685 (42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219)	81,813 88,187 86,187 183,750 88,337 187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367 90	0.03 0.03 0.03 0.06 0.03 0.03 0.00 0.00
87,500 C 207,500 C 87,500 C 87,500 C 350,000 C 92,500 C 315,000 C 87,500 C 137,500 C 140,000 C 21,000 C 21,000 C 21,000 C 21,000 C 1,419,000 C 1,419,000 C 1,419,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (600) C (600) C	Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call CBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 13/09/2024 Expires 13/12/2024 Expires 13/12/2024 Expires 13/12/2024 Expires 14/03/2025 Expires 14/03/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 21/06/2023 Expires 16/08/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 97.25 Strike 96.25 Strike 96.25 Strike 97.25 Strike 96.50 Strike 97.25 Strike 96.63 Strike 96.63 Strike 97.75 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1,508.00 Strike 1,508.00 Strike 1,508.00	(23,426) 31,086 (41,620) 25,685 (42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	88,187 86,187 183,750 88,337 187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.03 0.06 0.03 0.06 0.03 0.03 0.00 0.00
87,500 C 350,000 C 92,500 C 315,000 C 87,500 C 137,500 C 137,500 C 140,000 C 21,000 C 21,000 C 21,000 C 21,000 C 1,419,000 C 1,419,000 C 1,419,000 C 1,2530,000 C 1,200 P	Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call BOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put KRW Call USD / Put NOK Put S&P 500 Index	Expires 13/12/2024 Expires 13/12/2024 Expires 14/03/2025 Expires 14/03/2025 Expires 13/06/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 96.25 Strike 97.25 Strike 97.25 Strike 97.25 Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1.508.00 Strike 1.394 Strike 1.178	31,086 (41,620) 25,685 (42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	86,187 183,750 88,337 187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.03 0.06 0.03 0.03 0.03 0.00 0.00 0.00
350,000 C 92,500 C 315,000 C 95,000 C 87,500 C 137,500 C 137,500 C 137,500 C 140,000 C 20,000 C 2,000 C 1,419,000 C 1,419,000 C 1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call GBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 13/12/2024 Expires 14/03/2025 Expires 14/03/2025 Expires 13/06/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 21/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 97.25 Strike 96.50 Strike 96.63 Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1.508.00 Strike 1.394 Strike 1.78	(41,620) 25,685 (42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	183,750 88,337 187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.06 0.03 0.06 0.03 0.03 0.00 0.00 0.00
92,500 C 315,000 C 95,000 C 87,500 C 137,500 C 140,000 C 21,000 C 21,000 C 2,000 C 3,916,000 C 1,419,000 C 2,530,000 C 1,173,000 C 1,200 P FOTAL PURCHASED C cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call CBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 14/03/2025 Expires 14/03/2025 Expires 13/06/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 96.50 Strike 97.25 Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	25,685 (42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	88,337 187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.03 0.06 0.03 0.03 0.00 0.00 0.00 0.01 0.02 0.00 0.00 0.00
315,000 C 95,000 C 87,500 C 137,500 C 140,000 C 21,000 C 21,000 C 3,916,000 C 1,419,000 C 1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V U (100) C (200) C (200) C (700) C (600) C	Call 3 month SOFR Futures Call 3 month SOFR Futures Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call CBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put KRW Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 14/03/2025 Expires 13/06/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 97.25 Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(42,947) 23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	187,425 88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.06 0.03 0.00 0.00 0.00 0.00 0.01 0.02 0.00 0.00
95,000 C 87,500 C 137,500 C 137,500 C 140,000 C 18,000 C 21,000 C 20,000 C 3,916,000 C 1,419,000 C 2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Call 3 month SOFR Futures Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call BoE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 13/06/2025 Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 96.63 Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 1.394 Strike 11.78	23,348 19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	88,825 84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.03 0.03 0.00 0.00 0.01 0.02 0.02 0.00 0.00
87,500 C 137,500 C 137,500 C 140,000 C 18,000 C 21,000 C 20,000 C 3,916,000 C 1,419,000 C 1,173,000 C 1,2530,000 C 1,200 P TOTAL PURCHASED C cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call 3 month SOFR Futures Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call BOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put KW Call USD / Put NOK Put S&P 500 Index	Expires 12/09/2025 Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 96.63 Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	19,335 (151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	84,438 344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.03 0.00 0.00 0.01 0.01 0.02 0.00 0.00 0.00
137,500 C 140,000 C 18,000 C 21,000 C 20,000 C 3,916,000 C 1,419,000 C 2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED C cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call 90-Day Eurodollar Futures Call 90-Day Eurodollar Futures Call CBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put KRW Call USD / Put NOK Call USD / Put NOK Put S&P 500 Index	Expires 20/06/2023 Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 95.88 Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(151,969) (113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	344 350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.00 0.00 0.01 0.02 0.00 0.00 0.00 0.00
140,000 C 18,000 C 21,000 C 20,000 C 3,916,000 C 1,419,000 C 1,513,000 C 1,173,000 C 1,173,000 C 1,200 P TOTAL PURCHASED C cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call 90-Day Eurodollar Futures Call CBOE Volatility Index Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 20/06/2023 Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 97.75 Strike 26.00 Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(113,771) (37,800) (22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	350 10,980 32,445 42,800 9,978 3,827 3,089 18,367	0.00 0.00 0.01 0.02 0.00 0.00 0.00 0.00
21,000 C 20,000 C 3,916,000 C 1,419,000 C 1,173,000 C 1,173,000 C 1,200 P COTAL PURCHASED (cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Call CBOE Volatility Index Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index	Expires 19/07/2023 Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 25.00 Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(22,358) (9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	32,445 42,800 9,978 3,827 3,089 18,367	0.01 0.02 0.00 0.00 0.00 0.01
20,000 C 3,916,000 C 1,419,000 C 2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED C cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Call CBOE Volatility Index Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 16/08/2023 Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 25.00 Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(9,976) (31,767) (17,387) (37,912) (2,219) (39,707)	42,800 9,978 3,827 3,089 18,367	0.02 0.00 0.00 0.00 0.01
3,916,000 C 1,419,000 C 2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED C cost USD 3,159,067) V U (100) C (200) C (100) C (200) C (700) C (600) C	Call USD / Put CAD Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 17/11/2023 Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 1.46 Strike 1,508.00 Strike 23.94 Strike 11.78	(31,767) (17,387) (37,912) (2,219) (39,707)	9,978 3,827 3,089 18,367	0.00 0.00 0.00 0.01
1,419,000 C 2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Call USD / Put KRW Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 21/11/2023 Expires 20/11/2023 Expires 20/11/2023	Strike 1,508.00 Strike 23.94 Strike 11.78	(17,387) (37,912) (2,219) (39,707)	3,827 3,089 18,367	0.00 0.00 0.01
2,530,000 C 1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) VU (100) C (200) C (100) C (200) C (700) C (600) C (600) C	Call USD / Put MXN Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 20/11/2023 Expires 20/11/2023	Strike 23.94 Strike 11.78	(37,912) (2,219) (39,707)	3,089 18,367	0.00 0.01
1,173,000 C 1,200 P TOTAL PURCHASED (cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Call USD / Put NOK Put S&P 500 Index OPTIONS	Expires 20/11/2023	Strike 11.78	(2,219) (39,707)	18,367	0.01
1,200 P TOTAL PURCHASED 6 cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	Put S&P 500 Index OPTIONS			(39,707)		
TOTAL PURCHASED (cost USD 3,159,067) V (100) C (200) C (100) C (200) C (700) C (600) C	OPTIONS	Expires 5 1705/2025	Ourke 4,040.00		30	
V U (100) C (200) C (200) C (700) C (600) C (600) C				(1,120,807)	1,645,032	0.57
(cost USD 3,159,067) V (100) C (200) C (100) C (200) C (200) C (700) C (600) C				(1,120,001)	1,010,002	
(100) C (200) C (100) C (200) C (200) C (700) C (600) C					1,771,660	0.61
(100) C (200) C (100) C (200) C (700) C (600) C	Written Options USD					
(200) C (100) C (200) C (700) C (600) C	Call S&P 500 Index	Expires 31/05/2023	Strike 4,120.00	(1,568)	(6,635)	(0.00)
(100) C (200) C (700) C (600) C	Call S&P 500 Index	Expires 31/05/2023	Strike 4,140.00	3,253	(9,330)	(0.00)
(700) C (600) C	Call S&P 500 Index	Expires 31/05/2023	Strike 4,185.00	1,960	(1,040)	(0.00)
(600) C	Call S&P 500 Index	Expires 31/05/2023	Strike 4,190.00	9,866	(1,590)	(0.00)
	Call S&P 500 Index	Expires 31/05/2023	Strike 4,215.00	17,403	(1,015)	(0.00)
	Call S&P 500 Index	Expires 31/05/2023	Strike 4,225.00	21,421	(435)	(0.00)
, , ,	Call S&P 500 Index	Expires 31/05/2023	Strike 4,230.00	72,469	(1,207)	(0.00)
, ,	Call S&P 500 Index	Expires 31/05/2023	Strike 4,235.00	19,251	(225)	(0.00)
	Call S&P 500 Index	Expires 31/05/2023	Strike 4,240.00	18,063	(180)	(0.00)
, ,	Call S&P 500 Index Call S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 4,245.00 Strike 4,255.00	16,661 3,647	(135) (15)	(0.00) (0.00)
, ,	Call S&P 500 Index	Expires 31/05/2023	Strike 4,260.00	7,821	(25)	(0.00)
	Call S&P 500 Index	Expires 31/05/2023	Strike 4,275.00	2,503	(8)	(0.00)
, ,	Call S&P 500 Index	Expires 07/06/2023	Strike 4,210.00	870	(17,880)	(0.01)
(800) C	Call S&P 500 Index	Expires 14/06/2023	Strike 4,200.00	(10,909)	(35,400)	(0.01)
(800) C	Call S&P 500 Index	Expires 21/06/2023	Strike 4,240.00	(10,361)	(26,560)	(0.01)
(/	Call S&P 500 Index	Expires 30/06/2023	Strike 4,235.00	(1,435)	(4,905)	(0.00)
(,	Call S&P 500 Index	Expires 30/06/2023	Strike 4,245.00	(745)	(8,810)	(0.00)
` '	Call S&P 500 Index	Expires 30/06/2023	Strike 4,260.00	(703)	(7,410)	(0.00)
(/	Call S&P 500 Index Call S&P 500 Index	Expires 30/06/2023 Expires 30/06/2023	Strike 4,265.00 Strike 4,270.00	(1,325)	(3,495)	(0.00) (0.00)
' '	Call S&P 500 Index	Expires 30/06/2023	Strike 4,270.00 Strike 4,310.00	1,403 2,830	(6,560) (1,930)	(0.00)
' '	Call S&P 500 Index	Expires 30/06/2023	Strike 4,330.00	2,205	(1,445)	(0.00)
, ,	Call S&P 500 Index	Expires 31/07/2023	Strike 4,285.00	(1,456)	(6,035)	(0.00)
	Call S&P 500 Index	Expires 31/07/2023	Strike 4,310.00	(435)	(4,895)	(0.00)
(200) C	Call S&P 500 Index	Expires 31/07/2023	Strike 4,315.00	(2,993)	(9,380)	(0.01)
(100) P	Put S&P 500 Index	Expires 31/05/2023	Strike 3,740.00	10,488	(3)	(0.00)
	Put S&P 500 Index	Expires 31/05/2023	Strike 3,820.00	11,092	(5)	(0.00)
(' '	Put S&P 500 Index	Expires 31/05/2023	Strike 3,825.00	16,280	(42)	(0.00)
` '	Put S&P 500 Index	Expires 31/05/2023	Strike 3,835.00	7,231	(3)	(0.00)
	Put S&P 500 Index	Expires 31/05/2023	Strike 3,840.00	14,096	(5)	(0.00)
. ,	Put S&P 500 Index Put S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 3,980.00 Strike 4,000.00	13,360 5,907	(5) (3)	(0.00) (0.00)
, ,	Put S&P 500 Index	Expires 31/05/2023	Strike 4,040.00	49,530	(97)	(0.00)
,	Put S&P 500 Index	Expires 31/05/2023	Strike 4,050.00	20,972	(45)	(0.00)
	Put S&P 500 Index	Expires 31/05/2023	Strike 4,055.00	20,964	(45)	(0.00)
	Put S&P 500 Index	Expires 31/05/2023	Strike 4,060.00	21,879	(45)	(0.00)
, ,	Put S&P 500 Index	Expires 31/05/2023	Strike 4,070.00	5,059	(7)	(0.00)
(800) P	Put S&P 500 Index	Expires 07/06/2023	Strike 4,030.00	25,591	(2,880)	(0.00)
	Put S&P 500 Index	Expires 14/06/2023	Strike 4,025.00	18,640	(9,920)	(0.01)
, ,	Put S&P 500 Index	Expires 21/06/2023	Strike 4,060.00	27,842	(18,280)	(0.01)
, ,		Expires 30/06/2023	Strike 3,940.00	9,746	(3,640)	(0.00)
(100) P (400) P	Put S&P 500 Index Put S&P 500 Index	Expires 30/06/2023	Strike 3,975.00	5,935	(2,155)	(0.00)

Options – (Contin	nued)					
Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)					
	USD – (Continued)					
(100)	Put S&P 500 Index	Expires 30/06/2023	Strike 4,010.00	2,163	(2,545)	(0.00)
(100)	Put S&P 500 Index	Expires 30/06/2023	Strike 4,045.00	4,241	(3,020)	(0.00)
(100) (200)	Put S&P 500 Index Put S&P 500 Index	Expires 30/06/2023 Expires 31/07/2023	Strike 4,055.00 Strike 3,985.00	3,415 5,407	(3,165) (8,850)	(0.00) (0.00)
(200)	Put S&P 500 Index	Expires 31/07/2023	Strike 4,030.00	6,560	(10,290)	(0.01)
				490,667	(231,535)	(0.08)
TOTAL WRITTEN ((cost USD (722,203					(231,535)	(0.08)
TOTAL OPTIONS (cost USD 2,436,86	54)				1,540,125	0.53
·						
Swap Contracts - Net Local	- (0.22%)				Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Credit Default Swaps					
950,000	Floating (iTraxx Europe Crossover Series 39 Version 1 Index)	Fixed 5.000%	EUR	20/06/2028	9,393	0.01
4,200,000	Floating (iTraxx Europe Series 39 Version 1 Index)	Fixed 1.000%	EUR	20/06/2028	8,452	0.00
1,956,500	Floating (The Markit CDX North America High Yield 34 Version 1 Index)	Fixed 5.000%	USD	20/06/2025	8,466	0.00
4,675,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	8,562	0.00
4,250,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2027	18,164	0.01
850,000	Investment Grade 38 Version 1 Index) Floating (Markit CDX North America	Fixed 5.000%	USD	20/06/2028	3,850	0.00
4,000,000	High Yield 40 Version 1 Index) Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	7,136	0.00
UNREALISED GAIR	N ON CREDIT DEFAULT SWAPS				64,023	0.02
					,	
2,930,225	Total Return Swaps Fixed 0.000%	Floating (EUR 1 month ESTR)	EUR	19/06/2023	52,853	0.02
2,738,614	Fixed 0.000%	Floating (GBP 1 month SONIA)	GBP	08/11/2023	121,127	0.04
480	Floating (USD 3 month FEDL)	Fixed 0.000%	USD	03/10/2023	24,232	0.01
1,154,235	Fixed 0.000%	Floating (USD 3 month FEDL)	USD	24/10/2023	3,872	0.00
UNREALISED GAIR	N ON TOTAL RETURN SWAPS				202,084	0.07
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				266,107	0.09
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
	Total Return Swaps					
24,879	Floating (EUR 1 month ESTR)	Fixed 0.000%	EUR	19/06/2023	(42,466)	(0.02)
21,913		Fixed 0.000%	GBP	08/11/2023	(115,452)	(0.04)
492,184,887		Floating (JPY 1 month TONAR)	JPY	25/12/2023	(28,254)	(0.01)
35,801		Fixed 0.000%	JPY	25/12/2023	(7,696)	(0.00)
17,751,130	Fixed 0.000%	Floating (USD 1 month SOFR)	USD	04/12/2023	(184,396)	(0.06)
198,170		Fixed 0.000%	USD	04/12/2023	(521,821)	(0.18)
	S ON TOTAL RETURN SWAPS				(900,085)	(0.31)
	ED LOSS ON SWAP CONTRACTS				(900,085)	(0.31)
MARKET VALUE O (cost USD 253,057,					251,385,793	86.54
OTHER ASSETS A	ND LIABILITIES				39,099,921	13.46
SHAREHOLDERS'	EQUITY				290,485,714	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 250,620,652)	242,888,658	83.61
Unrealised gain on futures contracts	1,793,004	0.62
Unrealised loss on futures contracts	(518,104)	(0.18)
Unrealised gain on forward currency contracts	1,760,815	0.61
Unrealised loss on forward currency contracts	(1,434,653)	(0.49)
Unrealised gain on forward currency contracts held for hedging purposes	7,584,602	2.61
Unrealised loss on forward currency contracts held for hedging purposes	(1,594,676)	(0.55)
Market value of purchased options (cost USD 3,159,067)	1,771,660	0.61
Market value of written options (cost USD (722,203))	(231,535)	(80.0)
Unrealised gain on swap contracts	266,107	0.09
Unrealised loss on swap contracts	(900,085)	(0.31)
Other Assets and Liabilities	39,099,921	13.46
Shareholders' Equity	290,485,714	100.00

The Futures Commission Merchant were Bank of America NA and Morgan Stanley & Co., Inc.

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, Barclays Bank PLC, Morgan Stanley & Co., International PLC and Morgan Stanley & Co., Inc.

The counterparties for swap contracts were Bank of America NA, Barclays Bank PLC, JP Morgan Chase Bank NA, Merrill Lynch International and Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2023 is 2.71% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 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.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (e) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).
- (f) Valuation of this security is determined by the Valuer. See Note 4.
- (g) A related party to Goldman Sachs Funds.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

British Virgin Islands	18,316 199,851 8,100 10,000 217,951 321,513 214,313 028,005	199,851 8,100	11/07/2028		USD		Transferable se
Bonds - 42.92% Brazil 990,000 Banco do Brasil SA ^(c) USD 6.250% Perp. 8 British Virgin Islands 215,929 Easy Tactic Ltd. USD 7.500% 11/07/2028 1 Cayman Islands USD 4.848% 26/09/2028 1 270,000 Yuzhou Group Holdings Co. Ltd. USD 5.375% Perp. 200,000 Zhenro Properties Group Ltd. USD 8.875% 13/01/2033 3 Colombia USD 8.875% 13/01/2033 3 France 281,000 Altice France SA ^(d) USD 5.500% 15/01/2028 2 16,010,000 France Treasury Bill BTF EUR 3.038% 19/07/2023 17, C Hungary 400,000 Hungary Government International Bond USD 6.125% 22/05/2028 4 India 250,000 Reliance Industries Ltd. USD 3.625% 12/01/2052 1 200,000	18,316 199,851 8,100 10,000 217,951 321,513 214,313 028,005	18,316 199,851 8,100 10,000 217,951	11/07/2028		USD		
Section Sect	18,316 199,851 8,100 10,000 217,951 321,513 214,313 028,005	18,316 199,851 8,100 10,000 217,951	11/07/2028		USD	6	Bonds - 42.92%
Colombia Sample	199,851 8,100 10,000 217,951 321,513 214,313 028,005	199,851 8,100 10,000 217,951	26/09/2028	7.500%		Banco do Brasil SA ^(c)	
200,000 DP World Crescent Ltd. USD 4.848% 26/09/2028 1 270,000 Yuzhou Group Holdings Co. Ltd. USD 5.375% Perp. 200,000 Zhenro Properties Group Ltd. USD 7.100% 10/09/2024	8,100 10,000 217,951 321,513 214,313 028,005	8,100 10,000 217,951			USD		
270,000 Yuzhou Group Holdings Co. Ltd. USD 5.375% Perp. 10/09/2024	8,100 10,000 217,951 321,513 214,313 028,005	8,100 10,000 217,951					-
200,000 Zhenro Properties Group Ltd.	10,000 217,951 321,513 214,313 028,005	10,000 217,951	Perb.				
Colombia 330,000 Ecopetrol SA USD 8.875% 13/01/2033 3 3 3 3 3 3 3 3 3	217,951 (217,951) (217,951	217,951	•				
Colombia 330,000 Ecopetrol SA USD 8.875% 13/01/2033 33 33 33 33 33 34 34	321,513 214,313 028,005				-		,
Prance 281,000 Altice France SA ^(d) USD 5.500% 15/01/2028 2 2 2 2 2 2 2 2 2	214,313 028,005	321,513					Colombia
281,000 Altice France SA ^(d) USD 5.500% 15/01/2028 22/05/2028 16,010,000 France Treasury Bill BTF EUR 3.038% 19/07/2023 17,0 17,2 17,2 17,2 17,2 17,2 17,2 17,2 17,2	028,005		13/01/2033	8.875%	USD	Ecopetrol SA	330,000
16,010,000 France Treasury Bill BTF EUR 3.038% 19/07/2023 17,0	028,005	21// 313	15/01/2028	5 500%	LISD	Altice France SA(d)	
Hungary	242,318	17,028,005					
Note Hungary Government International Bond USD 6.125% 22/05/2028 4.4		17,242,318			-		
Note							
250,000 Reliance Industries Ltd. USD 3.625% 12/01/2052 12/	407,121	407,121	22/05/2028	6.125%	USD	Hungary Government International Bond	
200,000 ReNew Power Pvt Ltd.	177,450	177,450	12/01/2052	3.625%	USD	Reliance Industries Ltd.	
Indonesia USD 4.850% 11/01/2033 6 380,000 Indonesia Government International Bond USD 3.350% 12/03/2071 2		184,764					
660,000 Indonesia Government International Bond USD 4.850% 11/01/2033 6 380,000 Indonesia Government International Bond USD 3.350% 12/03/2071 2	362,214	362,214			-		
380,000 Indonesia Government International Bond USD 3.350% 12/03/2071 2	000 747	000 747	44/04/0000	4.0500/	1100		
<u> </u>	•	668,717 252,043					
		920,760	12/00/2011	0.00070	-	machical constitution machinal constitution and constitut	000,000
Ireland							 Ireland
	•	411,152	•				
489,000 Motion Bondco DAC ^(d) USD 6.625% 15/11/2027 4	447,386	447,386	15/11/2027	6.625%	USD -	Motion Bondco DAC ^(a)	489,000
	858,538	858,538					
Italy 409,000 Nexi SpA EUR 2.125% 30/04/2029 3	369,242	369,242	30/04/2029	2.125%	EUR	Nexi SpA	-
Ivory Coast							
	429,921	429,921	30/01/2032	4.875%	EUR	Ivory Coast Government International Bond	
Japan 4,307,950,000 Japan Treasury Discount Bill—Series 1141 JPY (1.040%) 05/06/2023 30,7	738,229	30,738,229	05/06/2023	(1.040%)	JPY	Japan Treasury Discount Bill—Series 1141	-
	•	11,727,041		, ,			
		28,137,711 12,443,357				,	
		16,805,555				·	
99,8	851,893 2	99,851,893			-		
Jersey							
		243,938 1,051,235					
		1,295,173	30/03/2040	2.34070	-	Calaxy Tipeline Assets Blaco Etc.	1,501,255
Luxembourg	200,110	1,200,110					Luxembourg
162,295 ARD Finance SA EUR 5.000% 30/06/2027 1		132,272					162,295
861,214 ARD Finance SA ^(d) USD 6.500% 30/06/2027 6	668,130	668,130	30/06/2027	6.500%	USD -	ARD Finance SA ⁽⁰⁾	861,214
	800,402	800,402					
Mexico 470,000 Banco Mercantil del Norte SA ^(c) USD 5.875% Perp. 4	401,555	401,555	Pern	5 875%	USD	Banco Mercantil del Norte SA ^(c)	
		152,851	•				
		331,945					
3	886,351	886,351			-		
Netherlands							Netherlands
548,000 AerCap Holdings NV ^(c) USD 5.875% 10/10/2079 5	512,807	512,807	40/40/0076	E 0750'		A O 11 - 1 - 1 - 1 - 1 - 1 - 1	F 10 000

Holdings	i	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds -	– (Contir	nued)					
	nds – (Co						
		Greenko Dutch BV	USD	3.850%	29/03/2026	166,568	0.04
		Heimstaden Bostad Treasury BV	EUR	1.375%	03/03/2027	755,547	0.17
		Prosus NV Trivium Packaging Finance BV ^(d)	USD USD	3.680% 5.500%	21/01/2030 15/08/2026	531,434 284,361	0.12 0.07
		Trivium Packaging Finance BV ^(d)	USD	8.500%	15/08/2027	248,685	0.06
						2,499,402	0.58
Oman							
		Oman Government International Bond	USD	4.750%	15/06/2026	953,599	0.22
Romania 1,		Romanian Government International Bond	EUR	3.624%	26/05/2030	1,070,179	0.25
Saudi Ar		Saudi Government International Bond	USD	4.875%	18/07/2033	977,857	0.23
South Ke		Saudi Government international Bond	030	4.07376	10/07/2033	911,031	0.23
		Korea Hydro & Nuclear Power Co. Ltd.	USD	4.250%	27/07/2027	334,268	0.08
Spain	800,000	Banco Santander SA ^(c)	EUR	4.375%	Perp.	715,136	0.17
Suprana	tionals						
		African Export-Import Bank ^(d)	USD	2.634%	17/05/2026	179,610	0.04
1,	,190,000	African Export-Import Bank	USD	3.798%	17/05/2031	967,149	0.23
						1,146,759	0.27
Ukraine 2,	,060,000	Ukraine Government International Bond	EUR	4.375%	27/01/2032	407,904	0.10
	150,000	ates DP World Ltd. ^(d)	USD	6.850%	02/07/2037	162,959	0.04
United K			LIOD	7.005%	00/44/0000	4 445 000	
		Barclays PLC ^(c)	USD	7.325%	02/11/2026	1,115,893	0.26
	Barclays PLC ^(c) Virgin Media Secured Finance PLC ^(d)	USD USD	8.000% 5.500%	Perp. 15/05/2029	196,324 1,059,276	0.04 0.25	
		Virgin Money UK PLC ^(c)	GBP	9.250%	Perp.	735,413	0.17
						3,106,906	0.72
United S		ALLAC: In-	1100	2.0000/	04/44/0000	0.040.740	0.50
		AbbVie, Inc.	USD USD	3.200% 4.200%	21/11/2029 01/03/2033	2,219,742 2,167,906	0.52 0.51
		Amgen, Inc. B&G Foods, Inc.	USD	4.200% 5.250%	01/03/2033	1,196,060	0.51
		B&G Foods, Inc.	USD	5.250%	15/09/2027	244,346	0.26
		Bank of America Corp. (c)	USD	4.571%	27/04/2033	1,190,347	0.28
		Buckeye Partners LP	USD	4.350%	15/10/2024	445,635	0.10
		Buckeye Partners LP	USD	3.950%	01/12/2026	865,962	0.20
		Centene Corp.	USD	2.625%	01/08/2031	2,129,646	0.50
	843,000	Cheniere Energy Partners LP—Series WI	USD	4.000%	01/03/2031	742,295	0.17
1,	,907,000	Cheniere Energy Partners LP—Series WI	USD	3.250%	31/01/2032	1,560,479	0.36
2,	,272,000	Citigroup, Inc. (c)	USD	4.910%	24/05/2033	2,209,861	0.52
	130,000	Crown Americas LLC	USD	5.250%	01/04/2030	124,186	0.03
	493,000	Encompass Health Corp.	USD	4.500%	01/02/2028	457,036	0.11
	,100,000	Energy Transfer LP	USD	5.750%	15/02/2033	1,104,983	0.26
		General Motors Financial Co., Inc.	USD	3.600%	21/06/2030	2,248,920	0.52
	,433,000		USD	2.700%	10/06/2031	1,138,948	0.27
	,264,000	·	USD	7.000%	01/08/2027	1,215,589	0.28
		Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	660,415	0.15
		iHeartCommunications, Inc.	USD	8.375%	01/05/2027	154,253	0.04
	,272,000	JPMorgan Chase & Co. (c)	USD	4.912%	25/07/2033	2,231,627	0.52
		McDonald's Corp. Mercer International, Inc.	USD USD	4.600% 5.500%	09/09/2032 15/01/2026	2,202,931 137,729	0.51 0.03
		MGM Resorts International	USD	4.750%	15/10/2028	1,075,228	0.03
		Morgan Stanley ^(c)	USD	2.943%	21/01/2033	1,244,846	0.23
		MPT Operating Partnership LP / MPT Finance Corp.	USD	4.625%	01/08/2029	822,876	0.23
		Navient Corp.	USD	6.750%	25/06/2025	193,920	0.13
		Occidental Petroleum Corp.	USD	6.625%	01/09/2030	514,822	0.03
		Occidental Petroleum Corp.	USD	7.500%	01/05/2031	689,031	0.12
		Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	777,240	0.18
		• •		6.125%	01/10/2028		
	742,000		USD			(04.514	U. Iti
	742,000 125,000	·	USD USD	5.500%	15/11/2027	704,514 117,999	0.16 0.03

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Contir			orocr rato	atanty Date		quity
United States – (C	· ·					
•	United States Treasury Bill	USD	4.974%	25/01/2024	8,425,933	1.96
	USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	306,592	0.07
2,580,000	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	2,259,358	0.53
					44,219,407	10.31
Venezuela 122,890,000	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	3,686,700	0.86
TOTAL BONDS (cost USD 272,99	97,137)				184,125,925	42.92
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –	1.79%					
7,671,898	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	ss) ^{(e)(f)}			7,671,898	1.79
TOTAL MUTUAL (cost USD 7,671,8					7,671,898	1.79
<u> </u>	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG			.,0,000	
(cost USD 280,66	69,035)				191,797,823	44.71
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Transferable co	curities dealt in smather requilated montret					
Bonds – 9.07% Canada	curities dealt in another regulated market					
	GFL Environmental, Inc. (d)	USD	3.500%	01/09/2028	2,411,217	0.56
Cayman Islands						
	Global Aircraft Leasing Co. Ltd. (d)	USD	6.500%	15/09/2024	1,394,032	0.32
500,000	Transocean, Inc. (d)	USD	11.500%	30/01/2027	513,000	0.12
					1,907,032	0.44
Luxembourg	Altice Financing SA ^(d)	LICD	E 0000/	45/04/2020	262.264	0.00
	Camelot Finance SA ^(d)	USD USD	5.000% 4.500%	15/01/2028 01/11/2026	262,264 1,090,164	0.06 0.26
,,,,,,,,,					1,352,428	0.32
Nethenlands					1,552,420	0.32
Netherlands 848,000	Alcoa Nederland Holding BV ^(d)	USD	5.500%	15/12/2027	826,970	0.19
Supranationals						
754,000	Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(d)	USD	7.750%	15/04/2026	675,697	0.16
Switzerland 2,500,000	Credit Suisse Group AG ^(d)	USD	4.282%	09/01/2028	2,296,375	0.54
United States						
1,080,000	Acrisure LLC / Acrisure Finance, Inc. ^(d)	USD	7.000%	15/11/2025	1,026,821	0.24
648,000		USD	6.625%	15/07/2026	610,111	0.14
558,000		USD	4.500%	15/02/2026	541,193	0.13
	Booz Allen Hamilton, Inc. ^(d)	USD	3.875%	01/09/2028	560,294	0.13
2,493,000	Broadcom, Inc. (d)	USD	4.150%	15/04/2032	2,246,268	0.52
	Calpine Corp. (d) Castle US Holding Corp. (d)	USD	4.625%	01/02/2029	758,809	0.18
	Odalie OO HUMHII OUD. '	USD USD	9.500% 4.250%	15/02/2028 01/02/2031	303,420 911,731	0.07 0.21
554,000			4.230%		10,378	0.21
554,000 1,138,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d)		8 750%	15/10/2026		
554,000 1,138,000 1,533,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d)	USD	8.750% 4.000%	15/10/2026 15/08/2028		0.07
554,000 1,138,000 1,533,000 326,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d)		8.750% 4.000% 8.000%		286,916 574,293	0.07 0.13
554,000 1,138,000 1,533,000 326,000 589,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d)	USD USD	4.000%	15/08/2028	286,916	0.13
554,000 1,138,000 1,533,000 326,000 589,000 965,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d)	USD USD USD	4.000% 8.000%	15/08/2028 15/05/2027	286,916 574,293	0.13 0.21
554,000 1,138,000 1,533,000 326,000 589,000 965,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d)	USD USD USD USD	4.000% 8.000% 5.500%	15/08/2028 15/05/2027 15/07/2027	286,916 574,293 918,130	0.13 0.21 0.02
554,000 1,138,000 1,533,000 326,000 589,000 965,000 100,000 548,000 520,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d) Ingevity Corp. (d)	USD USD USD USD USD	4.000% 8.000% 5.500% 5.375%	15/08/2028 15/05/2027 15/07/2027 01/05/2025	286,916 574,293 918,130 99,600	0.13 0.21 0.02 0.09
554,000 1,138,000 1,533,000 326,000 589,000 100,000 548,000 520,000 570,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (e) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d) Ingevity Corp. (d) KBR, Inc. (d)	USD USD USD USD USD USD	4.000% 8.000% 5.500% 5.375% 5.250%	15/08/2028 15/05/2027 15/07/2027 01/05/2025 15/08/2027	286,916 574,293 918,130 99,600 383,731	0.13 0.21 0.02 0.09 0.10
554,000 1,138,000 1,533,000 326,000 589,000 100,000 548,000 520,000 570,000 265,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d) Ingevity Corp. (d) LABL, Inc. (d) LABL, Inc. (d)	USD USD USD USD USD USD USD	4.000% 8.000% 5.500% 5.375% 5.250% 3.875%	15/08/2028 15/05/2027 15/07/2027 01/05/2025 15/08/2027 01/11/2028	286,916 574,293 918,130 99,600 383,731 429,567	0.13 0.21 0.02 0.09 0.10 0.12
554,000 1,138,000 1,533,000 326,000 589,000 100,000 548,000 520,000 570,000 265,000 267,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d) Ingevity Corp. (d) LABL, Inc. (d) LABL, Inc. (d) LABL, Inc. (d)	USD	4.000% 8.000% 5.500% 5.375% 5.250% 4.750% 6.750% 10.500%	15/08/2028 15/05/2027 15/07/2027 01/05/2025 15/08/2027 01/11/2028 30/09/2028	286,916 574,293 918,130 99,600 383,731 429,567 528,760 255,958 249,688	0.13 0.21 0.02 0.09 0.10 0.12 0.06
554,000 1,138,000 1,533,000 326,000 589,000 965,000 548,000 570,000 265,000 267,000 170,000	CCO Holdings LLC / CCO Holdings Capital Corp. (d) Envision Healthcare Corp. (d) Group 1 Automotive, Inc. (d) GTCR AP Finance, Inc. (d) Herc Holdings, Inc. (d) Hilton Domestic Operating Co., Inc. (d) iHeartCommunications, Inc. (d) Ingevity Corp. (d) LABL, Inc. (d) LABL, Inc. (d)	USD	4.000% 8.000% 5.500% 5.375% 5.250% 3.875% 4.750% 6.750%	15/08/2028 15/05/2027 15/07/2027 01/05/2025 15/08/2027 01/11/2028 30/09/2028 15/07/2026	286,916 574,293 918,130 99,600 383,731 429,567 528,760 255,958	0.13 0.21 0.02 0.09 0.10 0.12

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	inued)					
United States - (
	Match Group Holdings II LLC ^(d) Mattel, Inc. ^(d)	USD	4.625%	01/06/2028 15/12/2027	1,063,395	0.25
1,633,000	(4)	USD USD	5.875% 6.500%	01/05/2028	627,142 1,434,950	0.15 0.33
	Nexstar Broadcasting, Inc. (d)	USD	5.625%	15/07/2027	553,738	0.33
	Outfront Media Capital LLC / Outfront Media Capital Corp. (d)	USD	5.000%	15/08/2027	338,494	0.08
650,000		USD	5.500%	15/10/2027	627,237	0.15
715,000	Rand Parent LLC ^(d)	USD	8.500%	15/02/2030	614,814	0.14
867,000	Scripps Escrow, Inc. ^(d)	USD	5.875%	15/07/2027	672,410	0.16
820,000		USD	4.375%	15/02/2030	736,155	0.17
	State of Illinois	USD	5.100%	01/06/2033	6,264,747	1.46
	State of Illinois	USD	7.350%	01/07/2035	2,650,133	0.62
255,000	(-1)	USD USD	6.500%	15/03/2027 15/01/2029	255,003	0.06
312,000	USI, Inc. (d)	USD	5.250% 6.875%	01/05/2025	294,144 914,516	0.07 0.21
	Waste Pro USA, Inc. (d)	USD	5.500%	15/02/2026	1,136,063	0.27
					29,429,977	6.86
TOTAL BONDS					20,120,011	
(cost USD 42,602	2,992)				38,899,696	9.07
Agencies Asse United States	t Backed Obligations – 30.35%					
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	4.315%	01/09/2033	560	0.00
580,000	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	7.023%	25/12/2033	557,712	0.13
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	4.375%	01/11/2034	935	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	4.484%	01/02/2035	725	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	4.294%	01/06/2035	14,261	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD USD	4.313% 5.457%	01/05/2036 15/10/2036	4,319 22,983	0.00 0.01
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	5.507%	15/12/2036	15,084	0.00
51,509	,	USD	5.707%	15/09/2037	51,123	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	5.957%	15/06/2039	6,719	0.00
55,483	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	5.477%	15/03/2041	55,028	0.01
755,928	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	0.893%	15/05/2041	71,137	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	8.473%	25/03/2042	408,200	0.10
2,886,206	,	USD	0.893%	15/09/2043	296,587	0.07
3,198,389		USD	0.493%	15/05/2045	258,720	0.06
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD USD	0.993% 0.893%	15/05/2045 15/05/2046	128,560 335,493	0.03
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	7.838%	25/10/2049	506,750	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	6.838%	25/01/2050	649,889	0.12
2,615,114	, , , ,	USD	4.500%	01/03/2050	2,572,274	0.60
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2050	538,665	0.13
1,197,848	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	10.888%	25/07/2050	1,291,698	0.30
784,439	, , , ,	USD	3.000%	25/08/2050	127,435	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	276,580	0.06
1,210,244	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	10.388%	25/09/2050	1,302,819	0.30
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	9.773%	25/10/2050	1,856,351	0.43
290,944 850,000	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD USD	7.573% 10.623%	25/11/2050 25/12/2050	301,244 820,913	0.07 0.19
298 717	Federal Home Loan Mortgage Corp. (FHLMC) ^(C)	USD	6.773%	25/01/2050	298,130	0.18
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	1,003,389	0.07
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	985,754	0.23
974,247		USD	6.000%	01/01/2053	992,378	0.23
3,892,155	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	3,936,614	0.92
1,228,240		USD	10.438%	25/10/2028	1,310,461	0.31
1,797		USD	3.963%	01/02/2033	1,799	0.00
16,339		USD	3.694%	01/07/2033	16,624	0.00
6,148		USD	5.289%	01/04/2034	6,295	0.00
11,530 11,370	()	USD USD	3.807% 4.208%	01/09/2034 01/10/2034	11,725 11,687	0.00
	Federal National Mortgage Association (FNMA) (c)	USD	4.206% 3.920%	01/11/2034	621	0.00
92,886		USD	4.416%	01/11/2034	95,795	0.02
773	(a)	USD	4.329%	01/02/2035	790	0.00
1,116	(4)	USD	4.149%	01/04/2035	1,124	0.00
975	Federal National Mortgage Association (FNMA)(c)	USD	4.545%	01/04/2035	989	0.00
4,809		USD	4.002%	01/05/2035	4,818	0.00
1,018		USD	3.432%	01/06/2035	1,051	0.00
7,156	, , , , , , , , , , , , , , , , , , ,	USD	3.655%	01/06/2035	7,165	0.00
			4.000%	01/08/2035	5,852	0.00
5,724	Federal National Mortgage Association (FNMA) ^(c) Federal National Mortgage Association (FNMA) ^(c)	USD USD	3.798%	01/09/2035	5,256	0.00

Holdings	Security Description		Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity					
Agencies Asset Backed Obligations – (Continued)												
United States - (C		(c)										
	Federal National Mortgage Association (FNN Federal National Mortgage		USD USD	5.538%	25/06/2036	44,028	0.01 0.01					
	Federal National Mortgage Association (FNN		USD	5.538% 5.538%	25/08/2036 25/08/2036	53,670 58,724	0.01					
	Federal National Mortgage Association (FNN		USD	5.588%	25/08/2037	34,676	0.01					
	Federal National Mortgage Association (FNN		USD	6.238%	25/10/2039	6,920	0.00					
3,028	Federal National Mortgage Association (FNN	MA)	USD	4.500%	01/12/2040	3,004	0.00					
	Federal National Mortgage Association (FNN		USD	1.312%	25/10/2041	139,182	0.03					
	Federal National Mortgage Association (FNN	'	USD	0.812%	25/02/2042	91,364	0.02					
2,088,247	Federal National Mortgage Association (FNN Federal National Mortg	,	USD USD	1.532% 4.500%	25/07/2042 01/11/2043	214,449 6,342	0.05 0.00					
6,439 2,602,646	Federal National Mortgage Association (FNN		USD	1.012%	25/02/2046	317,357	0.00					
313,226	0 0	'	USD	1.012%	25/01/2048	35,985	0.01					
	Federal National Mortgage Association (FNN		USD	4.500%	01/06/2048	739,543	0.17					
	Federal National Mortgage Association (FNM		USD	4.500%	01/11/2048	484,856	0.11					
491,529	Federal National Mortgage Association (FNN	,	USD	4.500%	01/01/2049	479,718	0.11					
	Federal National Mortgage Association (FNN		USD	5.000%	01/04/2049	699,411	0.16					
	Federal National Mortgage Association (FNN	,	USD	4.500%	01/06/2049	444,070	0.10					
1,361,875	Federal National Mortgage Association (FNN Federal National Mortgage		USD USD	4.500%	01/03/2050	1,329,575	0.31 0.11					
	Federal National Mortgage Association (FNN		USD	4.000% 4.000%	25/06/2050 25/07/2050	452,153 236,077	0.06					
1,315,287		,	USD	4.000%	25/09/2050	256,861	0.06					
		,	USD	5.500%	01/04/2053	992,945	0.23					
			USD	6.000%	01/04/2053	1,024,574	0.24					
999,281	Federal National Mortgage Association (FNN	иA)	USD	6.000%	01/04/2053	1,022,874	0.24					
991,482	Federal National Mortgage Association (FNM		USD	6.000%	01/04/2053	1,012,413	0.24					
1,000,000			USD	3.000%	13/06/2053	882,461	0.21					
1,000,000			USD	6.000%	13/06/2053	1,009,414	0.24					
896,411	Government National Mortgage Association		USD	0.532%	20/03/2040	74,578	0.02					
886,235 850,570	Government National Mortgage Association Government National Mortgage Association		USD USD	4.500% 1.002%	16/12/2042 20/04/2043	50,279 60,009	0.01 0.01					
72,449	Government National Mortgage Association		USD	0.952%	20/04/2043	6,939	0.00					
1,538,077	Government National Mortgage Association		USD	1.002%	20/07/2043	159,296	0.04					
2,639,578	Government National Mortgage Association	' ' ' '	USD	0.952%	20/10/2043	138,899	0.03					
1,158,895	Government National Mortgage Association	,	USD	4.000%	20/08/2044	157,931	0.04					
565,522			USD	4.000%	20/06/2045	71,342	0.02					
1,412,804	Government National Mortgage Association		USD	1.052%	20/08/2045	161,037	0.04					
3,773,025	Government National Mortgage Association	,	USD	4.000%	20/08/2045	576,781	0.13					
1,015,204	Government National Mortgage Association		USD	4.500%	16/09/2045	186,308	0.04					
488,988 622,905	Government National Mortgage Association Government National Mortgage Association		USD USD	0.552% 0.552%	20/09/2045 20/09/2045	43,607 55,421	0.01 0.01					
1,756,053	Government National Mortgage Association	' ' ' '	USD	0.572%	20/09/2045	164,648	0.04					
813,129	Government National Mortgage Association		USD	1.052%	20/09/2045	90,670	0.02					
1,945,668	Government National Mortgage Association	' ' ' '	USD	0.552%	20/10/2045	159,080	0.04					
2,700,271	Government National Mortgage Association	(GNMA)	USD	4.000%	20/10/2045	398,396	0.09					
1,973,620	Government National Mortgage Association		USD	1.052%	20/11/2045	216,425	0.05					
3,396,151	Government National Mortgage Association		USD	1.052%	20/11/2045	388,262	0.09					
2,338,763		' ' ' '	USD	1.102%	20/11/2045	251,392	0.06					
2,211,660	Government National Mortgage Association		USD	0.502%	20/01/2046	180,698	0.04					
347,128 848,979	Government National Mortgage Association Government National Mortgage Association		USD USD	0.512% 1.052%	20/07/2047 20/05/2048	32,284 90,276	0.01 0.02					
1,003,656	Government National Mortgage Association		USD	4.000%	20/05/2048	962,473	0.22					
	Government National Mortgage Association		USD	1.052%	20/06/2048	55,758	0.01					
967,213			USD	4.000%	20/07/2048	928,547	0.22					
634,448	Government National Mortgage Association	(GNMA)(c)	USD	1.052%	20/09/2048	69,226	0.02					
992,443			USD	1.052%	20/09/2048	109,681	0.03					
895,607	Government National Mortgage Association		USD	1.052%	20/09/2048	100,036	0.02					
974,776	Government National Mortgage Association		USD	4.000%	20/09/2048	931,783	0.22					
1,092,391	Government National Mortgage Association		USD	1.002%	20/10/2048	115,657	0.03					
196,615 3,263,347	0 0	'	USD USD	5.000% 5.000%	20/10/2048 20/12/2048	196,155 3,256,224	0.05 0.76					
1,037,333	0 0	` ', \	USD	1.002%	20/01/2049	104,761	0.02					
1,207,968	0 0	,	USD	4.500%	20/01/2049	1,183,882	0.28					
3,092,066	Government National Mortgage Association		USD	0.000%	20/02/2049	93,198	0.02					
809,559	Government National Mortgage Association		USD	5.000%	20/03/2049	806,798	0.19					
64,966			USD	5.000%	20/06/2049	64,737	0.02					
2,932,291	Government National Mortgage Association		USD	0.902%	20/08/2049	324,487	0.08					
3,828,765	Government National Mortgage Association	,	USD	3.500%	20/10/2049	593,039	0.14					
2,250,844			USD	4.000%	20/12/2049	416,596	0.10					
202,067 749,123			USD USD	5.000% 0.902%	20/12/2049 20/02/2050	201,972 87,866	0.05 0.02					
1,320,189			USD	3.000%	20/02/2050	1,192,467	0.02					
.,525,.00	gaga / isasolution	· /	555	3.55570		.,.52,.07	0.20					

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – (Continued)					
United States – (0		HOD	0.0000/	00/04/0050	440.005	0.40
	Government National Mortgage Association (GNMA)(c)	USD USD	0.902%	20/04/2050	412,835	0.10
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD	3.500% 5.000%	20/04/2050 20/05/2050	127,968 737,574	0.03 0.17
	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2050	423,137	0.17
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	243,964	0.06
	Government National Mortgage Association (GNMA)	USD	2.500%	20/06/2051	920,976	0.21
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	706,609	0.17
2,749,504	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	20/09/2051	2,376,259	0.55
1,288,487	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	1,109,951	0.26
2,083,607	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	1,794,897	0.42
950,928	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	823,920	0.19
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	1,026,721	0.24
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	859,025	0.20
679,190	0 0	USD	2.500%	20/12/2051	586,140	0.14
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	949,763	0.22
	Government National Mortgage Association (GNMA)	USD	2.500%	20/01/2052	718,640	0.17
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) TBA ^(g)	USD USD	3.000% 3.500%	20/02/2052 20/06/2053	1,411,496 9,235,638	0.33 2.15
	Government National Mortgage Association (GNMA) TBA ^(g)	USD	4.000%	20/06/2053	10,411,586	2.13
	Government National Mortgage Association (GNMA) TBA ^(g)	USD	5.000%	20/06/2053	17,691,608	4.12
	Government National Mortgage Association (GNMA) TBA	USD	5.500%	20/06/2053	28,882,077	6.73
20,000,000	Covernment National Mortgage / 15500atton (Cristin y 12)	005		20/00/2000		30.35
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS				130,204,412	30.33
(cost USD 134,09					130,204,412	30.35
Non-Agencies / Brunei	Asset Backed Obligations – 15.83%					
3,100,000	OHA Credit Funding 14 Ltd. 2023-14A Class A(c)(d)	USD	6.976%	20/04/2036	3,095,629	0.72
	OHA Credit Funding 14 Ltd. 2023-14A Class D(c)(d)	USD	9.976%	20/04/2036	1,201,833	0.28
3,300,000	RR 25 Ltd. 2023-25A Class A1 ^{(c)(d)}	USD	6.543%	15/04/2036	3,284,157	0.77
					7,581,619	1.77
Cayman Islands						
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	1,266,119	0.30
	Barings CLO Ltd. 2016-2A Class AR2 ^{(c)(d)}	USD	6.320%	20/01/2032	5,321,835	1.24
	CQS US CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.470%	20/01/2035	1,308,709	0.30
	CQS US CLO Ltd. 2021-1A Class D1(c)(d)	USD	8.800%	20/01/2035	1,177,214	0.27
3,900,000	Dryden 57 CLO Ltd. 2018-57A Class B(c)(d)	USD	6.671%	15/05/2031	3,762,523	0.88
1,900,000	Dryden 57 CLO Ltd. 2018-57A Class C ^{(c)(d)}	USD	7.021%	15/05/2031	1,793,536	0.42
	MF1 Ltd. 2021-FL6 Class A ^{(c)(d)}	USD	6.211%	16/07/2036	1,025,969	0.24
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A Class DR ^{(c)(d)}	USD	8.500%	20/04/2031	1,323,876	0.31
1,500,000	Ocean Trails CLO 8 2020-8A Class DR ^{(c)(d)}	USD	9.010%	15/07/2034	1,363,037	0.32
	Tikehau US CLO I Ltd. 2021-1A Class E ^{(c)(d)}	USD	12.172%	18/01/2035	805,077	0.19
9,000,000	Trinitas CLO Ltd. 2021-18A Class A1 ^{(c)(d)}	USD	6.420%	20/01/2035	8,761,950	2.04
					27,909,845	6.51
2 000 000	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)}	USD	6.573%	16/04/2036	1,989,362	0.46
2 200 000	Pikes Peak CLO 12 Ltd. 2023-12A Class Alv A	USD	7.037%	20/04/2036	2,205,078	0.46
5 142 987	Saranac CLO VII Ltd. 2014-2A Class A1AR ^{(c)(d)}	USD	6.609%	20/11/2029	5,107,310	1.19
	Saranac CLO VII Ltd. 2014-2A Class BR ^{(c)(d)}	USD	7.129%	20/11/2029	2,845,832	0.66
	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^(c) (d)	USD	7.099%	20/01/2036	601,891	0.14
					12,749,473	2.97
United States	1.3					
	Alternative Loan Trust 2005-26CB Class A1 ^(c)	USD	5.500%	25/07/2035	18,524	0.00
	Alternative Loan Trust 2005-50CB Class 1A1	USD	5.500%	25/11/2035	44,147	0.01
	Alternative Loan Trust 2005-77T1 Class 1A3 ^(c)	USD	5.538%	25/02/2036	62,398	0.01
	Alternative Loan Trust 2006-19CB Class A22 Alternative Loan Trust 2006-19CB Class A7	USD USD	6.000% 6.000%	25/08/2036	200,683 130,016	0.05 0.03
	Alternative Loan Trust 2006-19CB Class A7 Alternative Loan Trust 2007-16CB Class 1A2 ^(c)	USD	5.538%	25/08/2036 25/08/2037	224,137	0.03
	Alternative Loan Trust 2007-16CB Class 1A2** Alternative Loan Trust 2007-16CB Class 4A3(c)	USD	5.638%	25/08/2037	205,392	0.05
	Banc of America Funding 2006-7 Trust Class T2A1 ^(c)	USD	5.878%	25/10/2036	243,782	0.06
	Bank 2018-BNK10 Class AS ^(c)	USD	3.898%	15/02/2061	1,342,730	0.31
	Bayview Commercial Asset Trust 2005-2A Class A1 ^{(c)(d)}	USD	5.603%	25/08/2035	1,317,488	0.31
	Bayview Commercial Asset Trust 2005-2A Class A2 ^{(c)(d)}	USD	5.663%	25/08/2035	263,938	0.06
	BCAP LLC Trust 2007-AA1 Class 2A1 ^(c)	USD	5.498%	25/03/2037	553,198	0.13
	BCAP LLC Trust 2007-AA3 Class 2A1A ^(c)	USD	5.578%	25/05/2047	623,287	0.15
700,000	Benchmark Mortgage Trust 2018-B6 Class D ^{(c)(d)}	USD	3.104%	10/10/2051	345,958	0.08

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
-	Asset Backed Obligations – (Continued)					
United States – (0	·	USD	6.000%	25/09/2037	121 001	0.03
	CHL Mortgage Pass-Through Trust 2007-14 Class A19 CHL Mortgage Pass-Through Trust 2007-15 Class 2A2	USD	6.500%	25/09/2037	121,901 207,580	0.03
	Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d)	USD	3.000%	15/09/2050	739,066	0.17
	CitiMortgage Alternative Loan Trust Series 2006-A7 Class 1A1 ^(c)	USD	6.000%	25/12/2036	405,176	0.09
	CitiMortgage Alternative Loan Trust Series 2007-A4 Class 1A5	USD	5.750%	25/04/2037	291,919	0.07
	Connecticut Avenue Securities Trust 2019-R03 Class 1M2 ^{(c)(d)}	USD	7.288%	25/09/2031	30,174	0.01
	Connecticut Avenue Securities Trust 2022-R02 Class 2M2 ^{(c)(d)}	USD	7.973%	25/01/2042	859,076	0.20
	Connecticut Avenue Securities Trust 2022-R05 Class 2M2 ^(c) (d)	USD	7.973%	25/04/2042	311,195	0.07
	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2 Class A1 ^(c) First Horizon Mortgage Pass-Through Trust 2007-AR2 Class 1A2 ^(c)	USD USD	4.513% 4.739%	25/04/2047	193,208	0.05 0.05
	HarborView Mortgage Loan Trust 2005-5 Class 1A1A ^(c)	USD	4.739% 5.752%	25/08/2037 19/07/2045	203,563 699,226	0.06
	HarborView Mortgage Loan Trust 2006-3 Class 1A1A HarborView Mortgage Loan Trust 2006-3 Class 2A1A ^(c)	USD	3.828%	19/06/2036	131,712	0.03
	Home Equity Loan Trust 2007-FRE1 Class 2AV3 ^(c)	USD	5.368%	25/04/2037	850,490	0.20
	JP Morgan Alternative Loan Trust 2006-A7 Class 1A1 ^(c)	USD	5.458%	25/12/2036	419,101	0.10
140,035	Luminent Mortgage Trust 2006-7 Class 1A1 ^(c)	USD	5.498%	25/12/2036	123,263	0.03
	Luminent Mortgage Trust 2007-1 Class 1A1 ^(c)	USD	5.458%	25/11/2036	89,372	0.02
	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	1,799,290	0.42
	RALI Series 2005-QS10 Trust Class 3A1 ^(c)	USD	5.500%	25/08/2035	14,697	0.00
, .	RALI Series 2006-QS4 Trust Class A9	USD	6.000%	25/04/2036	102,473	0.02
	RALI Series 2007-QS1 Trust Class 2A8 ^(c) Residential Asset Securitization Trust 2005-A11CB Class 2A1	USD USD	5.438% 4.850%	25/01/2037	663,097	0.15
, ,	SLM Student Loan Trust 2003-1 Class A5A ^{(c)(d)}	USD	4.850%	25/10/2035 15/12/2032	678,021 3,651,865	0.16 0.85
	Structured Asset Mortgage Investments II Trust 2006-AR3 Class 3A1 ^(c)	USD	5.518%	25/02/2036	236,514	0.06
	WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust	002	0.01070	20,02,2000	200,0	0.00
,,,,,,,	Class 2A1A ^(c)	USD	5.598%	25/04/2045	1,792	0.00
610,427	Washington Mutual Mortgage Pass-Through Certificates WMALT					
	Series 2005-3 Trust Class 1CB3 ^(c)	USD	5.500%	25/05/2035	488,372	0.11
78 696	Wells Fargo Alternative Loan 2007-PA6 Trust Class A1 ^(c)	USD	4.392%	28/12/2037	68,012	0.02
			3.250%	15/01/2060	688,815	0.16
	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D ^(d)	USD				
	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D ⁽¹⁾	USD			19,644,648	4.58
950,000	Wells Fargo Commercial Mortgage Trust 2017-RC1 Class D(*) ENCIES ASSET BACKED OBLIGATIONS	030			19,644,648	4.58
950,000	ENCIES ASSET BACKED OBLIGATIONS	USD			19,644,648 67,885,585	
950,000 TOTAL NON-AGI (cost USD 71,345	ENCIES ASSET BACKED OBLIGATIONS (5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET	030				15.83
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428)	030			67,885,585	15.83
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,04) Other Transfera	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428)	030			67,885,585	15.83
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03%	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428)	030			67,885,585	15.83
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities			15/02/2020	67,885,585 236,989,693	15.83 55.25
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428)	USD	8.750%	15/02/2030	67,885,585	15.83 55.25
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d)			15/02/2030	67,885,585 236,989,693	15.83 55.25
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d)			15/02/2030	67,885,585 236,989,693 124,987	4.58 15.83 55.25 0.03
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc.(d) TRANSFERABLE SECURITIES			15/02/2030	67,885,585 236,989,693 124,987	15.83 55.25
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) ERANSFERABLE SECURITIES 100)			15/02/2030	67,885,585 236,989,693 124,987 124,987	15.83 55.25 0.03
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) ERANSFERABLE SECURITIES 100)			15/02/2030	67,885,585 236,989,693 124,987 124,987	15.83 55.25 0.03
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) PRANSFERABLE SECURITIES 100) pers – 9.50%	USD	8.750%		67,885,585 236,989,693 124,987 124,987	0.03 0.03
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) PANSFERABLE SECURITIES 200) pers – 9.50% Atlantic Asset Securitization LLC			15/02/2030 05/07/2023 18/12/2023	67,885,585 236,989,693 124,987 124,987	0.03 0.03
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,02 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) 100) RANSFERABLE SECURITIES 100) pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc.	USD	8.750%	05/07/2023	67,885,585 236,989,693 124,987 124,987 124,987	0.03 0.03 0.03
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) 00) RANSFERABLE SECURITIES 100) pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG	USD	0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023	67,885,585 236,989,693 124,987 124,987 124,987	0.03 0.03 0.03 0.05 0.05 0.36
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfers Bonds - 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) 00) RANSFERABLE SECURITIES 100) pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG	USD USD USD USD USD USD	0.000% 0.000% 0.000% 0.000% 5.140%	05/07/2023 18/12/2023 10/07/2023	67,885,585 236,989,693 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097	0.03 0.03 0.03 0.03 0.52 0.52 0.53 0.54
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,02 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000 1,500,000 1,500,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) 00) RANSFERABLE SECURITIES 00) pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc.	USD USD USD USD USD USD USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023	124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678	0.03 0.03 0.03 0.52 0.52 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds — 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) D0) RANSFERABLE SECURITIES D0) pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC	USD USD USD USD USD USD USD USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 10/07/2023	124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370	0.03 0.03 0.03 0.52 0.35 0.52 0.35 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds — 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 43,428) able Securities Transocean, Inc. (d) D0) PRANSFERABLE SECURITIES D0) Pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd.	USD USD USD USD USD USD USD USD USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 05/07/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,678 1,491,370 2,288,656	0.03 0.03 0.03 0.03 0.52 0.52 0.53 0.53 0.36 0.36
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 1,500,000 2,300,000 1,500,000 1,500,000 1,500,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc.(d) DO) TRANSFERABLE SECURITIES DO) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC	USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 10/07/2023 14/11/2023	124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710	0.03 0.03 0.03 0.03 0.52 0.52 0.54 0.35 0.55 0.55
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,02 Other Transfera Bonds – 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) PRANSFERABLE SECURITIES 100) Pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE	USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 10/07/2023 14/11/2023 18/10/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068	0.03 0.03 0.03 0.03 0.52 0.53 0.53 0.53 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,348 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000 1,500,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) 00) RANSFERABLE SECURITIES 00) pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDR, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC	USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 05/07/2023 14/11/2023 18/10/2023 12/10/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,491,097 2,287,808 2,294,574 1,491,678 1,491,67	0.03 0.03 0.03 0.52 0.52 0.33 0.53 0.53 0.55 0.55 0.55
950,000 TOTAL NON-AGI (cost USD 71,345 (cost USD 71,345 (cost USD 248,04 Other Transfera Bonds — 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) D0) RANSFERABLE SECURITIES 10) Pers – 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada	USD	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 10/07/2023 10/07/2023 14/11/2023 12/10/2023 14/07/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068 2,252,974 2,285,607	0.03 0.03 0.03 0.52 0.52 0.53 0.55 0.55 0.55 0.55 0.55 0.55
950,000 TOTAL NON-AGI (cost USD 71,345 (cost USD 71,345 (cost USD 248,04 Other Transfera Bonds — 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) DO) TRANSFERABLE SECURITIES DO) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada Nederlandse Waterschapsbank NV	USD	0.000% 0.000% 0.000% 0.000% 5.140% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 05/07/2023 14/11/2023 18/10/2023 12/10/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,491,097 2,287,808 2,294,574 1,491,678 1,491,67	0.03 0.03 0.03 0.03 0.52 0.52 0.53 0.53 0.53 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds - 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000 1,500,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) PRANSFERABLE SECURITIES 100) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada Nederlandse Waterschapsbank NV Salisbury Receivables Co. LLC	USD	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 05/07/2023 14/11/2023 18/10/2023 12/10/2023 18/07/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068 2,253,068 2,253,069 2,284,161	0.03 0.03 0.03 0.03 0.03 0.52 0.52 0.53 0.53 0.53 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,34t TOTAL TRANSFI (cost USD 248,02 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) PRANSFERABLE SECURITIES 100) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada Nederlandse Waterschapsbank NV Salisbury Receivables Co. LLC	USD	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 05/07/2023 14/11/2023 18/10/2023 12/10/2023 14/07/2023 28/07/2023	124,987 124,987 124,987 124,987 124,987 124,987 1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068 2,252,974 2,285,607 2,285,607 2,284,161 2,280,905	0.03 0.03 0.03 0.03 0.52 0.53 0.53 0.53 0.53 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds – 0.03% Cayman Islands 125,000 TOTAL BONDS (cost USD 125,00 TOTAL OTHER T (cost USD 125,00 Commercial Pa United States 1,500,000 2,300,000 1,500,000 2,300,000 1,500,000 2,300,000	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) D0) PRANSFERABLE SECURITIES D0) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada Nederlandse Waterschapsbank NV Salisbury Receivables Co. LLC Sanofi Telus Corp. Telus Corp. Telus Corp.	USD	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 07/07/2023 10/07/2023 14/11/2023 12/10/2023 14/07/2023 18/07/2023 12/07/2023 12/07/2023 12/07/2023 12/07/2023	1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068 2,252,974 2,285,607 2,284,161 2,280,905 2,286,355 2,287,532 779,342	0.03 0.03 0.03 0.03 0.03 0.52 0.53 0.53 0.53 0.53 0.53 0.53 0.53 0.53
950,000 TOTAL NON-AGI (cost USD 71,345 TOTAL TRANSFI (cost USD 248,04 Other Transfera Bonds — 0.03% Cayman Islands	ENCIES ASSET BACKED OBLIGATIONS 5,293) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 13,428) able Securities Transocean, Inc. (d) D0) PRANSFERABLE SECURITIES D0) Pers — 9.50% Atlantic Asset Securitization LLC Bank of America Securities, Inc. Bayer AG Canadian National Railway Co. Credit Agricole Corporate and Investment Bank SA EIDP, Inc. GTA Funding LLC John Deere Ltd. LMA SA / LMA Americas LLC LVMH Moet Hennessy Louis Vuitton SE Manhattan Asset Funding Co LLC National Bank of Canada Nederlandse Waterschapsbank NV Salisbury Receivables Co. LLC Sanofi Telus Corp. Telus Corp. Telus Corp.	USD	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%	05/07/2023 18/12/2023 10/07/2023 06/07/2023 19/10/2023 05/07/2023 14/11/2023 12/10/2023 14/07/2023 18/07/2023 28/07/2023 12/07/2023 06/07/2023	1,492,450 2,229,217 1,491,097 2,287,808 2,294,574 1,491,678 1,491,370 2,288,656 2,240,710 2,253,068 2,252,974 2,285,607 2,284,161 2,280,905 2,286,355 2,287,532	0.03 0.03 0.03 0.03 0.03 0.52 0.52 0.53 0.53 0.53 0.53 0.53 0.53 0.53 0.53

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
	Papers – (Continued)					
	− (Continued) i00 Victory Receivables Corp. i00 Westpac Banking Corp.	USD USD	0.000% 0.000%	07/07/2023 09/11/2023	1,492,013 2,244,234	0.35 0.52
2,000,0	oo nooqaa sanang oorp.	000		00,11,2020	40,752,276	9.50
TOTAL COMN (cost USD 40,	IERCIAL PAPERS 774.458)				40,752,276	9.50
<u> </u>	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 569	9,611,921)				469,664,779	109.49
(2,000,00	ward Mortgage Backed Securities – (0.64%) O) Government National Mortgage Association (GNMA) TBA ^{(g)(h)} O) Government National Mortgage Association (GNMA) TBA ^{(g)(h)}	USD USD	3.000% 4.500%	20/06/2053 20/06/2053	(1,792,804) (967,377)	(0.42) (0.22)
				-	(2,760,181)	(0.64)
TOTAL COVE	RED FORWARD MORTGAGE BACKED SECURITIES 308,164))				(2,760,181)	(0.64)
Futures Con	tracts - 0.00%					
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
(00)	EUR		Observe	(5.050.054)	0.040	0.00
(155)	3-Month EURIBOR Futures 18/09/2023 German Federal Republic Bonds 5YR Futures 08/06/2023		Short Short	(5,650,051) (19,519,214)	2,816 112,947	0.00 0.02
				(25,169,265)	115,763	0.02
300	GBP Three Month SONIA Index Futures 17/12/2024		Long	88,372,100	37,926	0.01
(607)	USD US Treasury Notes 2YR Futures 29/09/2023		Short	(124,994,579)	108,014	0.02
, ,	US Treasury Notes 5YR Futures 29/09/2023		Long	24,758,961	67,658	0.02
				(100,235,618)	175,672	0.04
UNREALISED	GAIN ON FUTURES CONTRACTS				329,361	0.07
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR					
(9) (6)	Euro OAT Futures 08/06/2023 German Federal Republic Bonds 10YR Futures 08/06/2023		Short Short	(1,251,285) (869,426)	(22,871) (7,261)	(0.01) (0.00)
				(2,120,711)	(30,132)	(0.01)
(300)	GBP Three Month SONIA Index Futures 19/12/2023		Short	(87,898,604)	(22,452)	(0.00)
	USD					
(39) (109)	US Treasury Long Bond Futures 20/09/2023 US Treasury Notes 10YR Futures 20/09/2023		Short Short	(4,992,000) (12,471,984)	(75,561) (42,578)	(0.02) (0.01)
(16)	US Treasury Ultra Long Bond Futures 20/09/2023		Short	(2,180,000)	(40,366)	(0.01)
(138)	US Treasury Ultra Long Notes 10YR Futures 20/09/2023		Short	(16,600,969)	(102,212)	(0.02)
UNREALISED	LOSS ON FUTURES CONTRACTS			(36,244,953)	(313,301)	(0.06)
	rency Contracts – 1.14%				(0.10,00.1)	(6.6.7)
Currency	- Amount Amo Bought Currency S	unt old		Maturit Date		% of Shareholders' Equity
USD	1,978,235 CAD 2,686,			01/06/202		0.00
BRL	1,822,419 USD 358,			02/06/202		0.00
EUR USD	354,063 SEK 4,023, 361,567 BRL 1,811,			02/06/202 02/06/202		0.00 0.00
EUR	9,475,335 NOK 111,183,2	292		05/06/202	3 152,253	0.04
USD USD	11,372,069 EUR 10,496, 31,917,423 JPY 4,310,926,			05/06/202 05/06/202		0.02 0.27
- ==	-,,,,		companying notos ar			

	(Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	358,471	AUD	548,580	06/06/2023	2,995	0.00
USD	2,518,610	JPY	328,187,280	07/06/2023	175,446	0.04
JSD	6,072,331	NZD	9,857,123	07/06/2023	161,245	0.03
JSD	745,769	ILS	2,700,673	08/06/2023	20,073	0.00
JSD JSD	6,854,751	EUR	6,360,770	09/06/2023	60,374	0.02
JSD JSD	1,541,411 12,541,613	NOK JPY	16,923,924 1,643,802,853	09/06/2023 12/06/2023	24,009 796,339	0.01 0.19
JSD	2,756,120	TWD	83,200,028	12/06/2023	49,294	0.01
USD	4,239,902	ZAR	81,120,905	12/06/2023	122,460	0.04
USD	774,864	KRW	1,006,486,393	15/06/2023	14,658	0.00
USD	2,609,207	NOK	28,644,680	15/06/2023	40,156	0.00
USD	5,272,981	NZD	8,583,445	15/06/2023	125,874	0.03
USD	6,386,035	ZAR	124,680,131	15/06/2023	59,539	0.01
USD	2,329,103	AUD	3,527,960	16/06/2023	42,144	0.01
GBP	2,406,964	USD	2,973,566	20/06/2023	7,174	0.00
USD	5,473,540	JPY	730,635,685	20/06/2023	246,461	0.06
USD AUD	9,449,303	NOK JPY	100,080,210	20/06/2023	471,204	0.11
AUD	1,561,506 10,559,909	NZD	137,114,357 11,362,251	21/06/2023 21/06/2023	31,334 33,373	0.01 0.00
CHF	12,242,144	EUR	12,410,679	21/06/2023	176,982	0.00
EUR	1,738,131	AUD	2,808,465	21/06/2023	37,047	0.03
EUR	1,576,778	CNH	11,766,618	21/06/2023	32,252	0.00
EUR	1,600,593	JPY	229,531,928	21/06/2023	68,572	0.02
EUR	1,595,375	NOK	18,496,310	21/06/2023	45,990	0.01
EUR	9,892,323	SEK	111,278,628	21/06/2023	326,098	0.07
GBP	722,049	EUR	833,116	21/06/2023	3,643	0.00
GBP	8,123,919	USD	10,037,175	21/06/2023	23,565	0.02
HUF	324,345,793	EUR	828,872	21/06/2023	42,212	0.01
MXN	62,081,445	USD	3,398,789	21/06/2023	99,604	0.02
NZD	9,135,645	AUD	8,431,521	21/06/2023	11,428	0.00
USD	11,937,194	AUD	17,910,041	21/06/2023	324,963	0.10
USD	18,371,185	CAD	24,920,923	21/06/2023	65,412	0.00
USD USD	10,332,125 19,925,435	CNH EUR	71,008,777 18,256,709	21/06/2023 21/06/2023	355,282 410,131	0.09 0.12
USD	3,070,273	ILS	11,118,433	21/06/2023	80,854	0.12
USD	5,216,223	JPY	692,917,845	21/06/2023	258,206	0.07
USD	7,159,787	NOK	74,696,720	21/06/2023	458,486	0.11
USD	22,990,505	NZD	37,477,107	21/06/2023	517,613	0.13
USD	15,499,978	SEK	162,801,209	21/06/2023	506,824	0.12
USD	4,499,635	SGD	5,989,993	21/06/2023	72,663	0.01
USD	2,526,702	TRY	53,661,144	21/06/2023	114,558	0.03
USD	2,637,150	ZAR	49,371,500	21/06/2023	133,438	0.04
USD	1,238,438	KRW	1,608,336,858	22/06/2023	23,291	0.01
AUD	6,818,604	NZD	7,340,179	26/06/2023	20,383	0.00
EUR	1,281,149	CHF	1,241,248	26/06/2023	6,045	0.00
EUR	6,007,198	SEK CHF	68,857,034	26/06/2023	80,099	0.01
USD USD	1,754,641 34,847,462		1,585,057 31,842,037	26/06/2023 26/06/2023	13,040	0.00 0.19
USD	30,135,735	EUR JPY	3,945,282,468	26/06/2023	800,051 1,883,993	0.19
USD	638,862	NZD	1,052,889	26/06/2023	7,514	0.00
USD	368,506	SEK	3,934,057	26/06/2023	6,098	0.00
USD	3,014,062	SGD	4,059,501	26/06/2023	13,298	0.00
USD	858,000	CLP	695,391,840	29/06/2023	2,964	0.00
PLN	19,269,348	USD	4,453,089	30/06/2023	75,524	0.02
USD	366,344	SEK	3,937,748	30/06/2023	3,515	0.00
USD	13,241,111	JPY	1,744,293,952	03/07/2023	736,665	0.17
USD	17,761,732	JPY	2,355,715,447	07/08/2023	781,602	0.18
GBP	1,987,310	USD	2,461,361	08/08/2023	1,950	0.00
USD	520,269	GBP	415,434	08/08/2023	5,330	0.00
MXN	67,532,029	USD	3,711,375	16/08/2023	52,593	0.01
USD	367,423	ZAR	7,113,679	16/08/2023	8,707	0.00
USD USD	676,949 2,651,834	SEK	7,253,035	17/08/2023 29/08/2023	6,989 7,290	0.00
USD	2,380,288	CAD JPY	3,594,440 319,910,766	29/06/2023	35,527	0.00 0.01
	ON FORWARD CUR				12,703,958	2.96
					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Loss USD	Shareholders' Equity
CAD	2,834,107	USD	2,086,568	01/06/2023	(5,803)	(0.00)
-	=,00.,.01		2,000,000	31700/2020	(0,000)	(0.00)

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
GBP	1,338,530	USD	1,658,435	01/06/2023	(1,470)	(0.00)
USD	3,019,954	GBP	2,442,793	01/06/2023	(3,978)	(0.00)
SEK	4,023,822	EUR	359,537	02/06/2023	(13,703)	(0.00)
EUR	7,705,865	USD	8,359,737	05/06/2023	(130,418)	(0.03)
NOK AUD	50,994,920 534,981	EUR USD	4,299,854 358,012	05/06/2023 06/06/2023	(20,634) (11,348)	(0.00) (0.00)
JPY	384,701,366	USD	2,923,080	07/06/2023	(176,421)	(0.04)
NZD	4,846,738	USD	2,984,899	07/06/2023	(78,423)	(0.01)
EUR	7,393,748	USD	8,001,228	09/06/2023	(103,458)	(0.03)
NOK	9,049,156	USD	836,019	09/06/2023	(24,670)	(0.01)
TWD	83,229,551	USD	2,751,390	12/06/2023	(43,604)	(0.01)
ZAR	101,111,325	USD	5,303,214	12/06/2023	(171,120)	(0.04)
HKD	6,504,685	USD	831,732	15/06/2023	(1,117)	(0.00)
NOK	12,637,336	USD	1,153,463	15/06/2023	(20,060)	(0.01)
NZD NZD	1,751,587 7,312,839	AUD USD	1,653,152 4,584,967	15/06/2023 15/06/2023	(21,247) (199,786)	(0.01) (0.04)
ZAR	102,424,149	USD	5,302,772	15/06/2023	(105,586)	(0.02)
AUD	6,407,738	USD	4,240,813	16/06/2023	(87,069)	(0.02)
JPY	887,791,967	USD	6,715,466	20/06/2023	(364,067)	(0.09)
NOK	170,445,377	USD	16,081,731	20/06/2023	(791,240)	(0.18)
USD	3,668,322	GBP	2,962,253	20/06/2023	(78)	(0.00)
AUD	17,417,779	USD	11,725,226	21/06/2023	(432,158)	(0.12)
CAD	17,488,375	USD	12,864,418	21/06/2023	(18,260)	(0.00)
CHF	17,351,518	USD	19,289,682	21/06/2023	(235,782)	(0.04)
CNH	53,322,861	USD	7,773,934	21/06/2023	(281,987)	(0.08)
CZK CZK	54,599,364 18,017,879	EUR USD	2,311,946 837,612	21/06/2023 21/06/2023	(19,830)	(0.00) (0.01)
EUR	1,588,000	CAD	2,317,424	21/06/2023	(28,614) (4,799)	(0.00)
EUR	7,592,503	CHF	7,428,813	21/06/2023	(41,745)	(0.00)
EUR	1,843,380	CZK	44,033,902	21/06/2023	(6,651)	(0.00)
EUR	2,384,186	GBP	2,102,538	21/06/2023	(55,254)	(0.01)
EUR	1,578,027	PLN	7,307,003	21/06/2023	(31,325)	(0.01)
EUR	20,735,921	USD	22,426,302	21/06/2023	(260,870)	(0.07)
GBP	1,392,595	CAD	2,364,140	21/06/2023	(11,985)	(0.00)
ILS	7,421,666	USD	2,047,130	21/06/2023	(51,663)	(0.01)
JPY	343,314,331	EUR	2,388,057	21/06/2023	(96,178)	(0.02)
JPY KRW	2,007,092,642 1,785,520,989	USD USD	15,101,733 1,377,212	21/06/2023 21/06/2023	(740,435)	(0.17) (0.01)
NOK	60,279,396	USD	5,668,927	21/06/2023	(28,255) (261,053)	(0.07)
NZD	2,742,088	EUR	1,558,904	21/06/2023	(22,099)	(0.01)
NZD	17,584,395	USD	10,981,796	21/06/2023	(437,434)	(0.11)
PLN	10,766,125	USD	2,574,056	21/06/2023	(42,553)	(0.00)
SEK	131,721,404	EUR	11,612,557	21/06/2023	(282,246)	(0.07)
SEK	57,367,973	USD	5,564,981	21/06/2023	(281,686)	(80.0)
SGD	10,633,068	USD	7,925,936	21/06/2023	(67,447)	(0.01)
TRY	53,661,145	USD	2,585,242	21/06/2023	(173,099)	(0.04)
USD USD	8,230,750 1,388,591	CHF CZK	7,504,345 31,253,799	21/06/2023 21/06/2023	(9,857) (14,697)	(0.01) (0.00)
USD	13,290,165	GBP	10,944,632	21/06/2023	(263,771)	(0.06)
USD	894,569	HUF	332,883,334	21/06/2023	(58,089)	(0.01)
USD	5,966,483	MXN	110,478,193	21/06/2023	(259,149)	(0.07)
USD	848,000	PLN	3,776,781	21/06/2023	(40,057)	(0.01)
ZAR	25,534,783	USD	1,386,758	21/06/2023	(91,845)	(0.02)
NZD	1,106,439	AUD	1,044,500	22/06/2023	(13,777)	(0.00)
NZD	469,814	USD	293,320	22/06/2023	(11,601)	(0.00)
NOK	4,705,191	USD	454,665	23/06/2023	(32,505)	(0.01)
CHF	4,086,516	EUR	4,215,216	26/06/2023	(17,053)	(0.00)
CZK EUR	70,540,162 3,609,364	EUR CZK	2,968,384 86,091,254	26/06/2023 26/06/2023	(7,379) (5,345)	(0.00) (0.00)
EUR	10,174,927	USD	11,107,772	26/06/2023	(228,132)	(0.05)
NZD	1,434,313	AUD	1,351,443	26/06/2023	(16,335)	(0.00)
NZD	16,545,496	USD	10,095,937	26/06/2023	(174,711)	(0.04)
SEK	14,314,800	EUR	1,254,458	26/06/2023	(22,653)	(0.01)
SEK	13,765,423	USD	1,289,770	26/06/2023	(21,690)	(0.00)
SGD	1,849,565	USD	1,369,812	26/06/2023	(2,623)	(0.00)
CLP	682,595,103	USD	860,347	29/06/2023	(21,046)	(0.01)
NOK	17,813,283	USD	1,622,137	30/06/2023	(23,333)	(0.00)
SEK	13,563,090	USD	1,261,096	30/06/2023	(11,376)	(0.00)
USD ZAR	4,442,214 15,407,657	PLN USD	19,222,289 785,064	30/06/2023 30/06/2023	(75,340) (4,409)	(0.02) (0.00)
NOK	17,108,599	USD	1,536,920	03/07/2023	(1,136)	(0.00)
=::	,,		,,,,0=0	55/5./2020	(1,100)	(0.00)

Forward Currency	y Contracts – (Conti	nuea)					
	Amount		Amount		Maturity	Unrealised	% of Shareholders'
Currency	Bought	Currency	Sold		Date	Loss USD	Equity
BRL	1,821,976	USD	361,567		05/07/2023	(4,470)	(0.00)
MXN	63,361,822	USD	3,535,162		14/08/2023	(2,277)	(0.00)
USD	739,503	MXN	13,360,385		14/08/2023	(5,436)	(0.00)
USD	3,684,616	MXN	67,045,118		16/08/2023	(52,214)	(0.01)
ZAR	24,216,235	USD	1,245,085		16/08/2023	(23,951)	(0.01)
SEK	5,007,077	USD	470,549		17/08/2023	(8,047)	(0.00)
CAD	2,574,002	USD	1,898,996		29/08/2023	(5,221)	(0.00)
	S ON FORWARD CUR					(7,818,233)	(1.82)
Share Class Spec	ific Forward Curren	cy Contracts – (1	1.11%)				
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
USD	661,742	JPY	87,051,771		07/06/2023	40,217	0.01
USD	155,467	CHF	140,553		16/06/2023	1,216	0.00
USD	1,531,601	EUR	1,404,982		26/06/2023	29,309	0.00
USD	4,604	SEK	49,685		17/08/2023	15	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		70,757	0.01
						Unrealised	% of
	Amount		Amount		Maturity	Loss	Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	135,622	USD	89,630		06/06/2023	(1,747)	(0.00)
JPY	4,815,208,055	USD	36,348,988		07/06/2023	(1,969,764)	(0.46)
CHF		USD					
	4,484,932		4,924,301		16/06/2023	(2,263)	(0.00)
EUR	47,276,417	USD	51,731,557		26/06/2023	(1,180,781)	(0.27)
GBP	125,150,917	USD	156,783,375		08/08/2023	(1,656,262)	(0.39)
SEK	4,890,722	USD	459,657		17/08/2023	(7,903)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	CTS HELD FOR HEDGING PURPO	SES		(4,818,720)	(1.12)
Options – (0.54%)							
)						
					, ,	arket Value	% of Shareholders'
Holdings	Security Description		Maturity Date	Strike Price		arket Value USD	
Holdings —		s	Maturity Date	Strike Price	Gain/(Loss) M		Shareholders'
Holdings 10,373,000	Security Description Purchased Option	s	Maturity Date Expires 14/06/2023	Strike Price	Gain/(Loss) M		Shareholders'
	Security Description Purchased Option AUD	s	<u> </u>		Gain/(Loss) M USD	USD	Shareholders' Equity
10,373,000	Security Description Purchased Option AUD Put AUD / Call USD	s	Expires 14/06/2023	Strike 0.65	Gain/(Loss) M USD 21,691	USD 49,881	Shareholders' Equity
10,373,000	Security Description Purchased Option AUD Put AUD / Call USD	S	Expires 14/06/2023	Strike 0.65	Gain/(Loss) M USD 41,691 85,506	49,881 128,056	Shareholders' Equity 0.01 0.03
10,373,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	Gain/(Loss) M USD 41,691 85,506	49,881 128,056	Shareholders' Equity 0.01 0.03
10,373,000 10,408,000 9,240,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBO		Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023	Strike 0.65 Strike 0.66 Strike 1.98	Gain/(Loss) M USD 21,691 85,506 107,197 (169,764)	49,881 128,056 177,937	0.01 0.04 0.01
10,373,000 10,408,000 9,240,000 3,142,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBG Call EUR / Put NOK		Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051)	49,881 128,056 177,937 40,490 1,174	0.01 0.04 0.01 0.03
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBG Call EUR / Put NOK Call EUR / Put NOK	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07	Gain/(Loss) M USD 21,691 85,506 107,197 (169,764) (18,051) (42,513)	49,881 128,056 177,937 40,490 1,174 1,114	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.00
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93	Gain/(Loss) M USD 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637)	49,881 128,056 177,937 40,490 1,174 1,114 57,516	0.01 0.03 0.04 0.01 0.00 0.00 0.00 0.00
9,240,000 3,142,000 6,326,000 84,470,000 9,553,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687	0.01 0.03 0.04 0.01 0.00 0.00 0.00 0.01 0.04
9,240,000 3,142,000 6,326,000 84,470,000 9,553,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93	Gain/(Loss) M USD 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637)	49,881 128,056 177,937 40,490 1,174 1,114 57,516	0.01 0.03 0.04 0.01 0.00 0.00 0.00 0.00
9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828	0.01 0.03 0.04 0.00 0.00 0.00 0.01 0.04 0.02
9,240,000 3,142,000 6,326,000 84,470,000 9,553,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Call 6 month EURIBC Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Call EUR / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09	21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847	0.01 0.03 0.04 0.01 0.00 0.00 0.00 0.01 0.04 0.02
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD GBP Put GBP / Call USD NZD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07	(11,352) Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.04 0.02 0.08
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	(111,352) Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 12,829,000 5,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366)	49,881 128,056 177,937 40,490 1,174 1,174 1,114 57,516 153,687 74,847 328,828 19,147	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	(111,352) Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 12,829,000 5,553,000 12,829,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD NZD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD	DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366)	49,881 128,056 177,937 40,490 1,174 1,174 1,114 57,516 153,687 74,847 328,828 19,147	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD OBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60 Strike 0.61	21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 13,500,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD Call 12 month SOFR	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.06 Strike 0.62 Strike 0.60 Strike 0.61	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.02 0.09
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,996,000 10,974,000 10,974,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD OBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.09 Strike 0.60 Strike 0.61	21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 13,500,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD GBP Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD Call 12 month SOFR	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 25/08/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.06 Strike 0.62 Strike 0.60 Strike 0.61	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.02 0.09
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 13,500,000 2,021,000 3,486,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD Call 6 month EURIBC Call 6 WORN Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD Put GBP / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD Call USD Call 12 month SOFR Call USD / Put JPY	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 13/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 28/07/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 10/08/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.60 Strike 0.60 Strike 0.61 Strike 2.40 Strike 136.70	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634)	49,881 128,056 177,937 40,490 1,174 1,174 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09 0.09
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 2,021,000 2,021,000 3,486,000 6,973,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD NZD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD Call 12 month SOFR Call USD / Put JPY Call USD / Put MXN	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 14/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 28/07/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 1.07 Strike 0.61 Strike 0.62 Strike 0.61 Strike 0.61	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634) (16,059)	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598 13,559 45,048 51,711 102,133	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09 0.000 0.01 0.01 0.01 0.000 0.01 0.01
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 10,974,000 3,486,000 6,973,000 3,485,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD Put NZD / Call USD Put NZD / Call USD Put NZD / Call USD USD Call 12 month SOFR Call USD / Put MXN Call USD / Put NOK	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 12/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 07/06/2023 Expires 07/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.62 Strike 0.62 Strike 0.60 Strike 0.61 Strike 1.81 Strike 1.81 Strike 1.98	Cain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634) (16,059) 34,975	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598 13,559 45,048 51,711 102,133 52,679	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.02 0.09 0.00 0.01 0.01 0.01 0.01 0.02 0.01
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 2,021,000 3,486,000 6,973,000 3,485,000 3,485,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD Put GBP / Call USD Put NZD / Put NZD / Call USD Call USD / Put JPY Call USD / Put MXN Call USD / Put NOK	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.60 Strike 0.61 Strike 0.61 Strike 1.8 Strike 18.17 Strike 18.18 Strike 11.00 Strike 11.00	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634) (16,059) 34,975 17,431	49,881 128,056 177,937 40,490 1,174 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598 13,559 45,048 51,711 102,133 52,679 42,597	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09 0.00 0.01 0.01 0.01 0.01 0.01 0.01
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 3,486,000 6,973,000 3,485,000 3,438,000 2,190,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD Put EUR / Call USD Put NZD / Put NZD / Call USD Call USD / Put WXN Call USD / Put MXN Call USD / Put NOK	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 13/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 10/08/2023 Expires 13/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023 Expires 16/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.62 Strike 0.60 Strike 0.61 Strike 0.61 Strike 1.8 Strike 11.00 Strike 11.00 Strike 11.00 Strike 11.00 Strike 11.00	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634) (16,059) 34,975 17,431 19,594	49,881 128,056 177,937 40,490 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598 13,559 45,048 51,711 102,133 52,679 42,597 39,808	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09 0.00 0.01 0.01 0.01 0.01 0.02 0.01 0.01
10,373,000 10,408,000 9,240,000 3,142,000 6,326,000 84,470,000 9,553,000 12,829,000 10,974,000 10,974,000 10,974,000 2,021,000 3,486,000 6,973,000 3,485,000 3,485,000	Security Description Purchased Option AUD Put AUD / Call USD Put AUD / Call USD Put AUD / Call USD EUR Call 6 month EURIBC Call EUR / Put NOK Call EUR / Put NOK Put 3 month EURIBC Put EUR / Call USD Put EUR / Call USD Put GBP / Call USD Put NZD / Put NZD / Call USD Call USD / Put JPY Call USD / Put MXN Call USD / Put NOK	DR Swaption DR Swaption	Expires 14/06/2023 Expires 14/06/2023 Expires 01/12/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 01/06/2023 Expires 07/06/2023 Expires 07/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 22/06/2023 Expires 16/06/2023 Expires 10/08/2023 Expires 13/06/2023 Expires 13/06/2023 Expires 13/06/2023	Strike 0.65 Strike 0.66 Strike 1.98 Strike 12.03 Strike 12.07 Strike 3.93 Strike 1.09 Strike 1.07 Strike 0.60 Strike 0.61 Strike 0.61 Strike 1.8 Strike 18.17 Strike 18.18 Strike 11.00 Strike 11.00	Gain/(Loss) M 21,691 85,506 107,197 (169,764) (18,051) (42,513) (40,637) 121,577 38,036 (111,352) (12,366) 180,644 42,616 53,864 277,124 (438,691) 33,049 (7,634) (16,059) 34,975 17,431	49,881 128,056 177,937 40,490 1,174 1,174 1,114 57,516 153,687 74,847 328,828 19,147 222,987 77,789 99,822 400,598 13,559 45,048 51,711 102,133 52,679 42,597	Shareholders' Equity 0.01 0.03 0.04 0.01 0.00 0.00 0.01 0.04 0.02 0.08 0.01 0.05 0.02 0.02 0.09 0.00 0.01 0.01 0.01 0.01 0.01 0.01

tions – (Contin	•			Unrealised		% o
dings	Security Description	Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Purchased Options – (Continued)					
3,402,000	USD - (Continued) Call USD / Put NOK	Expires 29/06/2023	Strike 11.37	3,229	23,933	0.00
3,434,000	Call USD / Put NOK	Expires 21/06/2023	Strike 10.83	16,974	36,909	0.01
3,419,000	Call USD / Put SEK	Expires 28/06/2023	Strike 10.94	5,624	28,155	0.0
6,973,000	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	88,055	144,195	0.03
6,988,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	79,405	159,347	0.04
5,129,000	Call USD / Put ZAR	Expires 13/06/2023	Strike 20.10	(7,842)	31,800	0.01
3,401,000	Call USD / Put ZAR	Expires 28/06/2023	Strike 20.21	(3,690)	33,619	0.01
13,720,000	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 2.80	192,511	687,865	0.16
13,720,000	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 2.96	12,524	546,645	0.13
6,937,000	Put USD / Call JPY	Expires 20/11/2023	Strike 132.00	(23,648)	120,475	0.03
				19,199	2,199,906	0.51
TAL PURCHASE st USD 2,846,61					3,126,416	0.73
31 000 2,040,01	Written Options				3,120,410	0.70
/ / /	AUD			()		
(2,091,000)	Call AUD / Put NZD	Expires 06/06/2023	Strike 1.07	(3,389)	(13,733)	(0.00)
(2,057,000)	Call AUD / Put NZD	Expires 08/06/2023	Strike 1.07	(5,508)	(15,219)	(0.01)
(2,089,000)	Call AUD / Put NZD	Expires 20/06/2023	Strike 1.06	(12,382)	(22,455)	(0.01)
(2,036,470)	Call AUD / Put NZD	Expires 28/06/2023	Strike 1.08	(2,303)	(11,657)	(0.00)
(2,091,000)	Put AUD / Call NZD	Expires 06/06/2023	Strike 1.07	9,348	(996)	(0.00)
(2,057,000)	Put AUD / Call NZD	Expires 08/06/2023	Strike 1.07	8,518	(1,193)	(0.00)
(2,089,000)	Put AUD / Call NZD	Expires 20/06/2023	Strike 1.06	8,585	(1,489)	(0.00)
(2,036,471) (10,408,000)	Put AUD / Call NZD Put AUD / Call USD	Expires 28/06/2023 Expires 14/06/2023	Strike 1.08 Strike 0.66	3,647 (53,254)	(6,596) (128,056)	(0.00)
(10,408,000)				(46,738)	(201,394)	(0.05)
	EUR					
(8,520,000)	Call 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	16,179	(72,777)	(0.02)
(8,400,000)	Call 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	16,938	(68,060)	(0.02)
(8,320,000)	Call 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	(68,503)	(152,162)	(0.04)
(8,350,000)	Call 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	(33,990)	(125,934)	(0.03)
(3,730,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48	187,301	(23,292)	(0.01)
(1,216,028)	Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98	6,388	(1,489)	(0.00)
(1,281,000)	Call EUR / Put CHF	Expires 16/06/2023	Strike 0.97	3,403	(5,225)	(0.00)
(1,276,000)	Call EUR / Put CHF	Expires 22/06/2023	Strike 0.97	(1,585)	(9,957)	(0.00)
(1,268,000)	Call EUR / Put CHF	Expires 28/06/2023	Strike 0.97	(2,070)	(10,539)	(0.00)
(1,278,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 23.61	(3,964)	(11,557)	(0.00)
(1,282,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(466)	(8,060)	(0.00)
(1,268,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(5,131)	(12,258)	(0.00)
(3,142,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	1,658	(1,174)	(0.00)
(6,326,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	5,843	(1,115)	(0.00)
(1,255,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(13,998)	(24,950)	(0.01)
(1,268,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16	(41,966)	(52,050)	(0.01)
(1,281,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30	(25,095)	(37,008)	(0.01)
(1,276,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36	(20,076)	(29,964)	(0.01)
(1,268,000)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55	(2,704)	(14,190)	(0.00)
(8,520,000)	Put 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	52,108	(36,847)	(0.01)
(8,400,000)	Put 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	22,788	(62,211)	(0.01)
(8,320,000)	Put 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	46,928	(36,731)	(0.01)
(8,350,000)	Put 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	26,517	(65,426)	(0.02)
(17,800,000)	Put 6 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.41	37,756	(60,418)	(0.01)
(1,216,029)	Put EUR / Call CHF	Expires 08/06/2023	Strike 0.98	272	(7,605)	(0.00)
(1,281,000)	Put EUR / Call CHF	Expires 16/06/2023	Strike 0.97	1,980	(6,647)	(0.00)
(1,276,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	3,533	(4,838)	(0.00)
(1,268,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	2,720	(5,749)	(0.00)
(1,278,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	6,697	(895)	(0.00)
(1,282,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.73	4,164	(3,429)	(0.00)
(1,268,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.66	4,427	(2,700)	(0.00)
(1,255,000)	Put EUR / Call SEK	Expires 31/05/2023	Strike 11.39	10,952	0	(0.00)
(1,268,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	10,082	(1)	(0.00
(1,281,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	9,511	(293)	(0.00
(1,276,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	8,872	(1,016)	(0.00
(1,268,000)	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55	3,939	(7,548)	(0.00
	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(88,016)	(153,687)	(0.04
(9,553,000)						
(6,414,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(13,493)	(37,423)	(0.01)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)						
	EUR – (Continued)				152,709	(1,192,648)	(0.28)
	JPY						
(1,084,000,000)	Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40		(33,037)	(67,477)	(0.01)
(10,996,000)	NZD Put NZD / Call USD	Expires 13/06/2023	Strike 0.62		(109,997)	(222,986)	(0.05)
(0.000.000)	USD	F	04-11 0.40		400.040	(4.005)	(0.00)
(8,690,000)	Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		100,243	(1,865)	(0.00)
(8,740,000)	Call 12 month SOFR Swaption	Expires 12/06/2023 Expires 20/06/2023	Strike 3.15 Strike 3.27		84,981 46,285	(15,966)	(0.00)
(8,740,000) (8,600,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		(18,623)	(52,586) (119,888)	(0.01) (0.03)
(13,500,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75		167,011	(1,739)	(0.03)
(13,500,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08		278,647	(4,853)	(0.00)
(60,000,000)	Call 12 month SOFR Swaption	Expires 26/07/2023 Expires 10/05/2024	Strike 3.03		129,432	(243,168)	(0.06)
(29,900,000)	Call 12 month SOFR Swaption	Expires 13/05/2024 Expires 13/05/2024	Strike 3.03		83,080	(111,270)	(0.03)
(29,900,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		76,984	(113,629)	(0.03)
(2,021,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70		(25,054)	(45,048)	(0.03)
(3,485,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 130.70		(23,043)	(52,679)	(0.01)
(3,438,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08		(7,278)	(42,597)	(0.01)
(2,190,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00		2,339	(39,808)	(0.01)
(1,398,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33		(20,317)	(27,244)	(0.01)
(1,387,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34		(5,544)	(13,013)	(0.00)
(1,360,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35		(1,319)	(9,136)	(0.00)
(6,973,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35		(48,773)	(144,195)	(0.03)
(3,494,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		2,945	(79,674)	(0.02)
(3,494,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		(3,836)	(79,674)	(0.02)
(1,744,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38		(10,757)	(69,722)	(0.02)
(8,690,000)	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(89,716)	(191,824)	(0.04)
(8,740,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(86,317)	(187,264)	(0.04)
(8,740,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(34,980)	(133,851)	(0.03)
(8,600,000)	Put 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		28,566	(72,699)	(0.02)
(13,720,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23		(25,742)	(331,568)	(0.08)
(13,720,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		69,518	(120,009)	(0.03)
(13,720,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		89,531	(237,833)	(0.05)
(13,720,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		126,491	(80,265)	(0.02)
(60,000,000)	Put 12 month SOFR Swaption	Expires 10/05/2024	Strike 3.03		(165,954)	(538,554)	(0.12)
(29,900,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(95,770)	(290,120)	(0.07)
(29,900,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(94,338)	(284,950)	(0.07)
(1,398,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		6,864	(63)	(0.00)
(1,387,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		5,229	(2,240)	(0.00)
(1,360,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35		1,520	(5,005)	(0.00)
(1,744,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38		21,674	(31,465)	(0.01)
					563,979	(3,775,464)	(0.88)
TOTAL WRITTEN O (cost USD (5,986,88						(5,459,969)	(1.27)
TOTAL OPTIONS							
(cost USD (3,140,27	71))					(2,333,553)	(0.54)
Swap Contracts –	(0.07%)					Herry 1	
Net Local Notional						Unrealised Gain	% of Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
	•	Flooting (ALID 2 month DDCM)		AUD	21/06/2025	142,413	0.03
38,510,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	17/05/2026		0.00
37,880,000	Fixed 3.750% Fixed 3.500%	Floating (AUD 6 month BBSW)				14,238	
37,880,000 13,500,000	Fixed 3.750% Fixed 3.500% Fixed 4.000%	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)		AUD	21/06/2028	108,899	0.03
37,880,000 13,500,000 8,800,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000%		AUD AUD	21/06/2028 17/05/2034	108,899 20,200	0.03 0.01
37,880,000 13,500,000 8,800,000 57,600,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795%	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI)		AUD AUD BRL	21/06/2028 17/05/2034 02/01/2024	108,899 20,200 73,629	0.03 0.01 0.02
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950%		AUD AUD BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024	108,899 20,200 73,629 13,059	0.03 0.01 0.02 0.00
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950%	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI)		AUD AUD BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025	108,899 20,200 73,629 13,059 95,640	0.03 0.01 0.02 0.00 0.02
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000 20,770,330	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Fixed 6.320%	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)		AUD AUD BRL BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025	108,899 20,200 73,629 13,059 95,640 544,906	0.03 0.01 0.02 0.00 0.02 0.13
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000 20,770,330 21,410,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Fixed 6.320% Floating (BRL 1 month BRCDI)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 12.060%		AUD AUD BRL BRL BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025	108,899 20,200 73,629 13,059 95,640 544,906 19,615	0.03 0.01 0.02 0.00 0.02 0.13
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000 20,770,330 21,410,000 24,790,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Fixed 6.320% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064%		AUD AUD BRL BRL BRL BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025	108,899 20,200 73,629 13,059 95,640 544,906 19,615 27,673	0.03 0.01 0.02 0.00 0.02 0.13 0.00 0.01
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000 20,770,330 21,410,000 24,790,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Fixed 6.320% Floating (BRL 1 month BRCDI)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 12.060%		AUD AUD BRL BRL BRL BRL BRL BRL BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025	108,899 20,200 73,629 13,059 95,640 544,906 19,615	0.03 0.01 0.02 0.00 0.02 0.13 0.00 0.01
37,880,000 13,500,000 8,800,000 57,600,000 13,320,000 16,650,000 20,770,330 21,410,000 24,790,000	Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Fixed 6.320% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064%		AUD AUD BRL BRL BRL BRL BRL BRL	21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025	108,899 20,200 73,629 13,059 95,640 544,906 19,615 27,673	0.03 0.01 0.02 0.00 0.02 0.13 0.00 0.01 0.00

Net Local Notional					Unrealised Gain	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps – (Continued)					
3,020,000	Floating (BRL 1 month CETIP)	Fixed 11.230%	BRL	04/01/2027	23,455	0.01
27,320,000	Fixed 2.600%	Floating (CAD 3 month CDOR)	CAD	24/03/2028	311,826	0.07
9,690,000	Fixed 3.500%	Floating (CAD 3 month CDOR)	CAD	21/06/2033	74,140	0.02
5,700,000	Floating (CHF 12 month SARON)	Fixed 2.000%	CHF	21/06/2028	62,600	0.01
31,580,000	Floating (CHF 1 month SARON)	Fixed 2.000%	CHF	21/06/2033	607,832	0.14
64,140,000	Floating (CNY 3 month CNRR)	Fixed 2.500%	CNY	20/09/2025	7,287	0.00
75,260,000	Fixed 2.750%	Floating (EUR 1 month ESTR)	EUR	17/04/2025	122,879	0.03
13,170,000	Fixed 2.250%	Floating (EUR 12 month ESTR)	EUR	21/06/2025	17.633	0.00
65,190,000	Floating (EUR 1 month ESTR)	Fixed 2.673%	EUR	22/04/2028	288,783	0.07
2,500,000	Fixed 2.350%	Floating (EUR 6 month EURIBOR)	EUR	04/07/2029	1,667	0.07
		- ,	EUR			0.00
10,300,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		15/05/2035	26,545	
79,130,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)	EUR	10/08/2042	1,618,283	0.38
16,760,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	20/12/2042	164,701	0.04
750,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2043	1,381	0.00
14,720,000	Fixed 1.560%	Floating (EUR 6 month EURIBOR)	EUR	06/07/2052	534,742	0.13
5,540,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2053	2,909	0.00
3,940,000	Fixed 2.250%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2053	31,762	0.01
190,000	Fixed 3.500%	Floating (GBP 1 month SONIA)	GBP	21/06/2028	4,707	0.00
11,152,940,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	39,390	0.01
2,967,990,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	5,530	0.00
118,045,000	Floating (MXN 1 month TIIE)	Fixed 10.500%	MXN	18/06/2025	1,268	0.00
113,660,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)	NOK	21/06/2033	105,266	0.00
		- '				
12,630,000	Floating (NZD 3 month NZDBB)	Fixed 4.750%	NZD	21/06/2028	134,911	0.03
12,175,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	110,888	0.03
157,530,000	Floating (SEK 3 month STIBOR)	Fixed 4.000%	SEK	21/06/2025	67,488	0.02
6,980,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	54,993	0.01
37,530,000	Fixed 3.270%	Floating (USD 1 month SOFR)	USD	14/05/2025	19,727	0.00
1,050,000	Fixed 3.750%	Floating (USD 1 month SOFR)	USD	21/06/2025	10,097	0.00
131,130,000	Floating (USD 1 month SOFR)	Fixed 4.270%	USD	30/06/2025	342,608	0.08
172,930,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	256,220	0.06
14,620,000	Floating (USD 1 month SOFR)	Fixed 3.423%	USD	31/03/2030	53,723	0.01
35,660,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	519,987	0.12
13,460,000	Fixed 3.060%	Floating (USD 1 month SOFR)	USD	27/03/2033	86,799	0.02
39,460,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	06/10/2035	10,838	0.02
75,780,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	602,258	0.14
28,960,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	398,218	0.09
133,120,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	80,189	0.02
UNREALISED GAII	N ON INTEREST RATE SWAPS				7,933,799	1.85
	Credit Default Swaps					
5,725,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2026	18,356	0.01
5,070,000	Floating (Chile Government International	Fixed 1.000%	USD	20/06/2028	45,358	0.01
	Bond)					
5,090,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2028	28,445	0.01
	International Bond)					
4,480,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	9,134	0.00
4,210,000	Floating (Peruvian Government	Fixed 1.000%	USD	20/06/2028	58,603	0.01
1,210,000	International Bond)	1 1100 11000 70	002	20,00,2020	50,000	0.0
4,410,000	Floating (Philippine Government	Fixed 1.000%	USD	20/06/2028	43,710	0.01
	International Bond)					
UNREALISED GAII	N ON CREDIT DEFAULT SWAPS				203,606	0.05
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				8,137,405	1.90
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
			-	= '		
20.700.000	Interest Rate Swaps	Fixed 4.250%	ALID	04/00/0000	(44.000)	(0.00)
29,780,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	21/06/2033	(14,920)	(0.00)
39,012,666	Floating (BRL 1 month BRCDI)	Fixed 11.814%	BRL	02/01/2024	(125,341)	(0.03)
10,060,000	Floating (BRL 1 month BRCDI)	Fixed 12.300%	BRL	02/01/2024	(8,406)	(0.00)
79,219,878	Floating (BRL 1 month CETIP)	Fixed 9.200%	BRL	02/01/2024	(841,504)	(0.20)
22,720,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	(96,210)	(0.02)
17,830,000	Floating (CAD 3 month CDOR)	Fixed 3.170%	CAD	23/03/2033	(148,690)	(0.04)
17,940,000	Fixed 3.000%	Floating (CNY 3 month CNRR)	CNY	21/06/2028	(61,841)	(0.01)
17,340,000		- '				
2,020,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2025	(8,144)	(0.00)
	Fixed 2.500% Floating (EUR 1 month ESTR)	Floating (EUR 6 month EURIBOR) Fixed 3.250%	EUR EUR	21/06/2025 13/04/2028	(8,144) (86,582)	(0.00)
2,020,000		- ,				, ,

National	Swap Contracts -	- (Continued)					0,
Interest Rate Swaps - (Continued)							% of Shareholders
6,100,000 Fixed 2,250% Floating (EUR 12 month ESTR)	Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
19,900,000 Fixed 2,500% Floating (EUR 6 month EURIBOR) EUR 2,106/2023 (68,98)							
26,640,000 Floading (EUR 6 month EURIBOR) Fload 2,500% EUR 2011/2032 (86,338)						,	(0.03)
15,130,000 Fload 2,500% Floading (EUR 6 month EURIBOR) Fload 2,555% EUR 0,900,303 (250,440)			- '		21/06/2028	(148,097)	(0.04)
19.160,000 Floating (EUR & month EURIEOR) Fixed 2.555% EUR 0.40772037 (51.805)		- '					(0.02)
39,940,000 Floating (EUR & month EURIBOR) Fixed 2,152% EUR 09,086/2037 (439,588) 46,520,000 Floating (EBP & month EURIBOR) Fixed 4,000% GBP 07,032,025 (730,577) 60,080,000 Floating (GBP month SONIA) Fixed 4,000% GBP 17,047,025 (585,085) 3,210,000 Floating (GBP month SONIA) Fixed 4,000% GBP 21,067,023 (82,255) 12,251,890,000 Floating (GBP month SONIA) Fixed 3,250% GBP 21,067,023 (82,255) 12,451,890,000 Fixed 0,250% Floating (GBP Transh ToNIA) JPY 21,067,023 (619,400) 16,411,130,000 Fixed 0,500% Floating (JPY 12 month TONIA) JPY 21,067,023 (619,400) 16,411,130,000 Fixed 0,500% Floating (JMY 12 month TONIA) JPY 21,067,023 (619,400) 18,750,000 Fixed 0,500% Floating (JMX 11 month TIIE) MXN 0,805,023 (11,300) 18,775,000 Floating (JMX 11 month TIIE) Fixed 8,330% MXN 0,805,023 (11,300) 18,775,000 Floating (JMX 12 month NZDBB) Fixed 5,250% NZD 21,067,023 (4,889) 190,550,000 Floating (JMX 12 month NZDBB) Fixed 5,250% NZD 21,067,023 (4,889) 190,550,000 Floating (JMX 11 month SOFR) Floating (JMX 11 month SOFR) USD 11,062,025 (377,566) 19,550,000 Floating (JMX 11 month SOFR) Fixed 3,000% USD 27,062,028 (3,127) 2,25,20,000 Floating (JMX 11 month SOFR) Fixed 2,250% USD 27,062,028 (31,279) 1,550,000 Floating (JMX 11 month SOFR) Fixed 3,000% USD 21,062,023 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 21,062,023 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 21,062,023 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 21,062,023 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 20,062,020 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 20,062,020 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixed 3,000% USD 20,062,020 (19,139) 1,550,000 Floating (USD 11 month SOFR) Fixe							(0.06)
46.20,000 Floating (EUR 6 month EURIBOR) Fixed 4.005% GBP 070342055 (730,577)							(0.01)
Top A S D C D C D C D C D C D C D C D C D C D D		- '				,	(0.10)
60,080,000 Floating (GBP month SONIA) Fixed 4,000% GBP 170/4/2025 (S6,5065) S2,515,890,000 Floating (GBP month SONIA) Fixed 2,550% GBP 2106/2023 (619,4001) Floating (JPY 12 month TONIA) JPY 2106/2023 (619,4001) S2,515,890,000 Floating (JPX 12 month TONIA) JPY 2106/2023 (619,4001) S2,515,890,000 Floating (MXM month TIIE) Fixed 8,330% MXN 1406/2023 (71,4901) MXN 1406/2023 (71,4901) MXN 1406/2023 (71,4901) MXN 1406/2023 (71,4901) MXN		- '				,	(0.18)
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Market Value	OTHER ASSETS A	ND LIABILITIES				(35,486,717)	(8.27)
TOTAL INVESTMENTS USD Total Investments excluding derivatives (cost USD 569,611,921) 469,664,779 Market value of covered forward mortgage backed securities (cost USD (2,808,164)) (2,760,181) Unrealised gain on futures contracts 329,361 Unrealised gain on futures contracts (313,301) Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts held for hedging purposes 7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)	SHAREHOLDERS'	EQUITY				428,940,947	100.00
TOTAL INVESTMENTS USD Total Investments excluding derivatives (cost USD 569,611,921) 469,664,779 Market value of covered forward mortgage backed securities (cost USD (2,808,164)) (2,760,181) Unrealised gain on futures contracts 329,361 Unrealised gain on futures contracts (313,301) Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts held for hedging purposes 7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)							% of
Market value of covered forward mortgage backed securities (cost USD (2,808,164)) (2,760,181) Unrealised gain on futures contracts 329,361 Unrealised loss on futures contracts (313,301) Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts (7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)	TOTAL INVESTME	NTS					Shareholders' Equity
Unrealised gain on futures contracts 329,361 Unrealised loss on futures contracts (313,301) Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts (7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)							109.49
Unrealised loss on futures contracts (313,301) Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts (7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)			O (2,808,164))			,	(0.64)
Unrealised gain on forward currency contracts 12,703,958 Unrealised loss on forward currency contracts (7,818,233) Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)							0.07
Unrealised loss on forward currency contracts(7,818,233)Unrealised gain on forward currency contracts held for hedging purposes70,757Unrealised loss on forward currency contracts held for hedging purposes(4,818,720)Market value of purchased options (cost USD 2,846,613)3,126,416Market value of written options (cost USD (5,986,884))(5,459,969)							(0.07)
Unrealised gain on forward currency contracts held for hedging purposes 70,757 Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)	•	,					2.96
Unrealised loss on forward currency contracts held for hedging purposes (4,818,720) Market value of purchased options (cost USD 2,846,613) 3,126,416 Market value of written options (cost USD (5,986,884)) (5,459,969)		-					(1.82)
Market value of purchased options (cost USD 2,846,613) Market value of written options (cost USD (5,986,884)) (5,459,969)	-						0.01
Market value of written options (cost USD (5,986,884)) (5,459,969)			es			,	(1.12)
	•						0.73
							(1.27)
Unrealised gain on swap contracts 8,137,405	-	•					1.90
Unrealised loss on swap contracts (8,434,608) Other Assets and Liabilities (35,486,717)		•				,	(1.97) (8.27)

428,940,947

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, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparty for swap contracts was Barclays Bank PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 2.14% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2023 was 5.133%.
- (g) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (h) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Transferable sec	curities admitted to an official exchange listing					
Bonds – 59.58% Australia						
	Australia & New Zealand Banking Group Ltd.(c)	EUR	5.101%	03/02/2033	1,089,616	0.09
2,575,000	Westpac Banking Corp. (c)	USD	2.668%	15/11/2035	1,859,499	0.16
					2,949,115	0.25
Austria 1 010 000	Austria Government Bond ^(d)	EUR	2.100%	Perp.	737,674	0.06
	Austria Government Bond ^(d)	EUR	0.850%	Perp.	429,267	0.04
	Raiffeisen Bank International AG	EUR	5.750%	27/01/2028	3,020,292	0.25
2,900,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	2,574,475	0.22
					6,761,708	0.57
Belgium 620,000	Belgium Government Bond—Series 80 ^(d)	EUR	2.150%	22/06/2066	455,024	0.04
	Belgium Government Bond—Series 83 ^(d)	EUR	2.250%	22/06/2057	270,900	0.02
9,310,000	Belgium Government Bond—Series 94 ^(d)	EUR	0.350%	22/06/2032	7,448,000	0.63
					8,173,924	0.69
Brazil 1,050,000	Banco do Brasil SA ^(c)	USD	6.250%	Perp.	857,362	0.07
Canada						
4,200,000	Bank of Nova Scotia	GBP	1.250%	17/12/2025	4,355,575	0.36
	Canada Government Bond	CAD	2.750%	01/12/2048	8,807,861	0.74
	Province of British Columbia Canada	CAD	4.300%	18/06/2042	208,111	0.02
	Province of British Columbia Canada—Series BCCD Province of Ontario Canada	CAD CAD	4.950% 2.850%	18/06/2040 02/06/2023	2,243,489 11,146,037	0.19 0.94
	Province of Ontario Canada	CAD	2.600%	02/06/2025	7,113,304	0.60
	Province of Ontario Canada	CAD	4.650%	02/06/2041	1,086,996	0.09
310,000	Province of Quebec Canada	GBP	2.250%	15/09/2026	329,278	0.03
	Province of Quebec Canada	CAD	4.250%	01/12/2043	206,823	0.02
1,950,000	Province of Quebec Canada	CAD	3.500%	01/12/2045	1,200,052	0.10
					36,697,526	3.09
Cayman Islands 1,000,000	Baidu Inc	USD	3.425%	07/04/2030	845,151	0.07
	CK Hutchison International 19 II Ltd.	USD	2.750%	06/09/2029	167,712	0.01
460,000	CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	375,558	0.03
	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	352,216	0.03
	DP World Crescent Ltd.	USD	4.848%	26/09/2028	589,588	0.05
	DP World Crescent Ltd.	USD	3.875%	18/07/2029	178,215	0.02
	Gaci First Investment Co. Tencent Holdings Ltd.	USD USD	4.750% 3.595%	14/02/2030 19/01/2028	1,509,802 623,886	0.13 0.05
	Tencent Holdings Ltd.	USD	2.880%	22/04/2031	780,234	0.07
	Zhenro Properties Group Ltd.	USD	7.100%	10/09/2024	9,365	0.00
					5,431,727	0.46
Chile 340.000	Chile Government International Bond	USD	4.000%	31/01/2052	255,847	0.02
Denmark						
1,148,000	Danske Bank A/S ^{(c)(d)}	USD	4.298%	01/04/2028	1,011,466	0.09
4,450,000	Denmark Government Bond	DKK	4.500%	15/11/2039	743,152	0.06
Ecuador					1,754,618	0.15
	Ecuador Government International Bond	USD	17.723%	31/07/2030	26,153	0.00
Finland	Finland Covernment Bond ^(d)	FUD	4 5000/	15/00/2022	2.064.075	0.05
	Finland Government Bond ^(d) Neste Oyj	EUR EUR	1.500% 3.875%	15/09/2032 16/03/2029	2,961,075 961,428	0.25 0.08
	Neste Oyj	EUR	4.250%	16/03/2029	712,733	0.06
	Teollisuuden Voima Oyj	EUR	4.750%	01/06/2030	557,590	0.05
					5,192,826	0.44
	Assess Francisco de Recologo con est FRIO	GBP	1.0500/	10/06/2025	5 262 250	0.45
France		GBP	1.250%	18/06/2025	5,362,358	0.45
5,000,000	Agence Française de Developpement EPIC Agence Française de Developpement EPIC					0.30
5,000,000 4,500,000	Agence Francaise de Developpement EPIC Banque Federative du Credit Mutuel SA	EUR EUR	0.125% 4.125%	29/09/2031 13/03/2029	3,520,395 608,736	0.30 0.05

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
France – (Continu	red)					
	BNP Paribas SA	EUR	1.125%	22/11/2023	3,583,167	0.30
	BNP Paribas SA ^(c)	EUR	3.875%	23/02/2029	598,506	0.05
	BNP Paribas SA ^(c)	EUR	0.875%	31/08/2033	79,569	0.01
	BPCE SA	EUR	1.750%	26/04/2027	648,522	0.05
	BPCE SA ^(c)	EUR	5.125%	25/01/2035	1,472,790	0.12
	Caisse d'Amortissement de la Dette Sociale	EUR	0.450%	19/01/2032	566,489	0.05
800,000	Caisse d'Amortissement de la Dette Sociale Credit Agricole SA ^{(c)(d)}	EUR USD	1.500%	25/05/2032	6,020,448 753,787	0.51 0.06
	Dexia Credit Local SA	GBP	8.125% 1.250%	Perp. 21/07/2025	8,974,677	0.00
	Electricite de France SA	GBP	6.125%	02/06/2034	1,277,047	0.73
	(-)	EUR	2.875%	Perp.	1,862,916	0.16
	Faurecia SE	EUR	2.375%	15/06/2029	692,767	0.06
	France Government Bond OAT	EUR	1.250%	25/05/2038	4,104,458	0.35
	France Government Bond OAT	EUR	4.500%	25/04/2041	2,565,075	0.22
	France Government Bond OAT	EUR	3.250%	25/05/2045	608,707	0.05
	France Government Bond OAT ^(d)	EUR	2.000%	25/05/2048	478,624	0.04
	France Government Bond OAT ^(d)	EUR	1.750%	25/05/2066	1,120,203	0.09
	Loxam SAS	EUR	3.250%	14/01/2025	1,518,985	0.13
	Loxam SAS	EUR	3.750%	15/07/2026	475,940	0.04
	Societe Generale SA ^(c)	EUR	4.250%	06/12/2030	1,646,195	0.14
, ,	Societe Generale SA ^(c)	EUR	1.125%	30/06/2031	606.109	0.05
	Societe Generale SA ^{(c)(d)}	USD	8.000%	Perp.	750,181	0.06
	Societe Generale SA ^{(c)(d)}	USD	9.375%	Perp.	790,209	0.07
	4.3	EUR	2.000%	Perp.	2,046,674	0.17
	Veolia Environnement SA ^(c)	EUR	2.500%	Perp.	660,064	0.06
,						
					56,300,384	4.74
1 450 000	Deutsche Bank AG ^(c)	USD	2.222%	18/09/2024	1,333,226	0.11
	Deutsche Bank AG ^(c)	USD	2.129%	24/11/2026	456,663	0.11
	Deutsche Bank AG ^(c)	USD	6.720%	18/01/2029	589,634	0.04
	Deutsche Bank AG ^(c)	USD	3.729%	14/01/2032	778,183	0.03
	Deutsche Bank AG ^(c)	EUR	4.000%	24/06/2032	2,048,104	0.07
	Deutsche Bank AG ^(c)	USD	3.742%	07/01/2033	324,486	0.03
	Deutsche Bank AG ^(c)	USD	7.079%	10/02/2034	797,445	0.07
	Deutsche Bank AG ^(c)	EUR	4.625%	Perp.	405,876	0.03
2,750,000	Deutsche Bank AG—Series E	USD	0.962%	08/11/2023	2,515,552	0.21
	Mahle GmbH	EUR	2.375%	14/05/2028	1,232,048	0.10
1,175,000		EUR	4.125%	13/02/2035	1,159,455	0.10
	ZF Finance GmbH	EUR	3.000%	21/09/2025	1,240,447	0.10
	ZF Finance GmbH	EUR	2.000%	06/05/2027	874,360	0.07
	ZF Finance GmbH	EUR	2.750%	25/05/2027	178,514	0.02
		-			13,933,993	1.17
Hong Kong						
200,000	CNAC HK Finbridge Co. Ltd.	USD	3.875%	19/06/2029	171,616	0.01
Hungary		=		00/27/22/2	0/	
	Hungary Government International Bond	USD	6.125%	22/05/2028	219,241	0.02
	Hungary Government International Bond	USD	5.250%	16/06/2029	363,756	0.03
1,740,000	Hungary Government International Bond	USD -	5.500%	16/06/2034	1,562,452	0.13
					2,145,449	0.18
India	PERMI	=			46	
	REC Ltd.	USD	5.625%	11/04/2028	187,116	0.01
	Reliance Industries Ltd.	USD	2.875%	12/01/2032	196,306	0.02
320,000	Reliance Industries Ltd.	USD -	3.625%	12/01/2052	212,724	0.02
					596,146	0.05
Indonesia						_
	Indonesia Government International Bond	EUR	0.900%	14/02/2027	197,191	0.01
	Indonesia Government International Bond	USD	3.850%	18/07/2027	1,755,925	0.15
	Indonesia Government International Bond	USD	2.850%	14/02/2030	202,613	0.02
240,000						
240,000 440,000	Indonesia Government International Bond	USD	3.850%	15/10/2030	391,457	
240,000 440,000 26,843,000,000	Indonesia Government International Bond Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	1,807,079	0.15
240,000 440,000 26,843,000,000 11,293,000,000	Indonesia Government International Bond Indonesia Treasury Bond—Series FR80 Indonesia Treasury Bond—Series FR87	IDR IDR	7.500% 6.500%	15/06/2035 15/02/2031	1,807,079 710,153	0.15 0.06
240,000 440,000 26,843,000,000 11,293,000,000 36,140,000,000	Indonesia Government International Bond Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	1,807,079	0.03 0.15 0.06 0.19 0.04

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
Indonesia – (Cont	·					
	Pertamina Persero PT	USD	2.300%	09/02/2031	223,189	0.02
200,000	Pertamina Persero PT	USD	4.150%	25/02/2060	138,425	0.01
					8,119,712	0.68
2 175 000	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	2,155,860	0.18
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	6.500%	15/07/2025	1,416,905	0.12
197,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.000%	29/10/2028	159,892	0.01
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	USD	3.300%	30/01/2032	346,885	0.03
	AIB Group PLC ^(c)	EUR	1.875%	19/11/2029	987,431	0.08
	AIB Group PLC ^(c)	EUR	2.875%	30/05/2031	1,136,512	0.10
	AIB Group PLC ^(c) Bank of Ireland Group PLC ^(c)	EUR EUR	6.250% 1.875%	Perp. 05/06/2026	2,066,196	0.17
	Bank of Ireland Group PLC ^(c)	EUR	1.375%	11/08/2031	3,510,745 239,698	0.30 0.02
	Bank of Ireland Group PLC ^(c)	EUR	7.500%	Perp.	1,498,739	0.02
	Dell Bank International DAC	EUR	1.625%	24/06/2024	3,145,117	0.27
	Ireland Government Bond	EUR	0.200%	18/10/2030	477,193	0.04
3,800,000	Ireland Government Bond	EUR	0.350%	18/10/2032	3,064,928	0.26
1,225,000	Permanent TSB Group Holdings PLC(c)	EUR	6.625%	25/04/2028	1,241,096	0.10
	Smurfit Kappa Acquisitions ULC	EUR	2.875%	15/01/2026	286,067	0.02
1,525,000	Zurich Finance Ireland Designated Activity Co. (c)	USD	3.000%	19/04/2051	1,124,494	0.09
					22,857,758	1.92
Isle Of Man 500,000	Isle of Man Government International Bond	GBP	1.625%	14/09/2051	272,587	0.02
Israel						
6,825,000	Israel Government Bond - Fixed—Series 432	ILS	1.300%	30/04/2032	1,382,275	0.12
390,000	Israel Government International Bond	USD	3.800%	13/05/2060	272,276	0.02
					1,654,551	0.14
Italy						
	A2A SpA	EUR	4.375%	03/02/2034	972,221	0.08
		EUR	4.750%	24/01/2031	895,599	0.07
	Enel SpA ^(c) Enel SpA—Series 6.5Y ^(c)	EUR EUR	6.625% 1.375%	Perp. Perp.	981,640 2,688,378	0.08 0.23
	Enel SpA—Series 63.5 ^(c)	EUR	3.375%	Perp.	577,631	0.25
	Italy Buoni Poliennali Del Tesoro	EUR	3.394%	01/04/2026	3,511,249	0.30
9,380,000	· ·	EUR	3.395%	01/08/2026	8,435,903	0.71
8,270,000	Italy Buoni Poliennali Del Tesoro	EUR	0.900%	01/04/2031	6,639,404	0.56
	Italy Buoni Poliennali Del Tesoro ^(d)	EUR	3.250%	01/03/2038	2,669,211	0.22
925,000	Nexi SpA	EUR	2.125%	30/04/2029	782,097	0.07
					28,153,333	2.37
Ivory Coast 460.000	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	349,463	0.03
	Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	340,444	0.03
					689,907	0.06
Japan					<u> </u>	
2,130,000		EUR	2.125%	01/09/2026	2,046,078	0.17
2,145,000,000	•	JPY	1.433%	20/03/2062	12,782,330	1.08
2,609,000,000	The state of the s	JPY	1.100%	20/09/2042	17,749,292	1.49
2,659,700,000	•	JPY	0.100%	20/06/2030	17,620,955	1.48
4,670,800,000 5,167,150,000	•	JPY JPY	0.100% (0.123%)	20/09/2031 01/07/2024	30,624,933 34,573,996	2.58 2.91
5,184,150,000	•	JPY	(0.090%)	01/01/2025	34,691,555	2.91
1,329,800,000		JPY	1.400%	20/09/2052	9,158,898	0.77
1,350,000	•	EUR	0.339%	19/07/2024	1,297,228	0.11
1,300,000	Nomura Holdings, Inc.	USD	2.608%	14/07/2031	972,039	0.08
		USD	1.284%	22/09/2026	2,322,237	0.20
1,050,000	ORIX Corp.	EUR	4.477%	01/06/2028	1,064,669	0.09
					164,904,210	13.88
Jersey 210,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	159,922	0.02
2,802,057	· ·	USD	2.940%	30/09/2040	2,119,979	0.18
	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	277,788	0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders ^s Equity
Bonds – (Contir	nued)					
Luxembourg	DI 1 . D . D . E . II III . OADI	EUD	0.0000/	45/00/0004	040.540	0.0
	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	848,549	0.07
193,000	Blackstone Property Partners Europe Holdings SARL	EUR	1.250%	26/04/2027	155,156	0.01
1,475,000		EUR	7.056%	04/05/2028	1,114,628	0.09
684,000	Blackstone Property Partners Europe Holdings SARL	GBP	2.625%	20/10/2028	594,701	0.05
	. ,	EUR	1.750%	12/03/2029	490,464	0.04
	European Financial Stability Facility	EUR	1.500%	15/12/2025	9,013,493	0.76
1,140,000	, , ,	EUR	0.875%	10/04/2035	888,516	0.07
		EUR	3.928%	12/11/2023	1,375,892	0.12
1,450,000	· ·	EUR	0.750%	15/07/2024	1,368,800	0.12
	· ·	EUR	1.625%	15/07/2027	1,290,571	0.11
750,000	Medtronic Global Holdings SCA	EUR	0.250%	02/07/2025	701,032	0.06
Manuitina					17,841,802	1.50
Mauritius 296,050	Greenko Power II Ltd.	USD	4.300%	13/12/2028	237,755	0.02
Mexico						
1,090,000		USD	5.875%	Perp.	872,176	0.07
200,000		USD	4.250%	31/10/2026	179,758	0.01
210,000	, ,	USD	4.250%	31/10/2026	188,746	0.02
600,000		USD	3.875%	30/04/2028	520,389	0.04
	, ,	USD	3.875%	30/04/2028	346,926	0.03
218,000	4.0	USD	5.500%	31/07/2047	157,245	0.01
	Mexico City Airport Trust ^(d)	USD	5.500%	31/07/2047	252,457	0.02
220,000		USD	3.250%	16/04/2030	183,929	0.02
200,000	Mexico Government International Bond	USD	6.338%	04/05/2053	188,153	0.02
670,000	Mexico Government International Bond	USD	3.771%	24/05/2061	418,464	0.04
1,340,000	Mexico Government International Bond	USD	3.750%	19/04/2071	824,045	0.07
					4,132,288	0.35
Netherlands 1,475,000	Akelius Residential Property Financing BV	EUR	0.750%	22/02/2030	1,073,298	0.09
3,475,000		EUR	0.750%	08/03/2025	3,303,474	0.28
1,970,000	,	GBP	0.750%	15/12/2025	2,027,464	0.20
	E.ON International Finance BV	GBP	6.375%	07/06/2032	2,461,950	0.17
	Heimstaden Bostad Treasury BV	EUR	1.375%	03/03/2027	1,601,551	0.14
	· · · · · · · · · · · · · · · · · · ·	EUR	7.915%	13/04/2028	2,487,779	0.14
	Heimstaden Bostad Treasury BV	EUR	1.625%	13/10/2031	1,392,709	0.12
	· · · · · · · · · · · · · · · · · · ·	EUR	3.545%	20/09/2023	992,350	0.08
1,000,000		EUR	4.714%	16/11/2032	836,630	0.07
1,180,000	•	EUR	0.244%	16/01/2025	1,110,463	0.07
	Prosus NV	USD	3.680%	21/01/2030	1,110,403	0.09
	Prosus NV	USD	3.832%	08/02/2051	148,889	0.03
	TenneT Holding BV	EUR	4.500%	28/10/2034	1,693,207	0.14
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	556,524	0.05
					20,790,592	1.75
Norway		FUE	0.0000/	45/44/2007	100 100	0.04
	Adevinta ASA	EUR	3.000%	15/11/2027	463,190	0.04
Panama 200,000	Panama Government International Bond	USD	4.500%	19/01/2063	135,277	0.01
Peru						
20,000	Peruvian Government International Bond	USD	2.780%	01/12/2060	10,854	0.00
190,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	102,406	0.01
					113,260	0.01
Philippines	Dhillianing Covernment International Daniel	Heb	2.5560/	20/00/2022	E0E 040	0.05
	Philippine Government International Bond	USD	3.556%	29/09/2032	585,948	0.05
Portugal 2,890,000	Portugal Obrigacoes do Tesouro OT ^(d)	EUR	1.950%	15/06/2029	2,770,643	0.23
Qatar						
	QatarEnergy	USD	2.250%	12/07/2031	442,944	0.03
1,310,000	QatarEnergy	USD	3.125%	12/07/2041	924,941	0.08
					1,367,885	0.11
Romania					,	
	Romania Government Bond—Series 10Y	RON	6.700%	25/02/2032	712,010	0.06
	Romanian Government International Bond	USD	3.000%	27/02/2027	316,467	0.03
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Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
Romania – (Conti	•					
	Romanian Government International Bond	EUR	2.875%	11/03/2029	155,097	0.01
380.000	Romanian Government International Bond Romanian Government International Bond	EUR USD	3.624% 3.000%	26/05/2030 14/02/2031	483,857 294,783	0.04 0.02
130,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	93,585	0.02
	Romanian Government International Bond	EUR	3.375%	28/01/2050	484,135	0.04
	Romanian Government International Bond	USD	4.000%	14/02/2051	780,312	0.07
					3,320,246	0.28
Saudi Arabia						
	Saudi Arabian Oil Co.	USD	3.500%	16/04/2029	2,245,137	0.19
490,000	Saudi Government International Bond	USD	3.250%	22/10/2030	419,902	0.03
650,000	Saudi Government International Bond	USD	3.250%	17/11/2051	423,952	0.04
					3,088,991	0.26
Singapore	Discontinuor Statement - Discontinuor - Discontinuo	HOD	4.7500/	40/05/0000	004.547	0.00
	Pfizer Investment Enterprises Pte Ltd.	USD	4.750%	19/05/2033	984,517	0.08
South Africa 750,000	South Africa Government International Bond	USD	4.850%	30/09/2029	606,852	0.05
,	South Africa Government International Bond	USD	5.750%	30/09/2049	292,941	0.03
					899,793	0.08
South Korea						
7,218,240,000	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	4,688,743	0.39
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	8,526,739	0.72
,	POSCO	USD	5.750%	17/01/2028	317,645	0.03
290,000	Shinhan Bank Co. Ltd.	USD	4.500%	12/04/2028	269,283	0.02
					13,802,410	1.16
1 800 000	Banco de Sabadell SA ^(c)	EUR	5.000%	Perp.	1,322,010	0.11
1,200,000	Banco Santander SA	USD	2.706%	27/06/2024	1,088,660	0.09
	Banco Santander SA	USD	3.800%	23/02/2028	2,248,456	0.19
400,000		USD	2.749%	03/12/2030	293,155	0.03
800,000	Banco Santander SA ^(c)	GBP	2.250%	04/10/2032	747,894	0.06
1,800,000	CaixaBank SA ^(c)	EUR	0.375%	18/11/2026	1,629,972	0.14
700,000		EUR	0.625%	21/01/2028	620,487	0.05
	CaixaBank SA ^(c)	EUR	5.375%	14/11/2030	1,239,732	0.10
	CaixaBank SA ^(c)	EUR	6.250%	23/02/2033	1,822,734	0.15
800,000		EUR	6.750%	Perp.	781,368	0.07
12,490,000	Spain Government Bond	EUR	2.935%	31/01/2026	11,558,746	0.97
	Spain Government Bond ^(d)	EUR	0.100%	30/04/2031	971,983	0.08
3,290,000		EUR	0.500%	31/10/2031	2,648,845	0.22
1,720,000	Spain Government Bond ^(d)	EUR	0.850%	30/07/2037	1,192,596	0.10
3,680,000		EUR	2.900%	31/10/2046	3,152,766	0.27
2,490,000	Spain Government Bond ^(d)	EUR	3.450%	30/07/2066	2,210,547	0.19
					33,529,951	2.82
Supranationals 610.000	African Export-Import Bank	USD	2.634%	17/05/2026	513,051	0.04
	African Export-Import Bank	USD	3.798%	17/05/2020	677,434	0.06
550,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging					
	Finance PLC	EUR	3.000%	01/09/2029	405,746	0.04
	Canpack SA / Canpack US LLC	EUR	2.375%	01/11/2027	484,592	0.04
	European Investment Bank	SEK	1.750%	12/11/2026	730,560	0.06
	European Investment Bank	EUR	0.875%	14/01/2028	5,531,070	0.47
	European Investment Bank	EUR	0.200%	17/03/2036	3,245,603	0.27
	European Investment Bank	EUR	3.270%	14/11/2042	1,308,328	0.11
	European Stability Mechanism	EUR	2.953%	23/06/2027 04/06/2037	11,877,730	1.00
	European Union Nordic Investment Bank	EUR GBP	1.125% 1.125%	18/06/2025	291,015 3,844,969	0.03 0.32
	NXP BV / NXP Funding LLC / NXP USA, Inc.	USD	5.000%	15/01/2033	2,892,558	0.32
					31,802,656	2.68
Sweden						
	Heimstaden Bostad AB	EUR	1.125%	21/01/2026	665,240	0.06
	Swedbank AB	EUR	1.300%	17/02/2027	1,591,448	0.13
200,000	Swedbank AB ^(c)	USD	7.625%	Perp.	172,769	0.01

			(-)	(1.)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	EUR	Equity
Bonds – (Contir	•					
Sweden – (Contin		EUD	0.0500/	45/00/0007	000 400	0.00
	Verisure Holding AB Volvo Treasury AB	EUR EUR	3.250% 0.125%	15/02/2027 17/09/2024	686,402 2,506,429	0.06 0.21
2,023,000	VOIVO HEASURY AD	LOIX	0.12370	17/09/2024	5,622,288	0.21
Switzerland						
	Credit Suisse AG	USD	2.950%	09/04/2025	1,802,176	0.15
765,000	Credit Suisse Group AG ^(c) (d)	USD	2.593%	11/09/2025	676,266	0.06
	Credit Suisse Group AG ^(c)	USD	2.593%	11/09/2025	780,580	0.06
	Credit Suisse Group AG ^(c) Credit Suisse Group AG ^(c)	EUR	3.250% 5.091%	02/04/2026	1,039,857	0.09
	Credit Suisse Group AG ^(c)	EUR EUR	0.650%	24/06/2027 14/01/2028	1,525,176 1,623,265	0.13 0.14
	Credit Suisse Group AG ^(c)	EUR	7.750%	01/03/2029	1,551,620	0.14
3,875,000		GBP	0.625%	18/12/2023	4,378,745	0.13
	UBS Group AG ^(c)	EUR	0.250%	03/11/2026	3,443,594	0.29
	·				16,821,279	1.42
Thailand						
	Thailand Government Bond	THB	2.875%	17/12/2028	512,269	0.05
,	Thailand Government Bond	THB	3.650%	20/06/2031	5,283	0.00
, ,	Thailand Government Bond	THB	1.585%	17/12/2035	1,343,783	0.11
43,050,000	Thailand Government Bond	THB	3.450%	17/06/2043	1,224,470	0.10
					3,085,805	0.26
United Arab Emira 100,000	ates DP World Ltd. ^(d)	USD	6.850%	02/07/2037	101,746	0.01
United Kingdom						
2,075,000	Barclays PLC ^(c)	EUR	3.375%	02/04/2025	2,054,084	0.17
1,425,000	Barclays PLC ^(c)	USD	2.279%	24/11/2027	1,188,019	0.10
879,000	Barclays PLC ^(c)	GBP	8.407%	14/11/2032	1,035,805	0.09
450,000	Barclays PLC	GBP	3.250%	17/01/2033	401,450	0.03
2,995,000	Barclays PLC ^(c)	USD	7.437%	02/11/2033	3,058,926	0.26
	Barclays PLC ^(c)	USD	8.000%	Perp.	245,156	0.02
	Bellis Acquisition Co. PLC	GBP	3.250%	16/02/2026	247,392	0.02
	Direct Line Insurance Group PLC ^(c)	GBP	4.750%	Perp.	871,367	0.07
1,225,000 4,350,000	Gatwick Airport Finance PLC HSBC Holdings PLC ^(c)	GBP USD	4.375% 3.803%	07/04/2026 11/03/2025	1,305,313	0.11 0.34
675,000	National Gas Transmission PLC	EUR	4.250%	05/04/2030	4,000,045 679,988	0.34
	National Grid PLC	EUR	4.275%	16/01/2035	2,385,984	0.00
1,458,000	NatWest Group PLC ^(c)	GBP	2.105%	28/11/2031	1,421,506	0.12
1,625,000	NatWest Group PLC ^(c)	USD	8.000%	Perp.	1,504,253	0.13
	Pension Insurance Corp. PLC	GBP	4.625%	07/05/2031	712,524	0.06
2,650,000	Santander UK Group Holdings PLC ^(c)	USD	1.089%	15/03/2025	2,371,363	0.20
2,700,000	Santander UK Group Holdings PLC ^(c)	USD	1.532%	21/08/2026	2,264,865	0.19
750,000	Standard Chartered PLC ^{(c)(d)}	USD	1.214%	23/03/2025	673,852	0.06
, ,		EUR	4.375%	18/01/2031	1,855,994	0.16
660,000	United Kingdom Gilt	GBP	3.500%	22/01/2045	656,794	0.05
	United Kingdom Gilt	GBP	4.250%	07/12/2046	5,514,743	0.46
	United Kingdom Gilt	GBP	1.500%	31/07/2053	1,526,704	0.13
	United Kingdom Gilt	GBP	1.750%	22/07/2057 22/07/2068	1,649,547	0.14
	United Kingdom Gilt Virgin Money UK PLC ^(c)	GBP GBP	3.500% 9.250%	22/07/2008 Perp.	2,260,447 1,487,700	0.19 0.12
	Vodafone Group PLC	EUR	1.875%	11/09/2025	120,061	0.12
	Vodafone Group PLC ^(c)	USD	4.125%	04/06/2081	749,848	0.06
					42,243,730	3.55
United States	Abb//is les	HCD	2.7500/	14/44/0000	766 400	0.00
	AbbVie, Inc.	USD	3.750%	14/11/2023	766,402	0.06
	AbbVie, Inc. Air Lease Corp.	USD USD	2.600% 3.875%	21/11/2024 03/07/2023	2,212,309	0.19 0.27
	Air Lease Corp. Air Lease Corp.	USD	3.875% 2.875%	15/01/2026	3,178,408 979,643	0.27
	Ally Financial, Inc.	USD	7.100%	15/11/2027	1,525,631	0.08
	Ameren Corp.	USD	2.500%	15/09/2024	202,469	0.13
	Amgen, Inc.	USD	5.150%	02/03/2028	1,465,892	0.02
	Amgen, Inc.	USD	5.250%	02/03/2030	3,280,772	0.28
	Amgen, Inc.	USD	4.200%	01/03/2033	764,563	0.06
	Amgen, Inc.	USD	5.250%	02/03/2033	2,259,698	0.19
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	1,043,233	0.09
			4.600%			
75,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.000%	15/04/2048	64,278	0.01

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C	Continued)					
	AT&T, Inc.	USD	2.550%	01/12/2033	2,460,812	0.21
	AT&T, Inc.	EUR	1.800%	14/09/2039	781,076	0.06
	AT&T, Inc.	USD	4.750%	15/05/2046	672,162	0.06
	Bank of America Corp. (c)	USD	5.202%	25/04/2029	2,195,586	0.18
	Bank of America Corp. (c) Bank of America Corp. (c)	USD USD	2.972% 4.571%	04/02/2033 27/04/2033	2,856,314 3,290,653	0.24 0.28
	Bank of America Corp. (c)	USD	5.288%	25/04/2034	1,301,046	0.11
	Becton Dickinson & Co.	USD	3.363%	06/06/2024	1,338,714	0.11
	Becton Dickinson & Co.	EUR	0.034%	13/08/2025	139,035	0.01
	Berry Global, Inc.	EUR	1.500%	15/01/2027	660,015	0.06
	Cargill, Inc.	EUR	3.875%	24/04/2030	2,019,420	0.17
1,900,000	Charter Communications Operating LLC / Charter Communications					
	Operating Capital	USD	4.908%	23/07/2025	1,752,983	0.15
	4.5	USD	3.250%	31/01/2032	858,333	0.07
	Citigroup Global Markets Holdings, Inc. (c)	USD	8.713%	20/09/2023	2,471,957	0.21
4,125,000		USD	0.776%	30/10/2024	3,781,866	0.32
	Citigroup, Inc. (c)	USD	3.106%	08/04/2026	3,212,294	0.27
	Citigroup, Inc. (c) CVS Health Corp.	USD USD	4.910% 4.780%	24/05/2033 25/03/2038	637,654 785,720	0.05 0.07
	Dell International LLC / EMC Corp.	USD	6.020%	15/06/2026	1,414,232	0.12
	Dell International LLC / EMC Corp.	USD	5.750%	01/02/2033	3,040,893	0.26
	Devon Energy Corp.	USD	5.850%	15/12/2025	213,621	0.02
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	1,236,918	0.10
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,343,601	0.11
450,000	Enterprise Products Operating LLC	USD	3.750%	15/02/2025	413,798	0.03
1,975,000	Expedia Group, Inc.	USD	3.250%	15/02/2030	1,602,067	0.13
700,000	Federal Home Loan Banks	USD	2.625%	12/09/2025	630,095	0.05
	Federal Home Loan Banks	USD	5.625%	14/03/2036	426,965	0.04
400,000		USD	6.750%	15/03/2031	446,588	0.04
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	330,611	0.03
	Ford Motor Credit Co. LLC	EUR	3.250%	15/09/2025	119,870	0.01
	General Electric Co.	USD	6.750%	15/03/2032	1,066,519	0.09
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	EUR USD	0.850% 1.500%	26/02/2026 10/06/2026	457,175	0.04 0.13
	General Motors Financial Co., Inc.	USD	5.000%	09/04/2027	1,564,605 1,633,050	0.13
950,000		USD	3.850%	05/01/2028	826,898	0.07
	General Motors Financial Co., Inc.	USD	4.300%	06/04/2029	1,226,310	0.10
	HCA, Inc.	USD	5.875%	01/02/2029	1,286,631	0.11
1,300,000	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	1,212,339	0.10
668,000	Intel Corp.	USD	5.200%	10/02/2033	629,325	0.05
3,075,000	JPMorgan Chase & Co. (c)	USD	3.797%	23/07/2024	2,871,796	0.24
1,323,000	JPMorgan Chase & Co. ^(c)	USD	4.586%	26/04/2033	1,185,961	0.10
	Kinder Morgan Energy Partners LP	USD	4.300%	01/05/2024	46,207	0.00
1,852,000		USD	5.150%	01/07/2033	1,731,592	0.15
	Lowe's Cos., Inc.	USD	4.250%	01/04/2052	648,370	0.05
	Marriott International, Inc.	USD	5.000%	15/10/2027	1,162,577	0.10
7,275,000		USD	5.164%	20/04/2029 21/04/2034	6,802,969	0.57
875,000	Morgan Stanley ^(c) Morgan Stanley ^(c)	USD USD	5.250% 2.484%	16/09/2036	814,580 1,466,191	0.07 0.12
	Morgan Stanley ^(c)	USD	5.948%	19/01/2038	1,066,756	0.12
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	2.550%	05/12/2023	1,641,713	0.14
	MPT Operating Partnership LP / MPT Finance Corp.	GBP	3.692%	05/06/2028	918,094	0.08
	Occidental Petroleum Corp.	USD	8.500%	15/07/2027	1,641,014	0.14
	ONE Gas, Inc.	USD	1.100%	11/03/2024	1,629,612	0.14
	Oracle Corp.	USD	2.875%	25/03/2031	2,551,339	0.21
1,650,000	Oracle Corp.	USD	6.250%	09/11/2032	1,634,362	0.14
1,125,000	Oracle Corp.	USD	4.900%	06/02/2033	1,017,152	0.09
884,000	Oracle Corp.	USD	3.950%	25/03/2051	604,324	0.05
700,000	Oracle Corp.	USD	6.900%	09/11/2052	712,732	0.06
	·	USD	5.550%	06/02/2053	1,003,664	0.08
	PACCAR Financial Corp.	USD	0.900%	08/11/2024	1,744,086	0.15
	Realty Income Corp.	USD	4.625%	01/11/2025	1,255,111	0.11
	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	2,407,763	0.20
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	954,200	0.08
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	2,115,245	0.18
	T-Mobile USA, Inc.	USD USD	4.750%	01/02/2028	759,912	0.06
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD	3.875% 5.200%	15/04/2030 15/01/2033	1,607,989 3,376,634	0.13 0.28
	UnitedHealth Group, Inc.	USD	4.250%	15/01/2029	3,092,591	0.26
	UnitedHealth Group, Inc.	USD	5.350%	15/02/2033	3,220,280	0.27
	UnitedHealth Group, Inc.	USD	5.875%	15/02/2053	1,336,084	0.11
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Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States - (C	Continued)					
	Walgreens Boots Alliance, Inc.	USD	0.950%	17/11/2023	3,461,546	0.29
	Warnermedia Holdings, Inc.	USD	4.054%	15/03/2029	813,704	0.07
5,175,000	Warnermedia Holdings, Inc.	USD	4.279%	15/03/2032	4,244,300	0.36
					133,047,763	11.19
Uruguay 540,000	Uruguay Government International Bond	USD	4.375%	23/01/2031	504,673	0.04
Venezuela 11,170,000	Petroleos de Venezuela SA	USD	6.000%	28/10/2022	313,838	0.03
TOTAL BONDS (cost EUR 767,91	0.441)				708,066,467	59.58
	· ·					% of
Holdings	Security Description				Market Value EUR	Shareholders Equity
Mutual Funds –	2 24%					
Ireland	2.27/0					
	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) ^{(e)(f)}				3,170,185	0.27
	iShares Core EUR Corp. Bond UCITS ETF				686,138	0.06
	iShares GBP Corp. Bond UCITS ETF				16,048,926	1.35
8,039	iShares USD Corp. Bond UCITS ETF Class D				767,347	0.06
					20,672,596	1.74
Luxembourg 284,486	$\label{eq:Goldman} \mbox{Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class)}^{(e)}$				5,994,789	0.50
TOTAL MUTUAL (cost EUR 26,200					26,667,385	2.24
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				734,733,852	61.82
(0031 2011 704, 11	0,004)				704,700,002	
						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders' Equity
	Security Description curities dealt in another regulated market	Currency	Interest Rate ^(a)	Maturity Date ^(b)		
Transferable se Bonds – 2.94% Australia 1,334,000		Currency USD USD	3.052% 6.429%	Maturity Date ^(b) 03/03/2036 12/01/2033		Equity 0.08
Transferable se Bonds – 2.94% Australia 1,334,000	curities dealt in another regulated market Macquarie Bank Ltd. (c)(d)	USD	3.052%	03/03/2036	948,099	0.08 0.28
Transferable se Bonds – 2.94% Australia 1,334,000 3,475,000	curities dealt in another regulated market Macquarie Bank Ltd. (c)(d)	USD	3.052%	03/03/2036	948,099 3,304,464	0.08 0.28 0.36
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d)	USD USD	3.052% 6.429%	03/03/2036 12/01/2033 01/07/2024	948,099 3,304,464 4,252,563	0.08 0.28 0.36
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d)	USD USD USD	3.052% 6.429% 3.950% 2.219%	03/03/2036 12/01/2033 01/07/2024	948,099 3,304,464 4,252,563 771,468 2,567,737	0.08 0.28 0.36
Transferable se Bonds – 2.94% Australia 1,334,000 3,475,000 Cayman Islands 850,000 France 2,950,000 4,065,000	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d)	USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925	0.08 0.28 0.36 0.07
Transferable se Bonds – 2.94% Australia 1,334,000 3,475,000 Cayman Islands 850,000 France 2,950,000 4,065,000	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d)	USD USD USD	3.052% 6.429% 3.950% 2.219%	03/03/2036 12/01/2033 01/07/2024	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013	0.08 0.28 0.36 0.07
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d)	USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925	0.08 0.28 0.36 0.07
Transferable se Bonds – 2.94% Australia 1,334,000 3,475,000 Cayman Islands 850,000 France 2,950,000 4,065,000 3,200,000 Japan	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d)	USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013	
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d)	USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76
Transferable se Bonds – 2.94% Australia	Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d)	USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d) Societe Generale SA (c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV (d)	USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(d)	USD USD USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76 0.12
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d) Societe Generale SA (c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV (d) Credit Suisse Group AG (c)(d)	USD USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938	0.08 0.28 0.36 0.07 0.22 0.32 0.76 0.12 0.05
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(d)	USD USD USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894	0.08 0.28 0.36 0.07 0.22 0.32 0.76 0.12 0.05
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA (c)(d) BPCE SA (d) Societe Generale SA (c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV (d) Credit Suisse Group AG (c) (d) Credit Suisse Group AG (c) (d) Credit Suisse Group AG (c) (d) Credit Suisse Group AG (c) (d)	USD USD USD USD USD USD USD USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282% 9.016%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695	0.08 0.28 0.36 0.07 0.22 0.32 0.76 0.12 0.05 0.02
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Aviation Capital Group LLC(d)	USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282% 9.016%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695 711,572	0.08 0.28 0.36 0.07 0.22 0.32 0.76 0.12 0.05 0.02 0.01 0.15 0.02
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Aviation Capital Group LLC(d) Broadcom, Inc. (d)	USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 9.016%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695 711,572 1,106,509	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76 0.12 0.05 0.02 0.11 0.15 0.28
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Aviation Capital Group LLC(d) Broadcom, Inc. (d) Broadcom, Inc. (d) Broadcom, Inc. (d)	USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282% 9.016%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695 711,572 1,106,509 2,939,275	0.08 0.28 0.36 0.07 0.22 0.32 0.22 0.76 0.12 0.05 0.02 0.11 0.15 0.28
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Aviation Capital Group LLC(d) Broadcom, Inc. (d) Broadcom, Inc. (d) Cargill, Inc. (d) Cargill, Inc. (d)	USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282% 9.016% 1.950% 3.469% 3.137% 5.125%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695 711,572 1,106,509 2,939,275 2,455,384	0.08 0.28 0.36 0.07 0.22 0.32 0.22
Transferable se Bonds – 2.94% Australia	Curities dealt in another regulated market Macquarie Bank Ltd. (c)(d) National Australia Bank Ltd. (d) Avolon Holdings Funding Ltd. (d) BNP Paribas SA(c)(d) BPCE SA(d) Societe Generale SA(c)(d) Sumitomo Mitsui Trust Bank Ltd. (d) Syngenta Finance NV(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Credit Suisse Group AG(c)(d) Aviation Capital Group LLC(d) Broadcom, Inc. (d) Broadcom, Inc. (d) Broadcom, Inc. (d)	USD	3.052% 6.429% 3.950% 2.219% 4.000% 1.488% 5.500% 4.892% 1.305% 4.282% 9.016%	03/03/2036 12/01/2033 01/07/2024 09/06/2026 12/09/2023 14/12/2026 09/03/2028 24/04/2025 02/02/2027 09/01/2028 15/11/2033	948,099 3,304,464 4,252,563 771,468 2,567,737 3,783,925 2,646,013 8,997,675 1,463,129 641,369 271,938 1,268,894 1,731,863 3,272,695 711,572 1,106,509 2,939,275	0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir			orrado	matanty Date		
United States – (C	· ·					
	HCA, Inc. (d)	USD	3.375%	15/03/2029	336,952	0.03
1,150,000	International Flavors & Fragrances, Inc. (d)	USD	1.230%	01/10/2025	961,670	0.08
	MasTec, Inc. ^(d)	USD	4.500%	15/08/2028	1,942,597	0.16
	State of California	USD	7.625%	01/03/2040	350,541	0.03
	State of Illinois VICI Properties LP / VICI Note Co., Inc. (d)	USD USD	6.725% 4.625%	01/04/2035 01/12/2029	181,764 2,263,923	0.01 0.19
2,030,000	VICE Properties LP / VICE Note Co., IIIC.		4.023%	01/12/2029	15,480,490	1.30
TOTAL BONDS (cost EUR 35,202	2.243)				34,879,389	2.94
Agencies Asset	Backed Obligations – 33.98%					
United States						
143,429	Federal Home Loan Mortgage Corp. (FHLMC)(C)	USD	3.458%	25/08/2023	133,668	0.01
289,941 880,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) ^(c) (d)	USD USD	8.938% 7.023%	25/03/2029 25/12/2033	283,021 792,493	0.02 0.07
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	1,930	0.00
	' ' '	USD	4.000%	01/02/2041	9,328	0.00
5,228	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	4,728	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	0.893%	15/05/2041	21,739	0.00
672,000	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) (d)	USD	8.373%	25/10/2041	624,499	0.05
1,562,780	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) (d)	USD	5.973%	25/01/2042	1,441,649	0.12
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	8.473%	25/03/2042	745,484	0.06
581,193 752,868	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD USD	6.973% 1.443%	25/04/2042 15/06/2042	548,047 85,009	0.05 0.01
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	0.893%	15/09/2042	41,151	0.00
218,088	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	0.943%	15/03/2044	21,422	0.00
621,505	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.493%	15/05/2045	47,084	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.893%	15/05/2046	165,249	0.01
358,370	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2048	329,397	0.03
1,790,717	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/02/2049	1,520,759	0.13
251,211	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2049	218,935	0.02
913,644	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/07/2049	816,016	0.07
778,602	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	6.838%	25/01/2050	729,271	0.06
412,460 6,294,971	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.988% 4.500%	25/02/2050 01/03/2050	388,974 5,798,970	0.03 0.49
443,309	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2050	405,723	0.03
2,907,429	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	0.962%	25/07/2050	347,998	0.03
1,908,801	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	290,417	0.02
5,754,294	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	1,089,279	0.09
713,196	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	130,442	0.01
2,011,028	Federal Home Loan Mortgage Corp. (FHLMC)(c)(d)	USD	10.388%	25/09/2050	2,027,495	0.17
2,590,000	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	9.773%	25/10/2050	2,613,395	0.22
361,330	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/11/2050	291,827	0.02
467,440	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)} Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	7.573% 3.000%	25/11/2050 01/12/2050	441,148 6,486,415	0.04 0.55
	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	6.973%	25/12/2050	880,399	0.07
592,046	Federal Home Loan Mortgage Corp. (FHLMC) ^{(c)(d)}	USD	6.773%	25/01/2051	553,390	0.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/05/2051	3,713,860	0.31
2,637,885	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	2,116,193	0.18
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	01/09/2051	2,830,321	0.24
7,604,500	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.500%	25/10/2051	812,216	0.07
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/02/2052	4,736,961	0.40
1,975,436	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	01/03/2052	1,517,139	0.13
358,317	' ' '	USD	2.000%	01/03/2052	275,639	0.02
1,145,847	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2052	1,041,309	0.09
164,511 159,989	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/05/2052 01/06/2052	153,548 149,890	0.01 0.01
2,230,920	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	2,090,085	0.18
2,179,835	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2052	2,033,293	0.17
70,821	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	66,330	0.01
89,112		USD	5.000%	01/07/2052	83,121	0.01
98,074	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	91,854	0.01
99,800	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	93,091	0.01
3,025,660	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	2,833,770	0.24
4,900,594	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2052	4,571,148	0.39
969,531	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/08/2052	810,565	0.07
113,610	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2052	105,973	0.01
36,139 60,803	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/08/2052 01/08/2052	33,847 56,698	0.00 0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/01/2053	939,723	0.01
575,540	. 335.31 Homo Edun Mortgage Oorp. (1 HENIO)	030	0.000 /0	01/01/2003	333,123	0.06

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C	•					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	6.000%	01/01/2053	1,846,415 1,858,822	0.16
	Federal Home Loan Mortgage Corp. (FHLMC) Federal National Mortgage Association (FNMA) ^(c)	USD	6.000% 1.632%	01/01/2053 25/04/2037	30,496	0.16 0.00
	Federal National Mortgage Association (FNMA) ^(c)	USD	1.162%	25/03/2038	32,685	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2039	21,593	0.00
173,902	Federal National Mortgage Association (FNMA)(c)	USD	0.812%	25/12/2040	13,308	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2041	98,573	0.01
	Federal National Mortgage Association (FNMA) ^{(c)(d)}	USD	8.273%	25/11/2041	2,957,829	0.25
	Federal National Mortgage Association (FNMA) ^(c) Federal National Mortgage Association (FNMA) ^(c)	USD USD	1.412%	25/12/2041 25/02/2042	28,812 47,901	0.00 0.00
	Federal National Mortgage Association (FNMA) ^(c)	USD	0.812% 1.532%	25/07/2042	32,591	0.00
	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	34,999	0.00
	Federal National Mortgage Association (FNMA)	USD	7.000%	25/10/2042	10,442	0.00
8,701	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	7,482	0.00
11,793	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	10,154	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	14,228	0.00
11,484	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	9,840	0.00
30,612	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	26,403	0.00
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/04/2043 01/04/2043	16,018 6,605	0.00 0.00
12,255	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	10,513	0.00
42,465	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	36,420	0.00
34,955	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	29,976	0.00
349,383	Federal National Mortgage Association (FNMA) ^(c)	USD	1.462%	25/02/2044	37,977	0.00
6,033	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2044	5,628	0.00
16,058	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2044	14,897	0.00
3,728,347	Federal National Mortgage Association (FNMA)	USD	4.000%	01/12/2044	3,355,939	0.28
	Federal National Mortgage Association (FNMA) ^(c)	USD	5.482%	25/05/2045	429,391	0.04
425,071	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2045	392,091	0.03
7,041,126	Federal National Mortgage Association (FNMA)	USD USD	3.500% 4.000%	01/07/2045 01/08/2045	6,134,003	0.52 0.19
2,524,285 2,624,719	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2045	2,272,146 2,367,925	0.19
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	29,076	0.00
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	25,320	0.00
34,352	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2046	30,791	0.00
9,978	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2046	8,944	0.00
79,627	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	70,949	0.01
12,538	Federal National Mortgage Association (FNMA)	USD	4.000%	01/10/2046	11,235	0.00
1,319,138	Federal National Mortgage Association (FNMA) ^(c)	USD	0.962%	25/05/2047	152,188	0.01
1,920,657 5,943,856	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500% 4.000%	01/11/2047 01/01/2048	1,766,244 5,343,192	0.15 0.45
2,996,227	Federal National Mortgage Association (FNMA) ^(c)	USD	0.000%	25/03/2048	53,628	0.00
519,639	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	476,037	0.04
2,672,447	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	485,375	0.04
336,673	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2048	308,424	0.03
568,553	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2048	524,175	0.04
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	3,550,649	0.30
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2049	1,559,070	0.13
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2049	449,279	0.04
2,441,914 449,941	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/07/2049 01/07/2049	2,128,179	0.18 0.03
	Federal National Mortgage Association (FNMA)	USD	4.500% 3.500%	01/08/2049	411,167 1,500,174	0.03
452,702	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2050	413,292	0.04
455,078	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2050	417,426	0.04
34,373	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2050	31,381	0.00
2,383,026	Federal National Mortgage Association (FNMA)	USD	2.500%	01/06/2050	1,924,641	0.16
690,429	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	127,412	0.01
619,921	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	113,382	0.01
377,708	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2050	342,495	0.03
153,473	Federal National Mortgage Association (FNMA)	USD	2.500%	01/02/2051	123,952	0.01
307,551 5,285,506	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	2.500% 2.500%	01/03/2051 01/09/2051	248,258 4,241,745	0.02 0.36
391,570	Federal National Mortgage Association (FNMA)	USD	2.500%	01/09/2051	315,505	0.03
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/10/2051	1,261,320	0.11
916,381	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	737,697	0.06
707,187	Federal National Mortgage Association (FNMA)	USD	2.500%	01/11/2051	569,294	0.05
820,831	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2051	742,537	0.06
7,414,754	Federal National Mortgage Association (FNMA)	USD	2.000%	01/03/2052	5,703,821	0.48
4,725,309	Federal National Mortgage Association (FNMA)	USD	2.000%	01/04/2052	3,634,442	0.31
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2052	4,111,256	0.35
940,310	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2052	879,098	0.07

Holdings	Security Description		Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)						
United States – (C		•••					
	Federal National Mortgage Association (FNN	,	USD USD	5.000%	01/08/2052	2,633,793	0.22 0.46
	Federal National Mortgage Association (FNN Federal National Mortg	,	USD	5.500% 6.000%	01/09/2052 01/11/2052	5,475,652 3,855,493	0.40
	Federal National Mortgage Association (FNN	,	USD	6.000%	01/11/2052	3,590,208	0.30
	Federal National Mortgage Association (FNN	,	USD	6.000%	01/12/2052	4,600,001	0.39
987,636	Federal National Mortgage Association (FNN	MA)	USD	5.500%	01/04/2053	929,942	0.08
	Federal National Mortgage Association (FNN		USD	5.500%	01/04/2053	3,643,691	0.31
	Federal National Mortgage Association (FNM	,	USD	6.000%	01/04/2053	959,564	0.08
999,281		,	USD USD	6.000%	01/04/2053	957,972	0.08 0.08
	Federal National Mortgage Association (FNN Federal National Mortg		USD	6.000% 2.000%	01/04/2053 13/06/2053	948,174 4,596,747	0.39
	Federal National Mortgage Association (FNN	' ' '	USD	3.000%	13/06/2053	1,652,936	0.14
	Federal National Mortgage Association (FNN		USD	3.500%	13/06/2053	27,382,352	2.30
	Federal National Mortgage Association (FNM		USD	4.000%	13/06/2053	14,976,004	1.26
	Federal National Mortgage Association (FNN		USD	4.500%	13/06/2053	11,732,837	0.99
	Federal National Mortgage Association (FNN		USD	5.000%	13/06/2053	6,434,458	0.54
	Federal National Mortgage Association (FNM		USD	5.500%	13/06/2053	3,733,026	0.31
	Federal National Mortgage Association (FNN		USD	6.000%	13/06/2053	1,890,732	0.16
2,728	Government National Mortgage Association Government National Mortgage Association		USD USD	1.102% 4.000%	20/02/2040 20/02/2041	70,546 2,490	0.01 0.00
4,342			USD	4.000%	20/02/2041	3,962	0.00
724	0 0	'	USD	4.000%	20/01/2042	661	0.00
	Government National Mortgage Association	, ,	USD	4.000%	20/04/2042	2,110	0.00
1,449	Government National Mortgage Association		USD	4.000%	20/10/2042	1,322	0.00
183,557	Government National Mortgage Association	(GNMA) ^(c)	USD	1.002%	20/04/2043	12,128	0.00
349,240	Government National Mortgage Association		USD	0.995%	16/07/2043	35,431	0.00
84,328	Government National Mortgage Association	, ,	USD	1.002%	20/07/2043	8,180	0.00
22,047		1 1/1	USD	4.000%	20/08/2043	20,103	0.00
521,663	Government National Mortgage Association		USD	5.860%	20/08/2043	54,108	0.00
928,808	Government National Mortgage Association	'	USD	0.952%	20/10/2043	45,774	0.00
2,057 2,544	Government National Mortgage Association Government National Mortgage Association	, ,	USD USD	4.000% 4.000%	20/03/2044 20/05/2044	1,865 2,306	0.00 0.00
56,333	Government National Mortgage Association	, ,	USD	4.000%	20/06/2044	51,072	0.00
858,016			USD	0.452%	20/11/2044	70,492	0.01
176,229	Government National Mortgage Association	, ,	USD	4.000%	20/11/2044	159,770	0.01
635,378	Government National Mortgage Association	(GNMA)	USD	4.000%	20/01/2045	576,038	0.05
22,787	Government National Mortgage Association	(GNMA)	USD	4.000%	20/05/2045	20,619	0.00
1,037,484	Government National Mortgage Association		USD	4.000%	20/07/2045	938,769	0.08
368,565	Government National Mortgage Association		USD	1.102%	20/08/2045	39,122	0.00
518,214	Government National Mortgage Association		USD	4.000%	20/08/2045	74,193	0.01
180,199 154,265	Government National Mortgage Association Government National Mortgage Association		USD USD	4.500% 1.102%	16/09/2045 20/09/2045	30,971 16,618	0.00 0.00
22,626	Government National Mortgage Association	, ,	USD	4.000%	20/10/2045	20,473	0.00
184,974	Government National Mortgage Association	' ' ' ' ' '	USD	1.102%	20/11/2045	18,621	0.00
202,633	Government National Mortgage Association		USD	1.052%	20/01/2046	20,631	0.00
376,794	Government National Mortgage Association	, ,	USD	4.000%	20/10/2046	62,999	0.01
383,825	Government National Mortgage Association	(GNMA) ^(c)	USD	0.512%	20/07/2047	33,432	0.00
89,464	Government National Mortgage Association		USD	4.500%	20/02/2048	82,651	0.01
	Government National Mortgage Association	, ,	USD	4.500%	20/03/2048	31,106	0.00
	Government National Mortgage Association	1 1/1	USD	4.500%	20/04/2048	99,272	0.01
472,023	Government National Mortgage Association		USD	1.052%	20/05/2048	47,008	0.00
616,079 1,039,234	Government National Mortgage Association Government National Mortgage Association	, ,	USD USD	4.500% 4.000%	20/05/2048 20/06/2048	568,083 933,357	0.05 0.08
144,329	Government National Mortgage Association		USD	4.500%	20/06/2048	133,043	0.01
967,214	Government National Mortgage Association	'	USD	4.000%	20/07/2048	869,630	0.07
146,941	Government National Mortgage Association	, ,	USD	4.500%	20/07/2048	135,408	0.01
226,311	Government National Mortgage Association	(GNMA)	USD	4.500%	20/08/2048	208,548	0.02
519,932	Government National Mortgage Association		USD	5.000%	20/08/2048	486,562	0.04
1,648,805	Government National Mortgage Association	1 1/1	USD	1.052%	20/09/2048	170,658	0.01
790,481	Government National Mortgage Association		USD	1.052%	20/09/2048	82,692	0.01
974,776	Government National Mortgage Association	'	USD	4.000%	20/09/2048	872,661	0.07
2,850,386	Government National Mortgage Association	, ,	USD	4.500%	20/09/2048	2,626,659	0.22
336,534 453,049	Government National Mortgage Association Government National Mortgage Association		USD USD	5.000% 1.002%	20/09/2048 20/10/2048	314,935 44,298	0.03 0.00
1,814,855	Government National Mortgage Association		USD	1.002%	20/10/2048	179,956	0.00
154,753	Government National Mortgage Association		USD	4.500%	20/10/2048	142,561	0.02
758,353	Government National Mortgage Association	, ,	USD	5.000%	20/10/2048	708,573	0.06
2,156,095	Government National Mortgage Association		USD	5.000%	20/11/2048	2,014,562	0.17
2,906,949	Government National Mortgage Association	, ,	USD	4.500%	20/12/2048	2,677,081	0.23
972,347		1 1/1	USD	5.000%	20/12/2048	908,663	0.08
515,009	Government National Mortgage Association	(GNMA)(^{c)}	USD	0.902%	20/01/2049	49,282	0.00

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – (Continued)					
United States – (0						
	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	4,228,725	0.36
	Government National Mortgage Association (GNMA)	USD	5.000%	20/01/2049	1,336,531	0.11
477,765 177,847	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.500% 4.500%	20/02/2049 20/03/2049	439,426 163,576	0.04 0.01
596,585	0 0	USD	5.000%	20/03/2049	556,826	0.05
300,019	` ',	USD	0.952%	20/06/2049	27,683	0.00
1,362,029		USD	3.000%	20/08/2049	1,155,321	0.10
4,047,808	(, , ,	USD	0.902%	20/09/2049	445,029	0.04
2,308,738	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	334,911	0.03
4,394,795	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	708,390	0.06
7,522,963	. , ,	USD	4.000%	20/12/2049	1,304,034	0.11
152,196	3 3 , , ,	USD	4.500%	20/12/2049	139,225	0.01
6,160,881		USD	3.000%	20/03/2050	5,211,752	0.44
1,983,136	0 0	USD	0.902%	20/04/2050	215,423	0.02
990,047 2,869,764	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.500% 4.000%	20/04/2050 20/06/2050	154,846 504,367	0.01 0.04
4,537,085	3 3 , , ,	USD	2.500%	20/10/2050	564,908	0.05
7,164,495	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	903,806	0.08
1,069,115	. , ,	USD	2.500%	20/06/2051	862,539	0.07
817,598	3 3 , , ,	USD	2.500%	20/09/2051	661,774	0.06
2,749,504	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	2,225,483	0.19
1,288,487	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	1,039,524	0.09
2,083,607	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	1,681,009	0.14
950,928	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	771,641	0.07
1,189,711	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	961,574	0.08
868,830	3 3 , , ,	USD	3.000%	20/11/2051	732,099	0.06
991,445	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	804,519	0.07
679,190 1,102,533	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/12/2051 20/12/2051	548,949 889,500	0.05 0.08
834,234	Government National Mortgage Association (GNMA)	USD	2.500%	20/01/2052	673,042	0.06
7,333,160	3 3 , , ,	USD	3.000%	20/02/2052	6,169,031	0.52
31,343,472	0 0	USD	4.500%	20/09/2052	28,439,007	2.39
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2052	3,438,829	0.29
9,000,000	Government National Mortgage Association (GNMA) TBA ^(g)	USD	2.000%	20/06/2053	7,112,683	0.60
6,000,000	Government National Mortgage Association (GNMA) TBA ^(g)	USD	2.500%	20/06/2053	4,889,752	0.41
21,000,000	Government National Mortgage Association (GNMA) TBA ^(g)	USD	3.500%	20/06/2053	18,164,218	1.53
7,000,000	, ,	USD	4.500%	20/06/2053	6,341,976	0.53
25,000,000		USD	5.000%	20/06/2053	23,012,580	1.94
33,000,000	Government National Mortgage Association (GNMA) TBA ^(g)	USD	5.500%	20/06/2053	30,780,443	2.59
TOTAL ACENCIE	ES ASSET BACKED OBLIGATIONS				403,869,065	33.98
(cost EUR 411,34					403,869,065	33.98
-	Asset Backed Obligations – 10.08%					
Brunei	OHA Credit Funding 14 Ltd. 2023-14A Class A ^{(c)(d)}	USD	6.976%	20/04/2036	5,611,371	0.47
	RR 25 Ltd. 2023-25A Class A1 ^{(c)(d)}	USD	6.543%	15/04/2036	11,743,863	0.47
12,000,000	14. 25 Etd. 2020 2011 Oldso / 1		0.04070	10/04/2000	17,355,234	1.46
Cayman Islands					11,000,204	1.40
	Anchorage Capital CLO Ltd. 2014-4RA Class A(c)(d)	USD	6.323%	28/01/2031	2,370,165	0.20
	Bain Capital Credit CLO Ltd. 2021-1A Class A ^{(c)(d)}	USD	6.322%	18/04/2034	1,824,281	0.15
	ICG US CLO Ltd. 2017-1A Class ARR ^{(c)(d)}	USD	6.443%	28/07/2034	8,655,407	0.73
	ICG US CLO Ltd. 2017-1A Class DRR ^{(c)(d)}	USD	8.823%	28/07/2034	3,451,253	0.29
	Invesco CLO Ltd. 2021-2A Class A ^{(c)(d)}	USD	6.380%	15/07/2034	10,165,606	0.86
	Marble Point CLO XVII 2020-1A Ltd. Class A ^{(c)(d)}	USD	6.550%	20/04/2033	5,689,386	0.48
	MF1 Ltd. 2021-FL6 Class A ^{(c)(d)}	USD	6.211%	16/07/2036	2,791,100	0.23
	MP CLO VIII Ltd. 2015-2A Class ARR ^{(c)(d)} Ocean Trails CLO XI 2021-11A Class D ^{(c)(d)}	USD	6.473%	28/04/2034	14,581,500	1.23
2,900,000	Ocean Trails CLO XI 2021-TTA Class D XX	USD	8.950%	20/07/2034	2,395,818	0.20
Ireland					51,924,516	4.37
	Haus European Loan Conduit No 39 DAC 39X Class A1 ^(c)	EUR	3.900%	28/07/2051	3,929,575	0.33
	Viridis European Loan Conduit No 38 DAC Class A ^(c)	GBP	5.585%	22/07/2029	3,178,554	0.27
			<u> </u>		7,108,129	0.60
Jersey						
7,500,000	Bain Capital Credit CLO Ltd. 2023-1A Class AN ^{(c)(d)}	USD	6.573%	16/04/2036	6,986,756	0.59

,	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	Shareholders Equit
	sset Backed Obligations – (Continued)			,		
	ed)					
	Pikes Peak CLO 12 Ltd. 2023-12A Class A ^{(c)(d)}	USD	7.037%	20/04/2036	8,072,911	0.6
) :	Silver Point CLO 1 Ltd. 2022-1A Class A1 ^{(c)(d)}	USD	7.099%	20/01/2036	3,640,566	0.3
					18,700,233	1.5
1	Alternative Loan Trust 2005-24 Class 1A1 ^(c)	USD	5.053%	20/07/2035	23,644	0.0
2 /	Ameriquest Mortgage Securities, Inc. Asset Backed Pass-Through	COD	0.00070	20/01/2000	20,044	0.0
	Certificates 2005-R11 Class M2 ^(c)	USD	5.843%	25/01/2036	360,867	0.0
	Banc of America Funding 2007-D Trust Class 1A5 ^(c)	USD	5.708%	20/06/2047	174,009	0.0
	Bank 2017-BNK9 Class D ^(d) Benchmark Mortgage Trust 2018-B6 Class D ^{(c)(d)}	USD USD	2.800% 3.104%	15/11/2054 10/10/2051	548,138 439.723	0.0
	BX Trust 2022-CLS Class A ^(d)	USD	5.760%	13/10/2027	4,862,130	0.0
	Citigroup Commercial Mortgage Trust 2017-P8 Class D ^(d)	USD	3.000%	15/09/2050	902,832	0.0
	Citigroup Mortgage Loan Trust 2006-HE2 Class M1 ^(c)	USD	5.573%	25/08/2036	171,155	0.0
2 (Citigroup Mortgage Loan Trust, Inc. 2005-HE4 Class M2 ^(c)	USD	5.813%	25/10/2035	226,147	0.0
	Connecticut Avenue Securities Trust 2019-R02 Class 1M2 ^{(c)(d)}	USD	7.438%	25/08/2031	8,132	0.0
	Connecticut Avenue Securities Trust 2019-R03 Class 1M2 ^{(c)(d)}	USD	7.288%	25/09/2031	5,634	0.0
	Connecticut Avenue Securities Trust 2020-R01 Class 1M2 ^{(c)(d)}	USD	7.188%	25/01/2040	187,170	0.0
	Connecticut Avenue Securities Trust 2022-R02 Class 2M2 ^{(c)(d)}	USD	7.973%	25/01/2042	1,285,457	0.1
	Countrywide Home Equity Loan Trust 2006-HW Class 2A1A ^(c) Credit Suisse First Boston Mortgage Securities Corp. 2005-8 Class 9A9 ^(c)	USD USD	5.257% 5.788%	15/11/2036 25/09/2035	16,083	0.0
	GreenPoint Mortgage Funding Trust 2005-AR5 Class 1A1 ^(c)	USD	5.678%	25/11/2045	36,468 73,943	0.0
	GSAA Home Equity Trust 2006-10 Class AF3 ^(c)	USD	5.985%	25/06/2036	445,063	0.0
	HarborView Mortgage Loan Trust 2006-6 Class 3A1A ^(c)	USD	4.061%	19/08/2036	95,898	0.0
	Higher Education Funding I 2014-1 Class A ^{(c)(d)}	USD	6.008%	25/05/2034	131,783	0.0
3 1	Home Equity Loan Trust 2007-FRE1 Class 2AV3(c)	USD	5.368%	25/04/2037	546,189	0.0
	IndyMac INDX Mortgage Loan Trust 2007-AR5 Class 2A1 ^(c)	USD	3.318%	25/05/2037	888,774	0.0
	Morgan Stanley Capital I Trust 2018-H4 Class A4	USD	4.310%	15/12/2051	2,305,958	0.1
	Morgan Stanley Mortgage Loan Trust 2007-15AR Class 2A1 ^(c)	USD	3.111%	25/11/2037	230,874	0.0
	Navient Student Loan Trust 2017-2A Class A ^{(c)(d)}	USD	6.188%	27/12/2066	5,023,173	0.4
	PHEAA Student Loan Trust 2016-1A Class A ^{(c)(d)} RALI Series 2006-QO10 Trust Class A1 ^(c)	USD USD	6.288% 5.340%	25/09/2065 25/01/2037	1,551,337 1,942,456	0.1 0.1
	RALI Series 2006-QS8 Trust Class A4 ^(c)	USD	5.588%	25/08/2036	75,495	0.0
	SLM Student Loan Trust 2003-1 Class A5A ^{(c)(d)}	USD	4.976%	15/12/2032	900,312	0.0
	Structured Asset Mortgage Investments II Trust 2007-AR6 Class A1 ^(c)	USD	5.243%	25/08/2047	292,322	0.0
	WaMu Mortgage Pass-Through Certificates Series 2006-AR16 Trust	HOD	0.0400/	05/40/0000	040.004	0.0
	Class 3A1 ^(c) Washington Mutual Mortgage Pass-Through Certificates WMALT	USD	3.612%	25/12/2036	210,681	0.0
	Series 2006-8 Trust Class A5 ^(h)	USD	4.167%	25/10/2036	741,348	0.0
					24,703,195	2.0
	NCIES ASSET BACKED OBLIGATIONS					
	9,104)				119,791,307	10.0
	RABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,075)				558,539,761	47.0
rah	ble Securities					
au o	bie Securities					
•						
)	Broadcom, Inc. (d)	USD	4.926%	15/05/2037	734,066	0.0
748	8)				734,066	0.0
TR	RANSFERABLE SECURITIES					
748	8)				734,066	0.0
	OF INVESTMENTS EXCLUDING DERIVATIVES (70,627)				1,294,007,679	108.8
arc	d Mortgage Backed Securities – (8.55%)					
		USD	2.500%	13/06/2053	(1,593.377)	(0.1
	Federal National Mortgage Association (FNMA) TBA ^{(g)(i)}	USD	3.000%	13/06/2053	(9,091,147)	(0.7)
)	Federal National Mortgage Association (FNMA) TBA ^{(g)(i)}	USD	3.500%	13/06/2053	(17,969,668)	(1.5
	Federal National Mortgage Association (FNMA) TBA ^{(g)(i)}	USD	4.500%	13/06/2053	(10,830,311)	(0.9
	Federal National Mortgage Association (FNMA) TBA ^{(g)(i)}	USD	6.000%	13/06/2053	(3,781,463)	(0.3
	(10)	USD		13/07/2053	(1,890,073)	(0.1) (0.6
arc (arc (b) (b) (c) (c) (d) (d)	d Mortgage Backed Securities – (8.55%) Federal National Mortgage Association (FNMA) TBA ^{(g)(i)}	USD USD USD USD	3.500% 4.500%	13/06/205 13/06/205 13/06/205 13/06/205	53 53 53 53 53	53 (9,091,147) 53 (17,969,668) 53 (10,830,311) 53 (3,781,463) 53 (1,890,073)

Holdings	Security Description			Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value EUR	% of Shareholders' Equity
(51,000,0	ward Mortgage Backed \$ 00) Government National M 00) Government National M	Securities – (Continued) ortgage Association (GNMA) ortgage Association (GNMA)	TBA ^{(g)(j)}	USD USD	4.500% 5.000%	20/06/2053 20/06/2053	(46,205,823) (2,761,510)	(3.89) (0.23)
							(101,679,091)	(8.55)
(cost EUR (10	RED FORWARD MORTGA (0,843,125))	GE BACKED SECURITIES					(101,679,091)	(8.55)
Futures Con	tracts - 0.20%							
Number of Contracts	Security Description					Commitment Market Value EUR	Unrealised Gain EUR	% of Shareholders' Equity
207	AUD Australian Treasury Bonds 10	YR Futures 15/06/2023			Long	15,085,089	96,764	0.01
127 26 (215)	EUR 3-Month EURIBOR Futures 18 Euro BTP Italian Government Euro OAT Futures 08/06/2023 German Federal Republic Bor German Federal Republic Bor Short Euro Italian Governmen	Bond Futures 08/06/2023 dds 30YR Futures 08/06/2023 dds 5YR Futures 08/06/2023			Short Long Long Long Short Long	(11,064,150) 13,992,440 16,536,670 3,580,200 (25,357,100) 6,847,750	5,125 540,870 1,510 24,760 174,910 81,900	0.00 0.05 0.00 0.00 0.01 0.01
						4,535,810	829,075	0.07
	GBP Three Month SONIA Index Fu UK Long Gilt Bond Futures 27				Long Long	141,251,929 20,019,868 161,271,797	61,460 291,566 353,026	0.01 0.02 0.03
34 (626) 373	USD US Treasury Long Bond Futur US Treasury Notes 10YR Futur US Treasury Notes 2YR Futur US Treasury Notes 5YR Futur US Treasury Ultra Long Bond	ires 20/09/2023 es 29/09/2023 es 29/09/2023			Long Long Short Long Long	22,177,480 3,643,498 (120,727,810) 38,101,835 45,299,704 (11,505,293)	299,200 27,904 109,927 204,687 685,730 1,327,448	0.02 0.00 0.01 0.02 0.06
UNREALISED	GAIN ON FUTURES CONT	RACTS					2,606,313	0.22
Number of Contracts	Security Description					Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
43	CAD Canadian Government Bond 1	0YR Futures 20/09/2023			Long	3,640,278	(15,079)	(0.00)
(63)	EUR German Federal Republic Bon	ds 10YR Futures 08/06/2023			Short	(8,549,730)	(73,310)	(0.01)
(512)	GBP Three Month SONIA Index Fu	tures 19/12/2023			Short	(140,495,103)	(36,723)	(0.00)
5	JPY Japan Government Bonds 10	/R Futures 13/06/2023			Long	4,967,555	(11,359)	(0.00)
(83)	USD US Treasury Ultra Long Notes	10YR Futures 20/09/2023			Short	(9,351,105)	(66,802)	(0.01)
	LOSS ON FUTURES CON						(203,273)	(0.02)
Forward Cur Currency	rency Contracts – (0.21% Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
CAD EUR EUR EUR USD EUR USD	21,089,998 47,016,589 721,667 19,239,876 21,315,825 1,099,427 282,431,052 11,517,481	EUR CAD SEK NOK EUR AUD JPY NZD	14,342,537 68,340,770 8,201,543 225,760,784 19,676,620 1,793,207 39,972,548,292 18,695,988			01/06/202 01/06/202 02/06/202 05/06/202 05/06/202 06/06/202 07/06/202	3 158,998 3 25,304 3 15,000 3 289,433 3 283,338 3 11,414 3 15,221,692	0.01 0.01 0.00 0.02 0.01 0.00 1.28

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
EUR	1,592,723	ILS	6,145,076	08/06/2023	46,776	0.00
USD	11,830,609	EUR	10,977,519	09/06/2023	98,080	0.00
USD	2,913,422	NOK	31,987,916	09/06/2023	42,483	0.00
USD	6,827,034	TWD	206,141,253	12/06/2023	112,738	0.01
USD	6,226,290	ZAR	120,535,604	12/06/2023	101,353	0.01
USD	16,120,155	KRW	20,938,791,899	15/06/2023	285,372	0.02
USD	5,533,154	NOK	60,670,720	15/06/2023	85,898	0.00
USD	10,317,894	NZD	16,788,888	15/06/2023	234,289	0.02
USD CHF	11,835,053	ZAR EUR	231,133,842	15/06/2023	100,053	0.00
EUR	801,971 1,186,392	CHF	821,372 1,152,306	16/06/2023 16/06/2023	2,246 2,983	0.00
USD	4,436,889	AUD	6,720,682	16/06/2023	75,125	0.00
GBP	4,624,592	USD	5,713,226	20/06/2023	12,896	0.00
USD	13,405,108	JPY	1,790,720,313	20/06/2023	555,731	0.06
USD	23,644,714	NOK	250,476,398	20/06/2023	1,099,015	0.10
AUD	3,311,521	JPY	290,781,544	21/06/2023	62,163	0.01
AUD	25,148,991	NZD	27,056,486	21/06/2023	76,225	0.00
CHF	28,386,239	EUR	28,774,411	21/06/2023	386,537	0.03
EUR	3,927,805	AUD	6,342,922	21/06/2023	80,508	0.01
EUR	3,391,072	CNH	25,305,677	21/06/2023	64,887	0.00
EUR	3,766,043	JPY	540,066,692	21/06/2023	150,935	0.01
EUR	3,221,556	NOK	37,314,086	21/06/2023	89,874	0.01
EUR	21,574,266	SEK	242,697,046	21/06/2023	664,601	0.05
GBP	1,385,210	EUR	1,598,286	21/06/2023	6,537	0.00
GBP	17,113,387	USD	21,117,927	21/06/2023	70,592	0.01
HUF	712,659,544	EUR	1,822,549	21/06/2023	85,428	0.01
MXN	152,392,972	USD	8,368,392	21/06/2023	205,056	0.02
NZD	21,043,871	AUD	19,422,842	21/06/2023	24,070	0.00
USD	25,177,649	AUD	37,768,663	21/06/2023	645,298	0.06
USD	38,243,039	CAD	51,901,582	21/06/2023	109,869	0.00
USD	24,297,299	CHF	22,065,506	21/06/2023	62,579	0.00
USD	21,576,625	CNH	148,247,851	21/06/2023	699,345	0.06
USD USD	42,441,091 6,801,156	EUR ILS	38,923,756 24,614,654	21/06/2023 21/06/2023	780,176 171,196	0.07 0.01
USD	14,841,649	JPY	1,973,082,811	21/06/2023	677,009	0.05
USD	15,203,376	NOK	158,692,084	21/06/2023	904,216	0.09
USD	50,059,368	NZD	81,592,501	21/06/2023	1,059,914	0.10
USD	32,722,702	SEK	343,750,975	21/06/2023	996,303	0.10
USD	11,809,280	SGD	15,715,771	21/06/2023	180,122	0.00
USD	2,840,069	THB	97,201,366	21/06/2023	38,951	0.00
USD	5,608,336	TRY	118,667,107	21/06/2023	248,838	0.02
USD	5,433,292	ZAR	101,921,533	21/06/2023	247,611	0.03
EUR	1,110,761	NZD	1,931,555	22/06/2023	27,284	0.00
USD	2,883,809	KRW	3,745,150,468	22/06/2023	50,734	0.01
AUD	13,514,800	NZD	14,548,028	26/06/2023	38,099	0.00
EUR	2,576,489	CHF	2,496,244	26/06/2023	11,369	0.00
EUR	11,817,738	SEK	135,430,896	26/06/2023	149,869	0.01
USD	3,702,434	CHF	3,344,661	26/06/2023	25,666	0.00
USD	150,808,696	EUR	137,466,907	26/06/2023	3,573,300	0.33
USD	1,226,551	NZD	2,021,443	26/06/2023	13,492	0.00
USD	707,501	SEK	7,553,069	26/06/2023	10,949	0.00
USD	6,791,910	SGD	9,147,402	26/06/2023	27,327	0.00
USD	1,878,000	CLP	1,522,081,440	29/06/2023	6,068	0.00
USD	701,506	SEK	7,540,325	30/06/2023	6,293	0.00
GBP	3,162,124	EUR	3,642,222	08/08/2023	14,378	0.00
USD	699,874	ZAR	13,550,253	16/08/2023	15,509	0.00
EUR	2,353,131	SEK	27,170,655	17/08/2023	12,874	0.00
USD	4,496,024	JPY	604,265,644	22/11/2023	62,178	0.01

UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 31,980,887

Currency	Amount Bought	Currency	Amount Sold	Unrealis Maturity Lo Date El	
GBP	2,573,090	USD	3,188,054	01/06/2023 (2,6-	17) (0.00)
USD	5,803,986	GBP	4,694,752	01/06/2023 (7,1)	61) (0.00)
SEK	8,201,543	EUR	732,825	02/06/2023 (26,1	(0.00)
EUR	14,632,905	USD	15,874,789	05/06/2023 (232,1)	(0.01)
NOK	104,024,725	EUR	8,771,201	05/06/2023 (39,3)	(0.00)
AUD	1,596,316	EUR	979,902	06/06/2023 (11,3	51) (0.00)
JPY	16,703,669,365	EUR	114,134,230	07/06/2023 (2,473,1	78) (0.20)

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
NZD	9,188,269	USD	5,658,773	07/06/2023	(139,304)	(0.01)
EUR	14,695,990	USD	15,899,802	09/06/2023	(189,113)	(0.01)
NOK	17,103,814	USD	1,580,161	09/06/2023	(43,654)	(0.00)
TWD	206,238,127	USD	6,817,789	12/06/2023	(101,133)	(0.01)
ZAR	153,771,544	USD	7,989,260	12/06/2023	(172,508)	(0.01)
NOK	24,293,238	USD	2,217,346	15/06/2023	(36,088)	(0.00)
NZD	2,430,393	AUD	2,293,810	15/06/2023	(27,591)	(0.00)
NZD USD	15,577,044 8,028,734	USD IDR	9,763,157 124,459,028,163	15/06/2023 15/06/2023	(395,208)	(0.03)
ZAR	195,716,361	USD	10,132,156	15/06/2023	(256,362) (188,256)	(0.02)
AUD	11,015,777	USD	7,304,186	16/06/2023	(152,843)	(0.01)
JPY	2,090,783,455	USD	15,816,192	20/06/2023	(803,078)	(0.07)
NOK	406,980,703	USD	38,398,888	20/06/2023	(1,767,307)	(0.14)
USD	7,040,223	GBP	5,685,161	20/06/2023	(166)	(0.00)
AUD	40,347,212	USD	27,174,560	21/06/2023	(949,403)	(0.11)
CAD	40,532,562	USD	29,837,222	21/06/2023	(58,959)	(0.00)
CHF	31,314,456	USD	34,810,949	21/06/2023	(396,798)	(0.03)
CNH	115,260,508	USD	16,810,332	21/06/2023	(576,310)	(0.07)
CZK	112,685,070	EUR	4,771,722	21/06/2023	(38,497)	(0.00)
CZK	68,634,056	USD	3,199,169	21/06/2023	(109,938)	(0.02)
EUR	3,052,000	CAD	4,453,890	21/06/2023	(8,712)	(0.00)
EUR	15,109,994	CHF	14,801,582	21/06/2023	(95,548)	(0.00)
EUR	4,471,390	CZK	106,810,721	21/06/2023	(15,089)	(0.00)
EUR	4,866,394	GBP	4,293,894	21/06/2023	(108,257)	(0.01)
EUR	3,275,987	PLN	15,171,708	21/06/2023	(61,350)	(0.00)
EUR	48,548,648	USD	52,478,014	21/06/2023	(544,892)	(0.05)
GBP	2,835,140	CAD	4,813,076	21/06/2023	(22,919)	(0.00)
ILS	16,160,153	USD	4,463,358	21/06/2023	(110,732)	(0.01)
JPY	771,314,547	EUR	5,369,797	21/06/2023	(206,759)	(0.02)
JPY	3,849,143,671	USD	28,953,717	21/06/2023	(1,320,936)	(0.12)
KRW	3,835,537,908	USD	2,958,459	21/06/2023	(56,800)	(0.00)
NOK	135,544,425	USD	12,808,332	21/06/2023	(606,364)	(0.05)
NZD	6,080,538	EUR	3,462,802	21/06/2023	(51,801)	(0.01)
NZD	47,547,420	USD	29,690,546	21/06/2023	(1,103,022)	(0.12)
PLN	25,483,435	USD	6,097,196	21/06/2023	(98,349)	(0.00)
SEK	266,807,969	EUR	23,545,473	21/06/2023	(558,521)	(0.06)
SEK SGD	182,977,784	USD USD	17,773,319	21/06/2023 21/06/2023	(862,534)	(0.08)
TRY	24,668,063 118,667,107	USD	18,385,003 5,745,563	21/06/2023	(141,196)	, ,
USD	3,445,130	CZK	77,541,481	21/06/2023	(377,216) (34,110)	(0.04)
USD	24,263,162	GBP	19,996,981	21/06/2023	(468,964)	(0.04)
USD	2,143,467	HUF	797,617,766	21/06/2023	(130,205)	(0.01)
USD	12,971,056	MXN	240,616,451	21/06/2023	(550,134)	(0.05)
USD	2,339,067	PLN	10,417,622	21/06/2023	(103,363)	(0.01)
ZAR	53,048,206	USD	2,881,608	21/06/2023	(179,097)	(0.02)
NZD	2,090,529	AUD	1,973,500	22/06/2023	(24,350)	(0.00)
NZD	2,817,959	EUR	1,618,683	22/06/2023	(37,993)	(0.00)
CHF	8,095,249	EUR	8,350,050	26/06/2023	(31,439)	(0.00)
CZK	140,990,522	EUR	5,932,888	26/06/2023	(13,698)	(0.00)
EUR	6,792,491	CZK	162,012,288	26/06/2023	(9,254)	(0.00)
EUR	740,064,875	USD	808,429,368	26/06/2023	(15,999,242)	(1.35)
NZD	2,750,088	AUD	2,591,196	26/06/2023	(29,292)	(0.00)
NZD	31,643,407	USD	19,309,254	26/06/2023	(313,130)	(0.03)
SEK	32,986,281	EUR	2,891,521	26/06/2023	(49,632)	(0.00)
SEK	26,428,489	USD	2,476,254	26/06/2023	(38,945)	(0.00)
SGD	3,755,136	USD	2,781,104	26/06/2023	(4,606)	(0.00)
CLP	1,468,133,779	USD	1,850,445	29/06/2023	(42,328)	(0.00)
NOK	34,199,007	USD	3,114,288	30/06/2023	(41,895)	(0.00)
SEK	26,033,671	USD	2,420,613	30/06/2023	(20,417)	(0.00)
ZAR	29,501,519	USD	1,503,186	30/06/2023	(7,894)	(0.00)
NOK	32,743,707	USD	2,941,472	03/07/2023	(2,033)	(0.00)
EUR	1,519,838	SGD	2,227,000	20/07/2023	(19,248)	(0.00)
EUR	72,833,120	GBP	63,545,609	08/08/2023	(649,398)	(0.05)
MXN	120,956,117	USD	6,748,535	14/08/2023	(4,632)	(0.00)
USD	1,413,918	MXN	25,544,768	14/08/2023	(9,568)	(0.00)
ZAR	46,127,485	USD	2,371,657	16/08/2023	(42,691)	(0.00)
SEK	14,519,819	EUR	1,261,324	17/08/2023	(10,706)	(0.00)
EUR	33,348,720	CAD	48,679,060	29/08/2023	(23,085)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTI	RACTS	(:	34,436,798)	(2.90)

Share Class Spec	cific Forward Curren	cy Contracts – 0.1	5%				
Currency	Amount Bought	Currency	Amount Sold		Matu C	Unrealised rity Gain late EUR	% of Shareholders' Equity
USD GBP	238,935,252 3,219,017	EUR EUR	219,033,140 3,686,315		26/06/2 08/08/2		0.38
UNREALISED GAIN		RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		4,461,379	0.38
						-,,,,,,,,	
Currency	Amount Bought	Currency	Amount Sold		Matu C	Unrealised rity Loss Pate EUR	% of Shareholders' Equity
AUD	126,416	EUR	78,497		06/06/2	023 (1,795)	(0.00)
EUR	75,070,944	USD	82,576,183		26/06/2	,	(0.19)
EUR SEK	77,561 726,321,114	GBP EUR	67,602 63,079,717		08/08/2 17/08/2	, ,	(0.00) (0.04)
			TS HELD FOR HEDGING PURPO	DSES		(2,679,228)	(0.23)
Options – (0.31%)							
(, , , , ,	,				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description		Maturity Date	Strike Price	EUR	EUR	Equity
	Purchased Option AUD	ıs					
19,914,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	39,449	89,685	0.01
19,827,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	154,036	228,465	0.02
					193,485	318,150	0.03
23,770,000	EUR Call 6 month EURIB	OR Swantion	Expires 01/12/2023	Strike 1.98	(416,203)	97,552	0.01
6,393,000	Call EUR / Put NOK	от опаравт	Expires 01/06/2023	Strike 12.03	(33,340)	2,237	0.00
12,869,000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.07	(78,308)	2,123	0.00
143,820,000	Put 3 month EURIBO	OR Swaption	Expires 25/08/2023	Strike 3.93	(64,273)	91,714	0.01
18,175,000	Put EUR / Call USD		Expires 01/06/2023	Strike 1.09	217,809	273,843	0.02
24,245,000	Put EUR / Call USD		Expires 07/06/2023	Strike 1.07	68,153	132,475	0.01
					(306,162)	599,944	0.05
10,625,000	GBP Put GBP / Call USD		Expires 15/06/2023	Strike 1.23	(22,061)	34,454	0.00
20,923,000	NZD Put NZD / Call USD		Expires 13/06/2023	Strike 0.62	323,473	397,373	0.03
21,069,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.60	77,189	139,870	0.01
21,069,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.61	97,585	179,489	0.02
					498,247	716,732	0.06
25 400 000	USD	Commiss	Funitary 20/07/2022	Strike 2.40	(04F 240)	23.893	0.00
25,400,000 4,828,000	Call 12 month SOFR Call USD / Put JPY	Swaption	Expires 28/07/2023 Expires 16/06/2023	Strike 2.40 Strike 136.70	(815,218) 74,473	100,788	0.00 0.01
6,655,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.17	(10,661)	92,456	0.01
13,311,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.18	(22,758)	182,596	0.02
6,587,000	Call USD / Put NOK		Expires 07/06/2023	Strike 11.00	62,312	93,251	0.01
6,609,000	Call USD / Put NOK		Expires 13/06/2023	Strike 11.08	31,823	76,690	0.01
5,230,000	Call USD / Put NOK		Expires 16/06/2023	Strike 11.00	44,935	89,034	0.01
6,569,000	Call USD / Put NOK		Expires 28/06/2023	Strike 11.20	24,256	70,947	0.01
6,511,000	Call USD / Put NOK		Expires 29/06/2023	Strike 11.37	5,967	42,899	0.00
6,593,000 6,569,000	Call USD / Put SEK Call USD / Put SEK		Expires 21/06/2023 Expires 28/06/2023	Strike 10.83 Strike 10.94	30,839 10,257	66,365 50,663	0.01 0.00
13,311,000	Call USD / Put ZAR		Expires 08/06/2023	Strike 19.35	160,253	257,793	0.02
13,294,000	Call USD / Put ZAR		Expires 13/06/2023	Strike 19.35	144,414	283,908	0.02
9,854,000	Call USD / Put ZAR		Expires 13/06/2023	Strike 20.10	(13,871)	57,218	0.00
6,512,000	Call USD / Put ZAR		Expires 28/06/2023	Strike 20.21	(6,324)	60,287	0.00
25,510,000	Put 12 month SOFR		Expires 23/08/2023	Strike 2.80	276,698	1,197,815	0.10
25,510,000	Put 12 month SOFR	Swaption	Expires 05/09/2023	Strike 2.96	(41,453)	951,901	0.08
13,103,000	Put USD / Call JPY		Expires 20/11/2023	Strike 132.00	(39,433)	213,121	0.02
TOTAL PURCHASE	ED OPTIONS				(83,491)	3,911,625	0.33
(cost EUR 5,300,88						5,580,905	0.47
	Written Options						
(4,266,000)	Call AUD / Put NZD		Expires 06/06/2023	Strike 1.07	(7,094)	(26,240)	(0.00)
(4,266,000)	Call AUD / Put NZD		Expires 06/06/2023	Strike 1.07	(7,094)	(26,240)	(0

Options –	(Continued)
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Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) EUR	Market Value EUR	% of Shareholders' Equity
	Written Options – (Continued) AUD – (Continued)					
(3,944,000)	Call AUD / Put NZD	Expires 08/06/2023	Strike 1.07	(10,342)	(27,328)	(0.00)
(3,947,000)	Call AUD / Put NZD	Expires 20/06/2023	Strike 1.06	(22,078)	(39,735)	(0.01)
(3,902,341)	Call AUD / Put NZD	Expires 28/06/2023	Strike 1.08	(4,207)	(20,920)	(0.00)
(4,266,000)	Put AUD / Call NZD	Expires 06/06/2023	Strike 1.07	17,243	(1,903)	(0.00)
(3,944,000)	Put AUD / Call NZD	Expires 08/06/2023	Strike 1.07	14,844	(2,142)	(0.00)
(3,947,000)	Put AUD / Call NZD	Expires 20/06/2023	Strike 1.06	15,023	(2,635)	(0.00)
(3,902,341)	Put AUD / Call NZD	Expires 28/06/2023	Strike 1.08	6,464	(11,837)	(0.00)
(19,827,000)	Put AUD / Call USD	Expires 14/06/2023	Strike 0.66	(96,194)	(228,465)	(0.02)
				(86,341)	(361,205)	(0.03)
(14,470,000)	EUR Call 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	22,068	(115,759)	(0.01)
(14,130,000)	Call 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	24,186	(107,223)	(0.01)
(13,880,000)	Call 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	(108,657)	(237,741)	(0.02)
(14,160,000)	Call 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	(54,692)	(200,009)	(0.02)
(9,580,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48	457,727	(56,027)	(0.00)
(2,331,361)	Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98	11,103	(2,674)	(0.00)
(2,430,000)	Call EUR / Put CHF Call EUR / Put CHF	Expires 16/06/2023	Strike 0.97	5,759	(9,283)	(0.00)
(2,403,000)		Expires 22/06/2023	Strike 0.97	(2,980)	(17,561)	(0.00)
(2,428,000)	Call EUR / Put CHF	Expires 28/06/2023	Strike 0.97	(3,779)	(18,900)	(0.00)
(2,434,000)	Call EUR / Put CZK	Expires 14/06/2023	Strike 23.61	(7,336)	(20,614)	(0.00)
(2,422,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(952)	(14,261)	(0.00)
(2,428,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(9,258)	(21,983)	(0.00)
(6,393,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	3,101	(2,238)	(0.00)
(12,869,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	11,003	(2,123)	(0.00)
(2,558,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(27,355)	(47,627)	(0.00)
(2,431,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16	(75,820)	(93,457)	(0.01)
(2,430,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30	(44,979)	(65,748)	(0.01)
(2,403,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36	(35,626)	(52,849)	(0.00)
(2,428,000)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55	(4,939)	(25,448)	(0.00)
(14,470,000)	Put 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	79,217	(58,609)	(0.01)
(14,130,000)	Put 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	33,402	(98,007)	(0.01)
(13,880,000)	Put 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	71,696	(57,388)	(0.01)
(14,160,000)	Put 6 month EURIBOR Swaption	Expires 30/06/2023	Strike 3.02	41,407	(103,910)	(0.01)
(30,300,000)	Put 6 month EURIBOR Swaption	Expires 25/08/2023	Strike 3.41	59,665	(96,321)	(0.01)
(2,331,361)	Put EUR / Call CHF	Expires 08/06/2023	Strike 0.98	122	(13,655)	(0.00)
	Put EUR / Call CHF	•	Strike 0.97	3,232	,	(0.00)
(2,430,000)		Expires 16/06/2023			(11,810)	, ,
(2,403,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	6,048	(8,533)	(0.00)
(2,428,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	4,811	(10,309)	(0.00)
(2,434,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	11,681	(1,597)	(0.00)
(2,422,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.73	7,242	(6,067)	(0.00)
(2,428,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.66	7,884	(4,841)	(0.00)
(2,558,000)	Put EUR / Call SEK	Expires 31/05/2023	Strike 11.39	20,272	0	(0.00)
(2,431,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	17,635	(2)	(0.00)
(2,430,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	16,573	(520)	(0.00)
(2,403,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	15,431	(1,793)	(0.00)
(2,428,000)	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55	6,973	(13,536)	(0.00)
(18,175,000)	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(158,322)	(273,843)	(0.02)
(12,122,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(24,293)	(66,237)	(0.01)
(12,122,500)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(30,743)	(66,237)	(0.01)
				348,507	(2,004,740)	(0.17)
(2,770,000,000)	JPY Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40	(77,978)	(161,487)	(0.02)
(=,, , , , , , , , , , , , , , , , , , ,	NZD			(**,5**5)	(121,121)	()
(20,923,000)	Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(197,805)	(397,373)	(0.03)
(1E 660 000)	USD Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 2 12	100.007	/O 4 4 7\	(0.00)
(15,660,000)	·	•	Strike 3.13	163,607	(3,147)	(0.00)
(14,780,000)	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15	130,087	(25,287)	(0.00)
(14,780,000)	Call 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27	71,307	(83,284)	(0.01)
(14,640,000)	Call 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44	(31,123)	(191,139)	(0.02)
(25,400,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	310,037	(3,064)	(0.00)
(25,400,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08	517,458	(8,552)	(0.00)
	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91	375,462	(528,367)	(0.04)
(151,600,000)					(470 045)	(0.00)
(50,530,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94	115,619	(179,845)	(0.02)
	Call 12 month SOFR Swaption Call USD / Put JPY Call USD / Put NOK	Expires 13/05/2024 Expires 16/06/2023 Expires 07/06/2023	Strike 2.94 Strike 136.70 Strike 11.00	115,619 (55,734) (40,966)	(179,845) (100,788) (93,251)	(0.02) (0.01) (0.01)

ngs	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) EUR	Market Value EUR	Sharehol E
	Written Options – (Continued) USD – (Continued)						
(6,609,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08		(13,412)	(76,690)	(
(5,230,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00		5,907	(89,034)	(
(2,659,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33		(36,446)	(48,531)	(
(2,621,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34		(9,936)	(23,030)	(
(2,606,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35		(2,429)	(16,396)	(
(13,311,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35		(88,500)	(257,793)	(
(6,647,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		4,753	(141,954)	(
(6,647,000)	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35		(7,428)	(141,954)	
(3,322,000)	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38		(21,247)	(124,380)	(
(15,660,000)	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(156,992)	(323,747)	(
(14,780,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(141,211)	(296,584)	(
(14,780,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(57,399)	(211,990)	(
(14,640,000)	Put 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44		44,112	(115,905)	(
(25,510,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23		(8,688)	(577,378)	(
(25,510,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		143,450	(208,978)	(
(25,510,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		194,678	(414,152)	(
(25,510,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		244,755	(139,769)	(
(151,600,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(473,810)	(1,377,640)	(
(50,530,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(155,538)	(451,001)	(
(2,659,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		11,973	(112)	(
(2,621,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		9,130	(3,964)	
(2,606,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35		2,677	(8,982)	(
(3,322,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38		36,812	(56,133)	(
					1,080,965	(6,322,821)	
AL WRITTEN C							
EUR (10,314,9	9/4))					(9,247,626)	
AL OPTIONS EUR (5,014,08						(3,666,721)	(
						(3,666,721) Unrealised Gain	(Shareho
EUR (5,014,08 p Contracts –		Receive		Currency	Maturity Date	Unrealised	Shareho
EUR (5,014,08 p Contracts – ocal nal unt	Pay Interest Rate Swaps			<u> </u>		Unrealised Gain EUR	Shareho
p Contracts – ocal nal unt	Pay Interest Rate Swaps Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	Unrealised Gain EUR	Shareho
p Contracts – ocal and	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500%	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW)		AUD AUD	21/06/2025 17/05/2026	Unrealised Gain EUR 353,847 23,337	Shareho
P Contracts - ocal nal unt 115,550,000 62,740,000 5,110,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000%	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)		AUD AUD AUD	21/06/2025 17/05/2026 21/06/2028	Unrealised Gain EUR 353,847 23,337 37,352	Shareho
P Contracts – ocal nal unt 115,550,000 62,740,000 5,110,000 14,570,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000%		AUD AUD AUD AUD	21/06/2025 17/05/2026 21/06/2028 17/05/2034	Unrealised Gain EUR 353,847 23,337 37,352 30,223	Shareho
P Contracts – ocal nal unt 115,550,000 62,740,000 5,110,000 73,020,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 4.000% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795%	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI)		AUD AUD AUD AUD BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418	Shareho
P Contracts - ocal nal nat 115,550,000 62,740,000 5,110,000 14,570,000 73,020,000 20,800,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950%		AUD AUD AUD AUD BRL BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2024	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111	Shareho
P Contracts - ocal and	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950%	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI)		AUD AUD AUD AUD BRL BRL BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854	Shareho
P Contracts – ocal nal unt 115,550,000 62,740,000 5,110,000 14,570,000 73,020,000 20,800,000 3,520,000 29,580,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060%		AUD AUD AUD AUD BRL BRL BRL BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745	Shareho
P Contracts – ocal nal unt 115,550,000 62,740,000 5,110,000 14,570,000 73,020,000 20,800,000 3,520,000 29,580,000 36,530,000	Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064%		AUD AUD AUD BRL BRL BRL BRL BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2024 02/01/2025 02/01/2025	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191	Shareho
P Contracts - ocal nal nal nat 115,550,000 62,740,000 62,740,000 14,570,000 20,800,000 29,580,000 29,580,000 6,540,000 6,540,000	Pay Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Fixed 10.950% Floating (BRL 1 month BRCDI)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.060% Fixed 12.064% Fixed 10.850%		AUD AUD AUD BRL BRL BRL BRL BRL BRL BRL	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2026	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191 1,694	Shareho
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P Contracts - ocal nal nat	Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Floating (CRF 1 month SARON) Floating (CHF 12 month SARON) Floating (CNY 3 month CNRR) Floating (CNY 1 month CNRR) Fixed 2.750% Floating (EUR 6 month EURIBOR) Floating (EUR 1 month ESTR) Fixed 2.350% Floating (EUR 6 month EURIBOR)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.060% Fixed 10.850% Fixed 13.030% Fixed 8.495% Fixed 11.230% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.500% Fixed 3.000% Floating (EUR 1 month ESTR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500%		AUD AUD AUD AUD BRL BRL BRL BRL BRL CAD CHF CNY EUR EUR EUR EUR EUR	21/06/2025 17/05/2026 21/06/2028 17/05/2026 21/06/2024 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025 02/01/2027 04/01/2027 04/01/2027 24/03/2028 21/06/2033 21/06/2038 21/06/2028 21/06/2025 21/06/2025 21/06/2025 21/06/2025 22/04/2028 04/07/2029 21/06/2032	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191 1,694 107,301 36,907 32,664 410,124 159,624 270,825 1,016,501 8,099 3,047,184 194,589 51,212 35,320 312,718 5,339 26,365 41,324	Shareho
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P Contracts - ocal nal nat	Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Floating (CHF 12 month SARON) Floating (CHF 12 month SARON) Floating (CHF 12 month SARON) Floating (CNY 3 month CNRR) Floating (CNY 1 month CNRR) Fixed 2.250% Floating (EUR 6 month EURIBOR)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030% Fixed 8.495% Fixed 11.230% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.500% Fixed 3.000% Floating (EUR 12 month ESTR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 3.000% Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 3.000% Floating (EUR 6 month EURIBOR)		AUD AUD AUD AUD BRL BRL BRL BRL BRL CAD CHF CNY EUR EUR EUR EUR EUR EUR EUR EUR	21/06/2025 17/05/2026 21/06/2028 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025 02/01/2027 04/01/2027 24/03/2028 21/06/2033 21/06/2038 21/06/2038 21/06/2028 21/06/2028 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2032 15/05/2035 10/08/2042 20/12/2042 06/07/2052	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191 1,694 107,301 36,907 32,664 410,124 159,624 270,825 1,016,501 8,099 3,047,184 194,589 51,212 35,320 312,718 5,339 26,365 41,324 1,757,010 198,228 572,497	Shareho
P Contracts - ocal mal mal mint 115,550,000 62,740,000 5,110,000 14,570,000 3,520,000 20,800,000 3,520,000 29,580,000 6,540,000 12,870,000 4,480,000 40,260,000 40,460,000 40,260,000 24,580,000 54,590,000 76,230,000 24,580,000 12,870,000 12,870,000 12,870,000 12,870,000 12,870,000 12,870,000 14,780,000 17,370,000 17,370,000 142,260,000 28,240,000 28,240,000 28,240,000 9,340,000 9,340,000 9,340,000	Interest Rate Swaps Fixed 3.750% Fixed 3.750% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Floating (BRL 1 month CETIP) Fixed 2.600% Fixed 3.500% Floating (CHF 12 month SARON) Floating (CHF 12 month SARON) Floating (CHF 17 month SARON) Floating (CNY 3 month CNRR) Floating (CNY 1 month CNRR) Floating (EUR 6 month EURIBOR)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 4.000% Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030% Fixed 43.030% Fixed 13.030% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 2.000% Fixed 2.000% Fixed 2.500% Fixed 3.000% Floating (EUR 1 month ESTR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 2.500% Fixed 3.000% Floating (EUR 6 month EURIBOR)		AUD AUD AUD AUD BRL BRL BRL BRL BRL CAD CHF CNY EUR	21/06/2025 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025 02/01/2025 02/01/2027 04/01/2027 04/01/2027 04/01/2027 24/03/2028 21/06/2033 21/06/2028 21/06/2028 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 04/07/2029 04/07/2029 04/07/2029 04/07/2029 15/05/2035 10/08/2025	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191 1,694 107,301 36,907 32,664 410,124 159,624 270,825 1,016,501 8,099 3,047,184 194,589 51,212 35,320 312,718 5,339 26,365 41,324 1,757,010 198,228 572,497 5,245	Shareho
P Contracts - ocal nal nat	Interest Rate Swaps Fixed 3.750% Fixed 3.500% Fixed 4.000% Floating (AUD 6 month BBSW) Fixed 12.795% Floating (BRL 1 month BRCDI) Floating (CHF 12 month SARON) Floating (CHF 12 month SARON) Floating (CHF 12 month SARON) Floating (CNY 3 month CNRR) Floating (CNY 1 month CNRR) Fixed 2.250% Floating (EUR 6 month EURIBOR)	Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 13.950% Floating (BRL 1 month BRCDI) Fixed 12.060% Fixed 12.064% Fixed 10.850% Fixed 13.030% Fixed 8.495% Fixed 11.230% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.500% Fixed 3.000% Floating (EUR 12 month ESTR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 3.000% Floating (EUR 6 month EURIBOR) Fixed 2.500% Fixed 3.000% Floating (EUR 6 month EURIBOR)		AUD AUD AUD AUD BRL BRL BRL BRL BRL CAD CHF CNY EUR EUR EUR EUR EUR EUR EUR EUR	21/06/2025 17/05/2026 21/06/2028 17/05/2026 21/06/2028 17/05/2034 02/01/2024 02/01/2025 02/01/2025 02/01/2025 02/01/2025 02/01/2027 04/01/2027 24/03/2028 21/06/2033 21/06/2038 21/06/2038 21/06/2028 21/06/2028 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2025 21/06/2032 15/05/2035 10/08/2042 20/12/2042 06/07/2052	Unrealised Gain EUR 353,847 23,337 37,352 30,223 87,418 19,111 18,854 25,745 38,191 1,694 107,301 36,907 32,664 410,124 159,624 270,825 1,016,501 8,099 3,047,184 194,589 51,212 35,320 312,718 5,339 26,365 41,324 1,757,010 198,228 572,497	Shareho

let Local					Unrealised	
lotional Amount	Pay	Receive	Currency	Maturity Date	Gain EUR	Shareholder Equi
	Interest Rate Swaps – (Continued)					
9,310,000	Fixed 3.250%	Floating (GBP 1 month SONIA)	GBP	21/06/2035	403,784	0.0
2,280,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/06/2043	147,352	0.0
1,640,000	Fixed 3.000%	Floating (GBP 1 month SONIA)	GBP	21/06/2053	123,991	0.0
18,551,950,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2028	107,566	0.0
5,399,870,000	Floating (KRW 3 month KSDA)	Fixed 3.500%	KRW	21/06/2033	47,851	0.0
378,290,000	Floating (MXN 1 month TIIE)	Fixed 10.500% Fixed 8.500%	MXN MXN	18/06/2025 08/06/2033	132,915	0.0
28,600,000 6,970,000	Floating (MXN 1 month TIIE) Floating (MYR 3 month KLIBOR)	Fixed 3.680%	MYR	12/07/2032	23,554 360	0.0
6,970,000	Floating (MYR 3 month KLIBOR)	Fixed 3.735%	MYR	14/07/2032	6,650	0.
173,750,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)	NOK	21/06/2033	164,762	0.
22,470,000	Floating (NZD 3 month NZDBB)	Fixed 4.750%	NZD	21/06/2028	225,254	0.
22,675,000	Floating (PLN 6 month WIBOR)	Fixed 6.000%	PLN	21/06/2033	193,351	0.
327,590,000	Floating (SEK 3 month STIBOR)	Fixed 4.000%	SEK	21/06/2025	131,064	0.
368,510,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	7,906	0.
9,240,000	Fixed 3.000%	Floating (SGD 6 month IBOR)	SGD	21/06/2028	66,182	0.
68,410,000	Fixed 3.270%	Floating (USD 1 month SOFR)	USD	14/05/2025	40,070	0.
238,730,000	Floating (USD 1 month SOFR)	Fixed 4.270%	USD	30/06/2025	585,202	0.
290,670,000	Floating (USD 1 month SOFR)	Fixed 3.350%	USD	06/10/2027	765,254	0.
24,900,000	Floating (USD 1 month SOFR)	Fixed 3.423%	USD	31/03/2030	85,758	0.
65,220,000	Fixed 2.680%	Floating (USD 1 month SOFR)	USD	28/07/2032	750,522	0.
19,900,000	Fixed 3.060%	Floating (USD 1 month SOFR)	USD	27/03/2033	110,060	0.
137,030,000	Fixed 2.080%	Floating (USD 1 month SOFR)	USD	28/07/2047	810,599	0.
48,760,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	541,528	0.
34,510,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	1,474	0.
167,850,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	94,698	0.
NREALISED GAIN	ON INTEREST RATE SWAPS				15,768,557	1.
27,475,000	Credit Default Swaps Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2025	109,451	0.
7,180,000	Investment Grade 34 Index) Floating (Chile Government International	Fixed 1.000%	USD	20/06/2028	61,881	0.
7,170,000	Bond)	Fixed 1.000%	USD		37,588	0.
	Floating (Indonesia Government International Bond)			20/06/2028		
6,910,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	13,756	0.
7,140,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/06/2028	92,488	0.
6,330,000	Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/06/2028	58,966	0.
INREALISED GAIN	ON CREDIT DEFAULT SWAPS				374,130	0.
OTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				16,142,687	1.3
					Unrealised	%
let Local						
otional	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholde Equ
otional	Pay Interest Rate Swaps	Receive	Currency	Maturity Date		
otional mount 46,790,000	<u> </u>	Receive Fixed 4.250%	AUD	Maturity Date 21/06/2033		
otional mount	Interest Rate Swaps				EUR	Equ
otional mount 46,790,000	Interest Rate Swaps Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	21/06/2033	(22,543)	(0.0
46,790,000 71,556,857	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 11.814%	AUD BRL	21/06/2033 02/01/2024	(22,543) (202,601)	(0.0 (0.0
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 11.814% Fixed 12.300%	AUD BRL BRL BRL BRL	21/06/2033 02/01/2024 02/01/2024	(22,543) (202,601) (5,512)	(0.0 (0.0 (0.0
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170%	AUD BRL BRL BRL CAD	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002)	(0.6 (0.6 (0.6 (0.6 (0.6 (0.6
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR)	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014)	(0.) (0.) (0.) (0.) (0.) (0.) (0.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000 31,470,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250%	AUD BRL BRL BRL CAD EUR EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196)	(0.) (0.) (0.) (0.) (0.) (0.) (0.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000 31,470,000 117,340,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR)	AUD BRL BRL BRL CAD EUR EUR	21/06/2033 02/01/2024 02/01/2025 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614)	(0.) (0.) (0.) (0.) (0.) (0.) (0.) (0.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000 31,470,000 117,340,000 13,250,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 12 month ESTR)	AUD BRL BRL BRL CAD EUR EUR EUR	21/06/2033 02/01/2024 02/01/2025 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000 31,470,000 117,340,000 13,250,000 22,420,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR)	AUD BRL BRL BRL CAD EUR EUR EUR EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028 21/06/2028	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479)	(0.4) (0.4) (0.4) (0.4) (0.4) (0.4) (0.4) (0.4) (0.4) (0.4) (0.4)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 12,820,000 31,470,000 117,340,000 12,420,000 22,420,000 2,050,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500% Fixed 2.500%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 12 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	AUD BRL BRL CAD EUR EUR EUR EUR EUR EUR EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 21/06/2028 21/06/2028 21/06/2030	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 12,820,000 31,470,000 117,340,000 13,250,000 22,420,000 24,880,000 44,880,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500%	AUD BRL BRL BRL CAD EUR EUR EUR EUR EUR EUR EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028 21/06/2030 20/12/2032	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 12,820,000 31,470,000 117,340,000 13,250,000 22,420,000 2,050,000 44,880,000 47,360,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Floating (EUR 1 month ESTR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.250% Fixed 2.500% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500%	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2025 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 21/06/2028 21/06/2028 21/06/2030 20/12/2032 21/06/2033	(22,543) (202,601) (5,512) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444)	(0. (0. (0. (0. (0. (0. (0. (0. (0. (0.
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 117,340,000 117,340,000 13,250,000 22,420,000 20,500,000 44,880,000 47,360,000 34,510,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.250% Fixed 2.500% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 12 month EURIBOR) Floating (EUR 12 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.855%	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 21/06/2028 21/06/2028 21/06/2033 04/07/2037	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444) (27,960)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 31,470,000 117,340,000 13,250,000 22,420,000 2,050,000 47,360,000 34,510,000 55,620,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 1 month ESTR) Floating (EUR 1 month ESTR) Fixed 2.500% Float 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 31.70% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 12 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.555% Fixed 2.152%	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2030 20/12/2032 21/06/2033 04/07/2037	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (88,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444) (27,960) (429,686)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 12,820,000 117,340,000 13,250,000 22,420,000 22,420,000 44,880,000 47,360,000 35,620,000 10,350,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 12 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152% Fixed 2.500%	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028 21/06/2030 20/12/2032 21/06/2033 04/07/2037 09/08/2037 21/06/2043	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444) (27,960) (429,686) (261,461)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 26,410,000 117,340,000 117,340,000 22,420,000 24,4880,000 47,360,000 34,510,000 55,620,000 10,350,000 83,280,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Fixed 2.500% Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 11.488% Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 3 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152% Fixed 2.500% Fixed 1.051%	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028 21/06/2030 20/12/2032 21/06/2033 04/07/2037 72/06/2043 11/06/2043	(22,543) (202,601) (5,512) (33,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444) (27,960) (429,686) (261,461) (845,338)	(O.) (O.) (O.) (O.) (O.) (O.) (O.) (O.)
46,790,000 71,556,857 9,500,000 23,620,000 21,190,000 12,820,000 117,340,000 13,250,000 22,420,000 22,420,000 44,880,000 47,360,000 35,620,000 10,350,000	Interest Rate Swaps Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 13.300% Floating (BRL 1 month BRCDI) Floating (CAD 3 month CDOR) Fixed 2.500% Floating (EUR 1 month ESTR) Fixed 2.852% Fixed 2.250% Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR)	Fixed 4.250% Fixed 11.814% Fixed 12.300% Floating (BRL 1 month BRCDI) Fixed 3.170% Floating (EUR 6 month EURIBOR) Fixed 3.250% Floating (EUR 12 month EURIBOR) Floating (EUR 12 month ESTR) Floating (EUR 6 month EURIBOR) Fixed 2.500% Floating (EUR 6 month EURIBOR) Fixed 2.855% Fixed 2.152% Fixed 2.500%	AUD BRL BRL BRL CAD EUR	21/06/2033 02/01/2024 02/01/2024 02/01/2025 02/01/2025 23/03/2033 21/06/2026 13/04/2028 22/04/2028 21/06/2028 21/06/2030 20/12/2032 21/06/2033 04/07/2037 09/08/2037 21/06/2043	(22,543) (202,601) (5,512) (93,672) (36,263) (197,002) (62,014) (89,196) (300,614) (249,374) (140,479) (18,052) (73,087) (555,444) (27,960) (429,686) (261,461)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0

Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholders Equit
	Interest Rate Swaps – (Continued)					
5,930,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2030	(189,345)	(0.02
1,800,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2033	(22,623)	(0.00
6,300,000	Floating (GBP 1 month SONIA)	Fixed 3.000%	GBP	21/06/2038	(311,207)	(0.03
25,016,960,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(1,380,683)	(0.12
11,507,020,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(974,680)	30.0)
48,075,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(8,842)	(0.00
5,400,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%	MYR	15/12/2031	(19,847)	(0.00
130,050,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(47,382)	(0.00
2,230,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(19,184)	(0.00
176,690,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	11/03/2025	(904,373)	30.0)
250,000	Floating (USD 1 month SOFR)	Fixed 3.750%	USD	21/06/2025	(1,933)	(0.00
32,340,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	20/05/2026	(6,116)	(0.00
29,910,000	Floating (USD 1 month SOFR)	Fixed 2.920%	USD	27/03/2028	(108,027)	(0.01
61,000,000	Floating (USD 1 month SOFR)	Fixed 3.250%	USD	21/06/2028	(66,769)	(0.01
7,050,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(96,791)	(0.01
4,130,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	(36,022)	(0.00
7,400,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	20/05/2034	(28,391)	(0.00
66,350,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	06/10/2035	(141,677)	(0.01
160,880,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(1,299,448)	(0.11
95,180,000	Floating (USD 1 month SOFR)	Fixed 2.720%	USD	11/08/2037	(270,541)	(0.02
42,900,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(50,871)	(0.00
41,100,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(120,403)	(0.01
UNREALISED LOS	S ON INTEREST RATE SWAPS				(12,304,447)	(1.04
	Credit Default Swaps					
2,050,000	Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	(6,480)	(0.00
3,675,000	Fixed 1.000%	Floating (iTraxx Europe Senior Financials Series 39 Version 1 Index)	EUR	20/06/2028	(4,259)	(0.00
25,000	Fixed 1.000%	Floating (Markit CDX North America Investment Grade 37 Version 1 Index)	USD	20/12/2026	(6)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(10,745)	(0.00
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(12,315,192)	(1.04
MARKET VALUE O					1,194,218,642	100.4
(cost EUR 1,253,31	3,415)					
OTHER ASSETS A	ND LIABILITIES				(5,728,626)	(0.48
SHAREHOLDERS'	EQUITY			1	1,188,490,016	100.0
						% o
TOTAL INVESTME	NTS				Market Value EUR	Shareholders Equit
Total Investments exclu	iding derivatives (cost EUR 1,359,170,627)				1,294,007,679	108.8
	d forward mortgage backed securities (cost EUF	R (100,843,125))			(101,679,091)	(8.5
Unrealised gain on futu					2,606,313	0.2
Unrealised loss on futu					(203,273)	(0.02
Unrealised gain on forw	vard currency contracts				31,980,887	2.6
Unrealised loss on forw					(34,436,798)	(2.90
	vard currency contracts held for hedging purpose	es			4,461,379	0.3
-	vard currency contracts held for hedging purpose				(2,679,228)	(0.23
	ised options (cost EUR 5,300,887)				5,580,905	0.4
	options (cost EUR (10,314,974))				(9,247,626)	(0.78
Unrealised gain on swa	ap contracts				16,142,687	1.3
Unrealised loss on swa	p contracts				(12,315,192)	(1.04
	Pet				(F 700 COC)	(0.48
Other Assets and Liabil	lities				(5,728,626)	(0.40

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, Credit Suisse International, Deutsche Bank AG, HSBC Bank PLC, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparties for swap contracts were Barclays Bank PLC, Citibank NA and Morgan Stanley & Co. International PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 1.64% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) 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.
- (e) A related party to Goldman Sachs Funds.
- $^{\rm (f)}$ The yield for this fund as at 31 May 2023 was 3.215%.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (h) This security has a step up coupon which moves to the second rate at a set date in the future.
- (1) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- (i) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds – 70.43% Japan	curities admitted to an official exchange listing					
-	Japan Treasury Discount Bill—Series 1141	JPY	(1.040%)	05/06/2023	10,536,599	5.68
	Japan Treasury Discount Bill—Series 1142	JPY	(1.738%)	12/06/2023	18,214,621	9.82
362,250,000	Japan Treasury Discount Bill—Series 1146	JPY	(0.452%)	26/06/2023	2,585,255	1.39
	Japan Treasury Discount Bill—Series 1147	JPY	(0.347%)	03/07/2023	5,708,915	3.08
1,127,900,000	Japan Treasury Discount Bill—Series 1154	JPY	(0.185%)	07/08/2023	8,049,681	4.34
					45,095,071	24.31
United States	United States Treasury Bill	USD	5.408%	16/11/2023	10,537,330	5.68
	United States Treasury Bill	USD	5.425%	24/11/2023	14,131,532	7.62
	United States Treasury Bill	USD	4.974%	25/01/2024	18,498,313	9.97
	United States Treasury Bill	USD	5.010%	22/02/2024	17,287,936	9.32
	United States Treasury Bill	USD	5.164%	21/03/2024	16,886,724	9.10
	United States Treasury Bill	USD	5.180%	18/04/2024	8,218,312	4.43
					85,560,147	46.12
TOTAL BONDS	M 742)				420 CEE 240	70.4
(cost USD 132,83	71,713)				130,655,218	70.43
Holdings	Security Description				Market Value USD	% of Shareholders Equity
Mutual Funds –	10.22%					
Ireland	Goldman Sachs US\$ Standard VNAV Fund (X Accumulation Class	.\(c)(d)			18,958,448	10.22
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution				3,889	0.00
					18,962,337	10.22
TOTAL MUTUAL (cost USD 18,857					18,962,337	10.22
TOTAL TRANSER	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE	LISTING				
(cost USD 151,68		LISTING			149,617,555	80.65
		LISTING				% of
		Currency	Interest Rate ^(a)	Maturity Date ^(b)	149,617,555 Market Value USD	
Holdings Transferable se	Security Description curities dealt in another regulated market		Interest Rate ^(a)	Maturity Date ^(b)	Market Value	% of Shareholders
Holdings Transferable se Agencies Asset	Security Description		Interest Rate ^(a)	Maturity Date ^(b)	Market Value	% of Shareholders
Holdings Transferable se Agencies Asset United States	Security Description curities dealt in another regulated market Backed Obligations – 21.09%	Currency			Market Value USD	% o Shareholders Equity
Holdings Transferable se Agencies Asset United States 961,958	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC)		0.893%	Maturity Date ^(b) 15/05/2041 15/10/2041	Market Value USD	% o Shareholders Equity
Holdings Transferable se Agencies Asset United States 961,958 2,782,884	Security Description curities dealt in another regulated market Backed Obligations – 21.09%	Currency		15/05/2041	Market Value USD	% o Shareholders Equity 0.05 0.14
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal Home Loan Mortgage Corp. (FHLMC) ^(f)	Currency USD USD	0.893% 0.843%	15/05/2041 15/10/2041	Market Value USD 90,526 249,966	% o Shareholders Equity 0.08 0.14 0.24
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal Home Loan Mortgage Corp. (FHLMC) ^(f)	Currency USD USD USD	0.893% 0.843% 0.813%	15/05/2041 15/10/2041 15/04/2042	90,526 249,966 439,554	% o Shareholders Equity 0.05 0.11 0.22 0.15
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f)	Currency USD USD USD USD USD USD USD USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045	90,526 249,966 439,554 357,535 20,708 40,491	% o Shareholders Equity 0.05 0.14 0.24 0.115 0.00
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000%	15/05/2041 15/10/2041 15/04/2042 15/06/2044 15/05/2044 01/04/2027	90,526 249,966 439,554 357,535 20,708 40,491 15,817	% o Shareholders Equity 0.08 0.14 0.24 0.18 0.07 0.00
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD USD USD USD USD USD USD USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263	% o' Shareholders Equity 0.06 0.14 0.24 0.15 0.01 0.02 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520	% o Shareholders Equity 0.05 0.14 0.24 0.15 0.00 0.00 0.001 0.00 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155	% o Shareholders Equity 0.05 0.14 0.22 0.15 0.00 0.00 0.01 0.02 0.01 0.02
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC)(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)(f)	USD	0.893% 0.843% 0.813% 1.443% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 01/04/2027 25/04/2037 25/10/2040 25/10/2041	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421	0.05 Shareholders Equity 0.05 0.14 0.24 0.15 0.07 0.02 0.07 0.06 0.11 0.06 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 0.812%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977	% o Shareholders Equity 0.08 0.14 0.24 0.18 0.07 0.00 0.00 0.01 0.00 0.01 0.00 0.00
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727	Security Description curities dealt in another regulated market: Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178	% o' Shareholders Equity 0.05 0.14 0.24 0.15 0.01 0.00 0.01 0.00 0.12 0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.0
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	Currency USD USD USD USD USD USD USD USD USD US	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 1.532%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042 25/03/2042	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 2214,520 96,155 49,421 67,977 229,178 137,782	0.05 Shareholders Equity 0.05 0.14 0.02 0.15 0.07 0.06 0.17 0.08 0.17 0.08 0.01 0.00 0.00 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,237 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 1.532% 0.262%	15/05/2041 15/10/2041 15/04/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042 25/07/2042 25/07/2042	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709	0.05 Shareholders Equity 0.05 0.14 0.22 0.15 0.00 0.02 0.00 0.01 0.05 0.02 0.00 0.01 0.05 0.00 0.01 0.00 0.01 0.00 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.3622% 1.532% 0.262% 1.462%	15/05/2041 15/10/2041 15/04/2042 15/06/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/03/2042 25/03/2042 25/08/2042 25/08/2042	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821	0.08 Shareholders Equity 0.08 0.14 0.22 0.18 0.07 0.02 0.07 0.08 0.12 0.09 0.01 0.01 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 882,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.532% 0.262% 1.462% 0.000%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/02/2042 25/03/2042 25/07/2042 25/08/2042 25/08/2044 25/02/2044	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831	% o Shareholders Equity 0.08 0.14 0.22 0.15 0.07 0.00 0.01 0.00 0.12 0.00 0.01 0.01 0.01
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.532% 0.262% 1.462% 0.000% 5.500%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/02/2042 25/03/2042 25/03/2042 25/08/2042 25/08/2044 25/03/2044 25/03/2044 25/03/2044	90,526 249,966 439,554 357,535 20,708 40,491 158,17 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 992,945	0.05 Shareholders Equity 0.05 0.14 0.06 0.07 0.06 0.07 0.06 0.07 0.07 0.07
Holdings Transferable se Agencies Asset United States 961,958 2,762,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,243 892,388 429,425 683,966 2,116,767 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 0.262% 1.462% 0.000% 5.500% 6.000%	15/05/2041 15/10/2041 15/06/2042 15/06/2042 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042 25/08/2042 25/03/2048 25/02/2044 25/02/2044 25/02/2044 25/03/2048 01/04/2053 13/06/2053	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 192,945 3,028,242	0.05 Shareholders Equity 0.06 0.14 0.02 0.07 0.02 0.07 0.08 0.11 0.09 0.01 0.07 0.01 0.08 0.17 0.08 0.07 0.05 0.05 1.63
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (FNMA)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000%	15/05/2041 15/10/2041 15/04/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/03/2042 25/03/2042 25/03/2042 25/03/2048 01/04/2053 13/06/2053 20/07/2043	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 319,709 170,821 19,831 198,31 198,31 3,028,242 37,065	% o Shareholders Equity 0.05 0.14 0.24 0.15 0.07 0.02 0.07 0.08 0.12 0.09 0.01 0.01 0.05 0.01 0.05 0.05 0.05 0.05
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000% 1.002% 5.860%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2041 25/10/2041 25/02/2042 25/03/2042 25/03/2042 25/03/2044 25/03/2048 01/04/2053 13/06/2053 20/07/2043 20/07/2043	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 92,945 3,028,242 37,065 119,276	% o Shareholders Equity 0.08 0.14 0.22 0.18 0.07 0.02 0.07 0.08 0.12 0.09 0.01 0.01 0.01 0.01 0.05 0.12 0.05 0.05 0.05 0.06 0.12 0.07 0.08 0.07 0.08 0.09 0.09 0.09 0.09 0.09 0.09 0.09
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690	Security Description curities dealt in another regulated market: Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (GNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000% 1.002% 5.860% 4.000%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042 25/08/2042 25/03/2048 01/04/2053 13/06/2053 20/07/2043 20/08/2044	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 992,945 3,028,242 37,065 119,276 18,628	% o Shareholders Equity 0.05 0.14 0.02 0.01 0.00 0.00 0.00 0.01 0.00 0.01 0.01 0.00 0.01 0.05 1.66 0.02 0.00 0.00 0.00 0.00 0.00 0.00 0
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,523,423 892,388 429,425 683,966 2,116,767 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690 1,527,489	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (GNMA) ^(f) Government National Mortgage Association (GNMA) ^(f) Government National Mortgage Association (GNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 0.262% 1.462% 0.000% 5.500% 6.000% 1.002% 5.806% 4.000%	15/05/2041 15/10/2041 15/06/2042 15/06/2042 15/05/2045 01/04/2027 25/04/2037 25/10/2041 25/10/2041 25/10/2041 25/03/2042 25/03/2042 25/03/2042 25/03/2042 25/03/2043 25/07/2043 25/07/2043 25/03/2048 01/04/2053 13/06/2053 20/07/2043 20/08/2044 20/08/2044	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 992,945 3,028,242 37,065 119,276 18,628	% o Shareholders Equity 0.05 0.14 0.02 0.15 0.07 0.02 0.07 0.08 0.17 0.09 0.07 0.17 0.09 0.07 0.17 0.09 0.07 0.17 0.09 0.07 0.17 0.09 0.07 0.17 0.09 0.07 0.07 0.07 0.07 0.07 0.07 0.0
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 3,923,88 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690 1,527,489 4,048,496	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.6322% 0.000% 1.312% 1.412% 0.812% 1.562% 0.262% 1.462% 0.000% 5.500% 6.000% 1.002% 5.860% 4.000% 0.552% 1.052%	15/05/2041 15/10/2041 15/04/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2041 25/12/2041 25/02/2042 25/03/2042 25/03/2042 25/03/2044 25/03/2043 20/08/2044 25/03/2044 25/03/2044 25/03/2044 25/03/2044 25/03/2044	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 992,945 3,028,242 37,065 119,276 18,628 137,427 445,722	% o Shareholders Equity 0.05 0.14 0.22 0.15 0.07 0.02 0.07 0.08 0.17 0.09 0.07 0.07 0.08 0.17 0.09 0.07 0.07 0.07 0.08 0.07 0.09 0.07 0.09 0.07 0.09 0.09 0.09
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690 1,527,489 4,048,496 526,768	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000% 4.000% 0.552% 1.052% 1.052%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2040 25/10/2041 25/03/2042 25/03/2042 25/03/2048 01/04/2053 13/06/2053 13/06/2053 20/07/2043 20/08/2044 20/08/2045 20/08/2045	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 92,945 3,028,242 37,065 119,276 18,628 137,427 445,722 60,043	% o Shareholders Equity 0.05 0.14 0.24 0.15 0.07 0.07 0.08 0.01 0.08 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.01 0.09 0.00 0.00
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690 1,527,489 4,048,496 526,768 2,702,806	Security Description curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Federal National Mortgage Association (GNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 0.993% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000% 1.002% 5.860% 4.000% 0.552% 1.052% 1.052% 1.052%	15/05/2041 15/10/2041 15/04/2042 15/05/2044 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2041 25/10/2041 25/12/2042 25/03/2042 25/03/2042 25/03/2048 01/04/2053 13/06/2053 20/07/2043 20/08/2044 20/08/2045 20/08/2045 20/08/2045	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 992,945 3,028,242 37,065 119,276 18,628 137,427 445,722 60,043 306,332	0.05 Shareholders Equity 0.05 0.14 0.02 0.01 0.05 0.01 0.05 0.07 0.17 0.05 0.07 0.17 0.05 0.07 0.07 0.07 0.07 0.07 0.07 0.0
Holdings Transferable se Agencies Asset United States 961,958 2,782,884 4,674,934 2,965,541 175,312 357,782 15,927 1,559,230 3,323,423 892,388 429,425 683,966 2,116,727 1,341,678 3,522,095 1,471,822 1,037,643 987,636 3,000,000 357,879 1,076,983 136,690 1,527,489 4,048,496 526,768	Security Description Curities dealt in another regulated market Backed Obligations – 21.09% Federal Home Loan Mortgage Corp. (FHLMC) ^(f) Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(f) Government National Mortgage Association (GNMA) ^(f)	USD	0.893% 0.843% 0.813% 1.443% 0.893% 5.000% 1.632% 0.000% 1.312% 1.412% 0.812% 1.362% 1.532% 0.262% 1.462% 0.000% 5.500% 6.000% 4.000% 0.552% 1.052% 1.052%	15/05/2041 15/10/2041 15/04/2042 15/06/2042 15/05/2044 15/05/2045 01/04/2027 25/04/2037 25/10/2040 25/10/2040 25/10/2041 25/03/2042 25/03/2042 25/03/2048 01/04/2053 13/06/2053 13/06/2053 20/07/2043 20/08/2044 20/08/2045 20/08/2045	90,526 249,966 439,554 357,535 20,708 40,491 15,817 154,263 214,520 96,155 49,421 67,977 229,178 137,782 319,709 170,821 19,831 92,945 3,028,242 37,065 119,276 18,628 137,427 445,722 60,043	% of Shareholders

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Agencies As	set Backed Obligations – (Continued)					
United States						
	Government National Mortgage Association (GNMA) ^(f)	USD	0.552%	20/09/2045	10,970	0.01
209,9	 Government National Mortgage Association (GNMA)^(f) Government National Mortgage Association (GNMA)^(f) 	USD USD	0.552% 1.052%	20/09/2045 20/09/2045	13,162 23,414	0.01 0.01
2,784,5	, , , , ,	USD	1.102%	20/09/2045	320,288	0.01
241,5	, , ,	USD	0.552%	20/10/2045	19,753	0.01
369,3	, , ,	USD	1.052%	20/10/2045	40,152	0.02
3,319,1	10 Government National Mortgage Association (GNMA) ^(f)	USD	0.502%	20/01/2046	271,179	0.15
1,606,7	, , ,	USD	1.052%	20/01/2046	174,677	0.09
927,6		USD	1.052%	20/01/2046	100,847	0.05
1,101,3		USD	1.052%	20/09/2048	121,713	0.07
982,7 1,198,1	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	USD USD	1.052% 1.002%	20/09/2048 20/10/2048	109,767 126,852	0.06
9,066,6	- · · · · · · · · · · · · · · · · · · ·	USD	5.000%	20/12/2048	9,046,838	4.88
46,5	, , , , ,	USD	0.902%	20/01/2049	4,864	0.00
156,3	, , , , ,	USD	0.902%	20/01/2049	15,974	0.01
1,364,1	- · · · · · · · · · · · · · · · · · · ·	USD	4.500%	20/01/2049	1,336,934	0.72
277,3	, , ,	USD	0.952%	20/06/2049	27,329	0.01
2,843,8		USD	3.500%	20/10/2049	440,486	0.24
1,557,6	- · · · · · · · · · · · · · · · · · · ·	USD	3.500%	20/04/2050	260,131	0.14
	56 Government National Mortgage Association (GNMA)	USD	2.500%	20/06/2051	460,142	0.25
408,7	- · · · · · · · · · · · · · · · · · · ·	USD	2.500%	20/09/2051	353,304	0.19
	116 Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	1,187,752	0.64
1,041,8	604 Government National Mortgage Association (GNMA) 604 Government National Mortgage Association (GNMA)	USD USD	2.500% 2.500%	20/09/2051 20/10/2051	554,597 897,449	0.30 0.48
950,9	0 0 ,	USD	2.500%	20/10/2051	823,920	0.44
	O Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	513,744	0.28
991,4	, ,	USD	2.500%	20/12/2051	859,025	0.46
	46 Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	292,683	0.16
	17 Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	474,495	0.26
417,1	17 Government National Mortgage Association (GNMA)	USD	2.500%	20/01/2052	359,320	0.19
4,911,3		USD	4.500%	20/10/2052	4,758,709	2.57
	OO Government National Mortgage Association (GNMA) TBA ^(g)	USD	4.500%	20/06/2053	967,378	0.52
6,000,0	00 Government National Mortgage Association (GNMA) TBA ⁽⁹⁾	USD	5.500%	20/06/2053	5,975,602	3.22
					39,132,021	21.09
(cost USD 42,	CIES ASSET BACKED OBLIGATIONS 770,411)				39,132,021	21.09
TOTAL TRAN (cost USD 42,	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 770,411)				39,132,021	21.09
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES 1,459,364)				188,749,576	101.74
Futures Con	tracts - 0.10%					
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
(114)	EUR German Federal Republic Bonds 5YR Futures 08/06/2023		Short	(14,356,067)	53,206	0.03
(114)	USD		Onort	(17,000,001)	55,200	0.00
1	US Treasury Long Bond Futures 20/09/2023		Long	128,000	1,946	0.00
(576)	US Treasury Notes 2YR Futures 29/09/2023		Short	(118,611,001)	170,985	0.09
69	US Treasury Notes 5YR Futures 29/09/2023		Long	7,525,852	36,195	0.02
12	US Treasury Ultra Long Bond Futures 20/09/2023		Long	1,635,000	21,199	0.01
				(109,322,149)	230,325	0.12
UNREALISED	GAIN ON FUTURES CONTRACTS				283,531	0.15
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders Equity
	EUR				45	
(10)	Euro OAT Futures 08/06/2023		Short	(1,390,317)	(25,573)	(0.02)
(2)	German Federal Republic Bonds 10YR Futures 08/06/2023		Short	(289,809)	(2,456)	(0.00)
(1)	German Federal Republic Bonds 30YR Futures 08/06/2023		Short	(147,029)	(5,018)	(0.00)
				(1,827,155)	(33,047)	(0.02)
	·					

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders
Contracts	·				020	USD	Equity
(54) (56)	US Treasury Notes 10YR Futu US Treasury Ultra Long Notes		3	Short Short	(6,178,781) (6,736,625)	(21,094) (41,371)	(0.01) (0.02)
				_	(12,915,406)	(62,465)	(0.03)
UNREALISED LOSS ON FUTURES CONTRACTS						(95,512)	(0.05)
Forward Cur	rency Contracts – 1.05%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
GBP	203,351	USD	251,127		01/06/2023	601	0.00
USD	5,652,853	CAD	7,677,148		01/06/2023	16,386	0.00
EUR EUR	241,778 6,195,011	SEK NOK	2,747,741 72,664,634		02/06/2023 05/06/2023	5,366 102,002	0.00 0.05
USD	3,500,290	EUR	3,232,967		05/06/2023	47,709	0.02
USD	10,940,809	JPY	1,477,720,399		05/06/2023	393,419	0.21
USD	10,214,193	AUD	15,431,774		06/06/2023	214,509	0.12
USD	3,452,910	JPY	453,795,528		07/06/2023	212,939	0.11
USD	1,990,343	NZD	3,230,860		07/06/2023	52,872	0.02
USD USD	2,733,626 505,105	EUR NOK	2,536,844 5,545,802		09/06/2023 09/06/2023	23,849 7,867	0.00
USD	19,479,827	JPY	2,553,179,986		12/06/2023	1,236,887	0.67
USD	2,107,808	TWD	63,652,106		12/06/2023	36,955	0.01
USD	3,503,655	ZAR	65,535,370		12/06/2023	177,285	0.11
USD	2,069,182	HKD	16,182,352		15/06/2023	2,779	0.00
USD USD	1,206,821	NOK NZD	13,189,266		15/06/2023 15/06/2023	23,918	0.01 0.03
USD	1,974,042 2,356,351	ZAR	3,207,471 45,952,743		15/06/2023	50,666 24,625	0.03
USD	1,286,831	AUD	1,961,015		16/06/2023	15,625	0.01
USD	3,746,097	CHF	3,412,313		16/06/2023	1,216	0.00
GBP	788,248	USD	973,803		20/06/2023	2,350	0.00
USD	4,301,554	JPY	574,177,898		20/06/2023	193,800	0.11
USD AUD	6,920,750 1,059,014	NOK JPY	73,292,251		20/06/2023	345,773	0.18 0.01
AUD	7,946,658	NZD	92,991,052 8,549,771		21/06/2023 21/06/2023	21,251 25,518	0.01
CHF	8,645,722	EUR	8,762,241		21/06/2023	127,665	0.06
EUR	1,231,742	AUD	1,989,984		21/06/2023	26,423	0.01
EUR	1,105,740	CNH	8,251,527		21/06/2023	22,617	0.02
EUR	1,160,705	JPY	166,450,075		21/06/2023	49,727	0.03
EUR EUR	800,899 6,966,484	NOK SEK	9,223,210 78,369,386		21/06/2023 21/06/2023	28,667 229,325	0.01 0.13
GBP	235,549	EUR	271,782		21/06/2023	1,188	0.00
GBP	5,664,652	USD	7,000,681		21/06/2023	14,476	0.03
HUF	227,410,167	EUR	581,151		21/06/2023	29,596	0.02
MXN	55,713,048	USD	3,053,887		21/06/2023	85,636	0.04
NZD	6,697,218	AUD	6,181,468		21/06/2023	8,097	0.00
USD USD	8,241,702 10,567,215	AUD CAD	12,385,612 14,332,678		21/06/2023 21/06/2023	211,313 39,085	0.13 0.02
USD	8,105,043	CHF	7,366,916		21/06/2023	15,350	0.00
USD	6,534,142	CNH	44,850,323		21/06/2023	232,600	0.12
USD	12,112,307	EUR	11,112,424		21/06/2023	233,805	0.15
USD	2,015,560	ILS	7,290,562		21/06/2023	55,344	0.04
USD	3,568,914	JPY	473,991,166		21/06/2023	177,377	0.09
USD USD	3,282,959 13,979,393	NOK NZD	34,305,560 22,781,802		21/06/2023 21/06/2023	205,288 318,440	0.12 0.19
USD	9,046,352	SEK	94,927,126		21/06/2023	304,053	0.17
USD	4,591,927	SGD	6,117,247		21/06/2023	70,906	0.05
USD	1,520,162	TRY	31,905,155		21/06/2023	85,981	0.05
USD	1,759,151	ZAR	32,897,051		21/06/2023	90,886	0.05
USD	1,012,195	KRW	1,314,519,721		22/06/2023 22/06/2023	19,036	0.01
USD USD	2,541,627 1,999,287	NZD NOK	4,080,181 20,789,610		23/06/2023	94,982 133,994	0.05 0.07
AUD	3,767,303	NZD	4,054,126		26/06/2023	12,070	0.07
EUR	872,682	CHF	845,502		26/06/2023	4,118	0.00
EUR	3,732,587	SEK	42,671,046		26/06/2023	60,221	0.04
USD	936,103	CHF	845,502		26/06/2023	7,097	0.00
USD	21,137,828	EUR	19,319,848		26/06/2023	479,893	0.26
USD	2,767,376	JPY	362,553,927		26/06/2023	171,166	0.09
USD	208,762	NZD	344,055		26/06/2023	2,455	0.00

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	1,667,685	SGD	2,247,403	26/06/2023	6,416	0.00
USD	609,000	CLP	493,582,320	29/06/2023	2,104	0.00
PLN	69,994,114	USD	16,175,431	30/06/2023	274,335	0.15
USD	119,445	SEK	1,283,885	30/06/2023	1,146	0.00
USD	6,144,240	JPY	800,293,978	03/07/2023	407,114	0.22
USD	658,874	BRL	3,321,847	05/07/2023	7,811	0.00
USD	971,303	SGD	1,311,595	20/07/2023	913	0.00
USD	8,473,583	JPY	1,128,366,950	07/08/2023	340,251	0.18
USD	8,820,644	GBP	7,043,274	08/08/2023	90,362	0.05
MXN	54,474,288	USD	2,993,758	16/08/2023	42,424	0.02
USD	120,508	ZAR	2,333,156	16/08/2023	2,856	0.00
USD	3,070,614	SEK	32,707,813	17/08/2023	49,408	0.02
USD	2,682,221	CZK	59,367,114	24/08/2023	23,408	0.01
USD	5,180,497	CAD	7,021,926	29/08/2023	14,243	0.00
USD	781,649	JPY	105,053,586	22/11/2023	11,666	0.01
LINDEAU SED CAIN ON EODWARD CURRENCY CONTRACTS					9 161 402	4.40

Amount Amount Currency Bought Currency Sold	Maturity Date	Loss USD	Shareholders' Equity
CAD 8,062,902 USD 5,929,837	01/06/2023	(10,156)	(0.00)
USD 988,707 GBP 799,749	01/06/2023	(1,302)	(0.00)
BRL 3,303,596 USD 658,874	02/06/2023	(7,939)	(0.00)
SEK 2,747,741 EUR 245,516	02/06/2023	(9,358)	(0.01)
USD 646,544 BRL 3,289,000	02/06/2023	(1,516)	(0.00)
EUR 3,696,104 USD 4,020,317	05/06/2023	(73,139)	(0.03)
NOK 26,379,544 EUR 2,226,935	05/06/2023	(13,485)	(0.00)
AUD 15,948,008 USD 10,551,673	06/06/2023	(217,474)	(0.12)
JPY 408,435,108 USD 3,085,777	07/06/2023	(169,665)	(0.09)
NZD 1,587,671 USD 977,802	07/06/2023	(25,713)	(0.01)
ILS 1,962,892 USD 542,037	08/06/2023	(14,589)	(0.01)
EUR 2,422,895 USD 2,621,963	09/06/2023	(33,902)	(0.01)
NOK 2,965,318 USD 273,955	09/06/2023	(8,084)	(0.01)
TWD 63,682,400 USD 2,105,203	12/06/2023	(33,363)	(0.02)
ZAR 73,260,081 USD 3,919,246	12/06/2023	(200,794)	(0.10)
HKD 16,070,766 USD 2,054,914	15/06/2023	(2,760)	(0.00)
KRW 168,082,579 USD 129,402	15/06/2023	(2,448)	(0.00)
NOK 4,135,254 USD 377,442	15/06/2023	(6,564)	(0.00)
NZD 330,746 AUD 312,159	15/06/2023	(4,012)	(0.00)
NZD 2,227,388 USD 1,396,897	15/06/2023	(61,230)	(0.03)
ZAR 33,734,820 USD 1,746,659	15/06/2023	(34,893)	(0.01)
AUD 1,888,383 USD 1,252,150	16/06/2023	(28,027)	(0.01)
CHF 3,298,716 USD 3,621,389	16/06/2023	(1,176)	(0.00)
JPY 625,979,459 USD 4,735,441	20/06/2023	(257,090)	(0.14)
NOK 128,294,583 USD 12,106,378	20/06/2023	(597,196)	(0.35)
USD 1,198,973 GBP 968,204	20/06/2023	(32)	(0.00)
AUD 14,348,298 USD 9,654,770	21/06/2023	(351,844)	(0.19)
CAD 12,424,811 USD 9,133,306	21/06/2023	(6,609)	(0.01)
CHF 6,529,102 USD 7,271,591	21/06/2023	(101,909)	(0.05)
CNH 42,849,246 USD 6,240,926	21/06/2023	(220,540)	(0.11)
CZK 25,668,964 EUR 1,087,733	21/06/2023	(10,190)	(0.00)
CZK 31,001,655 USD 1,438,832	21/06/2023	(46,865)	(0.03)
EUR 520,000 CAD 758,854	21/06/2023	(1,571)	(0.00)
EUR 4,740,665 CHF 4,637,743	21/06/2023	(25,278)	(0.02)
EUR 1,403,710 CZK 33,531,246	21/06/2023	(5,065)	(0.00)
EUR 1,339,126 GBP 1,184,422	21/06/2023	(35,355)	(0.02)
EUR 805,300 PLN 3,737,732	21/06/2023	(18,058)	(0.01)
EUR 15,587,233 USD 16,831,279	21/06/2023	(169,481)	(0.08)
GBP 951,041 CAD 1,614,534	21/06/2023	(8,185)	(0.01)
HUF 839,110,391 USD 2,443,968	21/06/2023	(42,570)	(0.02)
ILS 6,035,623 USD 1,671,344	21/06/2023	(48,544)	(0.03)
JPY 244,165,679 EUR 1,698,997	21/06/2023	(69,051)	(0.04)
JPY 792,665,656 USD 5,934,212	21/06/2023	(262,471)	(0.15)
KRW 1,251,281,330 USD 965,150	21/06/2023	(19,809)	(0.01)
NOK 42,222,632 USD 3,962,049	21/06/2023	(174,110)	(0.10)
NZD 1,914,405 EUR 1,088,838	21/06/2023	(15,941)	(0.01)
NZD 14,824,293 USD 9,245,704	21/06/2023	(356,420)	(0.18)
PLN 7,362,603 USD 1,760,306	21/06/2023	(29,093)	(0.02)
SEK 97,145,591 EUR 8,571,753	21/06/2023	(216,069)	(0.13)
SEK 43,423,346 USD 4,209,679	21/06/2023	(210,612)	(0.12)

	y Contracts – (Conti	,				Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss	Shareholders Equit
SGD	7,685,587	USD	5,728,349		21/06/2023	(48,229)	(0.03
ΓRY	31,905,154	USD	1,556,762		21/06/2023	(122,582)	(0.07
JSD	1,033,513	CZK	23,262,558		21/06/2023	(10,971)	(0.01
JSD	6,855,614	GBP	5,627,776		21/06/2023	(113,877)	(0.07
JSD	3,051,268	HUF	1,067,031,065		21/06/2023	(2,403)	(0.00
USD	3,864,181	MXN	71,770,969		21/06/2023	(180,235)	(0.10
USD	819,802	PLN	3,614,572		21/06/2023	(30,114)	(0.02
ZAR NZD	25,311,278 363,340	USD AUD	1,373,653 343,000		21/06/2023 22/06/2023	(90,075) (4,524)	(0.05
NZD	3,889,743	USD	2,423,523		22/06/2023	(91,072)	(0.05
NOK	22,227,932	USD	2,139,125		23/06/2023	(144,783)	(0.03
CHF	1,453,911	EUR	1,499,659		26/06/2023	(6,022)	(0.00
CHF	210,333	USD	232,711		26/06/2023	(1,606)	(0.00
CZK	44,152,728	EUR	1,857,636		26/06/2023	(4,250)	(0.00
EUR	1,877,260	CZK	44,769,757		26/06/2023	(2,465)	(0.00
EUR	17,364,442	USD	19,015,013		26/06/2023	(447,909)	(0.23
NZD	476,245	AUD	448,729		26/06/2023	(5,424)	(0.00
NZD	6,603,936	USD	4,023,040		26/06/2023	(63,100)	(0.04
SEK	9,750,825	EUR	854,500		26/06/2023	(15,430)	(0.01
SEK	4,497,614	USD	421,410		26/06/2023	(7,087)	(0.00
SGD	1,265,492	USD	937,240		26/06/2023	(1,794)	(0.00)
CLP	478,291,694	USD	602,842		29/06/2023	(14,747)	(0.01)
NOK	5,825,057	USD	530,452		30/06/2023	(7,632)	(0.00)
SEK	4,434,143	USD	412,287		30/06/2023	(3,719)	(0.00)
USD	16,096,563	PLN	69,652,837		30/06/2023	(272,997)	(0.15)
ZAR	5,024,138	USD	255,994		30/06/2023	(1,438)	(0.00)
NOK SGD	5,567,084 1,147,515	USD USD	500,110 861,869		03/07/2023	(370)	(0.00)
GBP	7,672,860	USD	9,609,105		20/07/2023 08/08/2023	(12,875)	(0.01)
MXN	21,039,534	USD	1,173,864		14/08/2023	(98,440) (756)	(0.00)
USD	243,417	MXN	4,397,813		14/08/2023	(1,794)	(0.00)
USD	3,244,951	MXN	59,044,984		16/08/2023	(45,984)	(0.00)
ZAR	7,942,481	USD	408,365		16/08/2023	(7,856)	(0.00)
SEK	31,063,730	USD	2,920,122		17/08/2023	(50,778)	(0.04)
CZK	61,484,162	USD	2,777,869		24/08/2023	(24,242)	(0.01)
CAD	6,165,796	USD	4,548,879		29/08/2023	(12,506)	(0.00)
	S ON FORWARD CUR					(6,211,633)	(3.35)
Snare Class Spec	ific Forward Curren	cy Contracts – (u.	,			Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders Equity
	Dought						
USD	27,195	CHF	24,222		16/06/2023	613	0.00
USD	27,195 10,918,426	EUR	24,222 9,997,849		26/06/2023	613 228,126	0.13
USD PLN	27,195 10,918,426 1,982,785	EUR USD	24,222 9,997,849 458,278		26/06/2023 30/06/2023	613 228,126 7,710	0.13 0.00
USD PLN USD	27,195 10,918,426 1,982,785 14,155	EUR USD GBP	24,222 9,997,849 458,278 11,369		26/06/2023 30/06/2023 08/08/2023	613 228,126 7,710 63	0.13 0.00 0.00
USD PLN	27,195 10,918,426 1,982,785	EUR USD	24,222 9,997,849 458,278		26/06/2023 30/06/2023	613 228,126 7,710	0.13 0.00
USD PLN USD USD	27,195 10,918,426 1,982,785 14,155 23,231	EUR USD GBP SEK	24,222 9,997,849 458,278 11,369	SES	26/06/2023 30/06/2023 08/08/2023	613 228,126 7,710 63	0.13 0.00 0.00
USD PLN USD USD	27,195 10,918,426 1,982,785 14,155 23,231	EUR USD GBP SEK	24,222 9,997,849 458,278 11,369 250,689	SES	26/06/2023 30/06/2023 08/08/2023	613 228,126 7,710 63 75	0.13 0.00 0.00 0.00
USD PLN USD USD UNREALISED GAII	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR	EUR USD GBP SEK RENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 'S HELD FOR HEDGING PURPOS	SES	26/06/2023 30/06/2023 08/08/2023 17/08/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity
USD PLN USD USD UNREALISED GAIL	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought	EUR USD GBP SEK RENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 "S HELD FOR HEDGING PURPOS Amount Sold 1,914,604	BES	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013)	0.13 0.00 0.00 0.00 0.13 % of Shareholders' Equity
USD PLN USD USD UNREALISED GAIN Currency CHF	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought	EUR USD GBP SEK RENCY CONTRACT Currency USD	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOS Amount Sold	SES	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity (0.00) (0.67)
USD PLN USD USD UNREALISED GAIL Currency CHF EUR	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654	EUR USD GBP SEK RENCY CONTRACT Currency USD USD	24,222 9,997,849 458,278 11,369 250,689 **S HELD FOR HEDGING PURPOS **Amount Sold 1,914,604 54,426,013	BES	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052)	0.13 0.00 0.00 0.00 0.13 % of Shareholders' Equity
USD PLN USD UNREALISED GAII Currency CHF EUR GBP SEK	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556		26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073)	0.13 0.00 0.00 0.00 0.13 % of Shareholders' Equity (0.00) (0.67) (0.00)
USD PLN USD UNREALISED GAII Currency CHF EUR GBP SEK	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD	24,222 9,997,849 458,278 11,369 250,689 'S HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053		26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701)	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity (0.00) (0.67) (0.02) (0.69)
USD PLN USD UNREALISED GAII Currency CHF EUR GBP SEK UNREALISED LOS Options - (1.34%)	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD	24,222 9,997,849 458,278 11,369 250,689 'S HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053		26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563)	0.13 0.00 0.00 0.00 0.13 % of Shareholders' Equity (0.00) (0.67) (0.00) (0.02)
USD PLN USD USD UNREALISED GAII Currency CHF EUR GBP SEK UNREALISED LOS	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD USD USD URENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOSE Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053 TS HELD FOR HEDGING PURPO	SES	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023 Unrealised Gain/(Loss) Ma	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701)	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity (0.00) (0.67) (0.02) (0.69)
USD PLN USD UNREALISED GAII Currency CHF EUR GBP SEK UNREALISED LOS Options - (1.34%)	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR Security Description Purchased Option	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD USD USD URENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOSE Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053 TS HELD FOR HEDGING PURPO	SES	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023 Unrealised Gain/(Loss) Ma	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701)	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity (0.00) (0.67) (0.02) (0.69)
USD PLN USD UNREALISED GAIL Currency CHF EUR GBP SEK UNREALISED LOS Options – (1.34%)	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR Security Description Purchased Option AUD	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD USD USD URENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053 TS HELD FOR HEDGING PURPO Maturity Date	SES Strike Price	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023 Unrealised Gain/(Loss) USD	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701) arket Value USD	0.13 0.00 0.00 0.00 0.13 % of Shareholders' Equity (0.00) (0.07) (0.02) (0.69) % of Shareholders Equity
USD PLN USD UNREALISED GAIR Currency CHF EUR GBP SEK UNREALISED LOS Options – (1.34%) Holdings	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD USD USD URENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053 TS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023	SES Strike Price Strike 0.65	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023 Unrealised Gain/(Loss) USD 7,087 28,023	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701) arket Value USD 16,297 41,967	0.13 0.00 0.00 0.00 0.13 % of Shareholders Equity (0.00) (0.67) (0.02) (0.69) % of Shareholders Equity
USD PLN USD UNREALISED GAIR Currency CHF EUR GBP SEK UNREALISED LOS Options – (1.34%) Holdings	27,195 10,918,426 1,982,785 14,155 23,231 N ON FORWARD CUR Amount Bought 1,743,653 49,744,654 987,868 24,483,058 S ON FORWARD CUR Security Description Purchased Option AUD Put AUD / Call USD	EUR USD GBP SEK RENCY CONTRACT Currency USD USD USD USD USD USD URENCY CONTRACT	24,222 9,997,849 458,278 11,369 250,689 TS HELD FOR HEDGING PURPOS Amount Sold 1,914,604 54,426,013 1,237,556 2,301,053 TS HELD FOR HEDGING PURPO Maturity Date Expires 14/06/2023	SES Strike Price Strike 0.65	26/06/2023 30/06/2023 08/08/2023 17/08/2023 Maturity Date 16/06/2023 26/06/2023 08/08/2023 17/08/2023 17/08/2023 Unrealised Gain/(Loss) USD 7,087	613 228,126 7,710 63 75 236,587 Unrealised Loss USD (1,013) (1,236,052) (13,073) (39,563) (1,289,701) arket Value USD	0.13 0.00 0.00 0.00 0.13 % o Shareholders Equity (0.00 (0.67 (0.00 (0.02 (0.69)

2,143,000 Call EUR / Put NOK Expires 01/06/2023 Strike 12.07 (14.46) 59,990,000 Put 3 month EURIBOR Swaption Expires 25/06/2023 Strike 1.09 (12.36) 4,204,000 Put EUR / Call USD Expires 01/06/2023 Strike 1.09 40.2- 4,204,000 Put EUR / Call USD Expires 01/06/2023 Strike 1.09 40.2- 4,204,000 Put EUR / Call USD Expires 01/06/2023 Strike 1.09 40.2- 4,204,000 Put EUR / Call USD Expires 01/06/2023 Strike 1.23 (4.05) GBP 1,811,000 Put GBP / Call USD Expires 15/06/2023 Strike 1.23 (4.05) AND 3,640,000 Put NDD / Call USD Expires 13/06/2023 Strike 1.23 (4.05) AND 3,586,000 Put NDD / Call USD Expires 22/06/2023 Strike 0.60 13.9: 3,586,000 Put NDD / Call USD Expires 22/06/2023 Strike 0.61 17.66 1,451,000 Call USD Put NDD Expires 22/06/2023 Strike 0.61 17.66 1,451,000 Call USD Put MNN Expires 22/06/2023 Strike 0.61 12.67 1,451,000 Call USD Put MNN Expires 10/06/2023 Strike 1.67 (2.5) 2,315,000 Call USD Put MNN Expires 10/06/2023 Strike 1.67 (2.5) 2,315,000 Call USD Put MNN Expires 10/06/2023 Strike 1.67 (2.5) 1,152,000 Call USD Put NDK Expires 10/06/2023 Strike 1.67 (2.5) 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.16 (5.5) 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.10 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,175,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 11,44 1,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 1,44 1,000 Call USD Put NDK Expires 10/06/2023 Strike 1.00 1,44 1,000 Call USD Put	ty E	Secu	rity Description Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
7.50.000 Call Gmonth EURIBOR Swappton	nas		hased Options – (Continued)				
2,143,000 Call EUR / Put NOK Expires 0106/2023 Strike 12.07 (14.46 59,990,000 Put 3 month EURISOR Swaption Expires 2506/2023 Strike 1.207 (14.46 59,990,000 Put 3 month EURISOR Swaption Expires 2506/2023 Strike 1.99 40.24 4,204,000 Put EUR / Call USD Expires 0106/2023 Strike 1.09 40.24 4,204,000 Put EUR / Call USD Expires 0106/2023 Strike 1.07 12.44 4,204,000 Put EUR / Call USD Expires 0106/2023 Strike 1.07 12.44 4,204,000 Put EUR / Call USD Expires 1506/2023 Strike 1.23 (4.05 4.	mo		6 month EURIBOR Swaption Expires 01/12/2023	Strike 1.98	(137,796)	32,865	0.0
Syspon.000			· · · · · · · · · · · · · · · · · · ·		(12,311)	801	0.0
3,162,000 Put EUR / Call USD Expires 07/06/2023 Strike 1.07 12,44	UR		EUR / Put NOK Expires 01/06/2023	Strike 12.07	(14,469)	379	0.0
4,204,000			·		(28,860)	40,848	0.0
1,811,000 Put GBP / Call USD Expires 15/06/2023 Strike 1.23 (4,05)			· · · · · · · · · · · · · · · · · · ·		40,241	50,870	0.03
September Sept	JK.	Put	Expires 07/06/2023	Strike 1.07		24,527	0.0
1,811,000		CPD			(140,731)	150,290	0.08
3,460,000 Put NZD / Call USD Expires 13/06/2023 Strike 0.60 13.93, 3,586,000 Put NZD / Call USD Expires 22/06/2023 Strike 0.60 13.93, 3,586,000 Put NZD / Call USD Expires 22/06/2023 Strike 0.61 17,6	BP.		SBP / Call USD Expires 15/06/2023	Strike 1.23	(4,050)	6,270	0.00
3,586,000	7D.		IZD / Call LISD Expires 13/06/2023	Strike 0.62	59 799	73,815	0.04
3,586,000 Put NZD / Call USD Expires 22/06/2023 Strike 0.61 17,61			·		13,926	25,419	0.0
11,100,000			·		17,601	32,619	0.0
11,100,000 Call USD / Ptu JPY					91,326	131,853	0.07
1,451,000 Call USD / Put MXN			10 month COFF Curation	Christo 2.42	(000.704)	44.440	
1,158,000 Call USD / Put MXN			·			11,149	0.0
2,315,000 Call USD / Put MXN Expires 1008/2023 Strike 11.00 11.44, 11.125,000 Call USD / Put NOK Expires 6708/2023 Strike 11.00 11.44, 11.125,000 Call USD / Put NOK Expires 13/06/2023 Strike 11.00 14.00 11.44, 11.125,000 Call USD / Put NOK Expires 86/06/2023 Strike 11.00 14.00 14.00 1.114, 11.			·			32,343 17,178	0.0
1,142,000 Call USD / Put NOK			·		, , ,	33,908	0.0
1,125,000 Call USD / Put NOK			·		11,461	17,263	0.0
1,572,000 Call USD / Put NOK			·		5,704	13,939	0.0
1,107,000 Call USD / Put NOK Expires 29/06/2023 Strike 11.37 1.05 1,122,000 Call USD / Put SEK Expires 29/06/2023 Strike 10.83 5.55 1,119,000 Call USD / Put SEK Expires 28/06/2023 Strike 10.94 1.88 2,315,000 Call USD / Put ZAR Expires 28/06/2023 Strike 19.35 29,23 1,179,000 Call USD / Put ZAR Expires 13/06/2023 Strike 19.35 26,23 1,679,000 Call USD / Put ZAR Expires 13/06/2023 Strike 19.35 26,23 1,679,000 Call USD / Put ZAR Expires 13/06/2023 Strike 20.10 (2,56 1,109,000 Call USD / Put ZAR Expires 13/06/2023 Strike 20.10 (1,20 11,030,000 Put 12 month SOFR Swaption Expires 23/06/2023 Strike 2.80 154,77 11,030,000 Put 12 month SOFR Swaption Expires 23/06/2023 Strike 2.96 10,06 2,278,000 Put USD / Call JPY Expires 29/01/2023 Strike 19.35 Written Options AuD (709,000) Call AUD / Put NZD Expires 20/11/2023 Strike 1.07 (1,14 (683,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,26 (686,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,26 (686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.07 (1,26 (686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.07 (1,26 (686,000) Call AUD / Put NZD Expires 28/06/2023 Strike 1.07 (3,17 (683,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.07 (3,17 (683,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.07 (3,17 (683,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.07 (2,87 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.07 (2,87 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 (75 (10,74,5000) Call 6 month EURIBOR Swaption Expires 28/06/2023 Strike 3.00 (2,37 (10,460,000) Call 6 month EURIBOR Swaption Expires 28/06/2023 Strike 3.00 (2,37 (10,360,000) Call 6 month EURIBOR Swaption Expires 28/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (1,14 (420,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (1,15 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (52			·		14,065	28,574	0.0
1,122,000 Call USD / Put SEK	SD	Call	JSD / Put NOK Expires 28/06/2023	Strike 11.20	4,383	12,904	0.0
1,119,000 Call USD / Put SEK	SD	Call	JSD / Put NOK Expires 29/06/2023	Strike 11.37	1,050	7,788	0.0
2,315,000 Call USD / Put ZAR	SD	Call	JSD / Put SEK Expires 21/06/2023	Strike 10.83	5,546	12,059	0.0
2,313,000 Call USD / Put ZAR Expires 13/06/2023 Strike 19,35 26,24 1,679,000 Call USD / Put ZAR Expires 13/06/2023 Strike 20.10 (2,56 1,109,000 Call USD / Put ZAR Expires 29/06/2023 Strike 20.21 (1,20 11,030,000 Put 12 month SOFR Swaption Expires 23/08/2023 Strike 2.80 154,76 11,030,000 Put 12 month SOFR Swaption Expires 23/08/2023 Strike 2.96 10,06 2,278,000 Put 12 month SOFR Swaption Expires 05/09/2023 Strike 2.96 (7,76 00 1,000 Put USD / Call JPY Expires 20/11/2023 Strike 132.00 (7,76 00 1,000 Put USD / Call JPY Expires 20/11/2023 Strike 132.00 (7,76 00 1,000 Put USD / Call JPY Expires 20/11/2023 Strike 132.00 (7,76 00 1,000 Put USD / Call JPY Expires 20/06/2023 Strike 1.07 (1,14 0,000 Put USD / Put NZD Expires 06/06/2023 Strike 1.07 (1,14 0,000 Put AUD / Put NZD Expires 06/06/2023 Strike 1.07 (1,82 0,000 Put AUD / Put NZD Expires 20/06/2023 Strike 1.07 (1,82 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (2,8 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,17 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.06 (2,8 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 (3,2 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (3,3 1,10 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (3,3 1,10 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (3,3 1,10 0,000 Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (3,3 1,10 0,000 Put AUD / Call Strike 0,000 Put AUD / Call Strike 0,000 Put AUD / Call Strike 0,000 Put AUD / Call CURL Put CHF Expires 06/06/2023 Strike 0,97 (52 (41,96 0,000	SD	Call	JSD / Put SEK Expires 28/06/2023	Strike 10.94	1,841	9,215	0.0
1,679,000 Call USD / Put ZAR	SD	Call	JSD / Put ZAR Expires 08/06/2023	Strike 19.35	29,234	47,872	0.0
1,109,000 Call USD / Put ZAR Expires 28/06/2023 Strike 20.21 (1,20 11,030,000 Put 12 month SOFR Swaption Expires 52/08/2023 Strike 2.86 10,00 2,278,000 Put USD / Call JPY Expires 20/11/2023 Strike 1.32.00 (7,76 (91,97)) OTAL PURCHASED OPTIONS Dest USD 1,807,333) Written Options AUD Expires 06/06/2023 Strike 1.07 (1,14 (683,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 06/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 06/06/2023 Strike 1.07 (1,82 (686,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (76 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (75 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (75 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 (75 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 2,83 (686,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 2,83 (686,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.06 2,85 (663,875) Put AUD / Call NZD Expires 06/06/2023 Strike 1.06 2,85 (663,875) Put AUD / Call NZD Expires 06/06/2023 Strike 1.06 2,85 (663,875) Put AUD / Call NZD Expires 06/06/2023 Strike 1.08 1,11 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 1.08 (17,45	SD	Call	JSD / Put ZAR Expires 13/06/2023	Strike 19.35	26,283	52,743	0.0
11,030,000	SD	Call	JSD / Put ZAR Expires 13/06/2023	Strike 20.10	(2,567)	10,410	0.00
11,030,000			·		(1,203)	10,962	0.0
2,278,000 Put USD / Call JPY Expires 20/11/2023 Strike 132.00 (7,76)			·		154,766	552,999	0.30
Written Options AUD Call AUD / Put NZD Expires 06/06/2023 Strike 1.07 (1,14 (683,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 28/06/2023 Strike 1.06 (4,06 (663,876) Call AUD / Put NZD Expires 28/06/2023 Strike 1.06 (4,06 (663,876) Call AUD / Put NZD Expires 28/06/2023 Strike 1.08 (75 (709,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,87 (683,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.07 2,87 (683,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.06 2,87 (683,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.06 2,87 (683,411,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 0.66 (17,45 (15,24 (13,341,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,08 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.00 20,33 (10,460,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.00 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.00 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.00 (41,96 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.98 2,12 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023			·		10,069 (7,766)	439,467 39,562	0.24
Written Options AUD					(91,975)	1,350,335	0.73
Written Options AUD	ON		rions			1,697,012	0.91
(709,000) Call AUD / Put NZD Expires 06/06/2023 Strike 1.07 (1,14 (683,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.06 (4,06 (663,876) Call AUD / Put NZD Expires 20/06/2023 Strike 1.08 (7,5 (709,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 2,83 (686,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,83 (686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,8 (663,875) Put AUD / Call NZD Expires 20/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 0.66 (17,45 (10,730,000) Call 6 month EURIBOR Swaption Expires 14/06/2023 Strike 0.66 (17,45 (10,730,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,03 (10,360,000) Call 6 month EURIBOR Swaption Expires 20/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 20/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 20/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (419,000) Call EUR / Put CHF Expires 08/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67	en (-	ten Options			.,,	
(683,000) Call AUD / Put NZD Expires 08/06/2023 Strike 1.07 (1,82 (686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.06 (4,06 (663,876) Call AUD / Put NZD Expires 28/06/2023 Strike 1.08 (75 (709,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 (3,11 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 (686,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.06 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.06 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 (1,18 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 0.66 (17,45 (10,730,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 0.66 (17,45 (10,360,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 3.00 (10,360,000) Call 6 month EURIBOR Swaption Expires 20/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 18/06/2023 Strike 0.97 1,17 (419,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67	ח		. NUD / Put NZD	Strike 1.07	(1.140)	(4 656)	(0.00)
(686,000) Call AUD / Put NZD Expires 20/06/2023 Strike 1.06 (4,06 (663,876) Call AUD / Put NZD Expires 28/06/2023 Strike 1.08 (75 (709,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,8% (686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,8 (663,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 0.66 (17,45 (10,730,000) Call 6 month EURIBOR Swaption Expires 14/06/2023 Strike 3.00 20,37 (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,00 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 15/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 15/06/2023 Strike 0.98 2,12 (419,000) Call EUR / Put CHF Expires 15/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			·		, , ,	(4,656) (5,053)	(0.00)
(663,876) Call AUD / Put NZD Expires 28/06/2023 Strike 1.08 (75 (709,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,11 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,83 (686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,85 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.06 2,85 (686,000) Put AUD / Call NZD Expires 28/06/2023 Strike 1.06 1,11 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 1.08 1,11 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 0.66 (17,45 (15,24 (10,730,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 3.00 20,37 (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,003 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 15/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR /			· · · · · ·			(7,374)	(0.01
(709,000) Put AUD / Call NZD Expires 06/06/2023 Strike 1.07 3,17 (683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,88 (686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,8 (663,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,118 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 1.08 1,118 (3,411,000) Put AUD / Call USD Expires 28/06/2023 Strike 0.66 (17,45 (15,24			·		(751)	(3,800)	(0.00
(683,000) Put AUD / Call NZD Expires 08/06/2023 Strike 1.07 2,82 (686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,8 (663,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 0.66 (17,45			·		3,170	(338)	(0.00
(686,000) Put AUD / Call NZD Expires 20/06/2023 Strike 1.06 2,8' (663,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 0.66 (17,45) (15,24) EUR (10,730,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 20,3' (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,0' (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 09/06/2023 Strike 0.98 2,1' (419,000) Call EUR / Put CHF Expires 09/06/2023 Strike 0.98 2,1' (419,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,1' (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			·		2,828	(396)	(0.00
(663,875) Put AUD / Call NZD Expires 28/06/2023 Strike 1.08 1,18 (3,411,000) Put AUD / Call USD Expires 14/06/2023 Strike 0.66 (17,45 (15,24			·		2,819	(489)	(0.00
EUR (10,730,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 20,33 (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,003 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 20/06/2023 Strike 3.10 (85,30 (30,20,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67 (67 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67 (67 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67					1,189	(2,150)	(0.00
EUR (10,730,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 20,33 (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,03 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,6 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67	JD.	Put	UD / Call USD Expires 14/06/2023	Strike 0.66	(17,453)	(41,968)	(0.02
(10,730,000) Call 6 month EURIBOR Swaption Expires 09/06/2023 Strike 3.00 20,33 (10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,03 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,64 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67					(15,242)	(66,224)	(0.03
(10,460,000) Call 6 month EURIBOR Swaption Expires 15/06/2023 Strike 2.96 21,03 (10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,64 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67	mο		6 month EURIBOR Swaption Expires 09/06/2023	Strike 3.00	20,376	(91,655)	(0.05
(10,360,000) Call 6 month EURIBOR Swaption Expires 22/06/2023 Strike 3.10 (85,30 (10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,6 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			· · · · · · · · · · · · · · · · · · ·		21,092	(84,751)	(0.05
(10,310,000) Call 6 month EURIBOR Swaption Expires 30/06/2023 Strike 3.02 (41,96 (3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,6 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			·		(85,300)	(189,471)	(0.10
(3,020,000) Call 6 month EURIBOR Swaption Expires 01/12/2023 Strike 1.48 151,64 (403,745) Call EUR / Put CHF Expires 08/06/2023 Strike 0.98 2,12 (420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,11 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			· · · · · · · · · · · · · · · · · · ·		(41,969)	(155,494)	80.0)
(420,000) Call EUR / Put CHF Expires 16/06/2023 Strike 0.97 1,1 (419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67	mo	Call	6 month EURIBOR Swaption Expires 01/12/2023	Strike 1.48	151,649	(18,858)	(0.01
(419,000) Call EUR / Put CHF Expires 22/06/2023 Strike 0.97 (52 (413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67				Strike 0.98	2,121	(494)	(0.00
(413,000) Call EUR / Put CHF Expires 28/06/2023 Strike 0.97 (67			·		1,116	(1,713)	(0.00
	UR	Call	EUR / Put CHF Expires 22/06/2023	Strike 0.97	(521)	(3,270)	(0.00
(419 000) Call FUR / Put C7K Expires 14/06/2023 Strike 23 61 (1.30			·		(674)	(3,433)	(0.00
			·	Strike 23.61	(1,300)	(3,789)	(0.00
			·		(153)	(2,647)	(0.00
					(1,675)	(4,002)	(0.00
·			·		1,131 1,989	(801) (379)	(0.00 (0.00

Options – (Continued)

(857,000) (421,000) (421,000) (419,000) (413,000) (10,730,000) (10,360,000) (10,360,000) (10,310,000) (403,744) (420,000) (419,000) (419,000) (421,000) (421,000) (414,000)	Written Options – (Continued) EUR – (Continued) Call EUR / Put SEK Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CHF Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call SEK	Expires 31/05/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 21/06/2023 Expires 29/06/2023 Expires 29/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 25/08/2023 Expires 16/06/2023 Expires 26/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 11.39 Strike 11.16 Strike 11.30 Strike 11.30 Strike 11.35 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97 Strike 0.97	(9,559) (13,933) (8,228) (6,592) (881) 65,625 28,376 58,435 32,741 26,811 90 649	(17,038) (17,281) (12,134) (9,839) (4,622) (46,405) (77,467) (45,737) (80,784) (42,904) (2,525) (2,180)	0.0) 0.0) 0.0) 0.0) 0.0) 0.0) 0.0) 0.0)
(421,000) (420,000) (419,000) (413,000) (10,730,000) (10,460,000) (10,310,000) (10,310,000) (403,744) (420,000) (419,000) (419,000) (421,000) (421,000) (414,000)	Call EUR / Put SEK Cut 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 21/06/2023 Expires 28/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 25/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 25/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 14/06/2023	Strike 11.16 Strike 11.30 Strike 11.36 Strike 11.55 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	(13,933) (8,228) (6,592) (881) 65,625 28,376 58,435 32,741 26,811 90 649	(17,281) (12,134) (9,839) (4,622) (46,405) (77,467) (45,737) (80,784) (42,904) (2,525)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
(421,000) (420,000) (419,000) (413,000) (10,730,000) (10,460,000) (10,360,000) (12,640,000) (403,744) (420,000) (419,000) (419,000) (421,000) (421,000) (414,000)	Call EUR / Put SEK Call EUR / Put SEK Call EUR / Put SEK Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 21/06/2023 Expires 28/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 25/06/2023 Expires 30/06/2023 Expires 30/06/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 25/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023 Expires 14/06/2023	Strike 11.30 Strike 11.36 Strike 11.55 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	(13,933) (8,228) (6,592) (881) 65,625 28,376 58,435 32,741 26,811 90 649	(17,281) (12,134) (9,839) (4,622) (46,405) (77,467) (45,737) (80,784) (42,904) (2,525)	(0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0
(419,000) (413,000) (413,000) (10,730,000) (10,360,000) (10,360,000) (10,310,000) (403,744) (420,000) (419,000) (413,000) (421,000) (421,000) (421,000) (414,000)	Call EUR / Put SEK Call EUR / Put SEK Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK	Expires 21/06/2023 Expires 28/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 15/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 11.36 Strike 11.55 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	(6,592) (881) 65,625 28,376 58,435 32,741 26,811 90 649	(9,839) (4,622) (46,405) (77,467) (45,737) (80,784) (42,904) (2,525)	0.0) 0.0) 0.0) 0.0) 0.0) 0.0) 0.0)
(413,000) (10,730,000) (10,460,000) (10,360,000) (10,310,000) (12,640,000) (403,744) (420,000) (419,000) (419,000) (419,000) (421,000) (414,000)	Call EUR / Put SEK Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 28/06/2023 Expires 09/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 11.55 Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	(881) 65,625 28,376 58,435 32,741 26,811 90 649	(4,622) (46,405) (77,467) (45,737) (80,784) (42,904) (2,525)	0.0) 0.0) 0.0) 0.0) 0.0) 0.0)
(10,730,000) (10,460,000) (10,360,000) (10,310,000) (12,640,000) (403,744) (420,000) (419,000) (419,000) (419,000) (421,000) (414,000)	Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 09/06/2023 Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 3.00 Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	65,625 28,376 58,435 32,741 26,811 90 649	(46,405) (77,467) (45,737) (80,784) (42,904) (2,525)	0.0) 0.0) 0.0) 0.0) 0.0)
(10,460,000) (10,360,000) (10,310,000) (12,640,000) (403,744) (420,000) (419,000) (413,000) (419,000) (421,000) (414,000)	Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 15/06/2023 Expires 22/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 2.96 Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	28,376 58,435 32,741 26,811 90 649	(77,467) (45,737) (80,784) (42,904) (2,525)	0.0) 0.0) 0.0) 0.0)
(10,360,000) (10,310,000) (12,640,000) (403,744) (420,000) (419,000) (413,000) (421,000) (421,000) (414,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK	Expires 22/06/2023 Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 3.10 Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	58,435 32,741 26,811 90 649	(45,737) (80,784) (42,904) (2,525)	(0.0) (0.0) (0.0)
(10,310,000) (12,640,000) (403,744) (420,000) (419,000) (413,000) (419,000) (421,000) (414,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 30/06/2023 Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 28/06/2023	Strike 3.02 Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	32,741 26,811 90 649	(80,784) (42,904) (2,525)	(0.0) (0.0) (0.0)
(12,640,000) (403,744) (420,000) (419,000) (413,000) (419,000) (421,000) (414,000)	Put 6 month EURIBOR Swaption Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 25/08/2023 Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 3.41 Strike 0.98 Strike 0.97 Strike 0.97	26,811 90 649	(42,904) (2,525)	(0.0)
(403,744) (420,000) (419,000) (413,000) (419,000) (421,000) (414,000)	Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 08/06/2023 Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 0.98 Strike 0.97 Strike 0.97	90 649	(2,525)	(0.0
(420,000) (419,000) (413,000) (419,000) (421,000) (414,000)	Put EUR / Call CHF Put EUR / Call CHF Put EUR / Call CHF Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 16/06/2023 Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 0.97 Strike 0.97	649	,	
(419,000) (413,000) (419,000) (421,000) (414,000)	Put EUR / Call CHF Put EUR / Call CHF Put EUR / Call CZK	Expires 22/06/2023 Expires 28/06/2023 Expires 14/06/2023	Strike 0.97		(2,180)	/0
(413,000) (419,000) (421,000) (414,000)	Put EUR / Call CHF Put EUR / Call CZK	Expires 28/06/2023 Expires 14/06/2023		1.160		(0.0
(419,000) (421,000) (414,000)	Put EUR / Call CZK Put EUR / Call CZK Put EUR / Call CZK	Expires 14/06/2023	Strike 0.97		(1,589)	(0.
(421,000) (414,000)	Put EUR / Call CZK Put EUR / Call CZK		Ourke 0.57	886	(1,872)	(0.
(414,000)	Put EUR / Call CZK		Strike 23.61	2,196	(294)	(0.
		Expires 20/06/2023	Strike 23.73	1,367	(1,126)	(0.
(857,000)	Put FUR / Call SEK	Expires 28/06/2023	Strike 23.66	1,445	(881)	(0.
	I dt LOIT / Odii OLIT	Expires 31/05/2023	Strike 11.39	7,479	0	(0.
	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	3,348	(0)	(0.
, ,	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	3,118	(96)	(0.
, ,	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36	2,913	(334)	(0.
	Put EUR / Call SEK	Expires 28/06/2023	Strike 11.55	1,283	(2,458)	(0.
	Put EUR / Call USD	Expires 01/06/2023	Strike 1.09	(29,133)	(50,870)	(0.
, , , ,	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(4,422)	(12,263)	(0.
(2,102,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(5,633)	(12,263)	(0.
				227,423	(1,003,719)	(0.
(838,000,000)	JPY Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40	(25,540)	(52,164)	(0.
	NZD Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(36,412)	(73,815)	(0.
	USD	Expires 13/00/2023	Stilke 0.02	(30,412)	(73,013)	
	Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13	129,543	(2,410)	(0.
, , , , ,	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15	107,052	(20,113)	(0
	Call 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27	58,307	(66,244)	(0
, , , , ,	Call 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44	(23,084)	(148,606)	(0
, , , , ,	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	137,320	(1,430)	(0
	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 2.08	229,110	(3,990)	(0
	Call 12 month SOFR Swaption	Expires 10/05/2024	Strike 3.03	93,191	(175,081)	(0
	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91	59,323	(79,452)	(0
	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94	54,970	(81,136)	(0
	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70	(17,988)	(32,343)	(0
	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	(7,551)	(17,263)	(0
	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	(2,382)	(13,939)	(0
	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00	1,679	(28,574)	(0
(463,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33	(6,729)	(9,023)	(0
(456,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34	(1,823)	(4,278)	(0
, ,	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35	(430)	(2,976)	(0
(2,315,000)	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	(16,192)	(47,872)	(0
	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	975	(26,372)	(0
	Call USD / Put ZAR	Expires 13/06/2023	Strike 19.35	(1,270)	(26,372)	(0
	Call USD / Put ZAR	Expires 14/08/2023	Strike 19.38	(3,528)	(22,867)	(0
	Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13	(115,940)	(247,892)	(0
	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15	(108,736)	(235,901)	(0
, , ,	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27	(44,065)	(168,616)	(0
	Put 12 month SOFR Swaption	Expires 26/06/2023	Strike 3.44	35,408	(90,113)	(0
, , , , ,	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23	(20,694)	(266,560)	(0
	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66	55,888	(96,479)	(0
,	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41	71,977	(191,203)	(0
	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41	101,691	(64,528)	(0
,	Put 12 month SOFR Swaption	Expires 10/05/2024	Strike 3.03	(119,487)	(387,759)	(0
	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91	(68,384)	(207,159)	(0
,	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94	(67,361)	(203,468)	(0
, , , , ,	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33	2,273	(203,406)	(0
,	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34	1,719	(736)	(0.

Options – (Contin	ued)						
					Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description	Maturity Date	Strike Price		USD	USD	Equity
	Written Options – (Continued)						
(442,000)	USD – (Continued)	Funite 27/06/2022	Chriles 4 0F		405	(4.620)	(0.00)
(443,000) (572,000)	Put USD / Call SGD Put USD / Call ZAR	Expires 27/06/2023 Expires 14/08/2023	Strike 1.35 Strike 19.38		495 7,109	(1,630) (10,320)	(0.00) (0.01)
				_	522,386	(2,982,726)	(1.61)
TOTAL WRITTEN O	PTIONS				,	(=,,)	()
(cost USD (4,851,2						(4,178,648)	(2.25)
TOTAL OPTIONS (cost USD (3,043,93	31))					(2,481,636)	(1.34)
Swap Contracts -	- 0 60%						
Net Local	0.0070					Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders' Equity
	Interest Rate Swaps						<u>· ·</u>
29,370,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	101,346	0.05
26,900,000	Fixed 3.500%	Floating (AUD 6 month BBSW)		AUD	17/05/2026	10,111	0.01
9,710,000	Fixed 4.000%	Floating (AUD 6 month BBSW)		AUD	21/06/2028	78,327	0.04
6,250,000 5,390,000	Floating (AUD 6 month BBSW) Fixed 12.795%	Fixed 4.000% Floating (BRL 1 month BRCDI)		AUD BRL	17/05/2034 02/01/2024	14,346 6,890	0.01 0.00
28,300,000	Floating (BRL 1 month BRCDI)	Fixed 13.950%		BRL	02/01/2024	27,753	0.02
11,630,000	Fixed 6.320%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	302,304	0.16
28,900,000	Floating (BRL 1 month BRCDI)	Fixed 12.060%		BRL	02/01/2025	27,040	0.01
52,270,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%		BRL	02/01/2025	58,350	0.03
10,470,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%		BRL	02/01/2026	2,895	0.00
33,685,000 7,000,000	Fixed 8.495% Floating (BRL 1 month BRCDI)	Floating (BRL 1 month BRCDI) Fixed 12.500%		BRL BRL	04/01/2027 04/01/2027	573,286 53,194	0.31 0.03
8,710,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%		BRL	04/01/2027	85,607	0.05
42,010,000	Floating (BRL 1 month CETIP)	Fixed 11.230%		BRL	04/01/2027	187,210	0.10
27,310,000	Fixed 2.600%	Floating (CAD 3 month CDOR)		CAD	24/03/2028	328,133	0.18
8,170,000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD	21/06/2033	71,538	0.04
4,200,000	Floating (CHF 12 month SARON)	Fixed 2.000%		CHF	21/06/2028	46,627	0.03
22,190,000 6,327,550,000	Floating (CHF 1 month SARON) Fixed 7.000%	Fixed 2.000% Floating (CLP 6 month CLICP)		CHF CLP	21/06/2033 22/06/2025	409,787 32,723	0.22 0.02
1,619,375,000	Fixed 5.348%	Floating (CLP 6 month CLICP)		CLP	22/06/2028	14,819	0.02
75,060,000	Floating (CNY 3 month CNRR)	Fixed 2.500%		CNY	20/09/2025	8,527	0.00
272,905,000	Floating (CZK 6 month PRIBOR)	Fixed 4.500%		CZK	21/06/2028	34,896	0.02
39,960,000	Floating (CZK 6 month PRIBOR)	Fixed 4.750%		CZK	21/06/2033	60,664	0.03
53,490,000	Fixed 2.750%	Floating (EUR 1 month ESTR)		EUR	17/04/2025 21/06/2025	87,338	0.05
9,320,000 48,330,000	Fixed 2.250% Floating (EUR 1 month ESTR)	Floating (EUR 12 month ESTR) Fixed 2.673%		EUR EUR	22/04/2028	8,833 310,791	0.00 0.17
7,400,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	15/05/2035	19,071	0.01
58,770,000	Fixed 1.452%	Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	1,749,309	0.94
11,920,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)		EUR	20/12/2042	164,128	0.09
11,250,000	Fixed 1.560%	Floating (EUR 6 month EURIBOR)		EUR	06/07/2052	550,405	0.30
3,970,000	Fixed 2.000%	Floating (EUR 6 month EURIBOR)		EUR	17/05/2053	2,084	0.00
2,900,000 19,454,330,000	Fixed 2.250% Floating (KRW 3 month KSDA)	Floating (EUR 6 month EURIBOR) Fixed 3.500%		EUR KRW	21/06/2053 21/06/2028	24,544 75,564	0.01 0.04
5,301,190,000	Floating (KRW 3 month KSDA)	Fixed 3.500%		KRW	21/06/2033	73,678	0.04
314,445,000	Floating (MXN 1 month TIIE)	Fixed 10.500%		MXN	18/06/2025	29,541	0.02
79,400,000	Fixed 3.500%	Floating (NOK 6 month NIBOR)		NOK	21/06/2033	81,828	0.04
9,520,000	Floating (NZD 3 month NZDBB)	Fixed 4.750%		NZD	21/06/2028	101,691	0.06
20,925,000 106,390,000	Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR)	Fixed 6.000% Fixed 4.000%		PLN SEK	21/06/2033 21/06/2025	190,582 45,579	0.10 0.02
12,390,000	Fixed 3.000%	Floating (SGD 6 month IBOR)		SGD	21/06/2028	97,585	0.02
118,450,000	Floating (THB 1 month THOR)	Fixed 2.250%		THB	20/09/2025	4,364	0.00
79,280,000	Floating (THB 1 month THOR)	Fixed 2.500%		THB	20/09/2028	16,785	0.01
167,620,000	Fixed 1.250%	Floating (TWD 3 month TAIBOR)		TWD	20/09/2028	34,673	0.02
26,910,000	Fixed 3.270%	Floating (USD 1 month SOFR)		USD	14/05/2025	10,854	0.01
1,070,000 96,220,000	Fixed 3.750% Floating (USD 1 month SOFR)	Floating (USD 1 month SOFR) Fixed 4.270%		USD USD	21/06/2025 30/06/2025	10,289 251,397	0.01 0.14
122,740,000	Floating (USD 1 month SOFR)	Fixed 4.270% Fixed 3.350%		USD	06/10/2027	206,590	0.14
10,400,000	Floating (USD 1 month SOFR)	Fixed 3.423%		USD	31/03/2030	38,216	0.02
27,390,000	Fixed 2.680%	Floating (USD 1 month SOFR)		USD	28/07/2032	572,028	0.31
13,400,000	Fixed 3.060%	Floating (USD 1 month SOFR)		USD	27/03/2033	94,318	0.05
57,870,000	Fixed 2.080%	Floating (USD 1 month SOFR)		USD	28/07/2047	687,463	0.37

Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Interest Rate Swaps – (Continued)					
20,860,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	412,367	0.22
162,830,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	98,085	0.05
UNREALISED GAIN	ON INTEREST RATE SWAPS				8,586,353	4.63
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				8,586,353	4.63
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
			•	•		
22 140 000	Interest Rate Swaps	Fived 4.2509/	AUD	21/06/2022	(14.266)	(0.01)
22,140,000 29,547,472	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.250% Fixed 11.814%	BRL	21/06/2033 02/01/2024	(14,266) (96,024)	(0.01) (0.05)
	Floating (BRL 1 month BRCDI)	Fixed 11.014% Fixed 12.300%	BRL	02/01/2024	,	, ,
12,990,000			BRL		(8,646)	(0.00)
43,730,000	Fixed 13.300%	Floating (BRL 1 month BRCDI)		02/01/2025	(185,267)	(0.10)
17,710,000	Floating (CAD 3 month CDOR)	Fixed 3.170%	CAD	23/03/2033	(155,612)	(0.08)
2,605,975,000	Fixed 5.500%	Floating (CLP 6 month CLICP)	CLP	22/06/2033	(72,544)	(0.04)
47,190,000	Fixed 3.000%	Floating (CNY 3 month CNRR)	CNY	21/06/2028	(162,668)	(0.09)
7,433,890,000	Fixed 9.500%	Floating (COP 1 month CPIBR)	COP	21/06/2033	(107,914)	(0.06)
13,170,000	Floating (EUR 1 month ESTR)	Fixed 3.250%	EUR	13/04/2028	(85,075)	(0.05)
48,330,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(288,705)	(0.16)
5,040,000	Fixed 2.250%	Floating (EUR 12 month ESTR)	EUR	21/06/2028	(100,262)	(0.05)
13,960,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2028	(102,802)	(0.06)
1,920,000	Fixed 2.350%	Floating (EUR 6 month EURIBOR)	EUR	04/07/2029	(521)	(0.00)
18,950,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	20/12/2032	(127,397)	(0.07)
19,455,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(312,544)	(0.17)
6,950,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	21/06/2033	(7,773)	(0.00)
14,660,000	Floating (EUR 6 month EURIBOR)	Fixed 2.855%	EUR	04/07/2037	(41,495)	(0.02)
22,980,000	Floating (EUR 6 month EURIBOR)	Fixed 2.152%	EUR	09/08/2037	(492,445)	(0.27)
34,410,000	Floating (EUR 6 month EURIBOR)	Fixed 1.051%	EUR	11/08/2047	(798,962)	(0.43)
55,530,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	07/03/2025	(517,208)	(0.28)
45,180,000	Floating (GBP 1 month SONIA)	Fixed 4.000%	GBP	17/04/2025	(436,946)	(0.24)
2,030,000	Floating (GBP 1 month SONIA)	Fixed 3.250%	GBP	21/06/2033	(45,577)	(0.02)
25,065,000	Fixed 4.500%	Floating (ILS 3 month TELBOR)	ILS	21/06/2025	(32,714)	(0.02)
15,115,000	Fixed 4.000%	Floating (ILS 3 month TELBOR)	ILS	21/06/2033	(110,115)	(0.06)
610,700,000	Fixed 6.000%	Floating (INR 1 month MIBOR)	INR	20/09/2028	(11,731)	(0.01)
8,977,790,000	Fixed 0.250%	Floating (JPY 12 month TONA)	JPY	21/06/2028	(452,893)	(0.24)
4,711,670,000	Fixed 0.500%	Floating (JPY 12 month TONA)	JPY	21/06/2033	(374,219)	(0.20)
30,750,000	Floating (MXN 1 month TIIE)	Fixed 8.330%	MXN	14/06/2028	(5,607)	(0.00)
56,000,000	Fixed 8.500%	Floating (MXN 1 month TIIE)	MXN	08/06/2033	(33,729)	(0.02)
36,380,000	Floating (NZD 3 month NZDBB)	Fixed 5.250%	NZD	21/06/2025	(20,412)	(0.01)
830,000	Fixed 4.750%	Floating (NZD 3 month NZDBB)	NZD	21/06/2033	(7,809)	(0.00)
144,390,000	Fixed 3.250%	Floating (SEK 3 month STIBOR)	SEK	21/06/2033	(1,311)	(0.00)
54,010,000	Fixed 4.000%	Floating (USD 1 month SOFR)	USD	11/03/2025	(214,219)	(0.12)
13,870,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	20/05/2026	(2,195)	(0.00)
20,370,000	Floating (USD 1 month SOFR)	Fixed 2.920%	USD	27/03/2028	(83,914)	(0.04)
20,420,000	Floating (USD 1 month SOFR)	Fixed 3.250%	USD	21/06/2028	(101,004)	(0.05)
9,460,000	Floating (USD 1 month SOFR)	Fixed 3.300%	USD	21/06/2028	(139,806)	(0.07)
23,231,619	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	21/06/2033	(16,034)	(0.01)
12,030,000	Floating (USD 1 month SOFR)	Fixed 3.000%	USD	21/06/2033	(254,113)	(0.14)
3,170,000	Fixed 3.000%	Floating (USD 1 month SOFR)	USD	20/05/2034	(13,563)	(0.01)
28,050,000	Fixed 3.240%	Floating (USD 1 month SOFR)	USD	06/10/2035	(16,849)	(0.01)
67,940,000	Floating (USD 1 month SOFR)	Fixed 2.910%	USD	28/07/2037	(1,018,849)	(0.55)
40,710,000	Floating (USD 1 month SOFR)	Fixed 2.720%	USD	11/08/2037	(1,010,043)	(0.08)
18,140,000	Floating (USD 1 month SOFR)	Fixed 3.391%	USD	10/05/2038	(22,536)	(0.00)
14,590,000	Fixed 2.564%	Floating (USD 1 month SOFR)	USD	11/05/2053	(22,530)	(0.01)
76,275,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(238,796)	(0.13)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(7,476,489)	(4.03)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(7,476,489)	(4.03)
MARKET VALUE OF (cost USD 191,415,4					188,462,569	101.59
	ND LIABILITIES				(2,940,744)	(1.59)
O I I I LIK AGGE I G AI						

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 194,459,364)	188,749,576	101.74
Unrealised gain on futures contracts	283,531	0.15
Unrealised loss on futures contracts	(95,512)	(0.05)
Unrealised gain on forward currency contracts	8,161,493	4.40
Unrealised loss on forward currency contracts	(6,211,633)	(3.35)
Unrealised gain on forward currency contracts held for hedging purposes	236,587	0.13
Unrealised loss on forward currency contracts held for hedging purposes	(1,289,701)	(0.69)
Market value of purchased options (cost USD 1,807,333)	1,697,012	0.91
Market value of written options (cost USD (4,851,264))	(4,178,648)	(2.25)
Unrealised gain on swap contracts	8,586,353	4.63
Unrealised loss on swap contracts	(7,476,489)	(4.03)
Other Assets and Liabilities	(2,940,744)	(1.59)
Shareholders' Equity	185,521,825	100.00

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

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, JP Morgan 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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC and UBS AG.

The counterparties for swap contracts were Barclays Bank PLC, Morgan Stanley and Morgan Stanley & Co. LLC.

The maximum individual counterparty exposure as at 31 May 2023 is 4.62% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) A related party to Goldman Sachs Funds.
- $^{\rm (d)}$ The yield for this fund as at 31 May 2023 was 5.401%.
- (e) The yield for this fund as at 31 May 2023 was 5.133%.
- (f) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

73,000 Transocean, Inc. 20,000 Transocean, Inc. USD 11.500% 30/01/2027 20,000 Transocean, Inc. Colombia 60,000 Ecopetrol SA USD 8.875% 13/01/2033 EVANO France Treasury Bill BTF EUR 2.925% 05/07/2023 4,30 Germany 200,000 Commerzbank AG ^(c) EUR 6.125% Perp. 19 Indonesia 210,000 Indonesia Government International Bond USD 4.850% 11/01/2033 22 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 35	
Cayman Islands	
210,000 SA Global Sukuk Ltd.	
20,000 Transocean, Inc. USD 8.750% 15/02/2030	84,296 0.26
Colombia 60,000 Ecopetrol SA USD 8.875% 13/01/2033 5.875 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/2033 13/01/	74,898 0.10
Colombia G0,000 Ecopetrol SA USD 8.875% 13/01/2033 8.875% France 4,040,000 France Treasury Bill BTF EUR 2.925% 05/07/2023 4,30 Germany 200,000 Commerzbank AG(c) EUR 6.125% Perp. 15 Indonesia 210,000 Indonesia Government International Bond USD 4.850% 11/01/2033 2.2 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 5	19,998 0.03
60,000 Ecopetrol SA USD 8.875% 13/01/2033 5 France 4,040,000 France Treasury Bill BTF EUR 2.925% 05/07/2023 4,30 Germany 200,000 EUR 6.125% Perp. 15 Indonesia 210,000 USD 4.850% 11/01/2033 2 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 5	79,192 0.39
4,040,000 France Treasury Bill BTF EUR 2.925% 05/07/2023 4,30 Germany 200,000 Commerzbank AG ^(c) EUR 6.125% Perp. 15 Indonesia 210,000 USD 4.850% 11/01/2033 2 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 5	58,457 0.08
Germany 200,000 Commerzbank AG ^(c) EUR 6.125% Perp. 15 Indonesia 210,000 Indonesia Government International Bond USD 4.850% 11/01/2033 25 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 55	02,148 5.94
200,000 Commerzbank AG ^(c) EUR 6.125% Perp. 19 Indonesia 210,000 USD 4.850% 11/01/2033 2 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 5	5.54
210,000 Indonesia Government International Bond USD 4.850% 11/01/2033 2.7 Italy 100,000 Nexi SpA EUR 2.125% 30/04/2029 5.9	90,354 0.26
100,000 Nexi SpA EUR 2.125% 30/04/2029 9	12,774 0.29
	90,279 0.13
Japan San San San San San San San San San S	90,279 0.13
·	12,084 23.62
Jersey 177,420 Galaxy Pipeline Assets Bidco Ltd. USD 2.160% 31/03/2034 15	51,303 0.21
Netherlands 150,000 Heimstaden Bostad Treasury BV EUR 1.375% 03/03/2027 12	25,925 0.17
Oman	
200,000 Oman Government International Bond USD 4.750% 15/06/2026 15	94,612 0.27
Qatar 320,000 Qatar Government International Bond USD 4.500% 23/04/2028 33	23,136 0.44
	50,779 0.21
200,000 QatarEnergy USD 3.300% 12/07/2051 14	43,905 0.20
	17,820 0.85
Romania 100,000 Romanian Government International Bond EUR 2.000% 14/04/2033	73,883 0.10
·	16,099 0.16
11	89,982 0.26
Saudi Arabia	
	21,205 0.30 01,620 0.28
· · · · · · · · · · · · · · · · · · ·	22,825 0.58
Supranationals	2.020
	62,546 0.23
United States	55.000 0.00
	55,829 0.08 17,028 0.02
	29,606 0.45
•	15,636 0.02
	22,434 0.03
	07,438 0.29
•	72,204 0.10 98,195 0.14
	42,022 0.47
	57,621 0.22
	71,804 0.24
	85,586 0.12
	25,030 0.03
	37,298 0.05 30,683 0.18
	70,142 0.23
	27,906 0.18
•	23,763 0.03
	87,378 0.40
190,000 Hilton Domestic Operating Co., Inc. USD 4.875% 15/01/2030 17	77,230 0.24

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
Bonds – (Continu	· ·					
United States – (Co	·					
	Howmet Aerospace, Inc.	USD	6.750%	15/01/2028	135,903	0.19
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	8,144	0.01
	Ingevity Corp. JPMorgan Chase & Co. (c)	USD USD	3.875% 4.586%	01/11/2028 26/04/2033	23,957 344,574	0.03 0.48
	Kraft Heinz Foods Co.	USD	3.750%	01/04/2030	266,888	0.46
	MGM Resorts International	USD	4.750%	15/10/2028	95,677	0.13
	Morgan Stanley ^(c)	USD	2.943%	21/01/2033	343,002	0.47
	NuStar Logistics LP	USD	6.375%	01/10/2030	178.708	0.25
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	56,276	0.08
40,000	Occidental Petroleum Corp.	USD	7.500%	01/05/2031	43,472	0.06
	Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	39,053	0.05
115,000	Rand Parent LLC	USD	8.500%	15/02/2030	98,886	0.14
65,000	Sensata Technologies, Inc.	USD	4.375%	15/02/2030	58,354	0.08
265,000	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	226,395	0.31
	TransDigm, Inc.	USD	5.500%	15/11/2027	92,511	0.13
165,000	United Rentals North America, Inc.	USD	3.875%	15/02/2031	141,478	0.20
910,000	United States Treasury Note/Bond	USD	0.875%	31/01/2024	883,962	1.22
	United States Treasury Note/Bond	USD	3.625%	31/05/2028	5,778,000	7.98
	United States Treasury Note/Bond	USD	3.625%	30/09/2028	4,847,681	6.69
	USA Compression Partners LP / USA Compression Finance Corp.	USD	6.875%	01/04/2026	50,779	0.07
400,000	Wells Fargo & Co. ^(c)	USD	3.350%	02/03/2033	343,736	0.47
					16,612,269	22.93
TOTAL BONDS (cost USD 42,635,5	560)				40,722,570	56.21
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
TOTAL MUTUAL F (cost USD 5,711,40						
(0031 000 3,711,41	04)				5,711,404	7.89
<u> </u>	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG			5,711,404	7.89
TOTAL TRANSFER	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG			46,433,974	64.10 % of
TOTAL TRANSFER (cost USD 48,346,9	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG Currency	Interest Rate ^(a)	Maturity Date ^(b)		64.10
TOTAL TRANSFER (cost USD 48,346,8	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI 964)		Interest Rate ^(a)	Maturity Date ^(b)	46,433,974 Market Value	64.10 % of Shareholders'
TOTAL TRANSFER (cost USD 48,346,8	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description		Interest Rate ^(a)	Maturity Date ^(b)	46,433,974 Market Value	64.10 % of Shareholders'
TOTAL TRANSFER (cost USD 48,346,5) Holdings Transferable sec Bonds – 3.94% Cayman Islands	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI 964) Security Description curities dealt in another regulated market	Currency			46,433,974 Market Value USD	64.10 % of Shareholders' Equity
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description		Interest Rate ^(a) 6.500%	Maturity Date ^(b) 15/09/2024	46,433,974 Market Value	64.10 % of Shareholders'
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f)	Currency	6.500%	15/09/2024	46,433,974 Market Value USD 61,610	64.10 % of Shareholders' Equity
TOTAL TRANSFEF (cost USD 48,346,9) Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000	Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd.(f) Altice Financing SA(f)	Currency USD	6.500% 5.000%	15/09/2024 15/01/2028	46,433,974 Market Value USD 61,610	64.10 % of Shareholders' Equity 0.09
TOTAL TRANSFEF (cost USD 48,346,9) Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f)	Currency	6.500%	15/09/2024	46,433,974 Market Value USD 61,610 157,044 227,824	64.10 % of Shareholders' Equity 0.09 0.22 0.31
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000	Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd.(f) Altice Financing SA(f)	Currency USD	6.500% 5.000%	15/09/2024 15/01/2028	46,433,974 Market Value USD 61,610	64.10 % of Shareholders' Equity 0.09
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Supranationals	Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd.(f) Altice Financing SA(f)	Currency USD	6.500% 5.000%	15/09/2024 15/01/2028	46,433,974 Market Value USD 61,610 157,044 227,824	64.10 % of Shareholders' Equity 0.09 0.22 0.31
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Supranationals 99,000 United States	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f)	USD USD USD	6.500% 5.000% 4.500% 7.750%	15/09/2024 15/01/2028 01/11/2026 15/04/2026	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53
TOTAL TRANSFEF (cost USD 48,346,9 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 G Supranationals 99,000 United States 69,000 Market States 69,000 Market States 100 M	Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f)	USD USD USD USD	6.500% 5.000% 4.500% 7.750%	15/09/2024 15/01/2028 01/11/2026 15/04/2026	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Cayman Islands 99,000 Cayman Islan	Security Description Surities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f)	USD USD USD USD USD USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/11/2025 15/07/2026	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 (242,000 (242,000 (242,000 (242,000 (28,000 (28,000 (28,000 (40,000 (240,000	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. ^(f) Altice Financing SA ^(f) Camelot Finance SA ^(f) Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(f) Acrisure LLC / Acrisure Finance, Inc. ^(f) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(f) Berry Global, Inc. ^(f)	USD USD USD USD USD USD USD USD USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/07/2026 15/02/2026	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 (Luxembourg 200,000 242,000 (Supranationals 99,000 28,000 40,000 60,000 (60,000)	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f)	USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Supranationals 99,000 United States 69,000 40,000 60,000 6137,00	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. ^(f) Altice Financing SA ^(f) Camelot Finance SA ^(f) Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(f) Acrisure LLC / Acrisure Finance, Inc. ^(f) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(f) Berry Global, Inc. ^(f) Booz Allen Hamilton, Inc. ^(f) Group 1 Automotive, Inc. ^(f)	USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2028	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575	0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17
TOTAL TRANSFEF (cost USD 48,346,9 Holdings	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. ^(f) Altice Financing SA ^(f) Camelot Finance SA ^(f) Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(f) Acrisure LLC / Acrisure Finance, Inc. ^(f) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(f) Berry Global, Inc. ^(f) Booz Allen Hamilton, Inc. ^(f) Group 1 Automotive, Inc. ^(f) H&E Equipment Services, Inc. ^(f)	USD	7.750% 7.750% 7.000% 6.625% 4.500% 3.875%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/07/2026 01/09/2028 15/08/2028 15/12/2028	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252	0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 (242,000 (242	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. ^(f) Altice Financing SA ^(f) Camelot Finance SA ^(f) Titan Acquisition Ltd. / Titan Co-Borrower LLC ^(f) Acrisure LLC / Acrisure Finance, Inc. ^(f) Allied Universal Holdco LLC / Allied Universal Finance Corp. ^(f) Berry Global, Inc. ^(f) Booz Allen Hamilton, Inc. ^(f) Group 1 Automotive, Inc. ^(f) Her Holdings, Inc. ^(f) Her Holdings, Inc. ^(f)	USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 3.875% 5.500%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2028 15/07/2027	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.021
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 (242,000 (242,000 (242,000 (242,000 (20,000 (20,000 (161,000 (161,000 (50,000 (161,000 (50,0	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Here Holdings, Inc. (f) Hitton Domestic Operating Co., Inc. (f)	USD	5.000% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 3.875% 5.500% 5.375%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2028 15/12/2028 15/07/2027 01/05/2025	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01
TOTAL TRANSFEF (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Supranationals 99,000 United States 69,000 40,000 60,000 137,000 60,000 161,000 15,000 17,0	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Herc Holdings, Inc. (f) Herc Holdings, Inc. (f) Hitton Domestic Operating Co., Inc. (f) iHeartCommunications, Inc. (f) iHeartCommunications, Inc. (f)	USD	5.000% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 3.875% 5.500% 5.375% 5.250%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2028 15/07/2027 01/05/2025 15/08/2027	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980 18,907	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01 0.03
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Comparison of the cost of the c	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Brooz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Here Holdings, Inc. (f) Hilton Domestic Operating Co., Inc. (f) Hilton Domestic Operating Co., Inc. (f) Heart Communications, Inc. (f) IRB Holding Corp. (f)	USD	6.500% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 3.875% 5.500% 5.375% 5.250% 7.000%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/07/2026 01/09/2028 15/08/2028 15/07/2027 01/05/2025 15/08/2027 15/08/2025	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980 18,907 163,727	0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01 0.03 0.23
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 (242,000 (242	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Herc Holdings, Inc. (f) Herc Holdings, Inc. (f) Hitton Domestic Operating Co., Inc. (f) iHeartCommunications, Inc. (f) iHeartCommunications, Inc. (f)	USD	5.000% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 3.875% 5.500% 5.375% 5.250%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2028 15/07/2027 01/05/2025 15/08/2027	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980 18,907 163,727 15,454	0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01 0.03
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 220,000 242,000 242,000 260,000 137,000 20,000 161,000 163,000 163,000 163,000 163,000 165,000 163,000 15,0	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Here Holdings, Inc. (f) Hilton Domestic Operating Co., Inc. (f) Hilton Domestic Operating Co., Inc. (f) Heart Communications, Inc. (f) IRB Holding Corp. (f) LABL, Inc. (f)	USD	5.000% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 5.375% 5.200% 7.000% 6.750%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 15/08/2028 15/08/2028 15/08/2027 01/05/2025 15/08/2027 15/08/2027 15/08/2025 15/08/2025 15/08/2025	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980 18,907 163,727	0.09 0.12 0.09 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01 0.03 0.23 0.02
TOTAL TRANSFER (cost USD 48,346,5 Holdings Transferable sec Bonds – 3.94% Cayman Islands 69,132 Luxembourg 200,000 242,000 Supranationals 99,000 United States 69,000 40,000 60,000 137,000 60,000 161,000 163,000 165,000 15,000 15,000 15,000 33,000 15,000 33,000 160 15,000 161,000 1	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 1964) Security Description Curities dealt in another regulated market Global Aircraft Leasing Co. Ltd. (f) Altice Financing SA (f) Camelot Finance SA (f) Titan Acquisition Ltd. / Titan Co-Borrower LLC (f) Acrisure LLC / Acrisure Finance, Inc. (f) Allied Universal Holdco LLC / Allied Universal Finance Corp. (f) Berry Global, Inc. (f) Booz Allen Hamilton, Inc. (f) Group 1 Automotive, Inc. (f) H&E Equipment Services, Inc. (f) Herc Holdings, Inc. (f) Herc Holdings, Inc. (f) Hitlon Domestic Operating Co., Inc. (f) Hitlear(Communications, Inc. (f) LABL, Inc. (f) LABL, Inc. (f) LABL, Inc. (f)	USD	5.000% 5.000% 4.500% 7.750% 7.000% 6.625% 4.500% 3.875% 4.000% 5.375% 5.250% 7.000% 6.750% 10.500%	15/09/2024 15/01/2028 01/11/2026 15/04/2026 15/07/2026 15/02/2026 01/09/2028 15/08/2027 01/05/2025 15/08/2027 15/06/2025 15/07/2026 15/07/2026	46,433,974 Market Value USD 61,610 157,044 227,824 384,868 88,719 65,603 26,363 38,795 53,788 120,575 17,252 153,180 4,980 18,907 163,727 15,454 14,027	64.10 % of Shareholders' Equity 0.09 0.22 0.31 0.53 0.12 0.09 0.04 0.05 0.07 0.17 0.02 0.21 0.01 0.03 0.23 0.02 0.02 0.02

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	inued)					
United States - (
	Performance Food Group, Inc. ^(f) Performance Food Group, Inc. ^(f)	USD USD	6.875%	01/05/2025	13,055	0.02 0.04
	PTC, Inc. ^(f)	USD	5.500% 3.625%	15/10/2027 15/02/2025	27,984 17,352	0.04
	Scripps Escrow, Inc. (f)	USD	5.875%	15/07/2027	72,903	0.10
	State of California	USD	7.625%	01/03/2040	43,667	0.06
	State of Illinois	USD	5.100%	01/06/2033	498,220	0.69
553,846	State of Illinois	USD	6.630%	01/02/2035	579,335	0.80
55,000		USD	6.500%	15/03/2027	55,001	0.07
28,000		USD	5.125%	01/12/2027	28,197	0.04
	USI, Inc. ^(f)	USD	6.875%	01/05/2025	48,288	0.07
67,000	VICI Properties LP / VICI Note Co., Inc. ^(†)	USD	3.500%	15/02/2025	64,055	0.09
TOTAL BONDS (cost USD 3,016	100)				2,318,906 2,854,103	3.20
-					2,034,103	3.54
United States	t Backed Obligations – 21.75%					_
1,606	, , ,	USD	4.000%	01/09/2033	1,620	0.00
4,017 2,549	Federal Home Loan Mortgage Corp. (FHLMC) ^(c) Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD USD	4.315% 4.208%	01/09/2033 01/10/2034	4,106 2,606	0.01 0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	4.140%	01/11/2034	2,401	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	4.150%	01/11/2034	642	0.00
1,698		USD	4.150%	01/11/2034	1,714	0.00
36,643		USD	4.343%	01/11/2034	37,192	0.05
5,130		USD	4.375%	01/11/2034	5,235	0.01
2,715	Federal Home Loan Mortgage Corp. (FHLMC) ^(c)	USD	4.220%	01/02/2035	2,732	0.00
3,993		USD	4.484%	01/02/2035	4,060	0.01
31,271		USD	4.313%	01/05/2036	31,408	0.04
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.893%	15/05/2041	11,469	0.02
213,793 247,148	, , , , , , , , , , , , , , , , , , ,	USD USD	0.893% 0.493%	15/09/2043 15/05/2045	21,969 19,992	0.03 0.03
285,068	· · · · · · · · · · · · · · · · · ·	USD	4.500%	01/03/2049	278,218	0.03
110,492	(-)(0	USD	6.838%	25/01/2050	110,503	0.15
25,040		USD	4.041%	01/04/2033	25,021	0.03
22,597	Federal National Mortgage Association (FNMA)(c)	USD	3.724%	01/06/2033	22,569	0.03
898		USD	3.988%	01/07/2033	918	0.00
	Federal National Mortgage Association (FNMA)(c)	USD	4.332%	01/04/2034	320	0.00
	Federal National Mortgage Association (FNMA) ^(c)	USD	5.289%	01/04/2034	10,948	0.02
25,147	, , , , ,	USD USD	3.807%	01/09/2034	25,572	0.04 0.04
26,753	Federal National Mortgage Association (FNMA) ^(c)	USD	4.208% 3.920%	01/10/2034 01/11/2034	27,499 4,102	0.04
4,668	(-)	USD	4.329%	01/02/2035	4,769	0.01
17,837		USD	4.317%	01/03/2035	17,939	0.02
	Federal National Mortgage Association (FNMA)(c)	USD	4.149%	01/04/2035	8,105	0.01
5,461		USD	4.545%	01/04/2035	5,537	0.01
7,443	Federal National Mortgage Association (FNMA)(c)	USD	4.002%	01/05/2035	7,456	0.01
2,546		USD	3.432%	01/06/2035	2,628	0.00
	Federal National Mortgage Association (FNMA) ^(c)	USD	4.000%	01/08/2035	21,280	0.03
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) ^(c)	USD	4.500%	01/08/2035	44,857	0.06
6,349		USD USD	3.798% 4.500%	01/09/2035 01/04/2039	7,249 6,295	0.01 0.01
20,406	. ,	USD	4.500%	01/08/2041	20,244	0.01
194,410	()	USD	1.412%	25/12/2041	22,374	0.03
154,279	, , , , ,	USD	1.532%	25/07/2042	15,843	0.02
254,351	, , , , , , , , , , , , , , , , , , , ,	USD	1.462%	25/02/2044	29,520	0.04
	Federal National Mortgage Association (FNMA)(c)	USD	5.482%	25/05/2045	25,310	0.03
3,000,000	(, , , , , , , , , , , , , , , , , , ,	USD	4.500%	13/06/2053	2,891,016	3.99
2,000,000	. , , , , , , , , , , , , , , , , , , ,	USD	6.000%	13/06/2053	2,018,828	2.79
112,958		USD	1.002%	20/04/2043	7,969	0.01
426,168	, , , , , , , , , , , , , , , , , , ,	USD	0.952%	20/06/2043	40,820	0.06
84,328 122,661	· · · · · · · · · · · · · · · · · ·	USD USD	1.002% 1.052%	20/07/2043 20/08/2045	8,734 13,981	0.01 0.02
259,107	. , ,	USD	4.000%	20/08/2045	39,610	0.02
126,091	(, , ,	USD	0.572%	20/09/2045	11,822	0.03
113,855		USD	0.552%	20/10/2045	9,309	0.02
214,715	. , ,	USD	4.000%	20/10/2045	31,679	0.04
368,248	0 0	USD	4.000%	20/11/2045	39,796	0.05
263,435	Government National Mortgage Association (GNMA)(c)	USD	1.052%	20/06/2048	27,629	0.04
251,629	Government National Mortgage Association (GNMA) ^(c) Government National Mortgage Association (GNMA) ^(c)	USD USD	1.002%	20/10/2048	26,271	0.04 0.05

						% of
Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	Shareholders' Equity
	t Backed Obligations – (Continued)					
United States - (C	,	HOD	F 0000/	00/40/0040	400 400	0.50
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.000% 4.500%	20/12/2048 20/01/2049	420,103 187,149	0.58 0.26
	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	437,659	0.60
	Government National Mortgage Association (GNMA) ^(c)	USD	0.902%	20/08/2049	26,950	0.04
	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	195,068	0.27
	Government National Mortgage Association (GNMA)(c)	USD	0.902%	20/04/2050	25,877	0.04
	Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2050	60,837	0.08
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	4.000% 2.500%	20/06/2050 20/06/2051	20,203 184,057	0.03 0.25
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	141,614	0.20
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	475,403	0.66
	Government National Mortgage Association (GNMA)	USD	2.500%	20/09/2051	221,990	0.31
417,073	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2051	359,283	0.50
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2051	513,744	0.71
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	292,683	0.40
	Government National Mortgage Association (GNMA)	USD	2.500%	20/12/2051	189,643	0.26
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	2.500% 4.500%	20/01/2052 20/09/2052	143,409	0.20 1.31
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2052	948,930 2,853,690	3.94
	Government National Mortgage Association (GNMA) TBA ^(g)	USD	5.000%	20/06/2053	1,965,734	2.71
2,000,000	Cotoninoni National Mongage / Cooodaton (Chim) () 15/1	000	0.00070	20/00/2000	15,756,875	21.75
TOTAL AGENCIE	ES ASSET BACKED OBLIGATIONS				10,100,010	
(cost USD 16,208					15,756,875	21.75
	Asset Backed Obligations – 4.87%					
Cayman Islands	AGL CLO 3 Ltd. 2020-3A Class A ^{(c)(f)}	USD	6.560%	15/01/2033	690,251	0.95
	Marble Point CLO XIV Ltd. 2018-2A Class A1R ^{(c)(f)}	USD	6.530%	20/01/2032	295,266	0.41
	Marble Point CLO XVII 2020-1A Ltd. Class A ^{(c)(f)}	USD	6.550%	20/04/2033	1,077,794	1.49
	MF1 Ltd. 2021-FL6 Class A ^{(c)(f)}	USD	6.211%	16/07/2036	146,567	0.20
600,000	Mountain View CLO LLC 2016-1A Class AR ^{(c)(f)}	USD	6.611%	14/04/2033	586,431	0.81
					2,796,309	3.86
United States						
	CitiMortgage Alternative Loan Trust Series 2006-A7 Class 1A1 ^(c) Connecticut Avenue Securities Trust 2019-R02 Class 1M2 ^{(c)(f)}	USD USD	6.000% 7.438%	25/12/2036 25/08/2031	61,843	0.09
	Connecticut Avenue Securities Trust 2019-R02 Class TMZ ^(c) (f)	USD	7.436% 7.288%	25/09/2031	1,714 1,080	0.00
	Connecticut Avenue Securities Trust 2020-R01 Class 1M2 ^{(c)(f)}	USD	7.188%	25/01/2040	32,200	0.05
	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Class D ^{(c)(f)}	USD	4.505%	15/03/2050	71,817	0.10
514,547	Long Beach Mortgage Loan Trust 2006-WL2 Class 2A4 ^(c) Structured Adjustable Rate Mortgage Loan Trust Series 2006-12 Class	USD	5.738%	25/01/2036	465,485	0.64
122,002	2A1 ^(c)	USD	4.188%	25/01/2037	96,745	0.13
					730,884	1.01
TOTAL NON-AGE (cost USD 3,528,	ENCIES ASSET BACKED OBLIGATIONS 069)				3,527,193	4.87
TOTAL TRANSFE	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 22,752	2,690)				22,138,171	30.56
Certificates of D	Deposit – 2.68%					
Sweden	Svenska Handelsbanken AB ^(c)	USD	5.460%	13/10/2023	489,197	0.68
409,000	Svenska Handelsbanken AD.	03D	3.400 /6	13/10/2023	409,197	0.00
United States	0777 - 1 114	1100	5.5500/	00/00/0000	000 000	0.44
	Citibank NA HSBC Bank USA NA ^(c)	USD USD	5.550% 5.720%	08/08/2023 03/01/2024	300,039 700,772	0.41 0.97
	Sumitomo Mitsui Banking Corp.	USD	5.000%	06/10/2023	448,962	0.62
450,000	Sumitorio Wildu Banking Corp.	OOD	3.000 /0	00/10/2023	1,449,773	2.00
TOTAL CERTIFIC	CATES OF DEPOSIT				1,449,773	2.00
(cost USD 1,938,	816)				1,938,970	2.68
Commercial Pa	pers - 5.74%					
United States						
	Bayerische Landesbank	USD	0.900%	27/06/2023	398,714	0.55
800,000	Canadian Imperial Bank of Commerce	USD	4.020%	23/08/2023	797,388	1.10

Holdings	Security Description		Currency	Interest Rate	(a) Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Commercial	Papers – (Continued)						
	- (Continued)						
	000 Mizuho Bank Ltd.		USD	4.900		434,978	0.60
	000 Nordea Bank Abp		USD	4.900		499,923	0.69
	000 Royal Bank of Canada		USD	4.080		199,692	0.27
	000 Royal Bank of Canada		USD USD	4.080 5.000		528,644	0.73 0.73
	000 Sumitomo Mitsui Trust Bank Ltd. 000 Toronto-Dominion Bank		USD	4.070		529,965 772,779	1.07
						4,162,083	5.74
TOTAL COMM (cost USD 4,1	MERCIAL PAPERS 62,951)					4,162,083	5.74
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES ,201,421)					74,673,198	103.08
	ward Mortgage Backed Securities – (5.34%) 00) Government National Mortgage Association (GNMA) TBA ^{(g)(h)})	USD	4.500	20/06/2053	(3,869,510)	(5.34)
TOTAL COVE	RED FORWARD MORTGAGE BACKED SECURITIES					(3,869,510)	(5.34)
	tracts - 0.02%					(0,000,010)	(0.04)
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	EUR						
(6) (42)	3-Month EURIBOR Futures 18/09/2023 German Federal Republic Bonds 5YR Futures 08/06/2023			Short Short	(1,540,923) (5,289,078)	734 31,403	0.00 0.05
(12)	Comman			_	(6,830,001)	32,137	0.05
	GBP						
67	Three Month SONIA Index Futures 17/12/2024			Long	19,736,436	9,439	0.01
27	USD US Treasury Notes 10YR Futures 20/09/2023			Long	3,089,391	23,660	0.03
(120)	•			Short	(24,710,625)	34,364	0.03
(5)	•			Short	(545,352)	34,304	0.00
				_	(22,166,586)	58,110	0.08
UNREALISED	GAIN ON FUTURES CONTRACTS					99,686	0.14
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(3)	EUR Euro OAT Futures 08/06/2023			Short	(417,095)	(7,666)	(0.01)
	GBP						
(67)				Short	(19,630,688)	(5,880)	(0.01)
(1)	UK Long Gilt Bond Futures 27/09/2023			Short	(119,420)	(1,436)	(0.00)
				_	(19,750,108)	(7,316)	(0.01)
	USD						
(3)	US Treasury Long Bond Futures 20/09/2023			Short	(384,000)	(5,813)	(0.01)
				Short	(4,905,000)	(62,685)	(0.09)
(36)	US Treasury Ultra Long Bond Futures 20/09/2023						(0.40)
	US Treasury Ultra Long Bond Futures 20/09/2023				(5,289,000)	(68,498)	(0.10)
UNREALISED	LOSS ON FUTURES CONTRACTS			_	(5,289,000)	(68,498) (83,480)	
UNREALISED				_	(5,289,000)	(83,480)	(0.12)
UNREALISED	LOSS ON FUTURES CONTRACTS	Amount Sold			(5,289,000) Maturit Dat	(83,480) Unrealised	(0.12) % of Shareholders'
UNREALISED Forward Currency CAD	D LOSS ON FUTURES CONTRACTS Trency Contracts – 0.88% Amount Bought Currency 376,029 USD	Sold 274,476		_	Maturit Dat 01/06/202	Unrealised by Gain te USD	(0.12) % of Shareholders' Equity
UNREALISED Forward Cur Currency CAD USD	D LOSS ON FUTURES CONTRACTS Trency Contracts – 0.88% Amount Bought Currency 376,029 USD 313,495 CAD	Sold 274,476 425,451		_	Maturit Dat 01/06/202 01/06/202	(83,480) Unrealised y Gain te USD 3 1,599 3 1,134	(0.12) % of Shareholders' Equity 0.00 0.00
Currency CAD USD EUR	DLOSS ON FUTURES CONTRACTS	274,476 425,451 1,118,975			Maturit Dat 01/06/202 01/06/202 02/06/202	(83,480) Unrealised Gain USD 3 1,599 3 1,134 3 2,185	(0.12) % of Shareholders Equity 0.00 0.00 0.00
Currency CAD USD EUR	D LOSS ON FUTURES CONTRACTS	Sold 274,476 425,451 1,118,975 30,761,374			Maturit Dat 01/06/202 01/06/202 02/06/202 05/06/202	(83,480) Unrealised Gain USD 3 1,599 3 1,134 3 2,185 3 42,118	(0.12) % of Shareholders' Equity 0.00 0.00 0.00 0.00
Currency CAD USD EUR EUR USD	DOSS ON FUTURES CONTRACTS	274,476 425,451 1,118,975 30,761,374 2,292,762		_	Maturit Dat 01/06/202 01/06/202 02/06/202 05/06/202	(83,480) Unrealised Gain USD 3 1,599 3 1,134 3 2,185 3 42,118 3 34,713	(0.12) % of Shareholders' Equity 0.00 0.00 0.00 0.05 0.05
Currency CAD USD EUR	D LOSS ON FUTURES CONTRACTS	Sold 274,476 425,451 1,118,975 30,761,374			Maturit Dat 01/06/202 01/06/202 02/06/202 05/06/202	(83,480) Unrealised Gain USD 3 1,599 3 1,134 3 2,185 3 42,118 3 34,713 3 50,999	(0.12) % of Shareholders' Equity 0.00 0.00 0.00 0.00 0.05

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	46,772	ILS	169,377	08/06/2023	1,259	0.00
USD	1,538,085	EUR	1,427,242	09/06/2023	13,549	0.02
USD	346,762	NOK	3,807,276	09/06/2023	5,401	0.01
USD	740,938	TWD	22,364,662	12/06/2023	13,327	0.02
USD	1,021,976	ZAR	19,675,878	12/06/2023	23,289	0.03
USD	629,640	NOK	6,905,107	15/06/2023	10,344	0.01
USD	1,214,357	NZD	1,976,075	15/06/2023	29,393	0.04
USD	1,456,884	ZAR	28,439,648	15/06/2023	13,805	0.01
USD	521,855	AUD	790,469	16/06/2023	9,443	0.01
GBP USD	540,587	USD JPY	667,843	20/06/2023 20/06/2023	1,611	0.00 0.10
USD	1,566,120	NOK	209,188,890		69,551	0.10
AUD	2,562,129 429,249	JPY	27,136,652 37,691,951	20/06/2023 21/06/2023	127,727 8,614	0.17
AUD	2,872,928	NZD	3,091,314	21/06/2023	9,019	0.01
CHF	3,328,978	EUR	3,374,765	21/06/2023	48,170	0.05
EUR	480,151	AUD	775,881	21/06/2023	10,198	0.03
EUR	433,116	CNH	3,232,097	21/06/2023	8,859	0.02
EUR	431,890	JPY	61,934,911	21/06/2023	18,503	0.03
EUR	398,553	NOK	4,611,785	21/06/2023	12,289	0.02
EUR	2,727,998	SEK	30,686,826	21/06/2023	89,961	0.13
GBP	162,167	EUR	187,111	21/06/2023	818	0.00
GBP	2,161,778	USD	2,670,560	21/06/2023	6,606	0.02
HUF	89,164,417	EUR	227,861	21/06/2023	11,604	0.02
MXN	19,958,697	USD	1,098,136	21/06/2023	26,570	0.03
NZD	2,492,022	AUD	2,299,931	21/06/2023	3,131	0.00
USD	3,722,493	AUD	5,582,848	21/06/2023	102,775	0.15
USD	4,169,358	CAD	5,655,093	21/06/2023	15,388	0.04
USD	2,498,072	CHF	2,273,125	21/06/2023	1,927	0.01
USD	2,804,280	CNH	19,267,118	21/06/2023	97,217	0.12
USD	5,397,163	EUR	4,942,145	21/06/2023	114,313	0.16
USD	839,098	ILS	3,039,025	21/06/2023	21,992	0.03
USD	1,440,936	JPY	191,431,581	21/06/2023	71,189	0.09
USD	1,553,536	NOK	16,217,242	21/06/2023	98,631	0.14
USD	5,844,435	NZD	9,525,824	21/06/2023	132,341	0.19
USD	3,592,573	SEK	37,669,819	21/06/2023	123,377	0.19
USD	1,464,566	SGD	1,948,782	21/06/2023	24,297	0.04
USD	631,283	TRY	13,371,649	21/06/2023	30,208	0.04
USD USD	711,746	ZAR	13,310,013	21/06/2023	36,773	0.05
USD	332,310 63,846	KRW NZD	431,565,111	22/06/2023 22/06/2023	6,250 2,386	0.01 0.00
AUD	1,757,134	NZD	102,495 1,891,345	22/06/2023 26/06/2023	5,370	0.00
EUR	354,749	CHF	343,700	26/06/2023	1,674	0.00
EUR	1,626,994	SEK	18,631,392	26/06/2023	23,343	0.04
USD	483,752	CHF	436,997	26/06/2023	3,597	0.00
USD	7,134,070	EUR	6,492,440	26/06/2023	191,963	0.27
USD	143,735	NZD	236,886	26/06/2023	1,691	0.00
USD	82,951	SEK	885,564	26/06/2023	1,373	0.00
USD	789,990	SGD	1,064,185	26/06/2023	3,349	0.00
USD	243,950	CLP	197,716,637	29/06/2023	843	0.00
GBP	312,798	USD	387,089	30/06/2023	361	0.00
MXN	4,953,382	USD	274,776	30/06/2023	3,823	0.01
PLN	893,298	USD	206,439	30/06/2023	3,501	0.01
USD	142,608	CAD	193,614	30/06/2023	355	0.00
USD	169,014	EUR	156,898	30/06/2023	1,210	0.00
USD	319,486	SEK	3,431,651	30/06/2023	3,289	0.00
USD	18,013,220	JPY	2,398,692,647	07/08/2023	723,308	1.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CON	TRACTS		2,590,027	3.58

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
GBP	300,782	USD	372,668	01/06/2023	(331)	(0.00)
USD	678,455	GBP	548,792	01/06/2023	(894)	(0.00)
SEK	1,118,975	EUR	99,983	02/06/2023	(3,811)	(0.01)
EUR	1,733,483	USD	1,880,578	05/06/2023	(29,339)	(0.04)
NOK	14,193,797	EUR	1,196,818	05/06/2023	(5,751)	(0.00)
ALID	1/17 010	LISD	98 386	06/06/2023	(3 110)	(0.00)

147,019 USD 109,958,865 USD (3,119) (45,831) AUD JPY (0.00) 830,906 07/06/2023 NZD 1,085,653 USD 668,611 07/06/2023 (17,569) (0.02) 1,663,291 1,799,948 (23,274) (0.04)

Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
NOK	2,035,736	USD	188,075	09/06/2023	(5,550)	(0.01)
TWD	22,371,886	USD	739,566	12/06/2023	(11,721)	(0.02)
ZAR	24,711,321	USD	1,289,107	12/06/2023	(34,840)	(0.05
NOK	2,837,703	USD	259,009	15/06/2023	(4,504)	(0.01
NZD NZD	458,216 1,683,118	AUD USD	432,465 1,055,197	15/06/2023 15/06/2023	(5,558)	(0.01 (0.07
USD	71,487	KRW	95,149,554	15/06/2023	(45,907) (380)	(0.07
ZAR	23,024,883	USD	1,192,071	15/06/2023	(23,748)	(0.02
AUD	1,456,486	USD	963,723	16/06/2023	(19,572)	(0.03)
JPY	244,470,880	USD	1,849,137	20/06/2023	(100,157)	(0.14
NOK	46,335,159	USD	4,371,470	20/06/2023	(214,788)	(0.32)
USD	824,311	GBP	665,648	20/06/2023	(16)	(0.00)
AUD	5,943,939	USD	3,989,114	21/06/2023	(135,273)	(0.17)
CAD	4,813,189	USD	3,540,695	21/06/2023	(5,145)	(0.01)
CHF CNH	3,280,028 15,778,705	USD USD	3,652,917 2,298,927	21/06/2023 21/06/2023	(51,084)	(0.07)
CZK	15,776,705	EUR	2,296,92 <i>1</i> 641,071	21/06/2023	(81,993) (5,488)	(0.10)
CZK	4,970,449	USD	231,065	21/06/2023	(7,893)	(0.00)
EUR	357,000	CAD	520,983	21/06/2023	(1,079)	(0.01)
EUR	1,947,557	CHF	1,907,001	21/06/2023	(12,280)	(0.02)
EUR	498,960	CZK	11,918,950	21/06/2023	(1,800)	(0.00)
EUR	616,051	GBP	543,776	21/06/2023	(14,897)	(0.02)
EUR	437,449	PLN	2,025,493	21/06/2023	(8,659)	(0.01)
EUR	5,963,945	USD	6,448,202	21/06/2023	(73,111)	(0.09)
GBP	385,611	CAD	654,633	21/06/2023	(3,319)	(0.01)
LS	1,889,872	USD	521,797	21/06/2023	(13,666)	(0.01)
JPY	93,464,343	EUR	650,023	21/06/2023	(26,072)	(0.04)
JPY KRW	386,057,147	USD USD	2,897,212	21/06/2023	(134,867)	(0.20)
NOK	490,150,225 15,531,426	USD	378,058 1,462,640	21/06/2023 21/06/2023	(7,750) (69,261)	(0.01)
NZD	754,791	EUR	429,049	21/06/2023	(6,021)	(0.10)
NZD	5,456,396	USD	3,412,667	21/06/2023	(140,775)	(0.19)
PLN	2,988,930	USD	714,622	21/06/2023	(11,817)	(0.02)
SEK	33,222,165	EUR	2,931,002	21/06/2023	(73,473)	(0.11)
SEK	19,988,284	USD	1,936,167	21/06/2023	(95,349)	(0.14)
SGD	2,999,557	USD	2,235,907	21/06/2023	(19,050)	(0.03)
TRY	13,371,649	USD	646,559	21/06/2023	(45,485)	(0.07)
USD	368,572	CZK	8,295,662	21/06/2023	(3,901)	(0.01)
USD	2,915,587	GBP	2,390,345	21/06/2023	(44,639)	(0.07)
USD USD	236,219 1,640,320	HUF MXN	87,900,733	21/06/2023 21/06/2023	(15,339)	(0.02)
USD	236,000	PLN	30,365,920 1,051,085	21/06/2023	(70,850) (11,148)	(0.09)
ZAR	7,043,533	USD	382,517	21/06/2023	(25,327)	(0.02)
NZD	248,936	AUD	235,000	22/06/2023	(3,100)	(0.00)
NZD	104,914	USD	65,501	22/06/2023	(2,591)	(0.00)
NOK	1,311,408	USD	126,722	23/06/2023	(9,060)	(0.01)
CHF	999,096	EUR	1,030,531	26/06/2023	(4,137)	(0.00)
CZK	18,945,345	EUR	797,188	26/06/2023	(1,932)	(0.00)
EUR	931,434	CZK	22,215,751	26/06/2023	(1,334)	(0.00)
EUR	844,453	USD	919,618	26/06/2023	(16,678)	(0.02)
NZD	401,636	AUD	378,430	26/06/2023	(4,574)	(0.01)
NZD	3,701,256	USD	2,258,597	26/06/2023	(39,202)	(0.05)
SEK SEK	3,963,750 3,098,623	EUR USD	347,358 290,329	26/06/2023 26/06/2023	(6,272) (4,882)	(0.01)
SGD	514,731	USD	381,217	26/06/2023	(730)	(0.01)
CLP	187,674,057	USD	236,546	29/06/2023	(5,786)	(0.01)
EUR	722,919	USD	783,408	30/06/2023	(10,233)	(0.01)
NOK	4,001,477	USD	364,388	30/06/2023	(5,242)	(0.00)
SEK	5,039,259	USD	470,423	30/06/2023	(6,098)	(0.01)
USD	272,704	MXN	4,916,030	30/06/2023	(3,794)	(0.01)
USD	205,922	PLN	891,064	30/06/2023	(3,492)	(0.01)
ZAR	3,461,173	USD	176,357	30/06/2023	(991)	(0.00)
GBP	203,307	USD	254,611	08/08/2023	(2,608)	(0.00)
MXN	17,749,990	USD	990,330	14/08/2023	(638)	(0.00)
ZAR	5,429,213	USD	279,144	16/08/2023	(5,369)	(0.01)

Currency	Amount						Shareholders'
HeD	Bought	Currency	Amount Sold		Maturi Da		Equity
USD	787,089	GBP	632,620		30/06/202	23 3,488	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		3,488	0.00
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	•	Shareholders' Equity
EUR GBP	1,973,899 56,345,414	USD USD	2,161,465 70,586,737		26/06/20: 08/08/20:		(0.07)
			S HELD FOR HEDGING PURPO	SES	00/00/20	(796,302)	(1.10)
Options – (0.64%)						(, , , , ,	
Options – (0.04 / ₀)					Unrealised	Market Value	% of
Holdings	Security Description		Maturity Date	Strike Price	Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Option	s					
2,334,000	AUD Put AUD / Call USD		Expires 14/06/2023	Strike 0.65	4,881	11,223	0.01
2,332,000	Put AUD / Call USD		Expires 14/06/2023	Strike 0.66	19,158	28,692	0.04
					24,039	39,915	0.05
2,430,000	EUR Call 6 month EURIB	OR Swaption	Expires 01/12/2023	Strike 1.98	(44,646)	10,648	0.02
876,000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.03	(5,033)	327	0.00
1,760,000	Call EUR / Put NOK		Expires 01/06/2023	Strike 12.07	(11,828)	310	0.00
2,149,000 2,886,000	Put EUR / Call USD Put EUR / Call USD		Expires 01/06/2023 Expires 07/06/2023	Strike 1.09 Strike 1.07	27,349 8,557	34,573 16,838	0.05 0.02
2,000,000	Fut EOR / Call 03D		Expires 07/00/2023	Suike 1.07	(25,601)	62,696	0.02
	GBP				(20,001)	02,030	
1,242,000	Put GBP / Call USD		Expires 15/06/2023	Strike 1.23	(2,777)	4,300	0.01
2,473,000	NZD Put NZD / Call USD		Expires 13/06/2023	Strike 0.62	40,627	50,150	0.07
2,469,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.60	9,588	17,501	0.02
2,469,000	Put NZD / Call USD		Expires 22/06/2023	Strike 0.61	12,118	22,459	0.03
					62,333	90,110	0.12
2,500,000	USD Call 12 month SOFR	Swantion	Expires 28/07/2023	Strike 2.40	(81,239)	2,511	0.00
550,000	Call USD / Put JPY	Опарион	Expires 16/06/2023	Strike 136.70	8,994	12,260	0.02
977,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.17	(2,140)	14,493	0.02
1,953,000	Call USD / Put MXN		Expires 10/08/2023	Strike 18.18	(4,498)	28,606	0.04
784,000 772,000	Call USD / Put NOK Call USD / Put NOK		Expires 07/06/2023 Expires 13/06/2023	Strike 11.00 Strike 11.08	7,868 3,914	11,851 9,565	0.02 0.01
596,000	Call USD / Put NOK		Expires 16/06/2023	Strike 11.00	5,332	10,833	0.01
768,000	Call USD / Put NOK		Expires 28/06/2023	Strike 11.20	3,008	8,857	0.01
773,000	Call USD / Put SEK		Expires 21/06/2023	Strike 10.83	3,821	8,308	0.01
768,000	Call USD / Put SEK		Expires 28/06/2023	Strike 10.94	1,263	6,324	0.01
1,953,000	Call USD / Put ZAR		Expires 08/06/2023	Strike 19.35	24,663	40,386	0.06
1,572,000 1,152,000	Call USD / Put ZAR Call USD / Put ZAR		Expires 13/06/2023 Expires 13/06/2023	Strike 19.35 Strike 20.10	17,863 (1,761)	35,846 7,142	0.05 0.01
764,000	Call USD / Put ZAR		Expires 28/06/2023	Strike 20.10	(829)	7,142	0.01
2,530,000	Put 12 month SOFR	Swaption	Expires 23/08/2023	Strike 2.80	35,500	126,844	0.18
2,530,000	Put 12 month SOFR		Expires 05/09/2023	Strike 2.96	2,310	100,803	0.14
					24,069	432,181	0.60
TOTAL PURCHASE (cost USD 547,139)	D OPTIONS					629,202	0.87
	Written Options						
(582,000)	AUD Call AUD / Put NZD		Expires 06/06/2023	Strike 1.07	(943)	(3,822)	(0.01)
(576,000)	Call AUD / Put NZD		Expires 08/06/2023	Strike 1.07	(1,542)	(4,262)	(0.01)
(470,000)	Call AUD / Put NZD		Expires 20/06/2023	Strike 1.06	(2,786)	(5,052)	(0.01)
(457,207)	Call AUD / Put NZD		Expires 28/06/2023	Strike 1.08	(517)	(2,617)	(0.00)
(582,000)	Put AUD / Call NZD		Expires 06/06/2023	Strike 1.07	2,602	(277)	(0.00)
(576,000)	Put AUD / Call NZD		Expires 08/06/2023	Strike 1.07	2,385	(334)	(0.00)

Options –	(Continued)
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oldings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued) AUD – (Continued)					
(457,206)	Put AUD / Call NZD	Expires 28/06/2023	Strike 1.08	819	(1,481)	(0.00)
(2,332,000)	Put AUD / Call USD	Expires 14/06/2023	Strike 0.66	(11,932)	(28,692)	(0.04)
	EUR			(9,983)	(46,872)	(0.07)
(2,140,000)	Call 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	4,064	(18,280)	(0.03)
(1,840,000)	Call 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	3,710	(14,908)	(0.02)
(1,830,000)	Call 6 month EURIBOR Swaption	Expires 22/06/2023	Strike 3.10	(15,067)	(33,468)	(0.05)
(980,000)	Call 6 month EURIBOR Swaption	Expires 01/12/2023	Strike 1.48	49,210	(6,120)	(0.01)
(340,449)	Call EUR / Put CHF	Expires 08/06/2023	Strike 0.98	1,788	(417)	(0.00)
(287,000)	Call EUR / Put CHF	Expires 16/06/2023	Strike 0.97	762	(1,171)	(0.00)
(287,000)	Call EUR / Put CHF	Expires 22/06/2023	Strike 0.97	(357)	(2,240)	(0.00)
(285,000) (286,000)	Call EUR / Put CHF Call EUR / Put CZK	Expires 28/06/2023 Expires 14/06/2023	Strike 0.97 Strike 23.61	(465) (887)	(2,369) (2,586)	(0.00) (0.01)
(289,000)	Call EUR / Put CZK	Expires 20/06/2023	Strike 23.73	(105)	(1,817)	(0.01)
(285,000)	Call EUR / Put CZK	Expires 28/06/2023	Strike 23.66	(1,153)	(2,755)	(0.00)
(876,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.03	462	(327)	(0.00)
(1,760,000)	Call EUR / Put NOK	Expires 01/06/2023	Strike 12.07	1,626	(310)	(0.00)
(349,000)	Call EUR / Put SEK	Expires 31/05/2023	Strike 11.39	(3,893)	(6,938)	(0.01)
(355,000)	Call EUR / Put SEK	Expires 08/06/2023	Strike 11.16	(11,749)	(14,572)	(0.02)
(287,000)	Call EUR / Put SEK	Expires 16/06/2023	Strike 11.30	(5,622)	(8,291)	(0.01)
(287,000)	Call EUR / Put SEK	Expires 21/06/2023	Strike 11.36	(4,516)	(6,740)	(0.01)
(285,000)	Call EUR / Put SEK	Expires 28/06/2023	Strike 11.55	(608)	(3,189)	(0.01)
(2,140,000)	Put 6 month EURIBOR Swaption	Expires 09/06/2023	Strike 3.00	13,088	(9,255)	(0.01)
(1,840,000)	Put 6 month EURIBOR Swaption	Expires 15/06/2023	Strike 2.96	4,992	(13,627)	(0.02)
(1,830,000) (340,450)	Put 6 month EURIBOR Swaption Put EUR / Call CHF	Expires 22/06/2023 Expires 08/06/2023	Strike 3.10 Strike 0.98	10,322 76	(8,079)	(0.01) (0.00)
(287,000)	Put EUR / Call CHF	Expires 16/06/2023	Strike 0.97	444	(2,129) (1,489)	(0.00)
(287,000)	Put EUR / Call CHF	Expires 22/06/2023	Strike 0.97	795	(1,088)	(0.00)
(285,000)	Put EUR / Call CHF	Expires 28/06/2023	Strike 0.97	611	(1,292)	(0.00)
(286,000)	Put EUR / Call CZK	Expires 14/06/2023	Strike 23.61	1,499	(200)	(0.00)
(289,000)	Put EUR / Call CZK	Expires 20/06/2023	Strike 23.73	939	(773)	(0.00)
(285,000)	Put EUR / Call CZK	Expires 28/06/2023	Strike 23.66	995	(607)	(0.00)
(349,000)	Put EUR / Call SEK	Expires 31/05/2023	Strike 11.39	3,046	0	(0.00)
(355,000)	Put EUR / Call SEK	Expires 08/06/2023	Strike 11.16	2,823	(0)	(0.00)
(287,000)	Put EUR / Call SEK	Expires 16/06/2023	Strike 11.30	2,131	(66)	(0.00)
(287,000)	Put EUR / Call SEK	Expires 21/06/2023	Strike 11.36 Strike 11.55	1,995 885	(229)	(0.00) (0.00)
(285,000) (2,149,000)	Put EUR / Call SEK Put EUR / Call USD	Expires 28/06/2023 Expires 01/06/2023	Strike 1.09	(19,800)	(1,697) (34,573)	(0.00)
(1,443,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(3,035)	(8,419)	(0.03)
(1,443,000)	Put EUR / Call USD	Expires 07/06/2023	Strike 1.07	(3,867)	(8,419)	(0.01)
				35,139	(218,440)	(0.30)
(JPY			(2 - 12)	(1=)	(0.00)
(286,000,000)	Call 12 month TONAR Swaption	Expires 05/01/2024	Strike 0.40	(8,716)	(17,803)	(0.02)
(2,473,000)	NZD Put NZD / Call USD	Expires 13/06/2023	Strike 0.62	(24,738)	(50,150)	(0.07)
	USD					
(2,170,000)	Call 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13	25,032	(466)	(0.00)
(2,200,000)	Call 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15	21,391	(4,019)	(0.01)
(1,920,000)	Call 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27	10,168	(11,552)	(0.02)
(2,500,000)	Call 12 month SOFR Swaption	Expires 28/07/2023	Strike 1.75	30,928	(322)	(0.00)
(2,500,000) (15,100,000)	Call 12 month SOFR Swaption Call 12 month SOFR Swaption	Expires 28/07/2023 Expires 10/05/2024	Strike 2.08 Strike 3.03	51,601 32,574	(899) (61,197)	(0.00) (0.08)
(4,650,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 3.91	12,920	(17,305)	(0.00)
(4,650,000)	Call 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94	11,972	(17,671)	(0.02)
(550,000)	Call USD / Put JPY	Expires 16/06/2023	Strike 136.70	(6,818)	(12,260)	(0.02)
(784,000)	Call USD / Put NOK	Expires 07/06/2023	Strike 11.00	(5,184)	(11,851)	(0.02)
(772,000)	Call USD / Put NOK	Expires 13/06/2023	Strike 11.08	(1,634)	(9,565)	(0.01)
(596,000)	Call USD / Put NOK	Expires 16/06/2023	Strike 11.00	636	(10,834)	(0.02)
(314,000)	Call USD / Put SGD	Expires 13/06/2023	Strike 1.33	(4,563)	(6,119)	(0.01)
(312,000)	Call USD / Put SGD	Expires 20/06/2023	Strike 1.34	(1,247)	(2,927)	(0.00)
(305,000)	Call USD / Put SGD	Expires 27/06/2023	Strike 1.35	(296)	(2,049)	(0.00)
	Call USD / Put ZAR	Expires 08/06/2023	Strike 19.35	(13,660)	(40,386)	(0.06)
(1,953,000)	Call LISD / Put 7AR	Eynirge 12/06/2022	Strika 10 25	CL'3		
(786,000) (786,000)	Call USD / Put ZAR Call USD / Put ZAR	Expires 13/06/2023 Expires 13/06/2023	Strike 19.35 Strike 19.35	663 (863)	(17,923) (17,923)	(0.03) (0.02)

Holdings	Security Description	Maturity Date	Strike Price		Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)	maturity Bute	outile i fiec				
(2,170,000)	USD – (Continued) Put 12 month SOFR Swaption	Expires 05/06/2023	Strike 3.13		(22,403)	(47,901)	(0.07)
(2,200,000)	Put 12 month SOFR Swaption	Expires 12/06/2023	Strike 3.15		(21,728)	(47,138)	(0.07)
(1,920,000)	Put 12 month SOFR Swaption	Expires 20/06/2023	Strike 3.27		(7,684)	(29,404)	(0.04)
(2,530,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.23		(4,747)	(61,142)	(0.08)
(2,530,000)	Put 12 month SOFR Swaption	Expires 23/08/2023	Strike 3.66		12,819	(22,130)	(0.03)
(2,530,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.41		16,510	(43,857)	(0.06)
(2,530,000)	Put 12 month SOFR Swaption	Expires 05/09/2023	Strike 3.85		23,325	(14,801)	(0.02)
(15,100,000)	Put 12 month SOFR Swaption	Expires 10/05/2024	Strike 3.03		(41,765)	(135,536)	(0.19)
(4,650,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.91		(14,894)	(45,119)	(0.06)
(4,650,000)	Put 12 month SOFR Swaption	Expires 13/05/2024	Strike 2.94		(14,671)	(44,315)	(0.06)
(314,000)	Put USD / Call SGD	Expires 13/06/2023	Strike 1.33		1,542	(14)	(0.00)
(312,000)	Put USD / Call SGD	Expires 20/06/2023	Strike 1.34		1,176	(504)	(0.00)
(305,000)	Put USD / Call SGD	Expires 27/06/2023	Strike 1.35		341	(1,122)	(0.00)
(391,000)	Put USD / Call ZAR	Expires 14/08/2023	Strike 19.38	_	4,859	(7,054)	(0.01)
TOTAL WRITTEN C	PTIONS				93,888	(760,936)	(1.05)
(cost USD (1,179,79	91))					(1,094,201)	(1.51)
TOTAL OPTIONS (cost USD (632,652))					(464,999)	(0.64)
Swap Contracts -	- (0.35%)						
Net Local Notional Amount	Pay	Receive		Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
0.000.000	Interest Rate Swaps	El // (ALID 0 // DD0/AD		4115	0.4.10.0.10.0.0.5	0.4.500	0.05
9,090,000	Fixed 3.750%	Floating (AUD 3 month BBSW)		AUD	21/06/2025	34,530	0.05
8,170,000	Fixed 3.500%	Floating (AUD 6 month BBSW)		AUD	17/05/2026	3,071	0.00
3,370,000	Fixed 4.000%	Floating (AUD 6 month BBSW)		AUD AUD	21/06/2028	27,185	0.04
1,900,000 1,780,000	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)	Fixed 4.000% Fixed 12.060%		BRL	17/05/2034 02/01/2025	4,361 1,628	0.01 0.00
2,040,000	Floating (BRL 1 month BRCDI)	Fixed 12.064%		BRL	02/01/2025	2,277	0.00
470,000	Floating (BRL 1 month BRCDI)	Fixed 10.850%		BRL	02/01/2026	130	0.00
700,000	Floating (BRL 1 month BRCDI)	Fixed 13.030%		BRL	04/01/2027	6,237	0.01
360,000	Floating (BRL 1 month BRCDI)	Fixed 8.495%		BRL	04/01/2027	2,066	0.00
240,000	Floating (BRL 1 month CETIP)	Fixed 11.230%		BRL	04/01/2027	1,864	0.00
2,860,000	Fixed 2.600%	Floating (CAD 3 month CDOR)		CAD	24/03/2028	22,325	0.03
2,420,000	Fixed 3.500%	Floating (CAD 3 month CDOR)		CAD	21/06/2033	16,638	0.02
1,440,000	Floating (CHF 12 month SARON)	Fixed 2.000%		CHF	21/06/2028	15,752	0.02
6,750,000	Floating (CHF 1 month SARON)	Fixed 2.000%		CHF	21/06/2033	131,643	0.18
5,440,000	Floating (CNY 3 month CNRR)	Fixed 2.500%		CNY	20/09/2025	618	0.00
16,230,000	Fixed 2.750%	Floating (EUR 1 month ESTR)		EUR	17/04/2025	26,510	0.04
3,440,000	Fixed 2.250%	Floating (EUR 12 month ESTR)		EUR	21/06/2025	4,606	0.01
	Floating (EUR 1 month ESTR)	Fixed 2.673%		EUR	22/04/2028	50,770	0.07
16,380,000	E:vad 0.0E00/			EUR	04/07/2029	681	0.00 0.01
620,000	Fixed 2.350%	Floating (EUR 6 month EURIBOR)		EUD			
620,000 2,590,000	Floating (EUR 6 month EURIBOR)	Fixed 3.000%		EUR	15/05/2035	6,675 230,026	
620,000 2,590,000 19,760,000	Floating (EUR 6 month EURIBOR) Fixed 1.452%	Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR	10/08/2042	230,026	0.32
620,000 2,590,000 19,760,000 3,680,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR	10/08/2042 20/12/2042	230,026 25,654	0.32 0.03
620,000 2,590,000 19,760,000 3,680,000 3,680,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR	10/08/2042 20/12/2042 06/07/2052	230,026 25,654 89,583	0.32 0.03 0.12
620,000 2,590,000 19,760,000 3,680,000 1,390,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000%	Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR	10/08/2042 20/12/2042 06/07/2052 17/05/2053	230,026 25,654 89,583 730	0.32 0.03 0.12 0.00
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 970,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250%	Fixed 3.000% Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053	230,026 25,654 89,583 730 7,358	0.32 0.03 0.12 0.00 0.01
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 970,000 50,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.000% Fixed 3.500%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)		EUR EUR EUR EUR GBP	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028	230,026 25,654 89,583 730 7,358 1,229	0.32 0.03 0.12 0.00 0.01 0.00
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 970,000 50,000 893,900,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500%		EUR EUR EUR EUR EUR GBP KRW	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2028	230,026 25,654 89,583 730 7,358 1,229 2,703	0.32 0.03 0.12 0.00 0.01 0.00 0.00
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 970,000 50,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.000% Fixed 3.500%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)		EUR EUR EUR EUR GBP	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028	230,026 25,654 89,583 730 7,358 1,229	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00
620,000 2,590,000 19,760,000 3,680,000 1,390,000 970,000 50,000 893,900,000 236,000,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500%		EUR EUR EUR EUR EUR GBP KRW KRW	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2033	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 970,000 50,000 893,900,000 236,000,000 7,280,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500%		EUR EUR EUR EUR EUR GBP KRW KRW	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.00
620,000 2,590,000 19,760,000 3,680,000 3,680,000 970,000 50,000 893,900,000 236,000,000 7,280,000 24,800,000 3,380,000 975,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 6.000%		EUR EUR EUR EUR GBP KRW KRW MXN NOK NZD PLN	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.00 0.03 0.05
620,000 2,590,000 19,760,000 3,680,000 1,390,000 970,000 50,000 893,900,000 7,280,000 24,800,000 3,380,000 975,000 38,250,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.000% Fixed 2.000% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (MXD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (PLN 6 month WIBOR)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 6.000% Fixed 4.000%		EUR EUR EUR EUR GBP KRW KRW MXN NOK NZD PLN SEK	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2033 21/06/2033 21/06/2033	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.05
620,000 2,590,000 19,760,000 3,680,000 3,680,000 970,000 50,000 893,900,000 236,000,000 7,280,000 24,800,000 3,380,000 975,000 38,250,000 580,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (NZD 3 month NZDBB) Floating (NZD 3 month WIBOR) Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Fixed 3.000%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 6.000% Floating (SGD 6 month IBOR)		EUR EUR EUR EUR GBP KRW MXN NOK NZD PLN SEK SGD	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2028 21/06/2028 21/06/2028	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387 4,587	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.01
620,000 2,590,000 19,760,000 3,680,000 3,680,000 970,000 50,000 236,000,000 24,800,000 24,800,000 3,380,000 975,000 38,250,000 580,000 7,510,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (NZD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (PATO 3 month NZDBB) Floating (SEK 3 month STIBOR) Fixed 3.000% Fixed 3.270%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 4.000% Fixed 4.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR)		EUR EUR EUR EUR GBP KRW KRW MXN NOK NZD PLN SEK SGD USD	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2053 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2033 21/06/2033 21/06/2035 21/06/2035 21/06/2035	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387 4,587	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.01 0.02 0.01
620,000 2,590,000 19,760,000 3,680,000 1,390,000 970,000 50,000 893,900,000 24,800,000 24,800,000 3,380,000 975,000 38,250,000 580,000 7,510,000 29,250,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.000% Fixed 2.000% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (NZD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Fixed 3.000% Fixed 3.270% Floating (USD 1 month SOFR)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 6.000% Fixed 4.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR) Fixed 4.270%		EUR EUR EUR EUR GBP KRW KRW MXN NOK NZD PLN SEK SGD USD	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2033 21/06/2028 21/06/2028 21/06/2033 21/06/2025 21/06/2028	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25,591 36,104 8,880 16,387 4,587 4,002 76,423	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.01 0.02
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 50,000 893,900,000 236,000,000 7,280,000 3,800,000 38,250,000 580,000 7,510,000 29,250,000 3,200,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 2.500% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (MZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Fixed 3.000% Fixed 3.270% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 4.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR) Fixed 4.270% Fixed 4.270% Fixed 3.423%		EUR EUR EUR EUR GBP KRW KRW MXN NOK NZD PLN SEK SGD USD USD	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2033 21/06/2025 21/06/2025 21/06/2025 31/05/2025 30/06/2025	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25,591 36,104 8,880 16,387 4,587 4,002 76,423 11,759	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.01 0.02 0.01
620,000 2,590,000 19,760,000 3,680,000 3,680,000 50,000 893,900,000 236,000,000 7,280,000 24,800,000 975,000 38,250,000 580,000 7,510,000 29,250,000 3,200,000 7,910,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 3.500% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (MZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (PLN 6 month STIBOR) Fixed 3.000% Fixed 3.270% Floating (USD 1 month SOFR) Fixed 2.680%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 4.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR) Fixed 3.423% Floating (USD 1 month SOFR)		EUR EUR EUR EUR GBP KRW MXN NOK NZD PLN SEK SGD USD USD USD	10/08/2042 20/12/2042 06/07/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2025 21/06/2025 30/06/2025 31/03/2030 28/07/2030	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387 4,002 76,423 11,759 51,894	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.03 0.05 0.01 0.01 0.01 0.01 0.01
620,000 2,590,000 19,760,000 3,680,000 3,680,000 1,390,000 50,000 236,000,000 7,280,000 24,800,000 3,380,000 975,000 38,250,000 7,510,000 7,510,000 3,200,000 7,910,000 1,440,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 2.250% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (MZD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Fixed 3.000% Fixed 3.270% Floating (USD 1 month SOFR) Fixed 2.680% Fixed 3.060%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 6.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR) Fixed 3.423% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)		EUR EUR EUR EUR GBP KRW MXN NOK NZD PLN SEK SGD USD USD USD	10/08/2042 20/12/2042 06/07/2052 17/05/2053 21/06/2028 21/06/2028 21/06/2033 18/06/2025 21/06/2033 21/06/2025 21/06/2033 21/06/2025 21/06/2025 31/03/2033 28/07/2032 27/03/2033	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387 4,587 4,002 76,423 11,759 51,894 4,310	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.03 0.05 0.01 0.02 0.01 0.01 0.01 0.02
620,000 2,590,000 19,760,000 3,680,000 3,680,000 50,000 803,900,000 24,800,000 24,800,000 975,000 38,250,000 580,000 7,510,000 29,250,000 3,200,000 7,910,000	Floating (EUR 6 month EURIBOR) Fixed 1.452% Fixed 2.500% Fixed 1.560% Fixed 2.000% Fixed 3.500% Fixed 3.500% Floating (KRW 3 month KSDA) Floating (KRW 3 month KSDA) Floating (MXN 1 month TIIE) Fixed 3.500% Floating (MZD 3 month NZDBB) Floating (PLN 6 month WIBOR) Floating (PLN 6 month STIBOR) Fixed 3.000% Fixed 3.270% Floating (USD 1 month SOFR) Fixed 2.680%	Fixed 3.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month SONIA) Fixed 3.500% Fixed 3.500% Fixed 10.500% Floating (NOK 6 month NIBOR) Fixed 4.750% Fixed 4.000% Floating (SGD 6 month IBOR) Floating (USD 1 month SOFR) Fixed 3.423% Floating (USD 1 month SOFR)		EUR EUR EUR EUR GBP KRW MXN NOK NZD PLN SEK SGD USD USD USD	10/08/2042 20/12/2042 06/07/2053 21/06/2053 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2028 21/06/2025 21/06/2025 30/06/2025 31/03/2030 28/07/2030	230,026 25,654 89,583 730 7,358 1,229 2,703 1,625 25 25,591 36,104 8,880 16,387 4,002 76,423 11,759 51,894	0.32 0.03 0.12 0.00 0.01 0.00 0.00 0.00 0.03 0.05 0.01 0.02

Net Local Notional					Unrealised Gain	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps – (Continued)					
6,370,000	Fixed 2.170%	Floating (USD 1 month SOFR)	USD	11/08/2052	12,359	0.02
11,180,000	Fixed 8.250%	Floating (ZAR 3 month JIBAR)	ZAR	15/03/2025	6,735	0.01
UNREALISED GAIN	N ON INTEREST RATE SWAPS				1,066,724	1.47
	Credit Default Swaps					
800,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2026	2,565	0.00
210,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2028	1,879	0.00
380,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2028	2,123	0.00
280,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2028	572	0.00
360,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/06/2028	4,996	0.01
260,000	Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/06/2028	2,584	0.01
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				14,719	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				1,081,443	1.49
Net Local					Unrealised	% of
Notional					Loss	Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps					
6,770,000	Floating (AUD 6 month BBSW)	Fixed 4.250%	AUD	21/06/2033	(8,663)	(0.01)
1,940,000	Floating (CAD 3 month CDOR)	Fixed 3.170%	CAD	23/03/2033	(11,185)	(0.02)
1,910,000	Fixed 3.000%	Floating (CNY 3 month CNRR)	CNY	21/06/2028	(6,584)	(0.01)
1,550,000	Fixed 3.065%	Floating (EUR 1 month ESTR)	EUR	19/04/2025	(1,608)	(0.00)
4,430,000	Floating (EUR 1 month ESTR)	Fixed 3.250%	EUR	13/04/2028	(17,024)	(0.02)
16,380,000	Fixed 2.852%	Floating (EUR 3 month EURIBOR)	EUR	22/04/2028	(48,626)	(0.07)
1,700,000	Fixed 2.250%	Floating (EUR 12 month ESTR)	EUR	21/06/2028	(33,819)	(0.05)
5,350,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2028	(41,168)	(0.06)
5,850,000	Floating (EUR 6 month EURIBOR)	Fixed 2.500%	EUR	20/12/2032	(7,058)	(0.01)
2 400 000	Fixed 2 F000/	Floating (FUD 6 month FUDIDOD)	ELID	24/06/2022	(EA EAZ)	(0.07)
3,400,000	Fixed 2.500%	Floating (EUR 6 month EURIBOR)	EUR	21/06/2033	(54,547)	(0.07)
4,790,000	Floating (EUR 6 month EURIBOR)	Fixed 2.855%	EUR	04/07/2037	(5,227)	(0.01)
4,790,000 7,730,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 2.855% Fixed 2.152%	EUR EUR	04/07/2037 09/08/2037	(5,227) (51,651)	(0.01)
4,790,000 7,730,000 11,570,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 2.855% Fixed 2.152% Fixed 1.051%	EUR EUR EUR	04/07/2037 09/08/2037 11/08/2047	(5,227) (51,651) (114,760)	(0.01) (0.07) (0.16)
4,790,000 7,730,000 11,570,000 16,610,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000%	EUR EUR EUR GBP	04/07/2037 09/08/2037 11/08/2047 07/03/2025	(5,227) (51,651) (114,760) (152,061)	(0.01) (0.07) (0.16) (0.21)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000%	EUR EUR EUR GBP GBP	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025	(5,227) (51,651) (114,760) (152,061) (130,364)	(0.01) (0.07) (0.16) (0.21) (0.18)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250%	EUR EUR EUR GBP GBP GBP	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA)	EUR EUR EUR GBP GBP GBP JPY	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250%	EUR EUR EUR GBP GBP JPY JPY	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330%	EUR EUR EUR GBP GBP GBP JPY	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2033 14/06/2028	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA)	EUR EUR EUR GBP GBP GBP JPY JPY MXN	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE)	EUR EUR EUR GBP GBP JPY JPY MXN MXN	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2033 14/06/2028 08/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.00)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 5.250%	EUR EUR EUR GBP GBP JPY JPY MXN MXN NZD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 11/04/2025 21/06/2033 21/06/2028 21/06/2028 08/06/2033 21/06/2025	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.00) (0.01)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 110,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE) Fixed 5.250% Floating (NZD 3 month NZDBB)	EUR EUR EUR GBP GBP JPY JPY MXN MXN NZD NZD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 11/04/2025 21/06/2033 21/06/2028 21/06/2033 14/06/2028 08/06/2033 21/06/2025 21/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.01) (0.00) (0.01) (0.00) (0.00)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 43,050,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 3.250%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE) Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (NZD 3 month NZDBB)	EUR EUR EUR GBP GBP JPY JPY MXN MXN NZD NZD SEK	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2028 08/06/2033 21/06/2023 21/06/2033 21/06/2033 21/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 110,000 43,050,000 16,320,000 180,000 4,210,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 3.250% Fixed 4.000% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE) Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 1 month SOFR)	EUR EUR EUR GBP GBP GBP JPY JPY MXN MXN NZD NZD SEK USD USD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2033 14/06/2028 08/06/2033 21/06/2033 21/06/2033 21/06/2033 11/06/2033	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301) (88,689)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.01) (0.01) (0.01)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 110,000 43,050,000 16,320,000 180,000 4,210,000 2,110,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 3.250% Fixed 4.000% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE) Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 1 month SOFR) Fixed 3.750%	EUR EUR EUR GBP GBP GBP JPY JPY MXN MXN NZD NZD SEK USD USD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 17/04/2025 21/06/2033 21/06/2028 21/06/2033 14/06/2028 08/06/2033 21/06/2033 21/06/2033 21/06/2033 21/06/2035 21/06/2036 21/06/2036	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301) (88,689) (1,483)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.00) (0.01) (0.00) (0.12) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)
4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 110,000 43,050,000 16,320,000 4,210,000 4,210,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 3.250% Fixed 4.000% Floating (USD 1 month SOFR) Floating (USD 1 month SOFR)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 5.250% Floating (MXD 3 month NZDBB) Floating (SEX 3 month STIBOR) Floating (USD 1 month SOFR) Fixed 3.750% Fixed 3.750% Fixed 3.000%	EUR EUR EUR GBP GBP GBP JPY JYY MXN MXN NZD NZD NZD USD USD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 21/06/2033 21/06/2028 21/06/2028 21/06/2028 08/06/2033 21/06/2025 21/06/2033 21/06/2033 21/06/2025 21/06/2035 21/06/2025 21/06/2025	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301) (88,689) (1,483) (666)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.17) (0.00) (0.01) (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)
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4,790,000 7,730,000 11,570,000 16,610,000 640,000 2,811,850,000 1,425,200,000 3,200,000 11,125,000 10,590,000 110,000 43,050,000 16,320,000 4,210,000 2,110,000 6,280,000 450,000 4,450,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 4.750% Fixed 4.000% Floating (USD 1 month SOFR)	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Floating (MXN 1 month TIIE) Fixed 5.250% Floating (MZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 1 month SOFR) Fixed 3.750% Fixed 3.000% Fixed 3.250% Fixed 3.300% Fixed 3.300% Fixed 3.000%	EUR EUR EUR GBP GBP GBP JPY JPY MXN MXN NZD NZD USD USD USD USD USD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 21/06/2028 21/06/2028 21/06/2033 21/06/2028 08/06/2033 21/06/2025 21/06/2033 21/06/2033 21/06/2033 21/06/2033 21/06/2025 21/06/2025 21/06/2025 21/06/2026 27/03/2028 21/06/2028 21/06/2028 21/06/2028	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301) (88,689) (1,483) (666) (6,832) (32,328) (6,649) (89,083)	(0.01 (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.01) (0.00) (0.01) (0.01) (0.01) (0.01)
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4,790,000 7,730,000 11,570,000 16,610,000 13,370,000 640,000 2,811,850,000 1,425,200,000 3,200,000 1,125,000 10,590,000 110,000 43,050,000 16,320,000 4,210,000 2,110,000 6,280,000 4,450,000 4,450,000 960,000	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Fixed 0.250% Floating (MXN 1 month TIIE) Fixed 8.500% Floating (NZD 3 month NZDBB) Fixed 4.750% Fixed 4.750% Fixed 4.000% Floating (USD 1 month SOFR) Fixed 3.000%	Fixed 2.855% Fixed 2.152% Fixed 1.051% Fixed 4.000% Fixed 4.000% Fixed 3.250% Floating (JPY 12 month TONA) Floating (JPY 12 month TONA) Fixed 8.330% Floating (MXN 1 month TIIE) Fixed 5.250% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 1 month SOFR) Fixed 3.750% Fixed 3.000% Fixed 3.250% Fixed 3.300% Fixed 3.300% Fixed 3.300% Fixed 3.000% Floating (USD 1 month SOFR)	EUR EUR EUR EUR GBP GBP GBP JPY JPY MXN MXN NZD NZD SEK USD USD USD USD USD USD	04/07/2037 09/08/2037 11/08/2047 07/03/2025 21/06/2033 21/06/2028 21/06/2028 21/06/2033 21/06/2033 21/06/2033 21/06/2033 21/06/2033 21/06/2035 21/06/2025 21/06/2025 21/06/2025 21/06/2028 21/06/2028 21/06/2033 20/05/2034	(5,227) (51,651) (114,760) (152,061) (130,364) (15,195) (162,944) (119,911) (630) (678) (6,864) (1,138) (2,301) (88,689) (1,483) (666) (6,832) (32,328) (6,649) (89,083) (4,108)	(0.01) (0.07) (0.16) (0.21) (0.18) (0.02) (0.22) (0.17) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.01) (0.04) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01)

Swap Contracts – (Continued)

0.1.up 00.1.1.u010	(55.11.11.15.1)					
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Interest Rate Swaps – (Continued)				()	
950,000	Floating (USD 1 month SOFR)	Fixed 2.750%	USD	21/06/2053	(26,548)	(0.04)
455,000	Floating (ZAR 3 month JIBAR)	Fixed 9.250%	ZAR	21/06/2033	(1,424)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(1,338,038)	(1.84)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(1,338,038)	(1.84)
MARKET VALUE C					69,943,299	96.55
(cost USD 72,647,0					0.400.500	0.45
OTHER ASSETS A	ND LIABILITIES				2,499,599	3.45
SHAREHOLDERS'	EQUITY				72,442,898	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 77,201,421)				74,673,198	103.08
Market value of covere	d forward mortgage backed securities (cost L	JSD (3,921,719))			(3,869,510)	(5.34)
Unrealised gain on futu	ires contracts				99,686	0.14
Unrealised loss on futu					(83,480)	(0.12)
•	vard currency contracts				2,590,027	3.58
	vard currency contracts				(1,952,214)	(2.70)
	ward currency contracts held for hedging purp				3,488	0.00
	vard currency contracts held for hedging purp	oses			(796,302)	(1.10)
					000 000	0.07

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

Market value of purchased options (cost USD 547,139)

Market value of written options (cost USD (1.179.791))

Unrealised gain on swap contracts

Unrealised loss on swap contracts

Other Assets and Liabilities

Shareholders' Equity

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, JP Morgan Chase Bank NA, Morgan Stanley & Co. International PLC, Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS

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

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

The maximum individual counterparty exposure as at 31 May 2023 is 1.60% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2023.
- (d) A related party to Goldman Sachs Funds.
- (e) The yield for this fund as at 31 May 2023 was 5.133%.
- (f) 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.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (h) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

0.87

(1.51)

1.49

(1.84)

100.00

3.45

629,202 (1,094,201)

1,081,443

(1,338,038)

72,442,898

2,499,599

Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2023

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Transf	erable se	curities admitted to an official ex	change listing	
Comme Belgiun		s – 94.78%		
	22,058	Groupe Bruxelles Lambert NV	1,708,493	0.40
Canada		0 1 0 10 10	4 4 4 7 0 4 0	
		Canadian Pacific Kansas City Ltd. CGI, Inc.	4,117,016 656,465	0.96 0.15
	17,662	Rogers Communications, Inc.		
		Class B	779,719	0.18
			5,553,200	1.29
China	344 720	Alibaba Group Holding Ltd.	3,401,781	0.79
 Denmar		7 thousa Group Flording Eta.	0,401,701	0.70
Demma		Chr Hansen Holding A/S	498,688	0.11
		Coloplast A/S Class B	549,515	0.13
		Novo Nordisk A/S Class B	6,523,712	1.52
		Novozymes A/S Class B Vestas Wind Systems A/S	636,575	0.15 0.07
	10,190	vesias viilu systems A/S	290,915	
			8,499,405	1.98
Finland		Neste Oyj	515,407	0.12
France				
		Danone SA	6,099,913	1.42
		Hermes International	375,682	0.09
		Sodexo SA	2,083,107	0.48
	34,992	TotalEnergies SE	1,968,267	0.46
			10,526,969	2.45
German		Bayer AG ADR ^(a)	1,554,888	0.36
		Daimler Truck Holding AG	1,405,683	0.33
	3,606	Deutsche Boerse AG	627,215	0.15
	73,573	HeidelbergCement AG	5,274,354	1.23
	6,891	SAP SE	898,984	0.21
			9,761,124	2.28
Hong K		Harris Karris Evaluation 9 Observe		
	10,400	Hong Kong Exchanges & Clearing Ltd.	380,349	0.09
	69,500	Techtronic Industries Co. Ltd.	643,040	0.15
			1,023,389	0.24
India				
	184,930	ICICI Bank Ltd. ADR ^(a)	4,238,596	0.99
Ireland	5 704	A	4 704 040	0.44
	5,761	Accenture PLC Class A	1,764,018	0.41
		AerCap Holdings NV ICON PLC	1,824,438 1,118,934	0.43 0.26
	0,400	100111 20		
loro-!			4,707,390	1.10
Israel	8,857	Check Point Software Technologies		
		Ltd.	1,098,534	0.26
Italy	12.000	Forrori NIV	2 007 627	0.04
		Ferrari NV Moncler SpA	3,907,637 414,715	0.91 0.10
	-,	· · · r	4,322,352	1.01
 Japan			7,022,002	1.01
vapan	6,900	Hoya Corp.	860,154	0.20
		Nihon M&A Center Holdings, Inc.	394,520	0.09
	32,700	Nintendo Co. Ltd.	1,382,019	0.32
			2,636,693	0.61

Holdings	3	Security Description	Market Value USD	% of Shareholders' Equity
Commo	on Stock	s – (Continued)		
Netherla		Advan NV(b)	4 200 500	1.00
		Adyen NV ^(b) ASML Holding NV	4,380,508 847,797	1.02 0.20
	-	Euronext NV	687,394	0.20
		Koninklijke Philips NV	3,730,177	0.87
		NXP Semiconductors NV	140,960	0.03
	151,258	Prosus NV ADR ^(a)	2,011,731	0.47
			11,798,567	2.75
South K		Samsung Electronics Co. Ltd.	6,787,903	1.58
Spain				
	10,545	Amadeus IT Group SA	765,866	0.18
Sweden		Acce Abless AD Class D	900 905	0.40
		Assa Abloy AB Class B Atlas Copco AB Class A	809,805 3,503,348	0.19 0.81
		Thule Group AB ^(b)	468,238	0.11
			4,781,391	1.11
Switzerl	and		4,701,001	
J.11.12.011		Compagnie Financiere Richemont		
		SA Class A	3,958,618	0.92
		Nestle SA	1,513,847	0.35
		Novartis AG Partners Group Holding AG	6,560,328 873,862	1.53 0.21
		Roche Holding AG	1,755,033	0.41
		SGS SA	654,692	0.15
	783	Swatch Group AG	234,046	0.06
	263,090	UBS Group AG	4,976,989	1.16
			20,527,415	4.79
United F	Cingdom	4.7	0.700.057	2.22
		AstraZeneca PLC Bunzl PLC	3,760,857 606,369	0.88 0.14
		Compass Group PLC	5,686,168	1.33
		Croda International PLC	699,920	0.16
		GSK PLC	1,063,859	0.25
		Intertek Group PLC	783,608	0.18
3		Linde PLC Lloyds Banking Group PLC	4,247,389 2,171,647	0.99 0.51
3		Reckitt Benckiser Group PLC	1,247,301	0.31
		RELX PLC	616,264	0.14
	108,583	Rightmove PLC	705,947	0.17
		Shell PLC	3,425,945	0.80
		Shell PLC ADR ^(a)	5,548,337	1.29
		Unilever PLC Willis Towers Watson PLC	826,758 1,798,152	0.19 0.42
	-,		33,188,521	7.74
United S	States			
		Adobe, Inc.	1,115,496	0.26
		Advance Auto Parts, Inc.	439,653	0.10
		Advanced Drainage Systems, Inc.	812,781	0.19
		Alphabet, Inc. Class A	10,039,651	2.34
		Alphabet, Inc. Class C Amazon.com, Inc.	7,146,908 11,211,919	1.67 2.61
		American Express Co.	4,721,335	1.10
		AmerisourceBergen Corp.	1,298,617	0.30
		Amgen, Inc.	1,020,972	0.24
		Anthem, Inc.	6,653,144	1.55
		Aon PLC Class A Arista Networks, Inc.	2,790,366 931,340	0.65 0.22
		Arthur J Gallagher & Co.	4,802,475	1.12
		Automatic Data Processing, Inc.	644,993	0.15
		Bank of New York Mellon Corp.	4,661,773	1.09
	15,352	Berkshire Hathaway, Inc. Class B	4,916,632	1.15
		BILL Holdings, Inc.	1,348,692	0.31
		BJ's Wholesale Club Holdings, Inc.	458,320	0.11
		Booz Allen Hamilton Holding Corp. Broadridge Financial Solutions, Inc.	3,757,297 1,159,268	0.88 0.27
	i, 0 11	5. 53 arrago i manolai Golutiono, Ilic.	1,100,200	0.27

Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings		Security Description			Market Value USD	% of Shareholders' Equity
Common Stock	cs – (Continued)			Common S	tocks	s – (Continu	ed)			
United States - (,			United State		•				
32,445	Capital One Financial Corp.	3,385,311	0.79				er Scientific, II	nc.	4,614,894	1.08
4,202	Charles River Laboratories					Tractor Supp	,		781,989	0.18
44.400	International, Inc.	814,348	0.19			UnitedHealth	•		10,193,967	2.38
	Charles Schwab Corp.	2,184,812	0.51			•	ms, Inc. Class		366,204	0.09
4,555	Charter Communications, Inc. Class A	1,505,200	0.35			Verizon Com Visa, Inc. Cla	munications, I	nc.	1,554,754	0.36 1.60
7 977	Church & Dwight Co., Inc.	730.135	0.17			Waste Conne			6,875,353 4,341,640	1.00
	Cisco Systems, Inc.	1,470,013	0.34			Wells Fargo			4,599,910	1.01
	Citigroup, Inc.	7,121,299	1.66			Woodward, I			2,404,953	0.56
	Coca-Cola Co.	932,278	0.22			YETI Holding			406,939	0.09
17,622	Cognizant Technology Solutions						ologies Corp.	Class A	813,211	0.19
	Corp. Class A	1,102,873	0.26			Zoetis, Inc.			708,713	0.16
7,675	Colgate-Palmolive Co.	571,788	0.13					_		
	Comcast Corp. Class A	3,246,867	0.76						270,675,787	63.11
	Corteva, Inc.	2,125,747	0.50	TOTAL COM	имом	STOCKS				
	Costco Wholesale Corp.	3,116,331	0.73	(cost USD 3	75,707	7,648)			406,518,783	94.78
	Datadog, Inc. Class A	4,744,351	1.11	-		-				
	Dentsply Sirona, Inc.	2,307,779	0.54	Mutual Fun	ıds –	3.03%				
	Edwards Lifesciences Corp.	830,872	0.19	Ireland						
	Entegris, Inc.	4,514,185	1.05	12,999	9,289		chs US\$ Liqui			
	Estee Lauder Cos., Inc. Class A	718,943	0.17				nd (X Distribut	ion		
	Expedia Group, Inc.	2,205,423	0.51 0.21			Class)(c)(d)			12,999,289	3.03
	Fisery, Inc.	914,525		TOTAL MUT	TUAL I	FUNDS				
	Floor & Decor Holdings, Inc. Class A Fortune Brands Home & Security, Inc.	3,822,905 586,238	0.89 0.14	(cost USD 1	2,999,	,289)			12,999,289	3.03
5 999	Fox Factory Holding Corp.	531,571	0.14				URITIES ADM	IITTED		
	General Electric Co.	4,982,417	1.16	TO AN OFFI			LISTING			07.04
	Genpact Ltd.	1,016,398	0.24	(cost USD 3	88,700	6,937)			419,518,072	97.81
	HCA Healthcare, Inc.	783,723	0.18	MARKET VA	ΔLUE	OF INVESTI	ENTS EXCLU	IDING		
	HEICO Corp. Class A	3,132,342	0.73	DERIVATIVE		0	LITTO EXOL	, Dilito		
	Hilton Worldwide Holdings, Inc.	1,829,932	0.43	(cost USD 3		6 937)			419,518,072	97.81
	Home Depot, Inc.	754,608	0.18	(0031 002 0	,,,,,,,	0,001 /			+10,010,012	07.01
	IAC, Inc.	514,916	0.12	Share Class	s Spe	cific Forwa	rd Currency	Contracts -	– 0.13%	
	IDEXX Laboratories, Inc.	284,796	0.07						Unrealised	% of
	Jack Henry & Associates, Inc.	670,671	0.16	Am	nount		Amount	Maturity	Gain	Shareholders'
8,425		1,297,955	0.30	Currency Bo	ought	Currency	Sold	Date	USD	Equity
5,496	Keysight Technologies, Inc.	894,804	0.21		20.450	LIOD	040.444	04/00/0000	445	0.00
26,162	Kroger Co.	1,191,679	0.28		92,150	USD	312,144	21/06/2023	145	0.00
13,192	Lam Research Corp.	8,260,303	1.93		98,138	USD	22,191,983	21/06/2023	592,445	0.14
19,917	Liberty Broadband Corp.	1,497,360	0.35		15,065	EUR GBP	292,150	21/06/2023	2,776	0.00
3,796	Lowe's Cos., Inc.	767,589	0.18	USD 22,81	15,390	GBP	18,398,138	21/06/2023	30,962	0.00
21,870	LPL Financial Holdings, Inc.	4,280,178	1.00	UNREALISE	D GA	IN ON FORW	ARD CURRE	NCY		
	Marriott International, Inc. Class A	2,238,731	0.52	CONTRACT	S HEL	D FOR HED	GING PURPO	SES	626,328	0.14
	Marsh & McLennan Cos., Inc.	4,270,714	1.00							
	Masimo Corp.	641,105	0.15						Unrealised	% of
	Mastercard, Inc. Class A	675,304	0.16	Am	nount		Amount	Maturity	Loss	Shareholders'
	McKesson Corp.	3,872,821	0.90	Currency Bo	ought	Currency	Sold	Date	USD	Equity
	Meta Platforms, Inc. Class A	13,244,208	3.09	EUR 28	31,052	USD	304,528	20/09/2023	(2 504)	(0.00)
	Mettler-Toledo International, Inc.	4,212,981	0.98						(2,584)	(0.00)
	Microsoft Corp.	14,812,222	3.45	GBP 18,38	38,959	USD	22,855,636	20/09/2023	(53,345)	(0.01)
	Moody's Corp.	570,002	0.13	UNREALISE	D LO	SS ON FORV	VARD CURRE	NCY		
	Morgan Stanley	1,983,504	0.46	CONTRACT	S HEL	D FOR HED	GING PURPO	SES	(55,929)	(0.01)
	MSCI, Inc. Netflix, Inc.	3,963,208	0.92							
	•	5,760,839	1.34	MARKET VA			IENTS			
	NIKE, Inc. Class B	458,407	0.11	(cost USD 3	88,70	6,937)			420,088,471	97.94
	Old Dominion Freight Line, Inc. Oracle Corp.	2,994,661 1,060,783	0.70 0.25	OTHER ASS	SETS A	AND LIABILI	TIFS		8,831,539	2.06
	PepsiCo, Inc.	997,727	0.23		,	!!!			5,551,555	2.00
	Pfizer, Inc.	1,042,138	0.24	SHAREHOL	DERS	' EQUITY			428,920,010	100.00
	Pool Corp.	788,924	0.18							
	Procter & Gamble Co.	801,872	0.19							
	Progressive Corp.	3,167,244	0.74							
	S&P Global, Inc.	615,524	0.14							
	Sensata Technologies Holding PLC	1,243,642	0.29							
	Service Corp. International	882,698	0.21							
	Snowflake, Inc. Class A	2,831,705	0.66							
	Southwest Airlines Co.	1,853,202	0.43							
			0.14							
	Starbucks Corp.	005,241	0.17							
6,221	Starbucks Corp. Stryker Corp.	605,241 4,926,222	1.15							

Goldman Sachs Funds—Multi-Manager Dynamic World Equity Portfolio Schedule of Investments As at 31 May 2023

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD		
388,706,937)	419,518,072	97.81
Unrealised gain on forward currency contracts held for hedging		
purposes	626,328	0.14
Unrealised loss on forward currency contracts held for hedging		
purposes	(55,929)	(0.01)
Other Assets and Liabilities	8,831,539	2.06
Shareholders' Equity	428,920,010	100.00

The counterparty for forward currency contracts was Morgan Stanley & Co. LLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.15% of the NAV.

(a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

- (c) A related party to Goldman Sachs Funds.
 (d) The yield for this fund as at 31 May 2023 was 5.202%.

	% of
Allocation of Portfolio as at 31 May 2023	Shareholders' Equity
- Anocation of Fortiono as at 51 may 2025	Equity
Common Stocks	
Internet	13.11
Software	7.90
Banks	6.94
Pharmaceuticals	6.85
Diversified Financial Services	6.20
Insurance	5.08
Semiconductors	5.00
Healthcare Services	4.56
Food, Beverages & Tobacco	4.31
Healthcare Products	4.18
Others	30.65
TOTAL COMMON STOCKS	94.78
Mutual Funds	3.03
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.14
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.01)
Other Assets and Liabilities	2.06
TOTAL	100.00

⁽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 ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
Fransferable se	ecurities admitted to an official exchange listing					
3onds – 61.28%	6					
Jnited States						
	Federal Farm Credit Banks Funding Corp. (c)	USD	5.407%	23/10/2023	1,301,027	0.14
	Federal Farm Credit Banks Funding Corp. (c)	USD	5.412%	30/10/2023	2,702,187	0.29
	Federal Farm Credit Banks Funding Corp. (c) Federal Farm Credit Banks Funding Corp. (c)	USD USD	5.210% 5.250%	22/02/2024 22/03/2024	893,188 726,690	0.10 0.08
		USD	5.215%	05/04/2024	800,344	0.08
1,543,000	3 - 1	USD	5.165%	07/06/2024	1,543,139	0.16
	Federal Farm Credit Banks Funding Corp.(c)	USD	5.225%	27/06/2024	1,701,020	0.18
300,000	.	USD	5.220%	17/09/2024	299,985	0.03
1,700,000		USD	5.240%	16/10/2024	1,700,918	0.18
100,000		USD	5.220%	14/11/2024	99,976	0.01
1,000,000 1,615,000		USD USD	5.250% 5.240%	25/11/2024 19/12/2024	1,000,820 1,615,678	0.11 0.17
1,800,000	- (-)	USD	5.250%	27/12/2024	1,804,212	0.17
409,000		USD	5.210%	03/01/2025	409,061	0.04
1,924,000		USD	5.240%	17/01/2025	1,933,755	0.21
731,000	Federal Farm Credit Banks Funding Corp. (c)	USD	5.230%	23/01/2025	731,351	0.08
475,000	3 · · · · · · · · · · · · · · · · · · ·	USD	5.250%	24/01/2025	475,964	0.05
189,000		USD	5.220%	30/01/2025	189,013	0.02
1,403,000	- (-)	USD	5.225%	06/02/2025 10/02/2025	1,410,015 916.991	0.15
917,000 609,000		USD USD	5.215% 5.245%	10/02/2025	610,175	0.10 0.06
308,000		USD	5.210%	14/02/2025	309,503	0.03
1,621,000	- (-)	USD	5.240%	07/03/2025	1,621,508	0.17
265,000		USD	5.220%	10/04/2025	266,375	0.03
608,000	Federal Farm Credit Banks Funding Corp.—Series 1 ^(c)	USD	5.255%	02/06/2025	608,117	0.06
63,900,000	Federal Home Loan Bank Discount Notes	USD	5.526%	21/06/2023	63,744,270	6.81
43,800,000		USD	5.520%	23/06/2023	43,682,595	4.66
	Federal Home Loan Bank Discount Notes	USD	5.534%	19/07/2023	18,079,462	1.93
2,900,000 15,900,000		USD USD	5.532% 5.531%	26/07/2023 28/07/2023	2,878,003	0.31 1.68
	Federal Home Loan Bank Discount Notes	USD	5.533%	02/08/2023	15,775,029 18,030,829	1.93
3,573,000		USD	5.532%	04/08/2023	3,541,334	0.38
7,692,000		USD	5.535%	09/08/2023	7,618,527	0.81
7,861,000	Federal Home Loan Bank Discount Notes	USD	5.534%	16/08/2023	7,778,336	0.83
3,739,000		USD	5.519%	19/09/2023	3,681,852	0.39
2,629,000		USD	5.510%	11/10/2023	2,580,720	0.28
7,672,000 2,998,000		USD USD	5.479% 5.373%	15/11/2023 06/02/2024	7,495,343 2,897,740	0.80 0.31
1,500,000		USD	5.373%	08/02/2024	1,449,442	0.15
2,396,000		USD	5.361%	09/02/2024	2,314,927	0.25
7,975,000	4.3	USD	5.160%	22/06/2023	7,974,442	0.85
4,500,000	Federal Home Loan Banks ^(c)	USD	5.140%	20/07/2023	4,499,325	0.48
7,965,000		USD	5.165%	21/07/2023	7,964,044	0.85
	Federal Home Loan Banks ^(c)	USD	5.060%	08/08/2023	20,025,794	2.14
	Federal Home Loan Banks ^(c) Federal Home Loan Banks ^(c)	USD	5.170%	18/08/2023	7,963,487	0.85
	Federal Home Loan Banks ^(c)	USD USD	5.150% 5.180%	24/08/2023 20/09/2023	10,297,528 13,552,032	1.10 1.45
	Federal Home Loan Banks	USD	4.660%	14/11/2023	2,351,032	0.25
1,000,000		USD	4.660%	15/11/2023	996,340	0.11
	Federal Home Loan Banks	USD	4.670%	17/11/2023	996,050	0.11
800,000	Federal Home Loan Banks	USD	4.700%	24/11/2023	796,664	0.08
		USD	4.680%	29/11/2023	796,856	0.08
	Federal Home Loan Banks ^(c)	USD	5.210%	23/02/2024	1,401,078	0.15
3,660,000		USD	5.165%	08/03/2024	3,642,066	0.39
	Federal Home Loan Banks Federal Home Loan Banks	USD USD	5.340% 5.350%	23/04/2024 24/04/2024	6,356,836 36,763,231	0.68 3.93
7,310,000		USD	5.330%	26/04/2024	7,259,488	0.77
	Federal Home Loan Banks	USD	5.340%	26/04/2024	6,795,222	0.73
	Federal Home Loan Banks	USD	5.270%	03/05/2024	7,597,673	0.81
2,500,000		USD	5.300%	22/05/2024	2,488,405	0.27
	Federal Home Loan Banks	USD	5.360%	11/06/2024	5,146,008	0.55
	Federal Home Loan Banks	USD	5.375%	11/06/2024	3,212,855	0.34
5,700,000		USD	5.250%	22/11/2024	5,705,643	0.61
	Federal Home Loan Banks ^(c) Federal Home Loan Banks—Series 4 ^(c)	USD USD	5.225%	17/01/2025	1,546,900	0.16
2,495,000		USD	5.130% 5.400%	27/06/2023 11/06/2024	9,699,127 2,492,683	1.04 0.27
	Federal Home Loan Mortgage Corp.	USD	5.380%	12/06/2024	2,492,663	0.27
3,976,400	~ ~ .	USD	5.487%	09/11/2023	3,882,445	0.27
3,370.400						

Holdings		Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders Equity
Bonds -	(Contir		Currency	merest rate	maturity Date		Equity
	•	Continued)					
		United States Treasury Floating Rate Note(c)	USD	5.407%	31/10/2023	53,043,093	5.66
		United States Treasury Floating Rate Note ^(c) United States Treasury Floating Rate Note ^(c)	USD USD	5.275% 5.572%	31/01/2024 31/01/2025	86,047,429 10,780,228	9.19 1.15
		United States Treasury Floating Rate Note ^(c)	USD	5.541%	30/04/2025	8,872,737	0.95
						573,903,535	61.28
TOTAL B							
(cost USD	574,17	(0,104)				573,903,535	61.28
Holdings		Security Description				Market Value USD	% of Shareholders Equity
	Stock	s – 17.42%					
Austria	493	Andritz AG				26,424	0.01
		OMV AG				21,741	0.00
	307	Wienerberger AG				8,669	0.00
						56,834	0.01
Belgium	CE A	Agong SA				20.005	0.00
		Ageas SA Anheuser-Busch InBev SA/NV				26,095 313,858	0.00 0.04
		D'ieteren Group				18,636	0.00
		Elia Group SA/NV				10,743	0.00
		Solvay SA UCB SA				30,575 30,486	0.01 0.00
	330	UCB SA					
Bermuda						430,393	0.05
Dermuda		Arch Capital Group Ltd.				84,825	0.01
	178	Everest Re Group Ltd.				60,523	0.00
Canada						145,348	0.01
	1,864	Lululemon Athletica, Inc.				618,718	0.07
Finland	708	Elisa Oyj				39,555	0.01
		Nokia Oyj				72,498	0.01
		Stora Enso Oyj Class R				30,684	0.00
		TietoEVRY Oyj UPM-Kymmene Oyj				14,486 100,083	0.00 0.01
	0,000	oy				257,306	0.03
France						20.,000	
		Alstom SA				54,116	0.01
		Amundi SA ^(d) Arkema SA				13,002 19,951	0.00
		BioMerieux				27,257	0.00
		BNP Paribas SA				181,032	0.02
		Capgemini SE				267,611	0.03
		Carrefour SA Compagnie de Saint-Gobain				49,176 104,353	0.01 0.01
		Credit Agricole SA				83,834	0.01
	1,956	Danone SA				115,470	0.01
		Dassault Aviation SA				31,298	0.00
		Eiffage SA Elis SA				24,392 9,345	0.00
		Engie SA				113,484	0.00
	1,187	EssilorLuxottica SA				214,406	0.02
		Eurazeo SE				11,734	0.00
		Faurecia SE Ipsen SA				33,147 13,414	0.00
		Kering SA				262,898	0.00
	481	La Française des Jeux SAEM ^(d)				18,547	0.00
	116	Nexans SA				8,930	0.00
		Orange SA				99,715	0.01
		Publicis Groupe SA Rexel SA				56,814 21,929	0.01 0.00
		Sanofi				279,229	0.03

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	s – (Continued)		
France – (Contini	ned)	40.400	0.00
	Sartorius Stedim Biotech Sodexo SA	40,490 96,753	0.01 0.01
	Thales SA	65,478	0.0
	TotalEnergies SE	352,838	0.04
	Valeo SA	25,412	0.00
	Veolia Environnement SA	131,770	0.02
	Verallia SA ^(d)	13,313	0.00
	Vinci SA	145,205	0.02
	Vivendi SE Wendel SE	28,549 6,524	0.00
	Worldline SA ^(d)	37,866	0.0
		3,059,282	0.33
Georgia			
	Bank of Georgia Group PLC	3,961	0.00
Germany 2 826	Bayer AG	157,307	0.02
	Bayerische Motoren Werke AG	147,274	0.02
	Deutsche Bank AG	81,433	0.01
5,448	Deutsche Lufthansa AG	53,468	0.01
	Deutsche Post AG	148,420	0.02
	Deutsche Telekom AG	496,960	0.05
- '	E.ON SE Freenet AG	78,256 11,254	0.01
	Fresenius Medical Care AG & Co. KGaA	35,010	0.00
	Fresenius SE & Co. KGaA	47,316	0.01
815	GEA Group AG	34,259	0.00
	HeidelbergCement AG	42,500	0.01
	Hugo Boss AG	34,036	0.00
	Infineon Technologies AG K+S AG	469,973 19,948	0.05
	Knorr-Bremse AG	32,298	0.00
	LANXESS AG	25,329	0.00
2,452	Mercedes-Benz Group AG	182,816	0.02
	Puma SE	56,440	0.01
	SAP SE	304,461	0.03
	Siemens Energy AG	80,933 9,571	0.01
	Talanx AG Telefonica Deutschland Holding AG	11,735	0.00
	TUI AG	3,200	0.00
	United Internet AG	7,184	0.00
1,023	Volkswagen AG—Preferred	127,827	0.01
150	Wacker Chemie AG	19,928	0.00
		2,719,136	0.29
Ireland 5 902	Accenture PLC Class A	1,805,540	0.19
	C&C Group PLC	2,851	0.00
	CRH PLC	43,148	0.01
	DCC PLC	23,808	0.00
	Jazz Pharmaceuticals PLC	540,579	0.06
	Medtronic PLC	1,099,218	0.12
	Perrigo Co. PLC Smurfit Kappa Group PLC	333,758 47,516	0.0 ² 0.00
1,541	Gillanic Nappa Group i EG	3,896,418	0.42
Isle Of Man		3,030,410	0.42
	Playtech PLC	3,464	0.00
Israel 364	Plus500 Ltd.	6,505	0.00
Italy			
	A2A SpA	25,186	0.00
	Assicurazioni Generali SpA Eni SpA	88,199 122,991	0.01 0.01
	Interpump Group SpA	122,991 22,878	0.0
	Italgas SpA	9,092	0.00
	Leonardo SpA	44,359	0.01

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock	,		
Italy – (Continued) Poste Italiane SpA ^(d)	96 600	0.01
	Prysmian SpA	86,600 38,395	0.0
	Recordati Industria Chimica e Farmaceutica SpA	21,445	0.00
	Reply SpA	11,055	0.00
21,004	Snam SpA	109,814	0.01
6,320	UniCredit SpA	121,545	0.01
		736,014	0.08
Japan 500	Aeon Co. Ltd.	9,861	0.00
100	Ain Holdings, Inc.	4,036	0.00
800	ANA Holdings, Inc.	17,696	0.00
449	Asahi Group Holdings Ltd.	17,368	0.00
	Chugai Pharmaceutical Co. Ltd.	48,310	0.01
	Dai-ichi Life Holdings, Inc.	83,574	0.01
100	Daito Trust Construction Co. Ltd. Dentsu Group, Inc.	9,471 6,394	0.00
	Deverials Corp.	4,372	0.00
	DMG Mori Co. Ltd.	4,995	0.00
	Dowa Holdings Co. Ltd.	2,890	0.00
	Fuji Electric Co. Ltd.	8,366	0.00
	Fujikura Ltd.	4,795	0.00
	Fujitsu Ltd.	63,253	0.01
	GS Yuasa Corp.	3,446	0.00
	Hakuhodo DY Holdings, Inc.	2,087	0.00
	Hikari Tsushin, Inc. Hino Motors Ltd.	14,391	0.00
	Hitachi Ltd.	3,540 34,435	0.00 0.01
	Honda Motor Co. Ltd.	34,561	0.01
	House Foods Group, Inc.	2,341	0.00
	Ibiden Co. Ltd.	21,716	0.00
2,200	Inpex Corp.	23,052	0.00
800	Isetan Mitsukoshi Holdings Ltd.	8,084	0.00
	Ito En Ltd.	2,957	0.00
	ITOCHU Corp.	25,315	0.01
	J Front Retailing Co. Ltd.	3,931	0.00
300	Jafco Co. Ltd. Japan Airlines Co. Ltd.	3,669 20,963	0.00
2,171	Japan Post Holdings Co. Ltd.	15,265	0.00
	Japan Post Insurance Co. Ltd.	4,365	0.00
	Japan Steel Works Ltd.	2,038	0.00
200	Jeol Ltd.	6,897	0.00
1,500	JGC Holdings Corp.	18,172	0.00
	Kadokawa Corp.	2,224	0.00
	Kawasaki Heavy Industries Ltd.	20,832	0.00
	Kawasaki Kisen Kaisha Ltd.	17,911	0.00
	KDDI Corp. Kintatsu Group Holdings Co. Ltd.	110,684 3,299	0.01
	Kintetsu Group Holdings Co. Ltd. Kobayashi Pharmaceutical Co. Ltd.	5,644	0.00
	Kobe Steel Ltd.	7,094	0.00
	Konica Minolta, Inc.	11,258	0.00
	Kusuri No. Aoki Holdings Co. Ltd.	4,945	0.00
	Kyoritsu Maintenance Co. Ltd.	3,508	0.00
	Kyowa Kirin Co. Ltd.	11,516	0.00
	Lawson, Inc.	4,350	0.00
	Lintec Corp.	1,562	0.00
	Lion Corp. Maruhani Corp.	2,887	0.00
	Marubeni Corp. MatsukiyoCocokara & Co.	24,586 26,690	0.01 0.01
	Mazda Motor Corp.	10,152	0.00
	Mebuki Financial Group, Inc.	3,748	0.00
	Menicon Co. Ltd.	3,589	0.00
1,200	MinebeaMitsumi, Inc.	23,002	0.00
1,400	Mitsubishi Chemical Group Corp.	7,825	0.00
	Mitsubishi Corp.	48,161	0.01
	Mitsubishi Estate Co. Ltd.	39,970	0.01
	Mitsubishi HC Capital, Inc.	6,491	0.00
	Mitsubishi Heavy Industries Ltd. Mitsubishi Motors Corp.	33,627 13,305	0.01
	Mitsubishi Motors Corp. Mitsui & Co. Ltd.	13,395 36,732	0.00 0.01
	MILOUI & CO. Etu.	30,732	0.0

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	· · · · · · · · · · · · · · · · · · ·		
Japan – (Continue	d) Mitsui Mining & Smelting Co. Ltd.	2,183	0.00
	Mitsui OSK Lines Ltd.	22,679	0.00
3,159	Mizuho Financial Group, Inc.	46,307	0.01
	Morinaga & Co. Ltd.	3,173	0.00
	Morinaga Milk Industry Co. Ltd.	3,549	0.00
	NEC Corp. NET One Systems Co. Ltd.	11,887 6,803	0.00 0.00
	NGK Insulators Ltd.	3,605	0.00
200	Nichirei Corp.	4,275	0.00
	Nintendo Co. Ltd.	76,222	0.01
	Nippon Express Holdings, Inc.	16,774	0.00
	Nippon Sanso Holdings Corp. Nippon Steel Corp.	4,079 34,947	0.00 0.01
	Nippon Yusen KK	27,589	0.01
4,700	Nissan Motor Co. Ltd.	17,456	0.00
	Niterra Co. Ltd.	10,131	0.00
	Nitto Denko Corp.	14,181	0.00
	Nomura Holdings, Inc. Nomura Real Estate Holdings, Inc.	9,112 4,820	0.00 0.00
	NSK Ltd.	4,220	0.00
	NTN Corp.	2,172	0.00
	Obayashi Corp.	5,618	0.00
	Olympus Corp.	55,877	0.01
	Ono Pharmaceutical Co. Ltd. ORIX Corp.	9,323	0.00 0.00
	ORIA COIP. OSG Corp.	18,646 2,726	0.00
	Otsuka Holdings Co. Ltd.	12,949	0.00
600	Pan Pacific International Holdings Corp.	10,198	0.00
	Panasonic Holdings Corp.	20,831	0.00
	Persol Holdings Co. Ltd.	11,283	0.00
	Renesas Electronics Corp. Resonac Holdings Corp.	29,472 6,085	0.01 0.00
	Ricoh Co. Ltd.	4,384	0.00
	Rohm Co. Ltd.	42,078	0.01
2,400	Ryohin Keikaku Co. Ltd.	23,460	0.00
	Sankyo Co. Ltd.	4,017	0.00
	Santen Pharmaceutical Co. Ltd.	5,444	0.00
	SCREEN Holdings Co. Ltd. Sega Sammy Holdings, Inc.	6,552 3,872	0.00 0.00
	Seiko Epson Corp.	8,212	0.00
	Sekisui Chemical Co. Ltd.	4,123	0.00
	Seven & i Holdings Co. Ltd.	19,036	0.00
	SG Holdings Co. Ltd.	4,389	0.00
	Shimamura Co. Ltd. Shinko Electric Industries Co. Ltd.	18,030 14,166	0.00 0.00
	Shionogi & Co. Ltd.	22,400	0.00
	Skylark Holdings Co. Ltd.	3,954	0.00
	SoftBank Group Corp.	82,400	0.01
	Sojitz Corp.	5,982	0.00
	Stanley Electric Co. Ltd.	6,019 15,304	0.00
	Subaru Corp. SUMCO Corp.	15,394 18,453	0.00
	Sumitomo Chemical Co. Ltd.	6,310	0.00
	Sumitomo Corp.	18,821	0.00
	Sumitomo Forestry Co. Ltd.	6,736	0.00
	Sumitomo Heavy Industries Ltd.	2,214	0.00
	Sumitomo Mitsui Financial Group, Inc. Sumitomo Mitsui Trust Holdings, Inc.	89,030 14,054	0.01 0.00
	Sumitomo Realty & Development Co. Ltd.	9,620	0.00
	Suntory Beverage & Food Ltd.	7,336	0.00
	Takashimaya Co. Ltd.	20,092	0.00
	Takeda Pharmaceutical Co. Ltd.	112,826	0.01
	TIS, Inc. Tobu Railway Co. Ltd.	5,581	0.00
	Tokyo Gas Co. Ltd.	2,609 8,498	0.00 0.00
	Tokyu Fudosan Holdings Corp.	5,314	0.00
	TOPPAN, Inc.	4,261	0.00
	Toyobo Co. Ltd.	2,128	0.00
	Toyoda Gosei Co. Ltd. Toyota Tsusho Corp.	3,275 8,760	0.00 0.00
200	royota rotorio odip.	6,760	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)		
Japan – (Continu	·	4.000	0.00
	UBE Corp. Ulvac, Inc.	4,830 4,042	0.00
	USS Co. Ltd.	6,482	0.00
	Welcia Holdings Co. Ltd.	12,637	0.00
	West Japan Railway Co.	41,765	0.01
1,200	Yamada Holdings Co. Ltd.	3,546	0.00
	Yamaguchi Financial Group, Inc.	3,252	0.00
	Yamato Holdings Co. Ltd.	20,066	0.00
	Yokogawa Electric Corp.	5,370	0.00
5,100	Z Holdings Corp.	12,640	0.00
loreov		2,285,920	0.24
Jersey 4,554	TP ICAP Group PLC	8,551	0.00
Jordan	LIT DI CI L DIO	40.705	0.00
	Hikma Pharmaceuticals PLC	13,785	0.00
Luxembourg 2,779		69,137	0.01
631	Eurofins Scientific SE	41,587	0.00
		110,724	0.01
Netherlands	Arcadis NV	11,112	0.00
571		247,788	0.03
	ASR Nederland NV	27,883	0.00
	EXOR NV	20,210	0.00
	Heineken Holding NV	10,695	0.00
771	Heineken NV	77,804	0.01
	JDE Peet's NV	11,359	0.00
	Just Eat Takeaway.com NV ^(d)	24,045	0.00
	Koninklijke Ahold Delhaize NV	104,439	0.01
	Koninklijke KPN NV NN Group NV	108,345 49,296	0.01 0.01
	NXP Semiconductors NV	129,668	0.01
	OCI NV	21,938	0.02
	QIAGEN NV	138,939	0.02
	Signify NV ^(d)	17,943	0.00
8,305	Stellantis NV	126,224	0.01
		1,127,688	0.12
Portugal 2,885	Jeronimo Martins SGPS SA	69,537	0.01
Russia		·	
	Evraz PLC ^(e)	0	0.00
South Africa 2,022	Investec PLC	10,250	0.00
Spain			
314	Aena SME SA ^(d)	49,140	0.01
	Banco de Sabadell SA	33,144	0.00
	Banco Santander SA	156,521	0.02
	Enagas SA Endesa SA	41,641 60,560	0.00 0.01
	Iberdrola SA	492,687	0.01
	Industria de Diseno Textil SA	111,650	0.03
	Red Electrica Corp. SA	24,508	0.00
	Repsol SA	76,641	0.01
	Telefonica SA	96,174	0.01
119	Viscofan SA	7,927	0.00
		1,150,593	0.12
Switzerland 891	Chubb Ltd.	165,548	0.02
	Coca-Cola HBC AG	90,931	0.02
	Ferrexpo PLC	1,473	0.00
.,200	·	.,	2.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Switzerland – (Co			
	Glencore PLC IWG PLC	115,952 2,618	0.01 0.00
1,430	WGFLG	376,522	0.00
United Kingdom		370,322	
-	3i Group PLC	55,611	0.01
	abrdn PLC	24,612	0.00
	Airtel Africa PLC ^(d) Anglo American PLC	6,494 73,038	0.00 0.01
	Ascential PLC	10,108	0.00
	Associated British Foods PLC	81,390	0.01
	AstraZeneca PLC	113,482	0.01
	B&M European Value Retail SA	43,084	0.01
	Balfour Beatty PLC Barclays PLC	9,457 70,835	0.00 0.01
	Barratt Developments PLC	26,696	0.00
	Berkeley Group Holdings PLC	21,652	0.00
1,098	Bodycote PLC	8,689	0.00
	BP PLC	118,588	0.01
	Britvic PLC	32,880	0.00
	BT Group PLC Bunzl PLC	45,432 36,743	0.01 0.01
	Bytes Technology Group PLC	8,274	0.00
	Capricorn Energy PLC	1,445	0.00
.,	Centrica PLC	36,655	0.01
	Chemring Group PLC	2,958	0.00
	Clarkson PLC	5,610	0.00
	CNH Industrial NV Computacenter PLC	44,209 6,088	0.01 0.00
	ConvaTec Group PLC ^(d)	33,141	0.00
	Crest Nicholson Holdings PLC	2,335	0.00
	Currys PLC	2,154	0.00
	Direct Line Insurance Group PLC	16,517	0.00
	Domino's Pizza Group PLC Drax Group PLC	6,814 14,356	0.00 0.00
	DS Smith PLC	24,965	0.00
	easyJet PLC	19,954	0.00
	Elementis PLC	2,093	0.00
	Endeavour Mining PLC	11,916	0.00
	Entain PLC Firstgroup PLC	33,637 10,672	0.01 0.00
	Future PLC	4,821	0.00
	Genuit Group PLC	2,137	0.00
	GSK PLC	134,084	0.02
	Haleon PLC	66,225	0.01
	Harbour Energy PLC Ibstock PLC ^(d)	14,343 2,488	0.00 0.00
, .	IG Group Holdings PLC	11,779	0.00
	Inchcape PLC	26,314	0.00
	Indivior PLC	21,532	0.00
	Informa PLC	36,686	0.01
	ITV PLC J D Wetherspoon PLC	28,188 4,645	0.00 0.00
	J Sainsbury PLC	27,013	0.00
	JD Sports Fashion PLC	21,843	0.00
	Johnson Matthey PLC	42,812	0.01
	Jupiter Fund Management PLC	2,583	0.00
	Kainos Group PLC Kingfisher PLC	8,846 21,869	0.00 0.00
	Linde PLC	1,637,092	0.00
	Man Group PLC	17,413	0.00
9,036	Marks & Spencer Group PLC	20,041	0.00
	Mitie Group PLC	2,739	0.00
	Mondi PLC	89,953	0.01
	Moonpig Group PLC Morgan Advanced Materials PLC	3,286 2,018	0.00 0.00
	National Express Group PLC	4,065	0.00
	Pagegroup PLC	8,314	0.00
	Pets at Home Group PLC	8,326	0.00
	PZ Cussons PLC	3,767	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United Kingdom -	- (Continued)		
	QinetiQ Group PLC	7,073	0.00
	Redde Northgate PLC Renishaw PLC	2,842	0.00
	Rio Tinto PLC	8,876 107,094	0.00 0.01
	Rolls-Royce Holdings PLC	48,691	0.01
	RS Group PLC	32,722	0.00
306	Savills PLC	3,460	0.00
.,	Schroders PLC	18,932	0.00
	Serco Group PLC	32,312	0.00
	Shell PLC Smiths Group PLC	128,361	0.02 0.01
	Spectris PLC	54,125 37,537	0.01
	Spirent Communications PLC	4,900	0.00
	SSE PLC	116,822	0.01
1,747	SSP Group PLC	5,829	0.00
1,389	Synthomer PLC	1,547	0.00
529	Telecom Plus PLC	9,966	0.00
	Tesco PLC	65,440	0.01
	Tullow Oil PLC	3,202	0.00
	Virgin Money UK PLC	7,294 12,487	0.00
	Vistry Group PLC Vodafone Group PLC	12,487 61,239	0.00 0.01
	Watches of Switzerland Group PLC ^(d)	13,529	0.00
	WH Smith PLC	20,191	0.00
	Whitbread PLC	30,814	0.00
	WPP PLC	33,391	0.00
		4,206,482	0.45
United States			
2,869	3M Co.	267,706	0.03
5,539	Abbott Laboratories	564,978	0.06
	AbbVie, Inc.	385,460	0.04
	Adobe, Inc.	2,109,422	0.22
	Aflac, Inc.	110,570	0.01
	Agilent Technologies, Inc. Akamai Technologies, Inc.	218,154 83,276	0.02 0.01
	Albemarle Corp.	80,315	0.01
	Alphabet, Inc. Class A	7,507,726	0.80
	Amdocs Ltd.	92,004	0.01
1,783	Ameren Corp.	144,548	0.02
3,142	American Electric Power Co., Inc.	261,163	0.03
	American Express Co.	215,324	0.02
	American International Group, Inc.	121,245	0.01
	Ameriprise Financial, Inc.	99,390	0.01
	AmerisourceBergen Corp. Amgen, Inc.	106,684 447,699	0.01 0.05
	Analog Devices, Inc.	1,216,466	0.03
	Anthem, Inc.	1,412,424	0.15
	Aon PLC Class A	888,492	0.09
1,772	APA Corp.	56,314	0.01
	Apollo Global Management, Inc.	596,235	0.06
	Applied Materials, Inc.	214,346	0.02
	Archer-Daniels-Midland Co.	120,741	0.01
	Assurant, Inc.	45,236	0.00
	AT&T, Inc.	1,233,924 74,356	0.13 0.01
	Atmos Energy Corp. Autodesk, Inc.	389,409	0.01
	Automatic Data Processing, Inc.	376,600	0.04
	Bank of New York Mellon Corp.	111,756	0.01
	Bath & Body Works, Inc.	54,552	0.01
	Becton Dickinson and Co.	1,079,458	0.11
	Berkshire Hathaway, Inc. Class B	3,257,678	0.35
	Best Buy Co., Inc.	175,716	0.02
410	Biogen, Inc.	121,528	0.01
	Bio-Rad Laboratories, Inc. Class A	391,644	0.04
1,049		106,317	0.01
1,049 1,697	BJ's Wholesale Club Holdings, Inc.		
1,049 1,697 292	BlackRock, Inc.	192,005	0.02
1,049 1,697 292 1,106			0.02 0.02 0.02

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Boston Scientific Corp.	1,218,686	0.13
	Bristol-Myers Squibb Co.	1,455,893	0.16
	Broadridge Financial Solutions, Inc.	509,412	0.05
	Bunge Ltd.	541,110	0.06
	Burlington Stores, Inc.	594,317	0.06
	Caesars Entertainment, Inc.	65,534	0.01
	Capital One Financial Corp. Cardinal Health, Inc.	131,096 91,929	0.01 0.01
	CarMax, Inc.	75,532	0.01
	Carrier Global Corp.	103,927	0.01
	Casey's General Stores, Inc.	71,305	0.01
	Catalent, Inc.	53,127	0.01
	CBRE Group, Inc. Class A	93,051	0.01
505	CDW Corp.	86,703	0.01
659	Celanese Corp.	68,549	0.01
1,923	Centene Corp.	120,014	0.01
1,189	CF Industries Holdings, Inc.	73,135	0.01
723	CH Robinson Worldwide, Inc.	68,352	0.01
	Charles River Laboratories International, Inc.	62,848	0.01
	Charles Schwab Corp.	190,896	0.02
	Charter Communications, Inc. Class A	128,177	0.01
	Chevron Corp.	428,213	0.05
	Cigna Corp.	182,341	0.02
	Cintas Corp. Cisco Systems, Inc.	657,691 2,651,782	0.07 0.28
	Citigroup, Inc.	181,756	0.28
	Citizens Financial Group, Inc.	62,568	0.02
	CME Group, Inc.	729,657	0.08
	Coca-Cola Co.	2,400,659	0.26
•	Cognizant Technology Solutions Corp. Class A	115,232	0.01
	Colgate-Palmolive Co.	304,809	0.03
41,073	Comcast Corp. Class A	1,616,223	0.17
1,197	Comerica, Inc.	43,212	0.00
2,333	ConocoPhillips	231,667	0.02
1,050	Consolidated Edison, Inc.	97,965	0.01
3,436	Costco Wholesale Corp.	1,757,720	0.19
	Coterra Energy, Inc.	73,191	0.01
	Cummins, Inc.	93,211	0.01
	Curtiss-Wright Corp.	30,980	0.00
	CVS Health Corp.	201,165	0.02
	Danaher Corp.	2,137,533	0.23
	DaVita, Inc.	61,635	0.01
	Delta Air Lines, Inc. Dentsply Sirona, Inc.	651,506 49,737	0.07 0.01
	Discover Financial Services	106,336	0.01
	Dolby Laboratories, Inc. Class A	37,964	0.00
	Dollar Tree, Inc.	495,279	0.05
	Dover Corp.	73,065	0.01
	Dow, Inc.	611,165	0.06
	DR Horton, Inc.	113,250	0.01
,	Dropbox, Inc. Class A	488,116	0.05
2,512	DTE Energy Co.	270,291	0.03
2,793	DXC Technology Co.	69,909	0.01
	Eagle Materials, Inc.	340,361	0.04
	Eaton Corp. PLC	1,128,223	0.12
	eBay, Inc.	86,186	0.01
	Eli Lilly & Co.	2,460,806	0.26
	Emerson Electric Co.	272,657	0.03
	EPAM Systems, Inc.	241,736	0.03
	EQT Corp.	69,053	0.01
	Estee Lauder Cos., Inc. Class A	691,217	0.07
	Eversource Energy	175,152 80.014	0.02
	Expedia Group, Inc.	80,014 80,306	0.01
	Expeditors International of Washington, Inc.	80,306 583,346	0.01
	Exxon Mobil Corp. F5, Inc.	63,312	0.06 0.01
	Fastenal Co.	450,240	0.01
	FedEx Corp.	131,660	0.03
	First American Financial Corp.	310,574	0.03

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
United States – (C		000 404	2.27
	FMC Corp.	620,421	0.07
	Ford Motor Co. Fortive Corp.	132,396 722,851	0.01 0.08
	Fox Corp. Class A	84,677	0.01
	Franklin Resources, Inc.	70,685	0.01
21,027	Freeport-McMoRan, Inc.	722,067	0.08
264	Gartner, Inc.	90,515	0.01
	General Dynamics Corp.	820,191	0.09
	General Electric Co.	1,250,748	0.13
	General Motors Co. Genpact Ltd.	731,753 416,350	0.08 0.04
•	Genuine Parts Co.	180,652	0.02
	Gilead Sciences, Inc.	203,891	0.02
	Hartford Financial Services Group, Inc.	85,033	0.01
3,540	HCA Healthcare, Inc.	935,233	0.10
921	Henry Schein, Inc.	68,062	0.01
	Hewlett Packard Enterprise Co.	77,450	0.01
	Hologic, Inc.	794,501	0.08
	Home Depot, Inc.	2,103,482	0.22 0.05
	Honeywell International, Inc. Hormel Foods Corp.	467,696 107,635	0.03
	HP, Inc.	90,987	0.01
	Hubbell, Inc.	557,858	0.06
	Humana, Inc.	163,610	0.02
6,378	Huntington Bancshares, Inc.	65,757	0.01
	Huntington Ingalls Industries, Inc.	68,066	0.01
	Illumina, Inc.	568,122	0.06
	Incyte Corp.	70,352	0.01 0.03
	Ingersoll Rand, Inc. Ingredion, Inc.	259,276 369,970	0.03
	Insulet Corp.	413,295	0.04
	Intercontinental Exchange, Inc.	730,631	0.08
	International Business Machines Corp.	235,320	0.02
	International Paper Co.	69,155	0.01
	Intuit, Inc.	1,459,795	0.16
	Invesco Ltd.	64,710	0.01
	IQVIA Holdings, Inc. JPMorgan Chase & Co.	371,569 2,614,453	0.04 0.28
	Keurig Dr Pepper, Inc.	375,494	0.04
	KeyCorp	52,883	0.01
	KKR & Co., Inc.	514,643	0.05
1,078	KLA Corp.	477,543	0.05
	Kroger Co.	95,873	0.01
	Laboratory Corp. of America Holdings	89,263	0.01
	Lam Research Corp.	176,993	0.02
	Lamb Weston Holdings, Inc. Leidos Holdings, Inc.	189,151 73,532	0.02 0.01
	Lennar Corp. Class A	604,692	0.06
	Live Nation Entertainment, Inc.	72,586	0.01
1,354	LKQ Corp.	71,423	0.01
1,235	Loews Corp.	69,160	0.01
	Lowe's Cos., Inc.	223,858	0.02
	Marathon Oil Corp.	71,510	0.01
	Marathon Petroleum Corp.	128,934	0.01 0.01
	Marriott International, Inc. Class A Masco Corp.	119,634 59,385	0.01
	Mastercard, Inc. Class A	2,281,375	0.24
	McDonald's Corp.	1,395,613	0.15
371	McKesson Corp.	145,002	0.02
17,030	Merck & Co., Inc.	1,880,282	0.20
	MetLife, Inc.	114,163	0.01
	Mettler-Toledo International, Inc.	642,429	0.07
	MGM Resorts International Microchip Technology, Inc.	77,166	0.01
	Micron Technology, Inc.	119,513 968,713	0.01 0.10
	Microsoft Corp.	8,367,049	0.89
	Mohawk Industries, Inc.	50,806	0.01
	Molina Healthcare, Inc.	83,266	0.01
	Molson Coors Beverage Co. Class B	81,518	0.01
10,169	Monster Beverage Corp.	596,107	0.06

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	· · · · · · · · · · · · · · · · · · ·		
United States – (C		000.040	0.00
	Morgan Stanley	238,249	0.03
	Mosaic Co. MSA Safety, Inc.	70,919 19,121	0.01 0.00
	MSCI, Inc.	588,633	0.06
	NetApp, Inc.	475,530	0.05
	Netflix, Inc.	1,757,983	0.19
1,257	New York Times Co. Class A	44,523	0.00
	Newmont Corp.	676,009	0.07
	News Corp. Class A	65,202	0.01
	NIKE, Inc. Class B Northern Trust Corp.	1,133,229 81,701	0.12 0.01
	NortonLifeLock, Inc.	75,071	0.01
	NRG Energy, Inc.	50,888	0.01
	Nucor Corp.	113,572	0.01
14	NVR, Inc.	77,759	0.01
	Occidental Petroleum Corp.	129,158	0.01
	Omnicom Group, Inc.	401,882	0.04
	ON Semiconductor Corp.	108,095	0.01
	Oracle Corp. PACCAR, Inc.	1,529,244 705,683	0.16 0.08
	Packaging Corp. of America	60,279	0.00
	Paramount Global Class B	52,809	0.01
	Parker-Hannifin Corp.	115,038	0.01
7,438	Paychex, Inc.	780,469	0.08
	Paylocity Holding Corp.	117,124	0.01
	PayPal Holdings, Inc.	960,721	0.10
	PepsiCo, Inc.	1,801,071	0.19
	Pfizer, Inc. Phillips 66	369,744 122,941	0.04 0.01
	Pool Corp.	57,870	0.01
	Principal Financial Group, Inc.	78,290	0.01
14,514	Procter & Gamble Co.	2,068,245	0.22
	Progressive Corp.	798,286	0.08
	PTC, Inc.	194,611	0.02
	PulteGroup, Inc.	77,314	0.01
	Qorvo, Inc. QUALCOMM, Inc.	76,252 1,407,872	0.01 0.15
	Quanta Services, Inc.	91,454	0.13
	Quest Diagnostics, Inc.	82,641	0.01
991	Raymond James Financial, Inc.	89,537	0.01
17,667	Raytheon Technologies Corp.	1,627,837	0.17
	Regeneron Pharmaceuticals, Inc.	956,964	0.10
	Republic Services, Inc.	562,129	0.06
	ResMed, Inc. Revvity, Inc.	145,445 68,500	0.02 0.01
	Reynolds Consumer Products, Inc.	11,580	0.00
	Robert Half International, Inc.	60,924	0.01
	Roper Technologies, Inc.	284,796	0.03
	Royal Caribbean Cruises Ltd.	82,751	0.01
	S&P Global, Inc.	1,310,623	0.14
	Salesforce, Inc.	361,876	0.04
	Sealed Air Corp.	45,571 85,189	0.00 0.01
	Skyworks Solutions, Inc. Snap-on, Inc.	63,957	0.01
	Starbucks Corp.	911,762	0.10
	State Street Corp.	99,513	0.01
	Steel Dynamics, Inc.	82,342	0.01
	Stericycle, Inc.	23,646	0.00
	STERIS PLC	562,316	0.06
	Stryker Corp.	864,770	0.09
	Synchrony Financial Sysco Corp.	84,366 202 505	0.01
	T Rowe Price Group, Inc.	202,505 87,335	0.02 0.01
	Tapestry, Inc.	54,507	0.01
	TE Connectivity Ltd.	111,824	0.01
	Teledyne Technologies, Inc.	76,564	0.01
	Tetra Tech, Inc.	495,992	0.05
	Texas Instruments, Inc.	1,471,373	0.16
	Textron, Inc.	76,843	0.01
3,006	Thermo Fisher Scientific, Inc.	1,528,431	0.16

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
•	TJX Cos., Inc.	971,393	0.10
	T-Mobile US, Inc.	1,173,762	0.13
	Torchmark Corp.	56,233	0.01 0.01
	Toro Co. Travelers Cos., Inc.	84,329 111,021	0.01
	Trimble, Inc.	61,698	0.01
	Truist Financial Corp.	111,673	0.01
	Tyson Foods, Inc. Class A	78,036	0.01
	Ulta Beauty, Inc.	565,156	0.06
	Union Pacific Corp.	1,661,255	0.18
1,773	United Airlines Holdings, Inc.	84,155	0.01
6,481	United Parcel Service, Inc. Class B	1,082,327	0.12
7,598	UnitedHealth Group, Inc.	3,702,049	0.40
	Universal Health Services, Inc. Class B	59,591	0.01
	US Bancorp	115,145	0.01
	Vail Resorts, Inc.	135,219	0.01
	Valero Energy Corp.	120,527	0.01
	Valmont Industries, Inc.	53,765	0.01
	Vertex Pharmacouticals Inc.	273,781	0.03
	Vertex Pharmaceuticals, Inc. Viatris, Inc.	175,698 77,839	0.02 0.01
	Visa, Inc. Class A	2,697,671	0.01
	W R Berkley Corp.	500,842	0.05
	Walt Disney Co.	1,297,058	0.14
	Warner Bros Discovery, Inc.	101,994	0.01
	Waters Corp.	137,669	0.01
	Wendy's Co.	76,903	0.01
	Westinghouse Air Brake Technologies Corp.	77,346	0.01
2,482	Westrock Co.	69,521	0.01
2,289	WEX, Inc.	379,631	0.04
416	Whirlpool Corp.	53,785	0.01
1,549	Workday, Inc. Class A	328,372	0.03
	WW Grainger, Inc.	220,667	0.02
	Zimmer Biomet Holdings, Inc.	87,483	0.01
1,616	Zions Bancorp NA	44,101	0.00
Uruguay		141,686,482	15.13
	Globant SA	110,654	0.01
TOTAL COMMON (cost USD 162,94		163,090,567	17.42
	estment Trusts – 0.33%		
Belgium 128	Aedifica SA	8,577	0.00
France			
	Covivio SA	20,129	0.00
	Klepierre SA	26,517	0.00
855	Unibail-Rodamco-Westfield	39,235	0.01
		85,881	0.01
Guernsey	Delegand Communical Description Trust Ltd	4.700	0.00
	Balanced Commercial Property Trust Ltd.	4,709	0.00
United Kingdom	Assura PLC	17.450	0.00
	Assura PLC British Land Co. PLC	17,459 37,706	0.00 0.01
	Primary Health Properties PLC	17,272	0.00
	Safestore Holdings PLC	19,084	0.00
	Shaftesbury Capital PLC	2,791	0.00
	Supermarket Income PLC	15,421	0.00
	Tritax Big Box PLC	26,534	0.01
	Urban Logistics PLC	2,744	0.00
731	Workspace Group PLC	4,557	0.00
		143,568	0.02
United States			
	Alexandria Real Estate Equities, Inc.	79,422	0.01
	American Tower Corp.	915,007	0.10

loldings	Security Description			Market Value USD	% o Shareholders Equit
	Investment Trusts – (Continued) .– (Continued)				
	355 Boston Properties, Inc.			65,948	0.0
	634 Camden Property Trust			66,234	0.0
	967 Equinix, Inc.			720,947	0.0
	615 Equity Residential			158,992	0.0
	306 Essex Property Trust, Inc.			66,114	0.0
	327 Extra Space Storage, Inc.			191,446	0.0
	938 Healthpeak Properties, Inc.			58,642	0.0
4,	409 Host Hotels & Resorts, Inc.			73,189	0.0
3,0	658 Kimco Realty Corp.			67,234	0.0
	951 Regency Centers Corp.			53,513	0.0
1,	327 Spirit Realty Capital, Inc.			51,833	0.0
1,0	614 Ventas, Inc.			69,628	0.0
3,	118 VICI Properties, Inc.			96,440	0.0
2,	835 Weyerhaeuser Co.			81,251	0.0
				2,815,840	0.3
OTAL REAL	ESTATE INVESTMENT TRUSTS			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
cost USD 3,2	275,753)			3,058,575	0.3
lutual Fund	ds – 8.32%				
reland	097 iShares Developed Markets Property Yield UCITS ETF			5,244,886	0.5
	809 iShares Fallen Angels High Yield Corp. Bond UCITS ETF			2,623,280	0.2
	957 iShares J.P. Morgan USD Emerging Markets Bond UCITS ETF Class D			997,435	0.1
	056 IShares USD Corp. Bond UCITS ETF Class D			28,449,671	3.0
	468 SPDR Refinitiv Global Convertible Bond UCITS ETF			40,646,900	4.3
300,	400 Of BIT Neithill Global Convertible Bond Confee En				
OTAL MUTI	JAL FUNDS			77,962,172	8.3
UTAL MUT					
cost USD 82	2,741,610)			77,962,172	8.3
	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				8.3
OTAL TRAN	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING			77,962,172 818,014,849	
OTAL TRAN cost USD 82	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES				87.3
TOTAL TRAN cost USD 82 MARKET VAI cost USD 82	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES			818,014,849	87.3 87.3
OTAL TRAN cost USD 82 MARKET VAI cost USD 82	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892)		Commitment Market Value	818,014,849	87.3
OTAL TRAM cost USD 82 MARKET VAI cost USD 82 Futures Cor Jumber of	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892)			818,014,849 818,014,849 Unrealised	87.3 87.3 % c Shareholders
TOTAL TRAN cost USD 82 MARKET VAI cost USD 82 Futures Cor lumber of Contracts	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD	Short	Market Value USD	818,014,849 818,014,849 Unrealised Gain USD	87.3 87.3 % o Shareholders Equit
OTAL TRAM cost USD 82 MARKET VAI cost USD 82 Futures Cor lumber of	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024	Short	Market Value	818,014,849 818,014,849 Unrealised Gain	87.3 87.3 % o Shareholder
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 utures Cor umber of ontracts (47)	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts = 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024	Short	Market Value USD (30,119,717) (10,654,133)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952	87.3 87.3 % Shareholder Equit
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 utures Cor umber of contracts	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 23,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024		Market Value USD (30,119,717)	818,014,849 818,014,849 Unrealised Gain USD	87.3 87.3 % Shareholder Equit
OTAL TRAM cost USD 82 IARKET VAI cost USD 82 utures Cor umber of ontracts (47)	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts = 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024	Short	Market Value USD (30,119,717) (10,654,133)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952	87.3 87.3 Shareholder Equi 0.0
OTAL TRAM FOST USD 82 ARKET VAI FOST USD 82 utures Cor umber of ontracts (47) (61) 11	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023	Short Long	(30,119,717) (30,654,133) 1,001,111 (9,653,022)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756	87.3 87.3 Shareholder Equi 0.0 0.0
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 Iutures Cor Iumber of Contracts (47) (61) 11	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023	Short Long —	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603	87.3 87.3 Shareholder Equi 0.0 0.0 0.0
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 utures Cor umber of ontracts (47) (61) 11	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023	Short Long Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961	87.3 87.3 Shareholder Equi 0.0 0.0 0.0
OTAL TRAM Cost USD 82 ARKET VAI Cost USD 82 utures Cor umber of ontracts (47) (61) 11	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023	Short Long Long Long Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324	87.: 87.: % Shareholder Equi
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 utures Cor umber of ontracts (47) (61) 11	NSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023	Short Long Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961	87.3 87.3 % Shareholder Equi 0.0 0.0 0.0
OTAL TRAM POST USD 82 ARKET VAI POST USD 82 Utures Cor umber of ontracts (47) (61) 11 7 11 4	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023	Short Long Long Long Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324	87.3 87.3 Shareholder Equi 0.0 0.0 0.0 0.0 0.0
OTAL TRAM Cost USD 82 IARKET VAI cost USD 82 utures Cor umber of contracts (47) (61) 11 7 11 4 794	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts – 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023	Short Long Long Long Long Long Long Long Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586	87.3 87.3 Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0
OTAL TRAM POST USD 82 ARKET VAI POST USD 82 utures Cor umber of ontracts (47) (61) 11 7 11 4 794	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023	Short Long Long Long Long Long Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586	87.3 87.3 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0
OTAL TRAM POST USD 82 ARKET VAI POST USD 82 Utures Cor umber of ontracts (47) (61) 11 7 11 4 794 (69) (54)	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 17/12/2024	Short Long Long Long Long Long Short Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495	87.3 87.3 Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
OTAL TRAM POST USD 82 ARKET VAI POST USD 82 Utures Cor umber of ontracts (47) (61) 11 7 11 4 794 (69) (54) (51)	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 16/09/2025	Short Long Long Long Long Short Short Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906	87.3 87.3 Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
OTAL TRAM Cost USD 82 IARKET VAI Cost USD 82 utures Cor lumber of ontracts (47) (61) 11 7 11 4 794 (69) (54)	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 16/09/2025	Short Long Long Long Long Long Short Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417) 4,434,908	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906 86,287	87.3 87.3 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
OTAL TRAM Cost USD 82 IARKET VAI Cost USD 82 Lutures Cor Lumber of Contracts (47) (61) 7 11 4 794 (69) (54) (51)	INSERRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE Mills Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 17/12/2024 Three Month SONIA Index Futures 16/09/2025 UK Long Gilt Bond Futures 27/09/2023	Short Long Long Long Long Short Short Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906	87.3 87.3 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
OTAL TRAM Cost USD 82 MARKET VAI cost USD 82 Futures Cor lumber of contracts (47) (61) 11 7 11 4 794 (69) (54) (51)	INSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 17/12/2024 Three Month SONIA Index Futures 16/09/2025 UK Long Gilt Bond Futures 27/09/2023	Short Long Long Long Long Short Short Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417) 4,434,908	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906 86,287	87.3 87.3 % Shareholder Equit
OTAL TRAM Cost USD 82 IARKET VAI Cost USD 82 utures Cor lumber of ontracts (47) (61) 11 7 11 4 794 (69) (54) (51) 37	INSERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 16/09/2025 UK Long Gilt Bond Futures 27/09/2023 HKD Hang Seng Index Futures 29/06/2023	Short Long Long Long Long Long Short Short Short Long	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417) 4,434,908 (46,840,326)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906 86,287 359,965	87.3 87.3 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.
OTAL TRAM Cost USD 82 ARKET VAI Cost USD 82 utures Cor umber of ontracts (47) (61) 11 7 11 4 794 (69) (54) (51) 37	INSERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,136,892) LUE OF INVESTMENTS EXCLUDING DERIVATIVES 13,136,892) Intracts — 0.35% Security Description AUD 90-Day Bank Bill Futures 07/03/2024 CAD Canadian Bank Acceptance Bill Futures 18/03/2024 Canadian Government Bond 10YR Futures 20/09/2023 EUR DAX Index Futures 16/06/2023 E-mini FTSE MIB Index Future 16/06/2023 Euro BTP Italian Government Bond Futures 08/06/2023 Euro STOXX 50 Index Futures 16/06/2023 GBP Three Month SONIA Index Futures 19/03/2024 Three Month SONIA Index Futures 16/09/2025 UK Long Gilt Bond Futures 27/09/2023 HKD Hang Seng Index Futures 29/06/2023	Short Long Long Long Long Long Short Short Short Long Short	(30,119,717) (10,654,133) 1,001,111 (9,653,022) 2,922,581 1,529,976 494,969 35,696,217 40,643,743 (20,233,701) (15,932,116) (15,109,417) 4,434,908 (46,840,326)	818,014,849 818,014,849 Unrealised Gain USD 3,554 79,952 3,804 83,756 70,603 961 7,324 1,911,698 1,990,586 115,277 106,495 51,906 86,287 359,965	87.3 87.3 % Shareholder Equi 0.0 0.0 0.1 0.1 0.2 0.2 0.3 0.4 0.5 0.6 0.7 0.7 0.8 0.8 0.9 0.9 0.9 0.9 0.9 0.9

Number of					Commitment Market Value	Unrealised Gain	% of Shareholders
Contracts	Security Description				USD	USD	Equity
	JPY						
6	Japan Government Bonds 10Y			Long	6,382,421	16,534	0.00
61	TOPIX Index Futures 08/06/20	23		Long	9,282,182	462,584	0.05
					15,664,603	479,118	0.05
(122)	USD 3-Month SOFR Futures 19/03/	2024		Short	(29,025,325)	91,730	0.01
, ,	CBOE Volatility Index Futures			Short	(754,604)	177,596	0.02
٠,	CBOE Volatility Index Futures			Short	(817,840)	80,500	0.0
(39)	CBOE Volatility Index Futures	16/08/2023		Short	(830,716)	49,784	0.00
	E-Mini NASDAQ 100 Index Fut			Long	8,294,290	809,238	0.09
	E-Mini S&P 500 Index Futures			Long	19,276,300	210,811	0.02
(1)	E-Mini S&P MidCap 400 Index	Futures 16/06/2023		Short	(240,900)	3,820	0.00
					(4,098,795)	1,423,479	0.15
UNREALISED	GAIN ON FUTURES CONT	RACTS				4,355,194	0.47
N					Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Loss USD	Shareholders Equity
	AUD						
88	Australian Treasury Bonds 10Y	'R Futures 15/06/2023		Long	6,842,189	(160,444)	(0.02)
10	CAD S&P TSX 60 Index Futures 15/	/06/2023		Long	1,731,185	(78,998)	(0.01)
	CHF			20.19	1,701,700	(10,000)	(0.01)
(39)	Three Month Saron Index Futu	res 18/06/2024		Short	(10,465,665)	(7,961)	(0.00)
	EUR						
(123)	3-Month EURIBOR Futures 18			Short	(31,569,630)	(888)	(0.00)
. ,	3-Month EURIBOR Futures 16			Short	(28,172,435)	(34,875)	(0.01)
(67) 26	3-Month EURIBOR Futures 16 CAC 40 Index Futures 16/06/2			Short Long	(17,373,251) 1,967,883	(30,291) (71,071)	(0.00)
(6)	Euro OAT Futures 08/06/2023			Short	(834,757)	(14,510)	(0.01)
(66)	German Federal Republic Bon		2023	Short	(9,571,428)	(110,933)	(0.01)
(26)	German Federal Republic Bon			Short	(2,927,501)	(8,353)	(0.00)
(3)	German Federal Republic Bon			Short	(443,093)	(4,776)	(0.00)
(14)	German Federal Republic Bon	ds 5YR Futures 08/06/2	023	Short	(1,762,839)	(15,746)	(0.00)
17	IBEX 35 Index Futures 16/06/2	.023		Long	1,637,858	(31,336)	(0.00)
					(89,049,193)	(322,779)	(0.03)
155	GBP FTSE 100 Index Futures 16/06	2/2022		Lane	44 245 244	(272.672)	(0.04)
	SEK	V2023		Long	14,315,814	(372,672)	(0.04)
81	OMX Stockholm 30 Index Futu	ires 16/06/2023		Long	1,666,537	(11,932)	(0.00)
	USD						
(80)	3-Month SOFR Futures 17/12/			Short	(19,297,000)	(9,395)	(0.00)
. ,				Short	(9,453,113)	(12,115)	(0.00)
(7)	Mini-Russell 2000 Index Future			Long Short	262,770 (899,500)	(6,160)	(0.00) (0.01)
(7) (98)	US Treasury Long Bond Future US Treasury Notes 10YR Futu			Short	(11,217,937)	(18,742) (100,922)	(0.01)
(14)	US Treasury Notes 2YR Future			Short	(2,881,703)	(2,235)	(0.00)
(17)	US Treasury Notes 5YR Future			Short	(1,854,328)	(7,270)	(0.00)
				_	(45,340,811)	(156,839)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	RACTS				(1,111,625)	(0.12)
	rency Contracts – 0.04%						
Forward Cur	A		A4		M -4	Unrealised	% of
Forward Cur		•	Amount Sold		Maturity Date		Shareholders Equity
Forward Cur	Amount Bought	Currency					
		USD	1,572,630		21/06/2023	3 2,071	0.00
Currency GBP HUF	1,270,000 338,600,000	USD USD	1,572,630 934,381		21/06/2023	33,993	0.00 0.01
Currency GBP HUF MXN	1,270,000 338,600,000 19,680,000	USD USD USD	1,572,630 934,381 1,057,856		21/06/2023 21/06/2023	33,993 3 45,844	0.01 0.01
Currency GBP HUF	1,270,000 338,600,000	USD USD	1,572,630 934,381		21/06/2023	33,993 3 45,844 3 19,509	0.01

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders Equity
USD	9,087,251	EUR	8,380,000		21/06/2023	143,374	0.0
USD	924,250	ILS	3,340,000		21/06/2023	29,217	0.00
USD	3,895,056	JPY	521,780,000		21/06/2023	149,498	0.03
USD	1,572,283	KRW	2,072,930,000		21/06/2023	6,928	0.00
USD	1,181,211	NOK	12,500,000		21/06/2023	58,371	0.0
USD	1,160,243	NZD	1,890,000		21/06/2023	27,580	0.00
USD	1,255,515	PHP	69,720,000		21/06/2023	18,621	0.00
USD	2,753,958	TWD	83,570,000		21/06/2023	35,439	0.00
CLP	777,540,000	USD	936,513		22/06/2023	15,891	0.00
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRAC	TS			627,853	0.07
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
CAD	1 640 000	HeD	1 212 760		21/06/2022	/C CEO\	(0.00)
CAD	1,640,000	USD	1,213,768		21/06/2023	(6,658)	(0.00)
CHF	2,870,000	USD	3,193,460		21/06/2023	(47,033)	(0.01)
CZK	25,660,000	USD	1,163,290		21/06/2023 21/06/2023	(13,233)	(0.00)
EUR	1,430,000	USD	1,556,551			(30,329)	(0.01)
IDR	33,099,340,000	USD	2,235,686		21/06/2023	(29,201)	(0.00)
INR	205,530,000	USD	2,501,168		21/06/2023	(18,187)	(0.00)
PHP	51,840,000	USD	940,050		21/06/2023	(20,363)	(0.00)
USD USD	2,916,774 1,829,216	GBP INR	2,390,000 151,990,000		21/06/2023 21/06/2023	(46,639) (6,956)	(0.01)
UNREALISED LOS	SS ON FORWARD CUR	RENCY CONTRAC				(218,599)	(0.03)
	cific Forward Curren					(=10,000)	(5125)
Currency	Amount	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders
Currency	Bought	Currency	Solu		Date	030	Equity
CHF	133,001,985	USD	143,710,533		21/06/2023	2,101,635	0.23
GBP	27,096,960	USD	32,657,104		21/06/2023	941,012	0.10
USD	3,116,608	CHF	2,795,526		21/06/2023	51,829	0.00
USD	4,468,806	EUR	4,149,047		21/06/2023	40,576	0.01
USD	7,898,509	SEK	81,538,430		21/06/2023	398,882	0.04
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		3,533,934	0.38
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equity
			000		0.4.10.0.10.000	(37)	(0.00)
AUD	1,226	USD	830		21/06/2023	(31)	
	1,226 403,848,405	USD USD	434,407,646		21/06/2023	(3,384,969)	(0.37)
EUR							(0.37)
EUR JPY	403,848,405	USD	434,407,646		21/06/2023	(3,384,969)	
EUR JPY SEK	403,848,405 6,958,826,342	USD USD	434,407,646 52,065,555		21/06/2023 21/06/2023	(3,384,969) (2,112,152)	(0.37)
EUR JPY SEK SGD	403,848,405 6,958,826,342 197,201,447	USD USD USD	434,407,646 52,065,555 18,995,905		21/06/2023 21/06/2023 21/06/2023	(3,384,969) (2,112,152) (857,989)	(0.37) (0.22) (0.09)
EUR JPY SEK SGD USD	403,848,405 6,958,826,342 197,201,447 157,780 502,304	USD USD USD USD JPY	434,407,646 52,065,555 18,995,905 117,906	ISES	21/06/2023 21/06/2023 21/06/2023 21/06/2023	(3,384,969) (2,112,152) (857,989) (1,387)	(0.37) (0.22) (0.09) (0.00)
SEK SGD USD	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF	USD USD USD USD JPY	434,407,646 52,065,555 18,995,905 117,906 70,259,408	SES	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	(3,384,969) (2,112,152) (857,989) (1,387) (2,049)	(0.37) (0.22) (0.09) (0.00) (0.00)
EUR JPY SEK SGD USD UNREALISED LOS	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF	USD USD USD USD JPY	434,407,646 52,065,555 18,995,905 117,906 70,259,408	SES Strike Price	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	(3,384,969) (2,112,152) (857,989) (1,387) (2,049)	(0.37) (0.22) (0.09) (0.00) (0.00)
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01%	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF	USD USD USD USD USD JPY RRENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) Ma	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583)	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01%	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUR Security Description Purchased Option USD	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO	Strike Price	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) USD	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583)	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68 % o Shareholders Equity
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUR Security Description Purchased Option USD Call CBOE Volatility	USD USD USD USD JPY RENCY CONTRACT IS	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023	Strike Price Strike 26.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) Ma USD	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68 % o Shareholders Equity
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 ETS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023	Strike Price Strike 26.00 Strike 25.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) USD Ma	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68) % or Shareholders Equity
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 CTS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) USD Ma (87,200) (47,186) (23,353)	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68 % o Shareholders Equity
EUR JPY SEK SGD USD UNREALISED LOS Options - 0.01% Holdings 40,000 40,000 39,000 100	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 CTS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 31/05/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Ma Unrealised Gain/(Loss) USD (87,200) (47,186) (23,353) (1,008)	(3,384,669) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3	(0.37 (0.22 (0.09 (0.00 (0.00 (0.68 % o Shareholders Equity
EUR JPY SEK SGD USD UNREALISED LOS Options - 0.01% Holdings 40,000 40,000 39,000 100 200	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUR Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Magaziana Magaziana	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5	(0.37 (0.22 (0.08 (0.00 (0.00 (0.68 % c Shareholders Equit
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000 100 200 300	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUE Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 16/08/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,560.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Unrealised Gain/(Loss) USD Ma (87,200) (47,186) (23,353) (1,008) (1,665) (2,002)	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7	(0.37 (0.22 (0.08 (0.00 (0.00 (0.00 (0.00 Shareholders Equit
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000 100 200 300 200	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 ETS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,660.00 Strike 3,660.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 USD Mail Mail Mail Mail Mail Mail Mail Mail	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7	(0.37 (0.22 (0.0% (0.00 (0.00 (0.00 Shareholders Equity 0.00 0.00 0.00 0.00 0.00
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000 100 200 300 200 300	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 CTS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,560.00 Strike 3,650.00 Strike 3,690.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Ma (87,200) (47,186) (23,353) (1,008) (1,665) (2,002) (1,544) (1,912)	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7 5 7	(0.37 (0.22 (0.06 (0.00 (0.00 (0.00 (0.00 Shareholders Equit
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000 100 200 300 200	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 ETS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,660.00 Strike 3,660.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 USD Mail Mail Mail Mail Mail Mail Mail Mail	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7 5 7	(0.37 (0.22 (0.08 (0.00 (0.00 (0.00 Shareholders Equit
EUR JPY SEK SGD USD UNREALISED LOS Options – 0.01% Holdings 40,000 40,000 39,000 100 200 300 200 300	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUR Security Description Purchased Option USD Call CBOE Volatility Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 CTS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 16/08/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,560.00 Strike 3,650.00 Strike 3,690.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Ma (87,200) (47,186) (23,353) (1,008) (1,665) (2,002) (1,544) (1,912)	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7 5 7	(0.31 (0.22 (0.08 (0.00 (0.00 (0.00 Shareholders Equit
EUR JPY SEK SGD USD UNREALISED LOS Options - 0.01% Holdings 40,000 40,000 39,000 100 200 300 200 300 200	403,848,405 6,958,826,342 197,201,447 157,780 502,304 SS ON FORWARD CUF Security Description Purchased Option USD Call CBOE Volatility Call CBOE Volatility Put S&P 500 Index	USD USD USD USD JPY RENCY CONTRAC	434,407,646 52,065,555 18,995,905 117,906 70,259,408 TS HELD FOR HEDGING PURPO Maturity Date Expires 21/06/2023 Expires 19/07/2023 Expires 31/05/2023	Strike Price Strike 26.00 Strike 25.00 Strike 25.00 Strike 3,480.00 Strike 3,535.00 Strike 3,650.00 Strike 3,650.00 Strike 3,650.00 Strike 3,760.00	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 (87,200) (47,186) (23,353) (1,008) (1,665) (2,002) (1,544) (1,912) (835)	(3,384,969) (2,112,152) (857,989) (1,387) (2,049) (6,358,583) arket Value USD 21,200 57,200 79,560 3 5 7 5 7	(0.31 (0.22 (0.05 (0.00 (0.00 (0.00 Shareholders Equit

Goldman Sachs Funds—Absolute Return Tracker Portfolio Schedule of Investments As at 31 May 2023

Holdings	Security Description	Maturity Date	Strike Price	Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Purchased Options – (Continued) USD – (Continued)	·				
200	Put S&P 500 Index	Expires 30/06/2023	Strike 3,530.00	(675)	780	0.00
300	Put S&P 500 Index	Expires 30/06/2023	Strike 3,585.00	(1,996)	1,350	0.00
				(170,663)	160,478	0.0
TOTAL PURCHASE (cost USD 331,140)					160,478	0.0
	Written Options					
(200)	USD	Funing 24/05/2022	Chriles 4 04E 00	47.677	(7)	(0.00
(300)	Put S&P 500 Index Put S&P 500 Index	Expires 31/05/2023	Strike 4,015.00	17,677	(7)	(0.00
(100) (200)	Put S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 4,035.00 Strike 4,050.00	8,077 14,285	(3)	(0.00
(400)	Put S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 4,075.00	17,404	(5) (10)	(0.00 (0.00
(200)	Put S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 4,075.00 Strike 4,080.00	7,585	. ,	(0.00
(200)	Put S&P 500 Index	Expires 31/05/2023 Expires 31/05/2023	Strike 4,000.00 Strike 4,115.00	12,593	(5) (5)	(0.00
(100)	Put S&P 500 Index	Expires 31/05/2023	Strike 4,125.00	4,323	(3)	(0.00
(200)	Put S&P 500 Index	Expires 31/03/2023	Strike 4,055.00	5,156	(6,130)	(0.00
(100)	Put S&P 500 Index	Expires 30/06/2023	Strike 4,060.00	3,795	(3,155)	(0.00
(300)	Put S&P 500 Index	Expires 30/06/2023	Strike 4,105.00	12,107	(11,970)	(0.00
(300)	rut Sar Soo Illaex	Expires 30/00/2023				
TOTAL WRITTEN C	OPTIONS			103,002	(21,293)	(0.00
(cost USD (124,294					(21,293)	(0.00
TOTAL OPTIONS (cost USD 206,846)					139,185	0.01
Swap Contracts – Net Local Notional	- (0.07%)				Unrealised Gain	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date		Equity
2,450,000	Credit Default Swaps Floating (iTraxx Europe Crossover Series 39 Version 1 Index)	Fixed 5.000%	EUR	20/06/2028	34,680	0.01
30,150,000	Floating (iTraxx Europe Series 39 Version 1 Index)	Fixed 1.000%	EUR	20/06/2028	114,694	0.01
3,650,000	Floating (Markit CDX North America High Yield 40 Version 1 Index)	Fixed 5.000%	USD	20/06/2028	29,067	0.00
33,250,000	Floating (Markit CDX North America Investment Grade 40 Version 1 Index)	Fixed 1.000%	USD	20/06/2028	114,036	0.0
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				292,477	0.0
	Total Return Swaps					
8,732,894	Floating (EURO STOXX)	Floating (EUR 1 month ESTR)	EUR	19/06/2023	203,095	0.0
2,779,246	Fixed 0.000%	Floating (GBP 1 month SONIA)	GBP	08/11/2023	139,955	0.0
9,772	Floating (USD 1 month SOFR)	Floating (JPGSMARB Index)	USD	11/08/2023	26,258	0.00
729	Floating (USD 1 month SOFR)	Floating (MSCI Daily TR Net Emergin Markets)	g USD	11/10/2023	61,564	0.0
58	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	10/11/2023	993	0.00
2,200	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	10/11/2023	277,195	0.03
60,600	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	22/11/2023	646,602	0.07
15,906,090	Fixed 0.000%	Floating (USD 1 month SOFR)	USD	17/01/2024	89,472	0.01
8,184,010	Fixed 0.000%	Floating (USD 1 month SOFR)	USD	12/02/2024	46,035	0.00
21,579,989	Fixed 0.000%	Floating (USD 1 month SOFR)	USD	12/03/2024	121,388	0.01
	ON TOTAL RETURN SWAPS				1,612,557	0.17
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				1,905,034	0.20
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	Total Return Swaps					
34,106	Floating (USD 1 month SOFR)	Floating (NDUEEGF Index)	USD	14/08/2023		(0.06
751	Floating (USD 1 month SOFR)	Floating (Alerian MLP Total Return	USD	17/08/2023	(19,811)	(0.00
		Index)				
47,153	Floating (USD 1 month SOFR)	Floating (NDUEEGF Index)	USD	28/08/2023		(0.05
23,248	Floating (USD 1 month SOFR)	Floating (NDUEEGF Index)	USD	06/09/2023		(0.02
25,110	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	13/11/2023	(225,509)	(0.03

Goldman Sachs Funds—Absolute Return Tracker Portfolio Schedule of Investments As at 31 May 2023

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Total Return Swaps – (Continued)					
70,760	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	22/11/2023	(305,683)	(0.03)
14,853	Fixed 0.000%	Floating (Bloomberg Commodity Index)	USD	08/12/2023	(19,742)	(0.00)
22,256	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	12/12/2023	(199,877)	(0.02)
12,194,375	Fixed 0.000%	Floating (USD 1 month SOFR)	USD	02/02/2024	(131,750)	(0.01)
33,942	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	17/04/2024	(304,828)	(0.03)
33,812	Floating (USD 1 month SOFR)	Fixed 0.000%	USD	22/05/2024	(221,806)	(0.02)
UNREALISED LOS	S ON TOTAL RETURN SWAPS				(2,580,193)	(0.27)
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(2,580,193)	(0.27)
MARKET VALUE O (cost USD 823,343,					818,307,049	87.38
OTHER ASSETS A	ND LIABILITIES				118,181,741	12.62
SHAREHOLDERS'	EQUITY				936,488,790	100.00
TOTAL INVESTMEN	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu-	ding derivatives (cost USD 823,136,892)				818,014,849	87.35
Unrealised gain on futur	,				4.355.194	0.47
Unrealised loss on futur	res contracts				(1,111,625)	(0.12)
Unrealised gain on forw					627,853	0.07
Unrealised loss on forw	vard currency contracts				(218,599)	(0.03)
	vard currency contracts held for hedging purpo	oses			3,533,934	0.38
Unrealised loss on forw	vard currency contracts held for hedging purpo	oses			(6,358,583)	(0.68)
Market value of purchas	sed options (cost USD 331,140)				160,478	0.01
	options (cost USD (124,294))				(21,293)	(0.00)
Unrealised gain on swa					1,905,034	0.20
Unrealised loss on swap	•				(2,580,193)	(0.27)
Other Assets and Liabil	•				118,181,741	12.62
Shareholders' Equi	itv				936,488,790	100.00

The Futures Commission Merchant was Morgan Stanley & Co. International PLC.

The maximum individual counterparty exposure as at 31 May 2023 is 0.59% of the NAV.

The counterparty for forward currency contracts was JP Morgan Chase Bank NA.

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

The counterparties for swap contracts were JP Morgan Chase Bank NA, Merrill Lynch International and Morgan Stanley.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) 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.

⁽e) Valuation of this security is determined by the Valuer. See Note 4.

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date ^(b)	Market Value USD	% of Shareholders' Equity
	curities admitted to an official exchange listing					
Bonds - 75.97%	6					
United States	Fordered Forms Credit Books Funding Core (C)	HCD	E 4070/	22/40/2022	600.474	0.16
1,300,000	Federal Farm Credit Banks Funding Corp. (c) Federal Farm Credit Banks Funding Corp. (c)	USD USD	5.407% 5.412%	23/10/2023 30/10/2023	1,301,053	0.16 0.35
	Federal Farm Credit Banks Funding Corp. (c)	USD	5.210%	22/02/2024	309,065	0.08
	Federal Farm Credit Banks Funding Corp. (c)	USD	5.250%	22/03/2024	251,238	0.07
300,000	Federal Farm Credit Banks Funding Corp. (c)	USD	5.215%	05/04/2024	300,129	0.08
652,000		USD	5.165%	07/06/2024	652,059	0.18
	Federal Farm Credit Banks Funding Corp. (c)	USD	5.225%	27/06/2024	600,360	0.16
100,000		USD	5.220%	17/09/2024	99,995	0.03
700,000 400,000		USD USD	5.240% 5.250%	16/10/2024 25/11/2024	700,378 400,328	0.19 0.11
680.000		USD	5.240%	19/12/2024	680,286	0.11
800,000		USD	5.250%	27/12/2024	801,872	0.22
154,000	- (-)	USD	5.210%	03/01/2025	154,023	0.04
768,000		USD	5.240%	17/01/2025	771,894	0.21
285,000	Federal Farm Credit Banks Funding Corp. (c)	USD	5.230%	23/01/2025	285,137	0.08
200,000		USD	5.250%	24/01/2025	200,406	0.05
77,000		USD	5.220%	30/01/2025	77,005	0.02
578,000		USD	5.225%	06/02/2025	580,890	0.16
403,000		USD	5.215%	10/02/2025	402,996	0.11
261,000		USD	5.245%	10/02/2025	261,504	0.07
121,000 578,000		USD USD	5.210% 5.240%	14/02/2025 07/03/2025	121,590 578,181	0.03 0.16
98,000	.	USD	5.220%	10/04/2025	98,509	0.10
216,000	- · · · · · · · · · · · · · · · · · · ·	USD	5.255%	02/06/2025	216,041	0.06
13,382,000	.	USD	5.526%	07/06/2023	13,372,208	3.62
15,000,000		USD	5.526%	21/06/2023	14,963,444	4.05
14,900,000	Federal Home Loan Bank Discount Notes	USD	5.520%	23/06/2023	14,860,061	4.02
2,550,000	Federal Home Loan Bank Discount Notes	USD	5.529%	05/07/2023	2,538,026	0.69
13,799,000	Federal Home Loan Bank Discount Notes	USD	5.532%	14/07/2023	13,717,102	3.71
	Federal Home Loan Bank Discount Notes	USD	5.534%	19/07/2023	7,649,003	2.07
	Federal Home Loan Bank Discount Notes	USD	5.532%	26/07/2023	793,932	0.21
6,300,000		USD	5.531%	28/07/2023	6,250,483	1.69
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	5.533% 5.532%	02/08/2023 04/08/2023	7,658,666 6,217,404	2.07 1.68
15,103,000		USD	5.535%	09/08/2023	14,958,739	4.05
	Federal Home Loan Bank Discount Notes	USD	5.534%	16/08/2023	9,582,166	2.59
	Federal Home Loan Bank Discount Notes	USD	5.536%	23/08/2023	21,747,469	5.89
25,300,000		USD	5.539%	30/08/2023	24,985,249	6.76
1,298,000	Federal Home Loan Bank Discount Notes	USD	5.519%	19/09/2023	1,278,161	0.35
7,117,000	Federal Home Loan Bank Discount Notes	USD	5.516%	29/09/2023	6,998,415	1.89
3,412,000		USD	5.510%	11/10/2023	3,349,340	0.91
., . ,	Federal Home Loan Bank Discount Notes	USD	5.479%	15/11/2023	9,233,379	2.50
	Federal Home Loan Bank Discount Notes	USD	5.373%	06/02/2024	1,211,097	0.33
625,000		USD USD	5.373%	08/02/2024	603,934	0.16
	Federal Home Loan Bank Discount Notes Federal Home Loan Banks ^(c)	USD	5.361% 5.160%	09/02/2024 22/06/2023	926,550 2,759,807	0.25 0.75
	Federal Home Loan Banks ^(c)	USD	5.140%	20/07/2023	1,599,760	0.43
	Federal Home Loan Banks ^(c)	USD	5.165%	21/07/2023	2,754,669	0.75
	Federal Home Loan Banks ^(c)	USD	5.060%	08/08/2023	13,917,077	3.77
2,755,000		USD	5.170%	18/08/2023	2,754,477	0.74
3,600,000	Federal Home Loan Banks ^(c)	USD	5.150%	24/08/2023	3,599,136	0.97
4,690,000	Federal Home Loan Banks ^(c)	USD	5.180%	20/09/2023	4,690,703	1.27
950,000		USD	4.660%	14/11/2023	946,390	0.26
400,000		USD	4.660%	15/11/2023	398,536	0.11
	Federal Home Loan Banks	USD	4.670%	17/11/2023	398,420	0.11
300,000		USD	4.700%	24/11/2023	298,749	0.08
400,000 600,000	4.3	USD USD	4.680% 5.210%	29/11/2023 23/02/2024	398,428 600,462	0.11 0.16
1,440,000		USD	5.165%	08/03/2024	1,432,944	0.39
2,270,000		USD	5.340%	23/04/2024	2,258,219	0.61
14,400,000		USD	5.350%	24/04/2024	14,364,144	3.89
2,860,000		USD	5.330%	26/04/2024	2,840,237	0.77
2,575,000		USD	5.340%	26/04/2024	2,569,412	0.69
9,765,000		USD	5.270%	03/05/2024	9,736,388	2.63
7,410,000	Federal Home Loan Banks	USD	5.370%	21/05/2024	7,377,232	2.00
800,000		USD	5.300%	22/05/2024	796,290	0.21
1,810,000		USD	5.360%	11/06/2024	1,806,843	0.49
1,130,000	4.3	USD	5.375%	11/06/2024	1,129,246	0.31
2,200,000	Federal Home Loan Banks ^(c)	USD	5.250%	22/11/2024	2,202,178	0.60

Holdings	Security Description	Currency	Interest Rate ^(a)	Maturity Date(b)	Market Value USD	Shareholders Equity
Bonds – (Co	ntinued)					
United States	- (Continued)					
	00 Federal Home Loan Banks ^(c)	USD	5.225%	17/01/2025	650,799	0.18
	00 Federal Home Loan Banks—Series 4 ^(c)	USD	5.130%	27/06/2023	3,299,703	0.89
	00 Federal Home Loan Mortgage Corp. 00 Federal Home Loan Mortgage Corp.	USD USD	5.400% 5.380%	11/06/2024 12/06/2024	877,185 877,091	0.24 0.24
070,0	oo Tederal Home Edan Wortgage Gorp.	000	3.30070	12/00/2024	280,674,766	75.97
TOTAL BOND (cost USD 280					280,674,766	75.97
	,010,020/				200,014,100	% o
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds	s – 8.61%					
	10 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	Class) ^{(d)(e)}			31,827,510	8.61
(cost USD 31,					31,827,510	8.61
TOTAL TRANS	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L 1,646,330)	ISTING			312,502,276	84.58
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES .646.330)				312,502,276	84.58
`	· · ·					
Futures Conf	tracts – 0.77%			Commitment	Unrealised	% o
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
(470)	CAD		01 1	(00 000 040)	000 504	0.45
(470)	Canadian Bank Acceptance Bill Futures 18/03/2024 S&P TSX 60 Index Futures 15/06/2023		Short Short	(82,089,219) (346,237)	623,504 3,306	0.17
(2)	Cal 10/100 Indox 1 dialog 10/00/2020			(82,435,456)	626,810	0.17
	EUR			(* , * * , * * ,		
17	DAX Index Futures 16/06/2023		Long	7,097,696	66,420	0.02
161	Euro STOXX 50 Index Futures 16/06/2023		Long	7,238,150	26,034	0.00
				14,335,846	92,454	0.02
	GBP					
(529)	Three Month SONIA Index Futures 19/03/2024		Short	(155,125,043)	868,581	0.23
(412) (393)	Three Month SONIA Index Futures 17/12/2024 Three Month SONIA Index Futures 16/09/2025		Short Short	(121,556,141) (116,431,393)	803,704 396,234	0.22 0.11
(000)	THISE MOTHER SOURCE INCOME.					
				(393,112,577)	2,068,519	0.56
(16)	HKD Hang Seng Index Futures 29/06/2023		Short	(1,859,930)	43,779	0.01
	HSCEI Index Futures 29/06/2023		Short	(1,451,263)	68,511	0.02
, ,				(3,311,193)	112,290	0.03
	JPY			· · · · · ·	•	
16	Japan Government Bonds 10YR Futures 13/06/2023		Long	17,019,791	35,835	0.01
42	TOPIX Index Futures 08/06/2023		Long	6,391,010	285,438	0.08
				23,410,801	321,273	0.09
(027)	USD 3-Month SOFR Futures 19/03/2024		Short	(222.024.042)	607 167	0.40
	E-Mini NASDAQ 100 Index Futures 16/06/2023		Short Long	(222,924,012) 18,876,660	687,167 1,301,482	0.19 0.35
	E-Mini S&P 500 Index Futures 16/06/2023		Long	16,342,950	133,225	0.04
	E-Mini S&P MidCap 400 Index Futures 16/06/2023		Short	(1,927,200)	47,875	0.0
(28)	Mini-Russell 2000 Index Futures 16/06/2023		Short	(2,452,520)	6,183	0.00
				(192,084,122)	2,175,932	0.59
UNREALISED	GAIN ON FUTURES CONTRACTS				5,397,278	1.46

Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
	AUD						
(33)		R Futures 15/06/2023		Short	(2,565,821)	(21,511)	(0.00
	CAD						
(62)	Canadian Government Bond 1	0YR Futures 20/09/2023		Short	(5,642,625)	(29,118)	(0.01
	CHF						
(299)	Three Month Saron Index Futu	ires 18/06/2024		Short	(80,236,764)	(68,221)	(0.02
(943)	EUR 3-Month EURIBOR Futures 18	1/12/2022		Short	(242 022 924)	(24 527)	(0.01
(834)				Short	(242,033,831) (215,557,896)	(24,527) (271,709)	(0.01 (0.07
, ,	3-Month EURIBOR Futures 16			Short	(132,762,756)	(231,610)	(0.06
	CAC 40 Index Futures 16/06/2			Long	4,692,643	(169,686)	(0.05
25	E-mini FTSE MIB Index Future	16/06/2023		Long	3,477,220	(10,638)	(0.00
(21)	Euro BTP Italian Government	Bond Futures 08/06/2023		Short	(2,598,588)	(50,981)	(0.01
(54)	Euro OAT Futures 08/06/2023			Short	(7,512,809)	(122,143)	(0.03
(125)	German Federal Republic Bon	ds 10YR Futures 08/06/202	23	Short	(18,127,704)	(280,395)	(0.07
(29)	German Federal Republic Bon	ds 30YR Futures 08/06/202	23	Short	(4,283,229)	(97,969)	(0.03
(119)	German Federal Republic Bon	ds 5YR Futures 08/06/2023	3	Short	(14,984,136)	(133,806)	(0.04
40	IBEX 35 Index Futures 16/06/2	2023		Long	3,853,782	(71,236)	(0.02
					(625,837,304)	(1,464,700)	(0.39
	GBP				(===,===,	(, , , , , , , , , , , , , , , , , , ,	(
38	FTSE 100 Index Futures 16/06	6/2023		Long	3,509,683	(194,816)	(0.05
(81)	UK Long Gilt Bond Futures 27	/09/2023		Short	(9,708,852)	(204,736)	(0.06
				_	(6,199,169)	(399,552)	(0.11)
	SEK						
195		res 16/06/2023		Long	4,012,034	(25,259)	(0.01
(0.40)	USD	2004		01 .	(4.47.000.000)	(70.440)	(0.00
(613)				Short	(147,863,262)	(70,140)	(0.02
, ,	3-Month SOFR Futures 16/09/			Short	(71,746,700)	(91,329)	(0.02
. ,	US Treasury Long Bond Future			Short	(8,866,500)	(171,125)	(0.05
	US Treasury Notes 10YR Future US Treasury Notes 5YR Future			Short Short	(21,749,063) (15,489,094)	(188,930) (30,906)	(0.05 (0.01
(142)	GO Housely Notes of IV rutals	50 20/00/2020				, ,	
LINDEALICE	N OSS ON FUTURES CON	TDACTS			(265,714,619)	(552,430)	(0.15)
UNKEALISEL	LOSS ON FUTURES CONT	IRACIS					(0.69)
						(2,560,791)	
Forward Cu	rrency Contracts – 0.02%						% o
	Amount	0	Amount		Maturity	Unrealised Gain	Shareholders
Currency	Amount Bought	Currency	Sold		Date	Unrealised Gain USD	Shareholders Equity
Currency BRL	Amount Bought 43,440,000	USD	Sold 8,326,113		Date 21/06/2023	Unrealised Gain USD	Shareholders Equity
Currency BRL GBP	Amount Bought 43,440,000 17,280,000	USD USD	8,326,113 21,417,730		21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123	Shareholders Equity 0.03 0.00
Currency BRL GBP HUF	Amount Bought 43,440,000 17,280,000 3,536,130,000	USD USD USD	8,326,113 21,417,730 9,811,729		21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369	Shareholders Equity 0.03 0.00 0.00
Currency BRL GBP HUF MXN	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000	USD USD USD USD	Sold 8,326,113 21,417,730 9,811,729 12,836,025		21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688	0.00 0.00 0.00 0.01
Currency BRL GBP HUF MXN PLN	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000	USD USD USD USD USD	Sold 8,326,113 21,417,730 9,811,729 12,836,025 9,628,941		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised	Shareholders
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024	USD USD USD USD USD AUD	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616	Shareholders
Currency BRL GBP HUF MXN PLN USD USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686	USD USD USD USD USD AUD CHF	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419	Shareholders
Currency BRL GBP HUF MXN PLN USD USD USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253	USD USD USD USD USD AUD CHF EUR	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439	Shareholders
Currency BRL GBP HUF MXN PLN USD USD USD USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228	USD USD USD USD USD CHF EUR ILS	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220	Shareholders
Currency BRL GBP HUF MXN PLN USD USD USD USD USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270	USD USD USD USD USD AUD CHF EUR ILS	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505	Shareholders
Currency BRL GBP HUF MXN PLN USD USD USD USD USD USD USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689	USD USD USD USD USD AUD CHF EUR ILS JPY KRW	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452	Shareholders
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486	USD USD USD USD AUD CHF EUR ILS JPY KRW NOK	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326	Shareholders
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668	USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317	Shareholders Equity 0.03 0.00 0.00 0.01 0.00 0.22 0.00 0.01 0.01
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958	USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 6697,317 156,447	Shareholders Equity 0.03 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.01
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139	USD USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 697,317 156,447 334,606	Shareholders Equity 0.03 0.04 0.09 0.11 0.00 0.09 0.11 0.01 0.01 0.01
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239	USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310	Shareholders
Currency BRIL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239 13,706,989	USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD ZAR	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 41,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000 255,250,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310 849,715	Shareholders
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239	USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000		21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310 849,715 25,079	Shareholders Equity 0.03 0.00 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.01
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239 13,706,989 6,340,140,000	USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD ZAR USD CLP	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000 255,250,000 7,740,917		21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310 849,715 25,079	Shareholders Equity 0.03 0.04 0.09 0.01 0.09 0.01 0.00 0.01 0.01 0.01
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239 13,706,989 6,340,140,000 2,672,858	USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD ZAR USD CLP	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000 255,250,000 7,740,917		21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310 849,715 25,079 30,849	% o Shareholders Equity 0.03 0.04 0.05 0.07 0.07 0.07 0.07 0.07 0.07 0.08 0.08
Currency BRL GBP HUF MXN PLN USD	Amount Bought 43,440,000 17,280,000 3,536,130,000 238,430,000 41,860,000 30,133,024 19,278,686 21,078,253 13,912,228 32,512,270 9,042,689 11,903,486 25,813,668 17,527,958 13,004,139 28,782,239 13,706,989 6,340,140,000 2,672,858	USD USD USD USD USD AUD CHF EUR ILS JPY KRW NOK NZD PHP SEK TWD ZAR USD CLP	8,326,113 21,417,730 9,811,729 12,836,025 9,628,941 45,290,000 17,570,000 19,540,000 50,490,000 4,385,610,000 11,909,340,000 125,220,000 41,910,000 979,180,000 137,747,373 872,120,000 255,250,000 7,740,917		21/06/2023 21/06/2023	Unrealised Gain USD 131,047 8,123 301,369 535,688 202,629 802,616 16,419 223,439 382,220 1,030,505 49,452 655,326 697,317 156,447 334,606 412,310 849,715 25,079 30,849 6,845,156 Unrealised Loss	Shareholders Equity 0.03 0.00 0.00 0.00 0.01 0.01 0.01 0.0

Care	Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% o Shareholders Equit
Care	CAD	61.000.000	USD	45.281.645		21/06/2023	(383.029)	(0.10
But 16,740,000 USD 16,248,900 21,062020 238,041,000 USD 2344,157 21,062020 170,7140 0.00								(0.08
DR	CZK	306,430,000	USD	13,915,386		21/06/2023	(181,485)	(0.0)
DR	EUR		USD			21/06/2023		(0.1
S	IDR	350,462,440,000	USD			21/06/2023		(0.0)
NR	ILS		USD					(0.0
PFY	INR	2,355,040,000	USD	28,579,080		21/06/2023		(0.0)
RRW	JPY							
NOK							,	,
NZD								,
Per								
SEK								
Marting								•
17.08.131 R.								
SED 68,865,389 ZA R.S.								
SED								
SEP								
SED								
USB							,	
SS								
SEASON								
March Marc								
Carrency								
Share Class Specific Forward Currency Contracts - (0.27%) Sold Share Class Sha	ZAR 	100,420,000	090	5,529,644		21/06/2023	(47 1,559)	(0.12
Currency	UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRA	CTS			(6,770,323)	(1.83
Maturity	Share Class Spec	ific Forward Curren	cy Contracts –	0.27%)				
Section Sect								% (
SEP 65,246,361 USD 78,649,694 2106/2023 2,250,700 0.00 USD 9,163,459 EUR 8,424,749 2106/2023 17,1823 0.00 USD 738,773 JY 98,703,658 2106/2023 30,237 0.00 USD 738,773 JY 98,703,658 2106/2023 30,237 0.00 USD 78,8773 JY 98,703,658 24,52,760 0.00 USD Amount Maturity Mat	Currency		Currency					Shareholders Equit
17.00	000	05.040.004		70.040.004		04/00/0000	0.050.700	
USD 738,773 PY 98,703,658 21,0612023 30,237 0.00								
NUMERALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES 2,452,760 0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.								
Amount Bought Currency Amount Bought Currency Amount Bought Currency Amount Bought Currency Sold Currency Sold Currency Currency Sold Currency C	USD	738,773	JPY	98,703,658		21/06/2023	30,237	0.0
Currency Shareholder Sha	UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PURPOSES			2,452,760	0.6
Currency Bought Currency Sold Date USD Equil								
EUR 36,308,175 USD 38,969,253 21/06/2023 (217,962) (0.0 JPY 6,048,991,217 USD 46,561,344 21/06/2023 (3,139,123) (0.8 USD 42,559,529 GBP 34,404,703 21/06/2023 (99,617) (0.0 UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES (3,456,702) (0.9) Swap Contracts - 0.04% Net Local Notional Amount Pay Receive Currency Maturity Date USD Series 39 Version 1 Index) 26,750,000 Floating (ITrax Europe Crossover Fixed 5.000% EUR 20/06/2028 58,199 Series 39 Version 1 Index) 4,500,000 Floating (ITrax Europe Fixed 1.000% USD 20/06/2028 11,998 0.0 Series 39 Version 1 Index) 4,500,000 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 46,289 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 46,289 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 Floating (Markit CDX North America Fixed							Unrealised	% c
UPY 6,048,991,217 USD 46,561,344 21/06/2023 (3,139,123) (0.8	Currency		Currency	Amount			Loss	Shareholders
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES (3,456,702) (0.9) Swap Contracts - 0.04% Net Local Notional Amount Pay Receive Currency Maturity Date Gain USD Series 39 Version 1 Index) 26,750,000 Floating (ITraxx Europe Series 39 Version 1 Index) 4,500,000 Floating (IMARKIC CDX North America High Tyhled Adv Oscional Index) 26,450,000 Floating (Markit CDX North America Investment Grade 40 Version 1 Index) 10,000 10,00		Bought		Amount Sold		Date	Loss USD	% o Shareholders Equit
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES (3,456,702) (0.93) Swap Contracts - 0.04%	EUR	Bought 36,308,175	USD	Amount Sold 38,969,253		Date 21/06/2023	Loss USD (217,962)	Shareholders Equit
Swap Contracts - 0.04% Net Local Notional Amount Pay Receive Currency Maturity Date Unrealised Shareholder Equitor Currency Maturity Date USD Shareholder Equitor Currency Maturity Date USD Equitor Equitor Currency Maturity Date USD Equitor Europe Series 39 Version 1 Index) Europe Fixed 1.000% EUR 20/06/2028 42,516 0.00	EUR JPY	36,308,175 6,048,991,217	USD USD	Amount Sold 38,969,253 46,561,344		21/06/2023 21/06/2023	(217,962) (3,139,123)	Shareholders Equit (0.06 (0.84
Net Local Notional Notice Notic	EUR JPY	36,308,175 6,048,991,217	USD USD	Amount Sold 38,969,253 46,561,344		21/06/2023 21/06/2023	(217,962) (3,139,123)	Shareholders Equit
Net Local Notional Notice Notic	EUR JPY USD	36,308,175 6,048,991,217 42,559,529	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703		21/06/2023 21/06/2023	(217,962) (3,139,123) (99,617)	(0.06 (0.84 (0.03
Notional Amount	EUR JPY USD UNREALISED LOS	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703		21/06/2023 21/06/2023	(217,962) (3,139,123) (99,617)	Shareholders Equit (0.06 (0.84
Credit Default Swaps 5,350,000 Floating (iTraxx Europe Crossover Fixed 5.000% EUR 20/06/2028 58,199 0.0	EUR JPY USD UNREALISED LOSS Swap Contracts -	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703		21/06/2023 21/06/2023	(217,962) (3,139,123) (99,617) (3,456,702)	Shareholders
5,350,000 Floating (iTraxx Europe Crossover Series 39 Version 1 Index) Fixed 5.000% EUR 20/06/2028 58,199 0.0 26,750,000 Floating (iTraxx Europe Series 39 Version 1 Index) Fixed 1.000% EUR 20/06/2028 42,516 0.0 4,500,000 Floating (Markit CDX North America High Yield 40 Version 1 Index) Fixed 5.000% USD 20/06/2028 11,998 0.0 26,450,000 Floating (Markit CDX North America Investment Grade 40 Version 1 Index) Fixed 1.000% USD 20/06/2028 46,289 0.0 UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS 314,568,656 85.1 Cost USD 312,646,330) OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOS: Swap Contracts – Net Local	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703		21/06/2023 21/06/2023	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised	(0.06 (0.84 (0.03
5,350,000 Floating (iTraxx Europe Crossover Series 39 Version 1 Index) Fixed 5.000% EUR 20/06/2028 58,199 0.0 26,750,000 Floating (iTraxx Europe Series 39 Version 1 Index) Fixed 1.000% EUR 20/06/2028 42,516 0.0 4,500,000 Floating (Markit CDX North America High Yield 40 Version 1 Index) Fixed 5.000% USD 20/06/2028 11,998 0.0 26,450,000 Floating (Markit CDX North America Investment Grade 40 Version 1 Index) Fixed 1.000% USD 20/06/2028 46,289 0.0 UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS 314,568,656 85.1 Cost USD 312,646,330) OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOS: Swap Contracts - Net Local Notional	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04%	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES	Currency	21/06/2023 21/06/2023 21/06/2023	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain	Shareholders
Series 39 Version 1 Index 20,750,000 Floating (ITraxx Europe Fixed 1.000% EUR 20/06/2028 42,516 0.0	EUR JPY USD UNREALISED LOS: Swap Contracts - Net Local Notional	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUE - 0.04% Pay	USD USD GBP	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES	Currency	21/06/2023 21/06/2023 21/06/2023	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain	Shareholders
26,750,000 Floating (iTraxx Europe Series 39 Version 1 Index) 4,500,000 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 11,998 0.0 High Yield 40 Version 1 Index) 26,450,000 Floating (Markit CDX North America Fixed 5.000% USD 20/06/2028 46,289 0.0 High Yield 40 Version 1 Index) UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS 314,568,656 85.1 OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOS: Swap Contracts - Net Local Notional Amount	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swaps	USD USD GBP RRENCY CONTRA	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive		21/06/2023 21/06/2023 21/06/2023 21/06/2023	(217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD	Shareholders Equit (0.06 (0.84 (0.03) (0.93) % c Shareholders Equit
Series 39 Version 1 Index Series 39 Version 1 Index	EUR JPY USD UNREALISED LOS: Swap Contracts - Net Local Notional Amount	36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro)	USD USD GBP RRENCY CONTRA	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive		21/06/2023 21/06/2023 21/06/2023 21/06/2023	(217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD	Shareholders
High Yield 40 Version 1 Index) Floating (Markit CDX North America Investment Grade 40 Version 1 Index) UNREALISED GAIN ON CREDIT DEFAULT SWAPS TOTAL UNREALISED GAIN ON SWAP CONTRACTS MARKET VALUE OF INVESTMENTS (cost USD 312,646,330) OTHER ASSETS AND LIABILITIES High Yield 40 Version 1 Index) Fixed 1.000% USD 20/06/2028 46,289 0.0 159,002 0.0 314,568,656 85.1	EUR JPY USD UNREALISED LOSS Swap Contracts – Net Local Notional Amount 5,350,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (Traxx Euro) Series 39 Version 1 I	USD USD GBP RRENCY CONTRA s pe Crossover ndex)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000%	EUR	21/06/2023 21/06/2023 21/06/2023 21/06/2023 Maturity Date	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199	Shareholders Equit (0.06 (0.8 (0.00) (0.93) Shareholders Equit
26,450,000 Investment Grade 40 Version 1 Index) Fixed 1.000% USD 20/06/2028 46,289 0.0 UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS (cost USD 312,646,330) 314,568,656 85.1 OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOS: Swap Contracts – Net Local Notional Amount 5,350,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro) Series 39 Version 1 I Floating (iTraxx Euro)	USD USD GBP RRENCY CONTRA s ppe Crossover ndex) ppe	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000%	EUR	21/06/2023 21/06/2023 21/06/2023 21/06/2023 Maturity Date	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199	Shareholder
UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS (cost USD 312,646,330) 314,568,656 85.1 OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOS: Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUR - 0.04% Pay Credit Default Swape Floating (Traxx Euro) Series 39 Version 1 I Floating (Traxx Euro) Series 39 Version 1 I	USD GBP RRENCY CONTRA s pe Crossover ndex) pe ndex)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000%	EUR EUR	Date 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516	Shareholders Equit (0.06 (0.8- (0.03) (0.93) Shareholders Equit 0.0
UNREALISED GAIN ON CREDIT DEFAULT SWAPS 159,002 0.0 TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS 314,568,656 85.1 Cost USD 312,646,330) OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY JSD UNREALISED LOS: Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro) Series 39 Version 1 I Floating (iTraxx Euro)	USD USD GBP RRENCY CONTRA s pe Crossover ndex) pe dex) North America	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000%	EUR EUR	Date 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516	Shareholders Equit (0.06 (0.8- (0.03) (0.93) Shareholders Equit 0.0
TOTAL UNREALISED GAIN ON SWAP CONTRACTS 159,002 0.0 MARKET VALUE OF INVESTMENTS (cost USD 312,646,330) 314,568,656 85.1 OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOSS Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000 4,500,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro) Series 39 Version 1 I Floating (iTraxx Euro) Series 39 Version 1 I Floating (iMarkit CDX High Yield 40 Versior Floating (Markit CDX Floating (Markit CDX Floating (Markit CDX Floating (Markit CDX)	usd usd gBP RRENCY CONTRA s pe Crossover ndex) pe ndex) North America n 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	Date 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998	\$\text{Shareholders} \text{ Guit} \\ (0.00 \\ (0.8 \\ (0.00 \) \\ \text{Shareholders} \text{Equit} \\ 0.00 \\
MARKET VALUE OF INVESTMENTS (cost USD 312,646,330) 314,568,656 85.1 OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOSS Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000 4,500,000 26,450,000	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (ITraxx Euro; Series 39 Version 1 I Floating (ITraxx Euro; Series 39 Version 1 I Floating (Markit CDX; High Yield 40 Versior Floating (Markit CDX; Investment Grade 40	usD usD gBP RRENCY CONTRA s pe Crossover ndex) pe ndex) . North America n 1 Index) . North America Version 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	Date 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998 46,289	\$\text{Shareholders} \text{Equit} (0.06 (0.8 (0.03) (0.93) (0.93) (0.93) (0.93) (0.03)
(cost USD 312,646,330) OTHER ASSETS AND LIABILITIES 54,910,849 14.8	EUR JPY USD UNREALISED LOSS Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000 4,500,000 26,450,000 UNREALISED GAIN	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF 0.04% Pay Credit Default Swap: Floating (iTraxx Euro) Series 39 Version 1 I Floating (iTraxx Euro) Series 39 Version 1 I Floating (iMarkit CDX High Yield 40 Versior Floating (Markit CDX Investment Grade 40 N ON CREDIT DEFAU	usd usd gbp grency contra s pe Crossover ndex) pe ndex) North America 1 Index) North America Version 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	Date 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998 46,289 159,002	\$\text{Shareholders} \text{Equit} (0.00 (0.8 (0.00)) (0.93) (0.93) (0.93) (0.93) (0.00
	EUR JPY USD UNREALISED LOSS Swap Contracts – Net Local Notional Amount 5,350,000 26,750,000 4,500,000 26,450,000 UNREALISED GAIN TOTAL UNREALISE	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro; Series 39 Version 1 I Floating (iTraxx Euro; Series 39 Version 1 I Floating (Markit CDX High Yield 40 Versior Floating (Markit CDX Investment Grade 40 N ON CREDIT DEFAULT ED GAIN ON SWAP C	usd usd gbp grency contra s pe Crossover ndex) pe ndex) North America 1 Index) North America Version 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2028 20/06/2028 20/06/2028 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998 46,289 159,002	Shareholder Equit (0.0) (0.8) (0.0) (0.9) Shareholder Equit 0.0 0.0 0.0 0.0 0.0
	EUR JPY USD UNREALISED LOSS Swap Contracts Net Local Notional Amount 5,350,000 26,750,000 4,500,000 26,450,000 UNREALISED GAIN TOTAL UNREALISE MARKET VALUE O	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro, Series 39 Version 1 I Floating (iTraxx Euro) Series 39 Version 1 I Floating (Markit CDX High Yield 40 Versior Floating (Markit CDX Investment Grade 40 N ON CREDIT DEFAUL ED GAIN ON SWAP C FINVESTMENTS	usd usd gbp grency contra s pe Crossover ndex) pe ndex) North America 1 Index) North America Version 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	21/06/2023 21/06/2023 21/06/2023 21/06/2023 21/06/2028 20/06/2028 20/06/2028 20/06/2028 20/06/2028	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998 46,289 159,002	Shareholder Equi (0.0 (0.8 (0.0) (0.9 Shareholder Equi 0.0 0.0 0.0 0.0 0.0
	EUR JPY USD UNREALISED LOS: Swap Contracts Net Local Notional Amount 5,350,000 26,750,000 4,500,000 26,450,000 UNREALISED GAIN TOTAL UNREALISE MARKET VALUE O (cost USD 312,646,	Bought 36,308,175 6,048,991,217 42,559,529 S ON FORWARD CUF - 0.04% Pay Credit Default Swap: Floating (iTraxx Euro) Series 39 Version 1 I Floating (iTraxx Euro) Series 39 Version 1 I Floating (Markit CDX High Yield 40 Versior Floating (Markit CDX Investment Grade 40 N ON CREDIT DEFAUL ED GAIN ON SWAP C F INVESTMENTS 330)	usd usd gbp grency contra s pe Crossover ndex) pe ndex) North America 1 Index) North America Version 1 Index)	Amount Sold 38,969,253 46,561,344 34,404,703 CCTS HELD FOR HEDGING PURPOSES Receive Fixed 5.000% Fixed 1.000% Fixed 5.000%	EUR EUR USD	Date 21/06/2023 21/06/2023 21/06/2023 21/06/2023 Maturity Date 20/06/2028 20/06/2028 20/06/2028 20/06/2028 3	Loss USD (217,962) (3,139,123) (99,617) (3,456,702) Unrealised Gain USD 58,199 42,516 11,998 46,289 159,002 159,002 144,568,656	Shareholder Equit (0.0 (0.8 (0.0) (0.9) Shareholder Equit 0.0 0.0 0.0 0.0

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 312,646,330)	312,502,276	84.58
Unrealised gain on futures contracts	5,397,278	1.46
Unrealised loss on futures contracts	(2,560,791)	(0.69)
Unrealised gain on forward currency contracts	6,845,156	1.85
Unrealised loss on forward currency contracts	(6,770,323)	(1.83)
Unrealised gain on forward currency contracts held for hedging purposes	2,452,760	0.66
Unrealised loss on forward currency contracts held for hedging purposes	(3,456,702)	(0.93)
Unrealised gain on swap contracts	159,002	0.04
Other Assets and Liabilities	54,910,849	14.86
Shareholders' Equity	369,479,505	100.00

The Futures Commission Merchant was Morgan Stanley & Co. International PLC.

The counterparty for forward currency contracts was JP Morgan Chase Bank NA.

The counterparty for swap contracts was Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2023 is 2.74% of the NAV.

⁽a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.

⁽b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.

⁽c) Variable and floating coupon rates are those quoted as of 31 May 2023.

⁽d) A related party to Goldman Sachs Funds.

⁽e) The yield for this fund as at 31 May 2023 was 5.133%.

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Asia Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.84%
Base Currency Share Class "A" Accumulation Share Class	USD	31 May 1994 26 May 2016	1.50% 1.50%	1.90% 2.40%	1.83% 2.34%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.34%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.59%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.21%	1.02%
"I" Share Class	GBP	8 April 2016	0.75%	1.21%	1.02%
"I" Share Class	USD	13 November 2001	0.75%	1.21%	1.02%
"IO" Accumulation Share Class	JPY	13 September 2016	0.00%	0.46%	0.26%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.65%	1.56%
"P" Share Class "R" Accumulation Share Class	USD EUR	8 September 2008 10 December 2012	1.25% 0.75%	1.65%	1.58%
"R" Accumulation Share Class	USD	13 December 2012	0.75%	1.15% 1.15%	1.09% 1.08%
"R" Share Class	GBP	8 April 2016	0.75%	1.15%	1.00%
"R" Share Class	USD	10 December 2012	0.75%	1.15%	1.09%
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%	1.90%
"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 "P" Share Class	USD	3 March 2010 3 March 2010	0.85% 0.85%	1.25% 1.25%	1.25% 1.25%
"P" Snare Class "R" Accumulation Share Class	USD	3 March 2010 3 December 2012	0.85% 0.75%	1.25%	1.25%
"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%
China Future Technology Leaders Equity Portfolio	USD		3.1070	070	070
Base Accumulation Share Class	USD	12 July 2022	1.75%	2.15%	2.15%
Base Currency Share Class	USD	12 July 2022	1.75%	2.15%	2.15%
Other Currency Accumulation Share Class	EUR	12 July 2022	1.75%	2.15%	2.15%
Other Currency Accumulation Share Class	HKD	12 July 2022	1.75%	2.15%	2.15%
Other Currency Accumulation Share Class	SGD	12 July 2022	1.75%	2.15%	2.15%
Other Currency Share Class "A" Accumulation Share Class	EUR USD	12 July 2022 12 July 2022	1.75% 1.75%	2.15% 2.53%	2.15% 2.53%
"A" Share Class	USD	12 July 2022	1.75%	2.53%	2.53%
"E" Accumulation Share Class	EUR	12 July 2022	1.75%	2.65%	2.65%
"E" Share Class	EUR	12 July 2022	1.75%	2.65%	2.65%
"I SD" Accumulation Share Class	EUR	12 July 2022	0.50%	0.86%	0.86%
"I SD" Accumulation Share Class	GBP	12 July 2022	0.50%	0.86%	0.86%
"I SD" Accumulation Share Class	USD	12 July 2022	0.50%	0.86%	0.86%
"I SD" Share Class	EUR	12 July 2022	0.50%	0.86%	0.86%
"I SD" Share Class	GBP	12 July 2022	0.50%	0.86%	0.86%
"I SD" Share Class	USD EUR	12 July 2022	0.50%	0.86%	0.86%
"I" Accumulation Share Class "I" Accumulation Share Class	GBP	12 July 2022 12 July 2022	0.85% 0.85%	1.21% 1.21%	1.21% 1.21%
"I" Accumulation Share Class	USD	12 July 2022	0.85%	1.21%	1.21%
"I" Share Class	EUR	12 July 2022	0.85%	1.21%	1.21%
"I" Share Class	GBP	12 July 2022	0.85%	1.21%	1.21%
"I" Share Class	USD	12 July 2022	0.85%	1.21%	1.21%
"P" Accumulation Share Class	EUR	12 July 2022	1.25%	1.65%	1.65%
"P" Accumulation Share Class	USD	12 July 2022	1.25%	1.65%	1.65%
"P" Share Class	EUR	12 July 2022	1.25%	1.65%	1.65%
"P" Share Class "R" Accumulation Share Class	USD EUR	12 July 2022 12 July 2022	1.25% 0.85%	1.65% 1.25%	1.65% 1.25%
"R" Accumulation Share Class	GBP	12 July 2022	0.85%	1.25%	1.25%
"R" Accumulation Share Class	USD	12 July 2022	0.85%	1.25%	1.25%
"R" Share Class	EUR	12 July 2022	0.85%	1.25%	1.25%
"R" Share Class	GBP	12 July 2022	0.85%	1.25%	1.25%
"R" Share Class	USD	12 July 2022	0.85%	1.25%	1.25%
Emerging Markets Equity ESG Portfolio	USD				
Base Accumulation Share Class	USD	27 September 2018	1.75%	2.25%	1.94%
Base Currency Share Class	USD	27 September 2018	1.75%	2.25%	1.94%
"E" Accumulation Share Class	EUR	3 April 2019	1.75%	2.75%	2.44%
"I" (Dis) (Quarterly) Share Class "I" Accumulation Share Class	USD EUR	27 September 2018 13 November 2019	0.85% 0.85%	1.31% 1.31%	0.97% 0.97%
"I" Accumulation Share Class	GBP	9 October 2019	0.85%	1.31%	0.97%
"I" Accumulation Share Class	USD	27 September 2018	0.85%	1.31%	0.97%
"I" Share Class	USD	27 September 2018	0.85%	1.31%	0.97%
"IO" Accumulation Share Class	EUR	24 October 2018	0.00%	0.46%	0.12%
"IO" Share Class	USD	22 February 2021	0.00%	0.46%	0.12%
"P" Accumulation Share Class	USD	26 February 2020	1.25%	1.75%	1.42%
"R" Accumulation Share Class	USD	27 September 2018	0.85%	1.35%	1.04%
"R" Share Class	GBP	25 September 2019	0.85%	1.35%	1.04%
"R" Share Class	USD	27 September 2018	0.85%	1.35%	1.04%
Emerging Markets Equity Portfolio	USD	14 November 2007	4 750/	0.050/	4.050/
Base Accumulation Share Class	USD	14 November 2005 15 December 1997	1.75%	2.25%	1.95%
Base Currency Share Class Other Currency Accumulation Share Class	USD CHF	15 December 1997 12 August 2016	1.75% 1.75%	2.25% 2.25%	1.95% 1.95%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	EUR	12 August 2016 11 February 2016	1.75%	2.25%	1.95%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	HKD	28 April 2022	1.75%	2.25%	1.95%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	SGD	28 April 2022	1.75%	2.25%	1.98%
Other Currency Accumulation Share Class					

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Emerging Markets Equity Portfolio (Continued)					
"A" Accumulation Share Class	USD	27 May 2016	1.75%	2.63%	2.32%
"A" Share Class	USD	5 March 2001	1.75%	2.63%	2.32%
"B" Share Class "E" Accumulation Share Class	USD EUR	5 March 2001 31 July 2001	1.75% 1.75%	3.63% 2.75%	3.33% 2.45%
"G" Share Class	USD	8 December 2020	0.00%	0.50%	0.18%
"I" Accumulation Share Class	EUR	3 February 2016	0.85%	1.31%	0.98%
"I" Accumulation Share Class	SEK	9 April 2018	0.85%	1.31%	0.98%
"I" Accumulation Share Class	USD	7 March 2006	0.85%	1.31%	0.98%
"I" Share Class	EUR	22 March 2018	0.85%	1.31%	0.98%
"I" Share Class "I" Share Class	GBP USD	8 April 2016	0.85% 0.85%	1.31% 1.31%	0.98% 0.98%
"IO" Accumulation Share Class	GBP	6 July 2001 19 August 2008	0.00%	0.46%	0.98%
"IO" Accumulation Share Class	SEK	13 August 2021	0.00%	0.46%	0.13%
"IO" Accumulation Share Class	USD	30 November 2007	0.00%	0.46%	0.13%
"IS" (Dis) (Stable Semi-Annual) Share Class	EUR	8 April 2019	0.60%	0.81%	0.72%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	1.00%	1.46%	1.13%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.75%	1.43%
"P" Share Class "R" Accumulation Share Class	USD CHF	8 September 2008 12 August 2016	1.25% 0.85%	1.75% 1.35%	1.44% 1.05%
"R" Accumulation Share Class	EUR	16 August 2016	0.85%	1.35%	1.05%
"R" Accumulation Share Class	USD	13 December 2012	0.85%	1.35%	1.05%
"R" Share Class	GBP	13 December 2012	0.85%	1.35%	1.05%
"R" Share Class	USD	13 December 2012	0.85%	1.35%	1.05%
Emerging Markets Ex-China Equity Portfolio	USD	40 M=: 0000	J ==c:	0.050/	0.050
Base Accumulation Share Class Base Currency Share Class	USD USD	10 May 2022 28 July 2022	1.75% 1.75%	2.25% 2.25%	2.25% 2.25%
Other Currency Accumulation Share Class	EUR	10 May 2022	1.75%	2.25%	2.25%
Other Currency Accumulation Share Class	GBP	10 May 2022	1.75%	2.25%	2.25%
"E" Accumulation Share Class	EUR	10 May 2022	1.75%	2.75%	2.75%
"I SD" Accumulation Share Class	EUR	10 May 2022	0.50%	0.96%	0.96%
"I SD" Accumulation Share Class	GBP	10 May 2022	0.50%	0.96%	0.96%
"I SD" Accumulation Share Class	USD	10 May 2022	0.50%	0.96%	0.96%
"I SD" Share Class	USD EUR	28 July 2022	0.50%	0.96%	0.96%
"I" Accumulation Share Class "I" Accumulation Share Class	GBP	10 May 2022 10 May 2022	0.85% 0.85%	1.31% 1.31%	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%	1.75%
"R" Accumulation Share Class	EUR	10 May 2022	0.85%	1.35%	1.35%
"R" Accumulation Share Class	GBP	10 May 2022	0.85%	1.35%	1.35%
"R" Accumulation Share Class "R" Share Class	USD GBP	10 May 2022 28 July 2022	0.85% 0.85%	1.35% 1.35%	1.35% 1.35%
"R" Share Class	USD	28 July 2022	0.85%	1.35%	1.35%
Global Environmental Impact Equity Portfolio	USD	,			
Base Accumulation Share Class	USD	14 February 2020	1.50%	1.90%	1.66%
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%	1.66%
Other Currency Accumulation Share Class "E" Accumulation Share Class	SGD EUR	16 December 2021 14 February 2020	1.50% 1.50%	1.90% 2.65%	1.66% 2.41%
"I" Accumulation Share Class	EUR	20 March 2020	0.75%	1.11%	0.84%
"I" Accumulation Share Class	GBP	14 February 2020	0.75%	1.11%	0.84%
"I" Accumulation Share Class	USD	14 February 2020	0.75%	1.11%	0.84%
"I" Share Class	AUD	16 March 2021	0.75%	1.11%	0.84%
"I" Share Class	GBP	14 February 2020	0.75%	1.11%	0.84%
"I" Share Class "IO" Share Class	USD USD	14 February 2020 22 February 2021	0.75% 0.00%	1.11% 0.36%	0.84% 0.09%
"P" Accumulation Share Class	GBP	14 February 2020	1.25%	1.65%	1.39%
"P" Accumulation Share Class	USD	14 February 2020	1.25%	1.65%	1.39%
"P" Share Class	GBP	14 February 2020	1.25%	1.65%	1.39%
"P" Share Class	USD	14 February 2020	1.25%	1.65%	1.39%
"R" Accumulation Share Class	GBP	14 February 2020	0.75%	1.15%	0.91%
"R" Accumulation Share Class	USD	14 February 2020	0.75%	1.15%	0.91%
"R" Share Class "R" Share Class	GBP USD	14 February 2020	0.75% 0.75%	1.15%	0.91% 0.91%
Global Equity Income Portfolio	USD	14 February 2020	0.75%	1.15%	0.91%
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 "P" Share Class	USD USD	8 September 2008 8 September 2008	1.25% 1.25%	1.65% 1.65%	1.65% 1.65%
"R" (Dis) (Gross Quarterly) Share Class	USD	2 January 2019	0.65%	1.05%	1.05%
"R" Accumulation Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	GBP	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
Global Equity Partners ESG Portfolio	USD				
Base Accumulation Share Class	USD	23 February 2006	1.50%	1.90%	1.65%
Base Accumulation Share Class (USD Hedged Class)	USD	10 April 2015	1.50%	1.90%	1.65%
Base Currency (Dis) (Stable Monthly) Share Class	USD	28 April 2022	1.50%	1.90%	1.65%
Base Currency Share Class Base Currency Share Class (USD Hedged Class)	USD USD	25 July 2007	1.50% 1.50%	1.90% 1.90%	1.65%
Dase Currency Strate Class (USD Neugeu Class)	USD	10 April 2015	1.50%	1.90%	1.65%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global Equity Partners ESG Portfolio (Continued)	SGD	20 April 2022	1 500/	1.90%	1.65%
Other Currency (Dis) (Stable Monthly) Share Class Other Currency Accumulation Share Class	EUR	28 April 2022 23 February 2006	1.50% 1.50%	1.90%	1.65%
Other Currency Accumulation Share Class	GBP	3 July 2006	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	10 April 2015	1.50%	1.90%	1.65%
Other Currency Share Class Other Currency Share Class (FUR Hadged Class)	GBP EUR	3 July 2006	1.50%	1.90%	1.65%
Other Currency Share Class (EUR Hedged Class) "A" Accumulation Share Class	USD	10 April 2015 17 April 2009	1.50% 1.50%	1.90% 2.40%	1.65% 2.15%
"A" Share Class	USD	17 April 2009	1.50%	2.40%	2.15%
"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 "I" Accumulation Share Class	EUR SEK	13 December 2011 13 August 2021	0.75% 0.75%	1.11% 1.11%	0.83% 0.83%
"I" Accumulation Share Class	USD	25 October 2013	0.75%	1.11%	0.83%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 March 2018	0.75%	1.11%	0.83%
"I" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	0.75%	1.11%	0.83%
"I" Share Class	GBP	14 November 2013	0.75%	1.11%	0.83%
"I" Share Class (USD Hedged Class) "IO" Accumulation Share Class	USD GBP	20 January 2017 5 June 2013	0.75% 0.00%	1.11% 0.36%	0.83% 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%	0.08%
"IO" Share Class	USD	30 June 2014	0.00%	0.36%	0.08%
"P" Accumulation Share Class	EUR	18 January 2022	1.25%	1.65%	1.38%
"P" Accumulation Share Class "P" Accumulation Share Class (USD Hedged Class)	USD	17 April 2009 20 January 2017	1.25% 1.25%	1.65% 1.65%	1.38% 1.38%
"P" Share Class	EUR	18 January 2022	1.25%	1.65%	1.41%
"P" Share Class	USD	17 April 2009	1.25%	1.65%	1.38%
"P" Share Class (USD Hedged Class)	USD	20 January 2017	1.25%	1.65%	1.38%
"R" Accumulation Share Class	EUR	16 October 2015	0.75%	1.15%	0.90%
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	16 October 2015 13 December 2012	0.75% 0.75%	1.15% 1.15%	0.90% 0.90%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	16 October 2015	0.75%	1.15%	0.90%
"R" Accumulation Share Class (USD Hedged Class)	USD	16 October 2015	0.75%	1.15%	0.90%
"R" Share Class	GBP	13 December 2012	0.75%	1.15%	0.90%
"R" Share Class	USD	13 December 2012	0.75%	1.15%	0.90%
"R" Share Class (EUR Hedged Class)	EUR USD	16 October 2015 16 October 2015	0.75% 0.75%	1.15% 1.15%	0.90% 0.90%
"R" Share Class (USD Hedged Class) Global Future Health Care Equity Portfolio	USD	10 October 2015	0.7576	1.13/0	0.90 /6
Base Accumulation Share Class	USD	30 September 2020	1.50%	1.90%	1.74%
Base Currency Share Class	USD	30 September 2020	1.50%	1.90%	1.73%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.74%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	6 November 2020 26 October 2020	1.50% 0.75%	2.40% 1.11%	2.24% 0.92%
"I" Accumulation Share Class	USD	30 September 2020		1.11%	0.92%
"I" Share Class	USD	30 September 2020		1.11%	0.92%
"IO" Accumulation Share Class	USD	10 February 2022	0.00%	0.36%	0.17%
"P" Accumulation Share Class	USD	30 September 2020		1.65%	1.47%
"P" Share Class "R" Accumulation Share Class	USD GBP	30 September 2020 30 September 2020	1.25% 0.75%	1.65% 1.15%	1.47% 0.99%
"R" Accumulation Share Class	USD	30 September 2020		1.15%	0.99%
"R" Share Class	GBP	30 September 2020	0.75%	1.15%	0.99%
"R" Share Class	USD	30 September 2020	0.75%	1.15%	0.99%
Global Future Technology Leaders Equity Portfolio	USD	05 5 1	4.500/	4.000/	4.040/
Base Accumulation Share Class Base Currency Share Class	USD	25 February 2020 25 February 2020	1.50% 1.50%	1.90% 1.90%	1.64% 1.64%
Other Currency Accumulation Share Class	EUR	25 February 2020	1.50%	1.90%	1.64%
Other Currency Accumulation Share Class	HKD	13 December 2021	1.50%	1.90%	1.63%
Other Currency Accumulation Share Class	SGD	16 December 2021	1.50%	1.90%	1.64%
"E" Accumulation Share Class	EUR	25 February 2020	1.50%	2.65%	2.39%
"I" Accumulation Share Class "I" Share Class	USD GBP	25 February 2020 6 April 2021	0.75% 0.75%	1.11% 1.11%	0.82% 0.82%
"I" Share Class	USD	25 February 2020	0.75%	1.11%	0.82%
"IO" Accumulation Share Class	USD	25 February 2020	0.00%	0.36%	0.06%
"P" Accumulation Share Class	USD	19 March 2020	1.25%	1.65%	1.37%
"P" Share Class	USD	19 March 2020	1.25%	1.65%	1.37%
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	25 February 2020 18 December 2020	0.75% 0.75%	1.15% 1.15%	0.88% 0.89%
"R" Share Class	EUR	26 June 2020	0.75%	1.15%	0.88%
"R" Share Class	GBP	25 February 2020	0.75%	1.15%	0.89%
"R" Share Class	USD	26 June 2020	0.75%	1.15%	0.89%
Global Millennials Equity Portfolio	USD	10 Contact 2010	4.500/	4.000/	1.000/
Base Accumulation Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	19 September 2012 14 February 2022	1.50% 1.50%	1.90% 1.90%	1.66% 1.66%
Base Currency Share Class	USD	4 January 2016	1.50%	1.90%	1.66%
Other Currency (Dis) (Stable Monthly) Share Class	SGD	31 January 2022	1.50%	1.90%	1.66%
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 Other Currency Share Class	SGD EUR	27 November 2020	1.50% 1.50%	1.90%	1.66%
"E" Accumulation Share Class	EUR	21 June 2019 31 October 2018	1.50%	1.90% 2.65%	1.66% 2.41%
"E" Share Class	EUR	13 January 2016	1.50%	2.65%	2.41%
"I" Accumulation Share Class	EUR	17 May 2018	0.75%	1.11%	0.84%
"I" Accumulation Share Class	GBP	13 January 2016	0.75%	1.11%	0.84%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global Millennials Equity Portfolio (Continued)					
"I" Accumulation Share Class	USD	19 September 2012	0.75%	1.11%	0.84%
"I" Share Class "I" Share Class	GBP USD	13 January 2016 4 January 2016	0.75% 0.75%	1.11% 1.11%	0.84% 0.84%
"IO" Share Class	USD	31 July 2020	0.75%	0.36%	0.04 %
"P" Accumulation Share Class	USD	4 January 2016	1.25%	1.65%	1.39%
"P" Share Class	USD	4 January 2016	1.25%	1.65%	1.39%
"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 GBP	3 December 2012	0.75%	1.15%	0.91%
"R" Share Class "R" Share Class	USD	4 January 2016 3 December 2012	0.75% 0.75%	1.15% 1.15%	0.91% 0.91%
India Equity Portfolio	USD	3 December 2012	0.7370	1.1370	0.5176
Base Accumulation Share Class	USD	26 March 2008	1.75%	2.25%	1.94%
Base Currency Share Class	USD	26 March 2008	1.75%	2.25%	1.94%
Other Currency Accumulation Share Class	SEK	23 February 2015	1.75%	2.25%	1.94%
Other Currency Accumulation Share Class	SGD	16 August 2019	1.75%	2.25%	1.95%
Other Currency Share Class	GBP	14 May 2010	1.75%	2.25%	1.94%
"A" Accumulation Share Class "A" Share Class	USD	25 May 2016 26 March 2008	1.75% 1.75%	2.75% 2.75%	2.44% 2.44%
"E" Accumulation Share Class	EUR	26 March 2008	1.75%	2.75%	2.44%
"I" Accumulation Share Class	EUR	12 June 2015	0.85%	1.31%	0.97%
"I" Accumulation Share Class	USD	26 March 2008	0.85%	1.31%	0.97%
"I" Share Class	GBP	11 August 2015	0.85%	1.31%	0.97%
"I" Share Class	USD	26 March 2008	0.85%	1.31%	0.97%
"IO" Accumulation Share Class	USD	23 July 2015	0.00%	0.46%	0.12%
"P" Accumulation Share Class "P" Accumulation Share Class	EUR USD	12 June 2015 8 September 2008	1.25% 1.25%	1.75% 1.75%	1.42% 1.42%
"P" Share Class	USD	8 September 2008	1.25%	1.75%	1.42%
"R" Accumulation Share Class	EUR	20 October 2015	0.85%	1.35%	1.04%
"R" Accumulation Share Class	USD	3 December 2012	0.85%	1.35%	1.04%
"R" Share Class	GBP	10 December 2012	0.85%	1.35%	1.04%
"R" Share Class	USD	3 December 2012	0.85%	1.35%	1.04%
Japan Equity Partners Portfolio	JPY	07.14	4.500/	4 000/	4.050/
Base Accumulation Share Class	JPY	27 May 2015	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class	EUR USD	30 September 2020 24 November 2021	1.50% 1.50%	1.90% 1.90%	1.65% 1.65%
Other Currency Accumulation Share Class Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	27 May 2015	1.50%	1.90%	1.64%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	27 May 2015	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class (HKD Hedged Class)	HKD	25 May 2022	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD	28 April 2022	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class (USD Hedged Class)	USD	24 November 2021	1.50%	1.90%	1.65%
"I" Accumulation Close Share Class	JPY	1 August 2016	0.75%	1.11%	0.83%
"I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	29 June 2018 27 May 2015	0.75% 0.75%	1.11% 1.11%	0.83% 0.83%
"I" Accumulation Share Class	JPY	27 May 2015 27 May 2015	0.75%	1.11%	0.83%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.11%	0.83%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	27 May 2015	0.75%	1.11%	0.83%
"I" Accumulation Share Class (USD Hedged Class)	USD	14 March 2016	0.75%	1.11%	0.83%
"I" Share Class	GBP	7 December 2017	0.75%	1.11%	0.83%
"IO" Accumulation Share Class	JPY USD	20 August 2020	0.00% 0.00%	0.36%	0.08% 0.08%
"IO" Accumulation Share Class "P" Accumulation Share Class	JPY	16 September 2020 14 March 2016	1.25%	0.36% 1.65%	1.38%
"P" Accumulation Share Class (USD Hedged Class)	USD	14 March 2016	1.25%	1.65%	1.38%
"P" Share Class (GBP Hedged Class)	GBP	12 October 2016	1.25%	1.65%	1.38%
"P" Share Class (USD Hedged Class)	USD	10 August 2018	1.25%	1.65%	1.35%
"R" Accumulation Share Class	JPY	27 May 2015	0.75%	1.15%	0.90%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.15%	0.91%
"R" Accumulation Share Class (GBP Hedged Class)	GBP USD	27 May 2015 18 December 2017	0.75%	1.15%	0.93%
"R" Accumulation Share Class (USD Hedged Class) "R" Share Class	GBP	18 November 2020	0.75% 0.75%	1.15% 1.15%	0.90% 0.90%
"R" Share Class	JPY	4 December 2020	0.75%	1.15%	0.90%
"R" Share Class (GBP Hedged Class)	GBP	11 November 2015	0.75%	1.15%	0.90%
Japan Equity Portfolio	JPY				
Base Accumulation Share Class	JPY	14 November 2005	1.50%	1.90%	1.67%
Base Currency Share Class	JPY	30 April 1996	1.50%	1.90%	1.67%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	26 April 2011	1.50%	1.90%	1.67%
Other Currency Accumulation Share Class (SEK Hedged Class) Other Currency Accumulation Share Class (USD Hedged Class)	SEK USD	12 June 2013 2 May 2013	1.50% 1.50%	1.90% 1.90%	1.67% 1.67%
Other Currency Share Class Other Currency Share Class	GBP	14 May 2010	1.50%	1.90%	1.67%
Other Currency Share Class	USD	21 January 2002	1.50%	1.90%	1.67%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.17%
"B" Share Class	USD	5 March 2001	1.50%	3.40%	3.18%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.42%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2013	1.50%	2.65%	2.42%
"I" Accumulation Close Share Class	JPY JPY	1 June 2016	0.65%	1.01%	0.75%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	EUR	31 October 2007 5 April 2013	0.65% 0.65%	1.01% 1.01%	0.75% 0.75%
"I" Accumulation Share Class (EOR Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	USD	16 August 2013	0.65%	1.01%	0.75%
"I" Accumulation Snap Share Class	EUR	13 July 2022	0.65%	1.01%	0.75%
"I" Share Class	JPY	13 November 2001	0.65%	1.01%	0.75%
"I" Share Class (GBP Hedged Class)	GBP	26 August 2016	0.65%	1.01%	0.75%
"IS" Accumulation Snap Share Class	EUR	18 March 2021	0.52%	0.88%	0.62%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Japan Equity Portfolio (Continued) "IS" Accumulation Snap Share Class	JPY	30 December 2020	0.52%	0.88%	0.62%
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	30 December 2020	0.52%	0.88%	0.62%
"P" Accumulation Share Class	JPY	8 September 2008	1.25%	1.65%	1.40%
"P" Accumulation Share Class (USD Hedged Class)	USD	2 May 2013	1.25%	1.65%	1.40%
"R" Accumulation Snap Share Class	EUR JPY	16 March 2022	0.65%	1.05%	0.85%
"R" Accumulation Snap Share Class "R" Accumulation Snap Share Class	USD	3 December 2012 16 March 2022	0.65% 0.65%	1.05% 1.05%	0.82% 0.82%
"R" Share Class (GBP Hedged Class)	GBP	26 August 2016	0.65%	1.05%	0.82%
"R" Snap Share Class	GBP	10 December 2012	0.65%	1.05%	0.83%
"R" Snap Share Class	JPY	3 December 2012	0.65%	1.05%	0.82%
"R" Snap Share Class "RS" Accumulation Snap Share Class (EUR Hedged Class)	USD EUR	23 February 2018 30 July 2021	0.65% 0.52%	1.05% 0.88%	0.83% 0.70%
US Equity ESG Portfolio	USD	30 July 2021	0.32 /0	0.0070	0.7070
Base Accumulation Share Class	USD	3 February 2006	1.50%	1.90%	1.67%
Base Currency Share Class	USD	3 February 2006	1.50%	1.90%	1.67%
Other Currency Accumulation Share Class	EUR EUR	29 November 2010	1.50% 1.50%	1.90%	1.67% 1.67%
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class	GBP	17 June 2009 14 May 2010	1.50%	1.90% 1.90%	1.65%
Other Currency Share Class	SGD	21 June 2011	1.50%	1.90%	1.67%
"A" Share Class	USD	3 February 2006	1.50%	2.40%	2.17%
"E" Accumulation Share Class	EUR	3 February 2006	1.50%	2.65%	2.41%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR EUR	6 July 2010 19 June 2015	1.50% 0.75%	2.65% 1.11%	2.42% 0.85%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.11%	0.85%
"I" Share Class	GBP	27 September 2010	0.75%	1.11%	0.85%
"I" Share Class	USD	11 June 2010	0.75%	1.11%	0.84%
"IO" Accumulation Share Class	USD	8 June 2011	0.00%	0.36%	0.10%
"IS" Share Class "P" Accumulation Share Class	GBP USD	31 July 2018	0.45% 1.25%	0.81% 1.65%	0.55% 1.40%
"P" Share Class	USD	8 September 2008 8 September 2008	1.25%	1.65%	1.40%
"R" Accumulation Share Class	EUR	10 December 2012	0.75%	1.15%	0.92%
"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%	0.92%
"R" Share Class "R" Share Class	GBP USD	10 December 2012 10 December 2012	0.75% 0.75%	1.15% 1.15%	0.92% 0.91%
US Focused Growth Equity Portfolio	USD	10 December 2012	0.7576	1.13/0	0.91/0
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.90%
Base Currency Share Class	USD	15 November 1999	1.50%	1.90%	1.90%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.40%
"B" Share Class "E" Accumulation Share Class	USD EUR	5 March 2001 10 January 2005	1.50% 1.50%	3.40% 2.65%	3.40% 2.65%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.11%	1.11%
"I" Share Class	USD	6 July 2001	0.75%	1.11%	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 "R" Share Class	USD GBP	13 December 2012 10 December 2012	0.75% 0.75%	1.15% 1.15%	1.15% 1.15%
"R" Share Class	USD	13 December 2012	0.75%	1.15%	1.15%
US Small Cap Equity Portfolio	USD	.0 200020.2	0 0,0		111070
Base Accumulation Share Class	USD	15 June 2018	1.50%	1.90%	1.84%
Base Currency Share Class "E" Accumulation Share Class	USD EUR	15 June 2018	1.50%	1.90%	1.84%
"I" Accumulation Share Class	USD	15 June 2018 15 June 2018	1.50% 0.75%	2.65% 1.11%	2.59% 1.02%
"I" Share Class	USD	15 June 2018	0.75%	1.11%	1.02%
"P" Accumulation Share Class	USD	15 June 2018	1.25%	1.65%	1.58%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	21 August 2018	1.25%	1.65%	1.57%
"P" Share Class "R" Accumulation Share Class	USD	15 June 2018 15 June 2018	1.25% 0.75%	1.65% 1.15%	1.57% 1.09%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	11 July 2018	0.75%	1.15%	1.09%
"R" Share Class	GBP	11 March 2019	0.75%	1.15%	1.09%
"R" Share Class	USD	15 June 2018	0.75%	1.15%	1.09%
US Technology Opportunities Equity Portfolio	USD	00.0.1.10000	4.500/	4.000/	4.700/
Base Accumulation Share Class Base Currency Share Class	USD	30 October 2020 30 October 2020	1.50% 1.50%	1.90% 1.90%	1.73% 1.68%
Other Currency Accumulation Share Class	EUR	30 October 2020	1.50%	1.90%	1.69%
"E" Accumulation Share Class	EUR	30 October 2020	1.50%	2.40%	2.19%
"I" Accumulation Share Class	GBP	30 October 2020	0.75%	1.11%	0.86%
"I" Accumulation Share Class "I" Share Class	USD	30 October 2020	0.75%	1.11%	0.86%
"Io" Accumulation Share Class	USD USD	30 October 2020 30 October 2020	0.75% 0.00%	1.11% 0.36%	0.86% 0.11%
"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%	0.93%
"R" Accumulation Share Class	USD	30 October 2020	0.75%	1.15%	0.93%
"R" Share Class	USD	30 October 2020	0.75%	1.15%	0.93%
Global Clean Energy Infrastructure Equity Portfolio Base Accumulation Share Class	USD 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%	1.90%
Base Currency Share Class	USD	19 October 2021	1.50%	1.90%	1.90%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	19 October 2021	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class	EUR	19 October 2021	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class "E" Accumulation Share Class	HKD EUR	19 October 2021 19 October 2021	1.50% 1.50%	1.90% 2.65%	1.90% 2.65%
L Accumulation Share Class	EUR	10 OCIODEI 2021	1.50%	2.00/0	2.00/0

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global Clean Energy Infrastructure Equity Portfolio (Continued)	CDD	40 1 2022	0.450/	0.040/	0.040/
"I SD" Accumulation Share Class (c) "I SD" Share Class	GBP USD	19 January 2023 23 November 2021	0.45% 0.45%	0.81% 0.81%	0.81% 0.81%
"I" Accumulation Share Class	EUR	19 October 2021	0.75%	1.11%	1.11%
"I" Accumulation Share Class	USD	19 October 2021	0.75%	1.11%	1.11%
"I" Share Class	GBP	19 October 2021	0.75%	1.11%	1.11%
"I" Share Class "P" Accumulation Share Class	USD	19 October 2021 19 October 2021	0.75% 1.25%	1.11%	1.11% 1.65%
"P" Share Class	USD	19 October 2021	1.25%	1.65% 1.65%	1.65%
"R" Accumulation Share Class	EUR	19 October 2021	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	19 October 2021	0.75%	1.15%	1.15%
"R" Share Class	EUR	19 October 2021	0.75%	1.15%	1.15%
"R" Share Class	GBP	19 October 2021	0.75%	1.15%	1.15%
"R" Share Class Global Infrastructure Equity Portfolio	USD USD	19 October 2021	0.75%	1.15%	1.15%
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%	1.90%
"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" Accumulation Share Class	GBP	23 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	GBP	23 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 "P" Accumulation Share Class	USD	2 December 2016 2 December 2016	1.25% 1.25%	1.61% 1.61%	1.61% 1.61%
"P" Share Class	USD	2 December 2016	1.25%	1.61%	1.61%
"R" Accumulation 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	GBP	23 December 2016	0.75%	1.15%	1.15%
"R" Share Class Global Real Estate Equity Portfolio	USD USD	2 December 2016	0.75%	1.15%	1.15%
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	EUR	21 December 2016	1.50%	2.65%	2.65%
"E" Accumulation Share Class "E" Share Class	EUR EUR	21 December 2016 21 December 2016	1.50% 1.50%	2.65% 2.65%	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 "R" (Dis) (Gross Quarterly) Share Class	GBP	9 January 2017 23 December 2016	1.25% 0.75%	1.61% 1.15%	1.61% 1.15%
"R" Accumulation Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
Global Future Real Estate And Infrastructure Equity Portfolio	USD				
Base Accumulation Share Class	USD	28 September 2022	1.50%	1.90%	1.90%
Base Currency Share Class Other Currency Accumulation Share Class	USD EUR	28 September 2022 28 September 2022	1.50% 1.50%	1.90% 1.90%	1.90% 1.90%
"E" Accumulation Share Class	EUR	28 September 2022	1.50%	2.40%	2.40%
"I" Accumulation Share Class	GBP	28 September 2022	0.75%	1.11%	1.11%
"I" Accumulation Share Class	USD	28 September 2022	0.75%	1.11%	1.11%
"I" Share Class	GBP	28 September 2022	0.75%	1.11%	1.11%
"I" Share Class	USD	28 September 2022	0.75%	1.11%	1.11%
"IO" Accumulation Share Class "R" Accumulation Share Class	USD	28 September 2022 28 September 2022	0.00% 0.75%	0.36% 1.15%	0.36% 1.15%
"R" Accumulation Share Class	GBP	28 September 2022	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	EUR	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	GBP	28 September 2022	0.75%	1.15%	1.15%
"R" Share Class	USD USD	28 September 2022	0.75%	1.15%	1.15%
North America Energy & Energy Infrastructure Equity Portfolio Base Accumulation Share Class	USD	14 April 2014	1.50%	1.90%	1.88%
Base Currency Share Class	USD	14 April 2014	1.50%	1.90%	1.88%
"A" Share Class	USD	26 May 2017	1.50%	2.40%	2.36%
"E" Accumulation Share Class	EUR	14 April 2014	1.50%	2.65%	2.62%
"I" Accumulation Share Class	USD	14 April 2014	0.75%	1.11%	1.09%
"I" Share Class "P" Accumulation Share Class	USD	14 April 2014 23 May 2014	0.75% 1.25%	1.11% 1.61%	1.08% 1.60%
"P" Share Class	USD	23 May 2014 23 May 2014	1.25%	1.61%	1.60%
"R" Accumulation Share Class	EUR	20 October 2015	0.75%	1.15%	1.13%
"R" Accumulation Share Class	USD	14 April 2014	0.75%	1.15%	1.13%
"R" Share Class	USD	14 April 2014	0.75%	1.15%	1.11%
Emerging Markets CORE® Equity Portfolio	USD	10 August 2000	4 250/	1 750/	1 520/
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	10 August 2009 1 December 2017	1.35% 1.35%	1.75% 1.75%	1.53% 1.55%
Base Currency Snap Share Class	USD	28 April 2017	1.35%	1.75%	1.55%
	EUR	30 January 2017	1.35%	1.75%	1.53%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Emerging Markets CORE® Equity Portfolio (Continued)					
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD) Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	CHF EUR	4 April 2018 27 April 2018	1.35% 1.35%	1.75% 1.75%	1.54% 1.54%
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD)	PLN	2 May 2019	1.35%	2.25%	2.04%
"A" Snap Share Class	USD	8 January 2021	1.35%	2.25%	2.03%
"E" Accumulation Close Share Class	EUR	7 August 2017	1.35%	2.50%	2.29%
"I" Accumulation Close Share Class "I" Accumulation Close Share Class	EUR USD	8 January 2018 10 August 2009	0.65% 0.65%	1.01% 1.01%	0.77% 0.76%
"I" Accumulation Snap Share Class	GBP	2 May 2019	0.65%	1.01%	0.76%
"I" Close Share Class	EUR	9 May 2018	0.65%	1.01%	0.76%
"IO" Accumulation Close Share Class	GBP	8 July 2011	0.00%	0.36%	0.11%
"IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	JPY	4 March 2019	0.00%	0.36%	0.11%
"IO" Accumulation Close Share Class "IO" Accumulation Share Class	USD JPY	10 August 2009 23 March 2021	0.00% 0.00%	0.36% 0.36%	0.11% 0.11%
"IO" Accumulation Snap Share Class	ÜSD	12 December 2017	0.00%	0.36%	0.12%
"IO" Snap Share Class	USD	14 June 2017	0.00%	0.36%	0.12%
"P" Accumulation Close Share Class	USD	19 November 2012	0.80%	1.20%	0.97%
"P" Close Share Class "R" Accumulation Close Share Class	USD USD	19 November 2012 3 December 2012	0.80% 0.65%	1.20% 1.05%	0.97% 0.84%
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	4 April 2018	0.65%	1.05%	0.84%
"R" Close Share Class	GBP	10 December 2012	0.65%	1.05%	0.84%
"R" Close Share Class	USD	3 December 2012	0.65%	1.05%	0.83%
Europe CORE® Equity Portfolio	EUR	4444	4.050/	4.500/	4 400/
Base Accumulation Share Class Base Currency Share Class	EUR EUR	14 November 2005 1 October 1999	1.25% 1.25%	1.50% 1.50%	1.42% 1.42%
Other Currency Accumulation Share Class	USD	27 April 2017	1.25%	1.50%	1.42 %
Other Currency Accumulation Share Class (USD Hedged Class)	USD	8 June 2018	1.25%	1.50%	1.42%
Other Currency Share Class	GBP	4 May 2017	1.25%	1.50%	1.41%
Other Currency Share Class	USD	13 April 2017	1.25%	1.50%	1.42%
"A" Accumulation Share Class "A" Accumulation Share Class	EUR USD	4 May 2017 7 August 2017	1.25% 1.25%	2.00% 2.00%	1.92% 1.92%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	2 May 2019	1.25%	2.00%	1.92%
"A" Share Class	EUR	5 March 2001	1.25%	2.00%	1.92%
"A" Share Class	USD	31 October 2006	1.25%	2.00%	1.92%
"E" Accumulation Share Class	EUR	10 January 2005	1.25%	2.00%	1.92%
"I" Accumulation Share Class "I" Accumulation Share Class	CHF EUR	4 January 2018 5 September 2006	0.50% 0.50%	0.71% 0.71%	0.60% 0.60%
"I" Accumulation Share Class	USD	4 May 2017	0.50%	0.71%	0.60%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	12 March 2018	0.50%	0.71%	0.60%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	25 July 2018	0.50%	0.71%	0.60%
"I" Accumulation Share Class (USD Hedged Class)	USD	19 March 2018	0.50%	0.71%	0.60%
"I" Share Class "IO" Accumulation Share Class (c)	EUR EUR	28 October 2002 10 December 2007	0.50% 0.00%	0.71% 0.21%	0.60% 0.03%
"IO" Accumulation Share Class (Long European CCY vs. EUR)	SGD	26 April 2019	0.00%	0.21%	0.10%
"IS" Accumulation Share Class	EUR	18 December 2020	0.40%	0.61%	0.50%
"P" Accumulation Share Class	EUR	11 June 2007	1.00%	1.25%	1.15%
"P" Share Class "P" Share Class	EUR GBP	4 May 2017 4 May 2017	1.00% 1.00%	1.25% 1.25%	1.15% 1.15%
"P" Share Class	USD	8 May 2017	1.00%	1.25%	1.15%
"R" Accumulation Share Class	EUR	10 December 2012	0.50%	0.75%	0.67%
"R" Share Class	EUR	3 December 2012	0.50%	0.75%	0.67%
"R" Share Class	GBP	3 December 2012	0.50%	0.75%	0.67%
"R" Share Class Eurozone CORE® Equity Portfolio	USD EUR	4 May 2017	0.50%	0.75%	0.67%
Base Accumulation Share Class	EUR	15 July 2021	1.15%	1.40%	1.40%
Base Currency Share Class	EUR	15 July 2021	1.15%	1.40%	1.40%
Other Currency Accumulation Share Class	USD	15 July 2021	1.15%	1.40%	1.40%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	15 July 2021 15 July 2021	1.15% 0.45%	1.90% 0.66%	1.90% 0.66%
"I" Share Class	EUR	15 July 2021	0.45%	0.66%	0.66%
"R" Accumulation Share Class	EUR	15 July 2021	0.45%	0.70%	0.70%
"R" Share Class	EUR	15 July 2021	0.45%	0.70%	0.70%
Global CORE® Equity Portfolio Base Accumulation Close Share Class	USD USD	21 November 2005	1 250/	1.50%	1 200/
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	21 November 2005 14 November 2005	1.25% 1.25%	1.50%	1.38% 1.38%
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	7 November 2018	1.25%	1.50%	1.39%
Base Currency Close Share Class	USD	21 November 2005	1.25%	1.50%	1.38%
Base Currency Snap Share Class	USD	14 October 2004	1.25%	1.50%	1.39%
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class	HKD SGD	30 January 2019 13 February 2018	1.25% 1.25%	1.50% 1.50%	1.38% 1.38%
Other Currency Accumulation Close Share Class Other Currency Accumulation Close Share Class (AUD Hedged Class)	AUD	30 January 2018	1.25%	1.50%	1.38%
Other Currency Accumulation Close Share Class (AGD Hedged Class) 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%	1.38%
Other Currency Accumulation Snap Share Class	SEK	8 August 2022	1.25%	1.50%	1.41%
Other Currency Accumulation Snap Share Class (EUR Hedged Class) Other Currency Accumulation Snap Share Class (SEK Hedged Class)	EUR SEK	22 August 2019 8 August 2022	1.25% 1.25%	1.50% 1.50%	1.39% 1.40%
Other Currency Accumulation Snap Snare Class (SEK Hedged Class) "A" Snap Share Class	USD	8 March 2006	1.25%	2.00%	1.40%
"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%	1.88%
"I" Accumulation Close Share Class "I" Accumulation Close Share Class	EUR USD	26 October 2007 31 January 2006	0.50% 0.50%	0.71% 0.71%	0.57% 0.57%
"I" Accumulation Close Share Class (CHF Hedged Class)	CHF	26 March 2018	0.50%	0.71%	0.57%
100000			3.3370		0. /0

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global CORE® Equity Portfolio (Continued)	EUR	26 February 2019	0.50%	0.710/	0.56%
"I" Accumulation Close Share Class (EUR Hedged Class) "I" Accumulation Snap Share Class	GBP	26 February 2018 7 December 2020	0.50%	0.71% 0.71%	0.57%
"I" Accumulation Snap Share Class	SEK	29 November 2021	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class	USD	6 June 2019	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	5 March 2018	0.50%	0.71%	0.57%
"I" Close Share Class "I" Close Share Class	GBP USD	23 December 2016	0.50%	0.71%	0.57%
"I" Snap Share Class	USD	10 July 2006 14 October 2004	0.50% 0.50%	0.71% 0.71%	0.57% 0.56%
"IO" Accumulation Close Share Class	EUR	25 September 2008	0.00%	0.21%	0.06%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.07%
"IO" Accumulation Snap Share Class	SEK	13 August 2021	0.00%	0.21%	0.07%
"IO" Accumulation Snap Share Class	USD	21 April 2015	0.00%	0.21%	0.07%
"IO" Snap Share Class	USD EUR	30 June 2014 21 December 2020	0.00% 0.40%	0.21%	0.07%
"IS" Accumulation Snap Share Class "IS" Accumulation Snap Share Class	USD	9 February 2021	0.40%	0.61% 0.61%	0.47% 0.47%
"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	21 December 2020	0.40%	0.61%	0.47%
"P" Accumulation Snap Share Class	USD	11 June 2007	1.00%	1.25%	1.12%
"P" Snap Share Class	USD	3 April 2009	1.00%	1.25%	1.12%
"R" Accumulation Close Share Class (CHF Hedged Class)	CHF	28 August 2018	0.50%	0.75%	0.64%
"R" Accumulation Snap Share Class	EUR	19 October 2017	0.50%	0.75%	0.64%
"R" Accumulation Snap Share Class "R" Close Share Class	USD GBP	3 December 2012 23 December 2016	0.50% 0.50%	0.75% 0.75%	0.63% 0.64%
"R" Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
Global Small Cap CORE® Equity Portfolio	USD				
Base Currency Close Share Class	USD	3 August 2006	1.25%	1.50%	1.45%
Base Currency Snap Share Class	USD	3 August 2006	1.25%	1.50%	1.45%
Other Currency Accumulation Snap Share Class	EUR	27 April 2017	1.25%	1.50%	1.45%
Other Currency Accumulation Snap Share Class "A" Close Share Class	SEK USD	23 October 2015 30 March 2007	1.25% 1.25%	1.50% 2.00%	1.45% 1.95%
"A" Snap Share Class	USD	18 June 2007	1.25%	2.00%	1.95%
"E" Accumulation Close Share Class	EUR	30 March 2007	1.25%	2.00%	1.95%
"E" Accumulation Snap Share Class	EUR	18 June 2007	1.25%	2.00%	1.95%
"I" Accumulation Close Share Class (c)	EUR	4 May 2023	0.60%	0.81%	0.74%
"I" Accumulation Close Share Class "I" Accumulation Snap Share Class	GBP EUR	24 August 2017 31 October 2007	0.60%	0.81%	0.73%
"I" Accumulation Snap Share Class	SEK	13 August 2021	0.60% 0.60%	0.81% 0.81%	0.73% 0.73%
"I" Accumulation Snap Share Class	USD	7 June 2016	0.60%	0.81%	0.73%
"I" Close Share Class	GBP	24 August 2017	0.60%	0.81%	0.73%
"IO" Accumulation Close Share Class	GBP	19 August 2008	0.00%	0.21%	0.13%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.13%
"IO" Accumulation Snap Share Class	USD	21 April 2015	0.00%	0.21%	0.13%
"IO" Snap Share Class "P" Accumulation Snap Share Class	USD	30 June 2014 11 June 2007	0.00% 1.00%	0.21% 1.25%	0.13% 1.18%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.84%
"R" Snap Share Class	GBP	9 July 2015	0.60%	0.85%	0.80%
"R" Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.80%
US CORE® Equity Portfolio	USD				
Base Accumulation Close Share Class	USD	21 November 2005	1.00% 1.00%	1.25%	1.15%
Base Accumulation Snap Share Class Base Currency Close Share Class	USD	14 November 2005 21 November 2005	1.00%	1.25% 1.25%	1.15% 1.14%
Base Currency Snap Share Class	USD	18 November 1996	1.00%	1.25%	1.15%
Other Currency Accumulation Close Share Class	HKD	28 June 2019	1.00%	1.25%	1.15%
Other Currency Accumulation Close Share Class	SGD	20 June 2018	1.00%	1.25%	1.14%
"A" Snap Share Class	USD	5 March 2001	1.00%	1.75%	1.65%
"E" Accumulation Snap Share Class	EUR EUR	31 July 2001	1.00%	1.75%	1.65%
"E" Accumulation Snap Share Class (EUR Hedged Class) "I" Accumulation Close Share Class	HKD	8 March 2018 31 May 2019	1.00% 0.50%	1.75% 0.71%	1.65% 0.58%
"I" Accumulation Close Share Class	USD	14 September 2015	0.50%	0.71%	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 "P" Snap Share Class	USD USD	11 June 2007 25 April 2008	0.80% 0.80%	1.05% 1.05%	0.93% 0.93%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.95%
"R" Snap Share Class	GBP	3 December 2012	0.50%	0.75%	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	E D	4.050/	4 5001	4.500/
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	5 December 2005 5 December 2005	1.25% 1.25%	1.50% 1.50%	1.50% 1.50%
Base Currency Snap Share Class	USD	5 December 2005 5 December 2005	1.25%	1.50%	1.50%
"A" Close Share Class	USD	5 December 2005	1.25%	2.00%	2.00%
"E" Accumulation Close Share Class	EUR	5 December 2005	1.25%	2.00%	2.00%
"E" Accumulation Snap Share Class	EUR	5 December 2005	1.25%	2.00%	2.00%
"I" Accumulation Snap Share Class	USD	26 October 2007	0.60%	0.81%	0.81%
"I" Snap Share Class	USD	9 October 2006	0.60% 0.00%	0.81%	0.81%
"IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class	USD	7 April 2017 11 June 2007	0.00%	0.21% 1.05%	0.21% 1.05%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.85%
"R" Snap Share Class	GBP	10 December 2012	0.60%	0.85%	0.85%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Asia High Yield Bond Portfolio	USD				
Base Accumulation Share Class	USD	13 August 2020	1.25%	1.50%	1.46%
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	13 August 2020 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.46% 1.46%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	13 August 2020	1.25%	1.50%	1.47%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	13 August 2020	1.25%	1.50%	1.46%
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%	1.45%
Other Currency (Dis) (Stable Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	CNH EUR	30 March 2022 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.46% 1.46%
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	13 August 2020	1.25%	1.50%	1.46%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	13 August 2020	1.25%	1.50%	1.43%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25%	2.00%	1.96%
"E" Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25% 0.40%	2.00%	1.96%
"I SD" Accumulation Share Class "I SD" Share Class	USD GBP	8 October 2020 26 March 2021	0.40%	0.61% 0.61%	0.54% 0.54%
"I" (Dis) (Gross Monthly) Share Class	USD	9 July 2021	0.60%	0.81%	0.74%
"I" Accumulation Share Class	USD	13 August 2020	0.60%	0.81%	0.74%
"I" Share Class	GBP	4 November 2020	0.60%	0.81%	0.74%
"I" Share Class	USD	13 August 2020	0.60%	0.81%	0.74%
"I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	EUR GBP	9 July 2021 25 February 2021	0.60% 0.60%	0.81% 0.81%	0.73% 0.74%
"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%	1.09%
"P" Accumulation Share Class	USD	13 August 2020	0.90%	1.15%	1.09%
"P" Share Class	USD	13 August 2020	0.90%	1.15%	1.09%
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	EUR	4 May 2022 22 December 2021	0.60% 0.60%	0.85% 0.85%	0.81% 0.81%
"R" Share Class	GBP	4 November 2020	0.60%	0.85%	0.81%
Emerging Markets Corporate Bond Portfolio	USD				
Base Accumulation Share Class	USD	17 May 2011	1.25%	1.50%	1.39%
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD USD	1 December 2017 31 March 2017	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class	USD	13 April 2017	1.25%	1.50%	1.39%
Base Currency Share Class	USD	17 May 2011	1.25%	1.50%	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) Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	SGD AUD	31 March 2017 1 June 2017	1.25% 1.25%	1.50% 1.50%	1.39% 1.38%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	6 September 2019	1.25%	1.50%	1.39%
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) Other Currency Accumulation Share Class (ELIR Hedged Class)	CHF EUR	21 February 2020 17 May 2011	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR	17 May 2011 17 May 2011	1.25%	1.50%	1.39%
Other Currency Share Class (GBP Hedged Class)	GBP	17 May 2011	1.25%	1.50%	1.39%
"A" Share Class	USD	17 May 2011	1.25%	1.75%	1.64%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 August 2012	1.25%	2.00%	1.89%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Stable Monthly) Share Class	EUR USD	17 May 2011 31 October 2019	1.25% 0.70%	2.00% 0.91%	1.89% 0.77%
"I" Accumulation Share Class	USD	17 May 2011	0.70%	0.91%	0.77%
"I" Accumulation Share Class (BRL Hedged Class)	USD	8 February 2021	0.70%	0.91%	0.77%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	21 February 2020	0.70%	0.91%	0.77%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2011	0.70%	0.91%	0.77%
"I" Accumulation Share Class (GBP Hedged Class) "I" Share Class	GBP USD	1 December 2014 17 May 2011	0.70% 0.70%	0.91% 0.91%	0.77% 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	13 September 2016	0.00%	0.21%	0.07%
"IO" Accumulation Share Class	USD	24 April 2015	0.00%	0.21%	0.07%
"IO" Share Class "IS" Accumulation Share Class (EUR Hedged Class)	USD EUR	15 November 2013 27 February 2019	0.00% 0.45%	0.21% 0.66%	0.07% 0.52%
"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%	0.83%
"R" Share Class "R" Share Class (GBP Hedged Class)	USD GBP	13 December 2012 5 December 2012	0.70% 0.70%	0.95% 0.95%	0.84% 0.84%
Emerging Markets Debt Blend Portfolio	USD	3 December 2012	0.7070	0.3370	0.04 /0
Base Accumulation Share Class	USD	8 May 2013	1.40%	1.65%	1.65%
Base Currency Share Class	USD	8 May 2013	1.40%	1.65%	1.65%
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	8 May 2013	1.40%	1.65%	1.65%
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%	1.65% 2.15%
"I" Accumulation Share Class	EUR	15 May 2017	0.70%	0.91%	0.91%
"I" Accumulation Share Class	USD	8 May 2013	0.70%	0.91%	0.89%
"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) "R" Accumulation Share Class	GBP USD	8 May 2013 8 May 2013	0.70% 0.70%	0.91% 0.95%	0.91% 0.95%
"R" Share Class	USD	8 May 2013	0.70%	0.95%	0.95%
"R" Share Class (GBP Partially Hedged Class)	GBP	8 May 2013	0.70%	0.95%	0.95%

Emerging Markets Debt Local Portfolio USD Base Accumulation Share Class USD 29 June 2007 1.60% 1.85% Base Currency (Dis) (Monthly) Share Class USD 15 April 2011 1.60% 1.85%	1.82% 1.82% 1.82% 1.82% 2.07% 2.07% 2.07% 2.07% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 1.45% 1.45% 0.91%
Base Currency (Dis) (Monthly) Share Class USD 15 April 2011 1,60% 1,85% 1,65% 1,	1.82% 1.82% 1.82% 2.07% 2.07% 2.07% 2.07% 2.07% 0.85% 0.85% 0.85% 0.15%
Base Currency Share Class	1.82% 1.82% 2.07% 2.07% 2.07% 2.07% 0.85% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 1.45% 1.45% 0.92%
Other Currency Share Class	1.82% 2.07% 2.07% 2.07% 2.07% 2.07% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.145% 0.15%
"A" Accumulation Share Class	2.07% 2.07% 2.07% 2.07% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15%
"A" Share Class "E" Clios) (quarterly) Share Class "E" Clios) (quarterly) Share Class "E" Share Class "E" Share Class "E" Share Class "Have Class SHARE Class "Have Class SHARE Class "Have Class SHARE Class "Have Class SHARE Class SHARE Class "Have Class SHARE CLASS SHAR	2.07% 2.07% 0.85% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15%
Fix Accumulation Share Class EUR 29 June 2007 1.60% 2.10% 1.70%	2.07% 2.07% 0.85% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15% 0.15%
Fig. Share Class EUR 29 June 2007 1.60% 2.10% 1.60% 2.10	2.07% 0.85% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.60% 1.15% 0.15% 1.45% 1.45%
"I" (Dis) (Quarterly) Share Class EUR	0.85% 0.85% 0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 1.45% 0.15%
"T Accumulation Share Class	0.85% 0.85% 0.85% 0.83% 0.15% 0.15% 0.15% 0.15% 0.15% 1.45% 1.45% 0.92%
Tr Accumulation Share Class GBP 1 December 2014 0.70% 0.91% USD 29 June 2007 0.70% 0.91% USD 20 June 2014 0.00% 0.21% USD 0.95% USD 20 June 2014 0.00% 0.21% USD 0.95% USD 20 June 2014 0.00% 0.21% USD 0.95% U	0.85% 0.85% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 1.45% 1.45% 1.45% 0.92%
T" Accumulation Share Class (Long Emerging Markets CCY vs. USD) Color	0.85% 0.83% 0.85% 0.15% 0.15% 0.15% 0.15% 0.15% 1.45% 1.45% 0.92%
T' Share Class USD 29 June 2007 0.70% 0.91% 10° / City (Gross Monthly) Share Class USD 18 March 2019 0.00% 0.21% 10° / Accumulation Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 30 June 2014 0.00% 0.21% 10° Share Class USD 4 September 2007 0.00% 0.21% 10° Share Class USD 4 September 2007 1.00% 1.21% 1.50%	0.85% 0.15% 0.15% 0.15% 0.60% 1.15% 0.15% 1.45% 1.45% 0.91%
"10" (Dis) (Gross Monthly) Share Class "10" Accumulation Share Class "10" Share Class (Share Hedged Class) "10" Share Class (Share Hedged Class	0.15% 0.15% 0.15% 0.15% 0.60% 1.15% 0.15% 1.45% 0.91% 0.92%
TO' Accumulation Share Class	0.15% 0.15% 0.15% 0.60% 1.15% 0.15% 1.45% 0.91% 0.92%
"IO" Accumulation Share Class "IO" Share Class "IO" Share Class "IO" Share Class "IS" Share Class "IX" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Class "R" Accumulation Share Class "R" Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (Duration Hedged Class) "Rease Currency (Dis) (Monthly) Share Class (Duration Hedged Class) "Rease Currency (Dis) (Monthly) Share Class (Duration Hedged Class) "Rease Currency (Dis) (Monthly) Share Class (Duration Hedged Class) "Rease Currency (Dis) (Monthly) Share Class (Duration Hedged Class) "Rease Currency (Dis) (Monthly) Share Class (Duration Hedged Class) "Rease Currency (Dis) (M	0.15% 0.15% 0.60% 1.15% 0.15% 1.45% 1.45% 0.91%
"IO" Share Class	0.15% 0.60% 1.15% 0.15% 1.45% 1.45% 0.91% 0.92%
"IX" (Dis) (Cap Monthly) Share Class "YXO" (Dis) (Cap Monthly) Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Share Class (Shard Medged Class) "R" Share Class (Shard Medged Class) "R" Share Class (Shard Medged Class) "A" Accumulation Share Class (EUR Hedged Class) "A" Accumulation Share Class (EUR Hedged Class) "A" A Accumulation Share Class (EUR Hedged Class) "A" A" Accumulation Share Class (EUR Hedged Class) "A" A" Accumulation Share Class (EUR Hedged Cl	1.15% 0.15% 1.45% 1.45% 0.91% 0.92%
TXC* (Dis) (Cap Monthly) Share Class USD 15 October 2009 0.00% 0.21% 150%	0.15% 1.45% 1.45% 0.91% 0.92%
"P" Accumulation Share Class	1.45% 1.45% 0.91% 0.92%
"P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Sha	1.45% 0.91% 0.92%
"R" Accumulation Share Class	0.91% 0.92%
"R" Accumulation Share Class USD 13 December 2012 0.70% 0.95% "R" Share Class EUR 13 December 2012 0.70% 0.95% "R" Share Class USD 10 December 2012 0.70% 0.95% Emerging Markets Debt Portfolio USD 13 December 2012 0.70% 0.95% Base Accumulation Share Class (EUR Hedged Class) USD 13 December 2012 0.70% 0.95% Base Accumulation Share Class (EUR Hedged Class) USD 13 December 2012 0.70% 0.95% Base Accumulation Share Class (EUR Hedged Class) USD 14 November 2005 1.25% 1.50% Base Currency (Dis) (Monthly) Share Class USD 13 July 2011 1.25% 1.50% Base Currency (Dis) (Monthly) Share Class USD 15 April 2011 1.25% 1.50% Base Currency Share Class (Duration Hedged Class) USD 15 July 2016 1.25% 1.50% Base Currency (Dis) (Monthly) Share Class (EUR Hedged Class) USD 13 July 2011 1.25% 1.50% Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) USD	0.92%
"R" Share Class Fund 13 December 2012 0.70% 0.95%	
"R" Share Class Emerging Markets Debt Portfolio Base Accumulation Share Class (Base Accumulation Share Class (EUR Hedged Class) USD	0.92%
Emerging Markets Debt Portfolio	0.92%
Base Accumulation Share Class USD	0.92%
Base Accumulation Share Class (EUR Hedged Class)	1.40%
Base Accumulation Share Class (EUR Hedged Class) Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Monthly) Share Class Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class (Duration Hedged Class) Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) (Duration Hedged Class) Other Currency Share Class (SGD Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share C	1.40%
Base Currency (Dis) (Gross Monthly) Share Class USD	1.40%
Base Currency (Dis) (Stable Monthly) Share Class USD 15 July 2016 1.25% 1.50%	1.40%
Base Currency Share Class USD 3 May 2000 1.25% 1.50%	1.40%
Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) 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) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) Other Currency Share Class (EUR Hedged Class) (Duration Hedged Class) Other Currency Share Class (SGD Hedged Class) (Duration Hedged Class) (Duration Share Class (SGD Hedged Class) (Duration Hedged Class) (Duration Share Class (SGD Hedged Class) (Duration Share Class (Duration Share Class (EUR Hedged Class) (Duration Hedged Class) (Duration Hedged Class) (Duration Share Class (EUR Hedged Class) (Duration Hedged Class) (Duration Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Share Class (EUR Hedged Class) (Duration Hedged Class) (EUR Share Class (EUR Share Class) (EUR Share Class (EUR Share Class) (EUR Share Class) (EUR Share Class) (EUR Share Class (EUR Share Class) (EUR Share Class) (EUR Share Class) (EUR Shar	1.40%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class) EUR 22 September 2016 1.25% 1.50% Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) HKD 30 September 2016 1.25% 1.50% Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) SGD 15 July 2016 1.25% 1.50% Other Currency Accumulation Share Class (CHF Hedged Class) CHF 13 March 2015 1.25% 1.50% Other Currency Accumulation Share Class (EUR Hedged Class) EUR 9 May 2012 1.25% 1.50% Other Currency Share Class (SGD Hedged Class) EUR 9 May 2012 1.25% 1.50% Other Currency Share Class (SGD Hedged Class) SGD 21 June 2011 1.25% 1.50% "A" (Dis) (Monthly) Share Class USD 5 May 2011 1.25% 1.75% "A" Accumulation Share Class (FUR Hedged Class) USD 24 October 2016 1.25% 1.75% "A" Share Class (FUR Hedged Class) USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 31 July 2001 1.25% 2.00% "E"	1.40% 1.40%
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (SGD Hedged Class) Other Currency Share Class (SGD Hedged Class) Other Currency Share Class (SGD Hedged Class) "A" (Dis) (Monthly) Share Class (SGD Hedged Class) "A" Accumulation Share Class "A" Accumulation Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class (PLN Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Quarterly) Share Class (EUR Hedged Class)	1.40%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) SGD (CHF Currency Accumulation Share Class (CHF Hedged Class)) 1.50% Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) (CHF 13 March 2015 1.25% 1.50% Class) EUR 13 July 2011 1.25% 1.50% 1.50% Other Currency Share Class (EUR Hedged Class) EUR 9 May 2012 1.25% 1.50% 1.50% Other Currency Share Class (SGD Hedged Class) USD 5 May 2011 1.25% 1.50% 1.50% "A" (Dis) (Monthly) Share Class USD 5 May 2011 1.25% 1.75% 1.75% 1.50% "A" Accumulation Share Class (PLN Hedged Class) USD 24 October 2016 1.25% 1.75% 1.75% 1.75% 1.75% "A" Share Class (PLN Hedged Class) USD 5 March 2001 1.25% 1.75% 1.75% 1.25% 1.75	1.40%
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged EUR 13 July 2011 1.25% 1.50% Other Currency Share Class (EUR Hedged Class) EUR 9 May 2012 1.25% 1.50% Other Currency Share Class (SGD Hedged Class) SGD 21 June 2011 1.25% 1.50% "A" (Dis) (Monthly) Share Class USD 5 May 2011 1.25% 1.75% "A" Accumulation Share Class USD 24 October 2016 1.25% 1.75% "A" Share Class USD 24 October 2016 1.25% 1.75% "A" Share Class (PLN Hedged Class) USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 31 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) <td>1.40%</td>	1.40%
Other Currency Share Class (EUR Hedged Class) EUR 9 May 2012 1.25% 1.50% Other Currency Share Class (SGD Hedged Class) SGD 21 June 2011 1.25% 1.50% "A" (Dis) (Monthly) Share Class USD 5 May 2011 1.25% 1.75% "A" Accumulation Share Class USD 24 October 2016 1.25% 1.75% "A" Share Class (PLN Hedged Class) USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 13 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E	1.40%
Other Currency Share Class (SGD Hedged Class) "A" (Dis) (Monthly) Share Class "A" Accumulation Share Class "A" Accumulation Share Class "A" Accumulation Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) EUR 10 November 2010 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 25 April 2016 D.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 O.75% 0.96%	1.40%
"A" (Dis) (Monthly) Share Class USD 5 May 2011 1.25% 1.75% "A" Accumulation Share Class USD 24 October 2016 1.25% 1.75% "A" Accumulation Share Class (PLN Hedged Class) PLN 27 May 2016 1.25% 1.75% "A" Share Class USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 31 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 31 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 10 November 2010 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "I" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.40% 1.40%
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"A" Accumulation Share Class (PLN Hedged Class) PLN 27 May 2016 1.25% 1.75% "A" Share Class USD 5 March 2001 1.25% 1.75% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 31 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 10 November 2010 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2001 1.25% 2.00% "I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.65%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 21 April 2011 1.25% 2.00% "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 31 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 10 November 2010 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.65%
"E" (Dis) (Quarterlý) Share Class (EUR Hedged Class) (Duration Hedged Class)EUR 13 July 20111.25% 2.00%"E" Accumulation Share Class (EUR Hedged Class)EUR 31 July 20011.25% 2.00%"E" Accumulation Share Class (EUR Hedged Class)EUR 10 November 20101.25% 2.00%"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)EUR 13 July 20111.25% 2.00%"I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)EUR 25 April 20160.75% 0.96%"I" (Dis) (Quarterly) Share ClassGBP 2 September 20160.75% 0.96%	1.65%
"E" Accumulation Share Class EUR 31 July 2001 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) EUR 10 November 2010 1.25% 2.00% "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.90%
"E" Accumulation Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 10 November 2010 1.25% 2.00% EUR 13 July 2011 1.25% 2.00% EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.90% 1.90%
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 13 July 2011 1.25% 2.00% "I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) EUR 25 April 2016 0.75% 0.96% "I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.90%
"I" (Dis) (Quarterly) Share Class GBP 2 September 2016 0.75% 0.96%	1.90%
	0.83%
	0.83%
	0.83%
"I" Accumulation Share Class USD 3 September 2010 0.75% 0.96% "I" Accumulation Share Class (CHF Hedged Class) CHF 17 November 2015 0.75% 0.96%	0.83% 0.83%
"I" Accumulation Share Class (EUR Hedged Class) EUR 7 February 2006 0.75% 0.96%	0.83%
"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%	0.83%
"!" Share Class USD 19 June 2001 0.75% 0.96%	0.83%
"I" Share Class (Duration Hedged Class) USD 16 July 2015 0.75% 0.96%	0.83%
"I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) Class (EUR Hedged Class) (Duration Hedged Class) EUR 27 November 2006 0.75% 0.96% EUR 5 July 2013 0.75% 0.96%	0.83% 0.83%
"I" Share Class (GBP Hedged Class) Unitation Hedged Class) GBP 30 November 2005 0.75% 0.96%	0.83%
"IO" (Dis) (Gross Monthly) Share Class USD 18 March 2019 0.00% 0.21%	0.08%
"IO" Accumulation Share Class GBP 16 August 2018 0.00% 0.21%	0.08%
"10" Accumulation Share Class JPY 7 October 2016 0.00% 0.21%	0.08%
"IO" Accumulation Share ClassUSD30 November 20070.00%0.21%"IO" Accumulation Share Class (EUR Hedged Class)EUR8 June 20160.00%0.21%	0.08%
"IO" Accumulation Share Class (EUR Hedged Class) EUR 8 June 2016 0.00% 0.21% "IO" Accumulation Share Class (GBP Hedged Class) GBP 30 April 2008 0.00% 0.21%	0.08% 0.08%
10 Accumulation Share Class (JPY Hedged Class)	0.08%
"10" Share Class USD 1 August 2006 0.00% 0.21%	
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class) EUR 6 November 2014 0.45% 0.66%	0.08%
"IS" Accumulation Share Class USD 4 December 2017 0.45% 0.66%	0.08% 0.53%
"IS" Accumulation Share Class (CHF Hedged Class) CHF 1 October 2019 0.45% 0.66% [FUR A December 2017 0.45% 0.66%]	0.08% 0.53% 0.53%
"IS" Accumulation Share Class (EUR Hedged Class) EUR 4 December 2017 0.45% 0.66% "IS" Share Class USD 1 October 2019 0.45% 0.66%	0.08% 0.53% 0.53% 0.53%
15 Share Class	0.08% 0.53% 0.53%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Emerging Markets Debt Portfolio (Continued)	000	4.5	0.450/	0.000/	0.500/
"IS" Share Class (GBP Hedged Class)	GBP USD	4 December 2017 4 September 2007	0.45% 0.75%	0.66% 0.96%	0.53% 0.83%
"IX" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class	USD	3 May 2017	1.00%	1.25%	1.13%
"P" Share Class	USD	3 May 2017	1.00%	1.25%	1.13%
"R" Accumulation Share Class	EUR	13 December 2012	0.75%	1.00%	0.90%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.00%	0.90%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	13 March 2015	0.75%	1.00%	0.90%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.75%	1.00%	0.90%
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	3 December 2012 5 December 2012	0.75% 0.75%	1.00% 1.00%	0.90% 0.90%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.75%	1.00%	0.90%
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	5 December 2012	0.75%	1.00%	0.90%
"R" Share Class (SGD Hedged Class)	SGD	23 October 2015	0.75%	1.00%	0.90%
"RS" Accumulation Share Class	USD	1 October 2019	0.52%	0.77%	0.67%
"RS" Accumulation Share Class (CHF Hedged Class)	CHF EUR	1 October 2019	0.52% 0.52%	0.77%	0.67% 0.67%
"RS" Accumulation Share Class (EUR Hedged Class) "RS" Share Class	USD	1 October 2019 1 October 2019	0.52%	0.77% 0.77%	0.67%
"RS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.52%	0.77%	0.67%
"RS" Share Class (GBP Hedged Class)	GBP	1 October 2019	0.52%	0.77%	0.67%
Emerging Markets Short Duration Bond Portfolio	USD				
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 Share Class (EUR Hedged Class)	EUR EUR	8 January 2019 8 January 2019	1.00% 1.00%	1.19%	1.19% 1.19%
Other Currency Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	1.00%	1.19% 1.44%	1.19%
"I" Accumulation Share Class	USD	8 January 2019	0.50%	0.65%	0.65%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	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%	0.65%
"I" Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.65%	0.65%
"P" Accumulation Share Class "P" Share Class	USD	26 February 2020	0.70% 0.70%	0.89%	0.89% 0.89%
"P" Share Class (EUR Hedged Class)	EUR	15 October 2019 15 October 2019	0.70%	0.89% 0.89%	0.89%
"P" Share Class (GBP Hedged Class)	GBP	15 October 2019	0.70%	0.89%	0.89%
"R" Accumulation Share Class	USD	15 October 2019	0.50%	0.69%	0.69%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.69%	0.69%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.69%	0.69%
"R" Share Class	USD	15 October 2019	0.50%	0.69%	0.69%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	8 January 2019	0.50% 0.50%	0.69% 0.69%	0.69% 0.69%
Euro Short Duration Bond Plus Portfolio	EUR	8 January 2019	0.50 /6	0.09 /6	0.09 /6
Base Accumulation Share Class	EUR	15 January 2014	0.50%	0.64%	0.64%
Base Currency Share Class	EUR	15 January 2014	0.50%	0.64%	0.64%
"E" Accumulation Share Class	EUR	15 January 2014	0.50%	0.89%	0.89%
"I" Accumulation Share Class	EUR	15 January 2014	0.25%	0.35%	0.35%
"I" Share Class "P" Accumulation Share Class	EUR EUR	15 January 2014 13 May 2014	0.25% 0.35%	0.35% 0.49%	0.35% 0.49%
"P" Share Class	EUR	13 May 2014	0.35%	0.49%	0.49%
"R" Accumulation Share Class	EUR	15 January 2014	0.25%	0.39%	0.39%
"R" Share Class	EUR	15 January 2014	0.25%	0.39%	0.39%
Europe High Yield Bond Portfolio	EUR				
Base Accumulation Share Class	EUR	17 June 2014	1.00%	1.25%	1.25%
Base Accumulation Share Class (USD Hedged Class)	USD EUR	25 July 2014 17 June 2014	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
Base Currency Share Class 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	17 June 2014	1.00%	1.85%	1.85%
"I" Accumulation Share Class	EUR	17 June 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (USD Hedged Class)	USD	24 November 2020	0.50%	0.71%	0.71%
"I" Share Class "P" (Dis) (Monthly) Share Class (USD Hedged Class)	EUR USD	17 June 2014	0.50% 0.70%	0.71%	0.71%
"P" Accumulation Share Class	EUR	17 June 2014 17 June 2014	0.70%	0.95% 0.95%	0.95% 0.95%
"P" Accumulation Share Class (USD Hedged Class)	USD	17 June 2014	0.70%	0.95%	0.95%
"P" Share Class	EUR	17 June 2014	0.70%	0.95%	0.95%
"R" Accumulation Share Class	EUR	17 June 2014	0.50%	0.75%	0.75%
"R" Share Class	EUR	17 June 2014	0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	17 June 2014	0.50%	0.75%	0.75%
Global Income Bond Portfolio Base Accumulation Share Class	USD USD	16 September 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Gross Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Monthly) Share Class	USD	16 September 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Stable Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	16 October 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	16 October 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class)	SGD EUR	16 October 2020 16 September 2020	1.00% 1.00%	1.25% 1.25%	1.25%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	9 October 2020	1.00%	1.25%	1.25% 1.75%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.75%	1.75%
"I" (Dis) (Monthly) Share Class	USD	16 September 2020	0.50%	0.71%	0.71%
"I" Accumulation Share Class	USD	16 September 2020	0.50%	0.71%	0.71%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9 October 2020	0.50%	0.71%	0.71%

Fire Totals Monthally Share Class Cl		Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
PP Accumulation Share Class USD 16 September 2020 0.70% 0.95% 0.75		LICE	10 0	0.700/	0.050/	0.050/
Fire (1) Monthly Share Class (GP) Hedged Class)						
Fire (Figs) (Monthly) Sharer Class (GP Hedged Class)						0.75%
Fix Accumulation Share Class (GBP Hedged Class)						0.75%
Global Credit Portfolio (Hedged) State Class (**) State Causarillon Share Class (**) State Class (**		USD				0.75%
Base Accumulation Share Class Line Lin			16 September 2020	0.50%	0.75%	0.75%
Base Currency (De) (Gross Monthly) Share Class (= 1.25% 1.15% 1.			00.1	4.000/	4.050/	4 400/
Base Currency (Dis) (Stable Monthly) Share Class (CUR Hedged Class) George Control (Control Control Contro						1.18%
Base Currency Sharier Class USD 26 January 2006 1.00% 1.25% 1.15						1.19%
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class) ¹⁰ EUR 6 March 2023 1.00% 1.25% 1.12 1.25% <t< td=""><td></td><td></td><td></td><td></td><td></td><td>1.17%</td></t<>						1.17%
Other Currency (Dis) (Stable Monthly) Share Class (CDR Hedged Class)						1.19%
Other Currency Accumulation Share Class (SEK Hedged Class)	Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)(c)		2 May 2023			1.22%
"A' Share Class USD 26 January 2006 1.00% 1.50% 1.45						1.19%
E' Accumulation Share Class (URH Hedged Class)						1.18%
Tr Ciss Quarterly Share Class Quration Hedged Class USD 23 October 2013 0.40% 0.61% 0.55 Tr Accumulation Share Class Ciss City Hedged Class City The Communication Share Class City Hedged Class City The Communication Share Class City Cit						1.42%
T'Accumidation Share Class (CHF Hedged Class)						0.50%
T' Accumulation Share Class (EUR Hedged Class)						0.50%
T' Share Class (GBP Hedged Class)						0.50%
107 Accumulation Share Class USD 17 September 2013 0.00% 0.21% 0.11	"I" Accumulation Share Class (EUR Hedged Class)					0.50%
107 Accumulation Share Class (SEK Hedged Class)	"I" Share Class (GBP Hedged Class)					0.50%
100 Share Class USD 30 Juine 2014 0.00% 0.21% 0.11						
"XO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class USD 7 March 2017 0.00% 0.21% 0.15% 0.66 P" Accumulation Share Class (EUR Hedged Class) USD 11 September 2018 0.59% 0.75% 0.66						0.10%
"P" Accumulation Share Class (Duration Hedged Class) USD 8 September 2008 0.50% 0.75% 0.68 "P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) USD 11 September 2013 0.50% 0.75% 0.68 "P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 29 October 2008 0.50% 0.75% 0.68 "P" Share Class (EUR Hedged Class) (Duration Hedged Class) EUR 29 October 2013 0.50% 0.75% 0.68 "P" Share Class (IER Hedged Class) USD 8 September 2010 0.50% 0.75% 0.68 "P" Share Class (IER Hedged Class) USD 10 December 2011 0.40% 0.65% 0.57 "R" Accumulation Share Class (EUR Hedged Class) USD 10 December 2012 0.40% 0.65% 0.57 "R" Accumulation Share Class (EUR Hedged Class) USD 10 December 2012 0.40% 0.65% 0.57 "R" Accumulation Share Class (EUR Hedged Class) USD 10 December 2012 0.40% 0.65% 0.57 "R" Accumulation Share Class (EUR Hedged Class) USD 0.75% 0.68 "R" Accumulation Share Class (GBP Hedged Class) USD 0.65% 0.57 "R" Accumulation Share Class (GBP Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (EUR Hedged Class) USD 0.65% 0.65 "R" Share Class (USP Hedged Class) USD 0.65% 0.65 "S" Share Class (USP Hedged Class) USD 0.65% 0.65 "S" Share Class (USP Hedged Class) USD 0.65% 0.65 "S" Share Class (USP Hedged Class) USD 0.65% 0.65 "S" Share Class (USP Hedged Class) USD 0.65% 0.65 "S" Share Class (USP Hedged Class) USD 0.65% 0.65 "R" Accumulation Share Class USD 0.65% 0.6						0.10%
PP Accumulation Share Class (EUR Hedged Class) EUR 29 October 2013 0.50% 0.75% 0.65 PP Share Class (EUR Hedged Class) EUR 29 October 2013 0.50% 0.75% 0.65 PP Share Class (EUR Hedged Class) EUR 5 Aquist 2014 0.50% 0.75% 0.67 PP Share Class (EUR Hedged Class) EUR 5 Aquist 2014 0.50% 0.75% 0.67 PP Share Class (EUR Hedged Class) EUR 5 Aquist 2014 0.50% 0.75% 0.67 PP Share Class (EUR Hedged Class) EUR 5 Aquist 2014 0.50% 0.75% 0.67 PP Share Class (EUR Hedged Class) EUR 19 October 2013 0.40% 0.65% 0.57 PR Accumulation Share Class (EUR Hedged Class) EUR 19 October 2011 0.40% 0.65% 0.57 PR Accumulation Share Class (EUR Hedged Class) EUR 5 December 2012 0.40% 0.65% 0.57 PR Accumulation Share Class (EUR Hedged Class) EUR 5 December 2012 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 11 September 2013 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 15 September 2014 0.40% 0.65% 0.57 PR Share Class (GBP Hedged Class) EUR 15 September 2014 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 10 December 2012 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class (EUR Hedged Class) EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 August 2014 0.40% 0.65% 0.57 PR Share Class EUR 27 Augus	"P" Accumulation Share Class		8 September 2008		0.75%	0.66%
PP Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)						0.65%
PP Share Class (EUR Hedged Class)						0.65%
P* Share Class (EUR Hedged Class) FP Share Class (GBP Hedged Class) GBP 19 October 2010 0.50% 0.75% 0.65 R* Accumulation Share Class (Duration Hedged Class) USD 10 December 2012	"P" Share Class (EUR Heaged Class) (Duration Heaged Class)					
PP Share Class (GBP Hedged Class) Control Control						0.67%
Fr Accumulation Share Class (Duration Hedged Class)						0.65%
Fr Accumulation Share Class (EUR Hedged Class) EUR 5 December 2012 0.40% 0.65% 0.57 Fr Accumulation Share Class (GBP Hedged Class) GBP 15 November 2017 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 15 November 2017 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) EUR 27 August 2014 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) EUR 27 August 2014 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.57 Fr Share Class (ISB Hedged Class) GBP 5 December 2013 0.40% 0.65% 0.57 Fr Share Class USD 14 November 2005 0.70% 0.95% 0.95 Fr Share Class USD 14 November 2005 0.70% 0.95% 0.95 Fr Share Class USD 14 November 2005 0.70% 0.95% 0.95 Fr Share Class USD 14 November 2007 0.70% 1.20% 1.22 Fr Accumulation Share Class USD 14 November 2007 0.35% 0.56% 0.56 Fr Share Class USD 14 November 2007 0.35% 0.56% 0.56 Fr Share Class USD 0.56 0.56 0.56 0.56 0.56 0.56 Fr Share Class USD 0.56 0.56 0.56 0.56 0.56 Fr Share Class USD 0.56 0.56 0.56 0.56 0.56 0.56 Fr Share Class USD	"R" Accumulation Share Class			0.40%		0.57%
Fr Accumulation Share Class (EUR Hedged Class) EUR 11 September 2013 0.40% 0.65% 0.57 Fr Share Class (EBP Hedged Class) USD 10 December 2012 0.40% 0.65% 0.57 Fr Share Class (EUR Hedged Class) EUR 7 August 2014 0.40% 0.65% 0.56 Fr Share Class (EBP Hedged Class) EUR 7 August 2014 0.40% 0.65% 0.56 Fr Share Class (GBP Hedged Class) (Duration Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.56 GIobal Fixed Income Portfolio USD USD						0.57%
Fr Accumulation Share Class (GBP Hedged Class)						0.57%
"F" Share Class (EUR Hedged Class) EUR						0.57%
TR: Share Class (EUR Hedged Class)						0.57%
"R" Share Class (GBP Hedged Class) (Duration Hedged Class) GBP 5 December 2012 0.40% 0.65% 0.57						0.60%
Sign	"R" Share Class (GBP Hedged Class)					0.57%
Base Accumulation Share Class USD			3 October 2013	0.40%	0.65%	0.57%
Base Currency Share Class			44 No	0.700/	0.050/	0.050/
"A" Share Class USD 17 January 2001 0.70% 1.20% 1.2 "E" Accumulation Share Class EUR 31 July 2001 0.70% 1.20% 1.2 "I" Accumulation Share Class EUR 31 October 2007 0.35% 0.56% 0.56 "I" Share Class USD 30 April 2021 0.35% 0.56% 0.56 "I" Accumulation Share Class USD 30 April 2021 0.35% 0.56% 0.56 "I" Accumulation Share Class USD 25 September 2001 0.35% 0.56% 0.56 "I" Accumulation Share Class USD 29 May 2009 0.40% 0.65% 0.56 "R" Share Class USD 10 December 2012 0.35% 0.60% 0.60 Global Fixed Income Portfolio (Hedged) EUR USD 10 December 2012 0.35% 0.60% 0.60 Base Accumulation Share Class EUR 14 November 2005 0.70% 0.95% 0.93 "EVA Accumulation Share Class EUR 14 November 2005 0.70% 0.95% 0.9						
FEF Accumulation Share Class						1.20%
"I" Accumulation Share Class						1.20%
"I" Share Class		EUR	31 October 2007		0.56%	0.56%
"IO" Accumulation Share Class						0.56%
"P" Accumulation Share Class						0.56%
"R" Accumulation Share Class USD 10 December 2012 0.35% 0.60% 0.60 Global Fixed Income Portfolio (Hedged) EUR Base Accumulation Share Class EUR 14 November 2005 0.70% 0.95% 0.91 Other Currency Part Class EUR 17 December 2001 0.70% 0.95% 0.93 Other Currency Accumulation Share Class (SEK Hedged Class) SEK 27 September 2022 0.70% 0.95% 0.92 "E" Accumulation Share Class (SEK Hedged Class) EUR 18 June 2007 0.70% 0.95% 0.92 "I" Accumulation Share Class (SEK Hedged Class) EUR 28 September 2022 0.70% 0.95% 0.92 "I" Accumulation Share Class (SEK Hedged Class) EUR 28 September 2007 0.70% 0.35% 0.56% 0.45 "I" Accumulation Share Class (SEK Hedged Class) SEK 27 September 2007 0.70% 0.95% 0.92 "I" Accumulation Share Class (SEK Hedged Class) SEK 28 September 2007 0.35% 0.56% 0.45 "I" Accumulation Share Class (SEK Hedged Class) SEK 10 December 2021 0.35% 0.56% 0.45 "I" Share Class (USD Hedged Class) USD 23 November 2018 0.35% 0.56% 0.45 "I" Share Class (USD Hedged Class) USD 23 November 2018 0.35% 0.56% 0.44 "I" O'S Accumulation Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "IO' Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "I'O' Share Class (USD Hedged Class) USD 30						
"R" Share Class USD 10 December 2012 0.35% 0.60% 0.60						0.60%
Base Accumulation Share Class EUR 14 November 2005 0.70% 0.95% 0.91						0.60%
Base Currency Share Class EUR	Global Fixed Income Portfolio (Hedged)					
Other Currency Accumulation Share Class (SEK Hedged Class) SEK 27 September 2022 0.70% 0.95% 0.92 "E" Accumulation Share Class EUR 18 June 2007 0.70% 1.20% 1.16 "I" Accumulation Share Class (NOK Hedged Class) EUR 28 September 2027 0.35% 0.56% 0.48 "I" Accumulation Share Class (SEK Hedged Class) NOK 26 January 2018 0.35% 0.56% 0.48 "I" Accumulation Share Class (USD Hedged Class) SEK 10 December 2021 0.35% 0.56% 0.48 "I" Share Class USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class USD SUD Hedged Class) USD 23 June 2019 0.00% 0.21% 0.14 "I" CO" Accumulation Share Class (USD Hedged Class) USD <td< td=""><td></td><td></td><td></td><td></td><td></td><td>0.91%</td></td<>						0.91%
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"I" Accumulation Share Class (NOK Hedged Class) NOK 25 January 2018 0.35% 0.56% 0.48 "I" Accumulation Share Class (USD Hedged Class) USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class USD 23 November 2018 0.35% 0.56% 0.48 "I" Share Class EUR 17 December 2001 0.35% 0.56% 0.48 "IO" Accumulation Share Class (USD Hedged Class) EUR 17 December 2001 0.35% 0.56% 0.48 "IO" Accumulation Share Class (USD Hedged Class) USD 21 June 2019 0.00% 0.21% 0.14 "IO" Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "IVD" Share Class (USD Hedged Class) USD 30 June 2014 0.00% 0.21% 0.14 "P" Accumulation Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class (USD Hedged Class) CHF 31 July 2013 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55						0.49%
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"I" Share Class EUR 17 December 2001 0.35% 0.56% 0.45 "IO" Accumulation Share Class (GBP Hedged Class) USD 21 June 2019 0.00% 0.21% 0.14 "IO" Accumulation Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "IO" Share Class (USD Hedged Class) USD 30 June 2014 0.00% 0.21% 0.14 "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class (CHF Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 <td>"I" Accumulation Share Class (SEK Hedged Class)</td> <td>SEK</td> <td>10 December 2021</td> <td>0.35%</td> <td>0.56%</td> <td>0.49%</td>	"I" Accumulation Share Class (SEK Hedged Class)	SEK	10 December 2021	0.35%	0.56%	0.49%
"IO" Accumulation Share Class (GBP Hedged Class) GBP 21 June 2019 0.00% 0.21% 0.14 "IO" Accumulation Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "IO" Share Class (USD Hedged Class) USD 30 June 2014 0.00% 0.21% 0.14 "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class (CHF Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2012 0.35% 0.60% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2012 0.35% 0.60% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.49%</td>						0.49%
"IO" Accumulation Share Class (USD Hedged Class) USD 2 January 2013 0.00% 0.21% 0.14 "IO" Share Class (USD Hedged Class) USD 30 June 2014 0.00% 0.21% 0.14 "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class EUR 29 May 2009 0.40% 0.65% 0.55 "P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class EUR 29 May 2009 0.40% 0.65% 0.56 "P" Share Class (GBP Hedged Class) USD 16 July 2020 0.40% 0.65% 0.56 "P" Share Class (USD Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.56 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R"						0.49%
"IO" Share Class (USD Hedged Class) USD 30 June 2014 0.00% 0.21% 0.14 "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class EUR 29 May 2009 0.40% 0.65% 0.55 "P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class EUR 29 May 2009 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 31 December 2012 0.35% 0.60% 0.55 "R" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.56 "R" Share Class						0.14%
"IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) USD 21 April 2015 0.00% 0.21% 0.14 "P" Accumulation Share Class (CHF Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class (BBP Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.55 "R" Share Class (USD Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56						0.14%
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"P" Accumulation Share Class (USD Hedged Class) USD 16 July 2020 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) EUR 29 May 2009 0.40% 0.65% 0.55 "P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class USD 31 December 2012 0.35% 0.60% 0.55 "R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56	"P" Accumulation Share Class		29 May 2009	0.40%	0.65%	0.59%
"P" Share Class EUR 29 May 2009 0.40% 0.65% 0.60% "P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56						0.59%
"P" Share Class (GBP Hedged Class) GBP 31 December 2010 0.40% 0.65% 0.55 "P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (GBP Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56						0.59%
"P" Share Class (USD Hedged Class) USD 31 December 2010 0.40% 0.65% 0.55 "R" Accumulation Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56						0.60% 0.59%
"R" Accumulation Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56	"P" Share Class (USD Hedged Class)					0.59%
"R" Accumulation Share Class (USD Hedged Class) USD 17 October 2014 0.35% 0.60% 0.56 "R" Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56						0.56%
"R" Share Class EUR 3 December 2012 0.35% 0.60% 0.56 "R" Share Class (CHF Hedged Class) CHF 10 March 2017 0.35% 0.60% 0.57 "R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56		USD		0.35%		0.56%
"R" Share Class (GBP Hedged Class) GBP 5 December 2012 0.35% 0.60% 0.56 "R" Share Class (USD Hedged Class) USD 5 December 2012 0.35% 0.60% 0.56	"R" Share Class	EUR		0.35%	0.60%	0.56%
"R" Share Class (USD Hedged Class)						0.57%
						0.56%
			5 December 2012	0.35%	0.60%	0.56%
			14 November 2005	1 10%	1 35%	1.27%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global High Yield Portfolio (Continued)	USD	12 July 2011	1 100/	1 250/	1.26%
Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (SEK Hedged Class)	SEK	13 July 2011 10 November 2010	1.10% 1.10%	1.35% 1.35%	1.20%
Base Currency (Dis) (Gross Monthly) Share Class	USD	1 December 2017	1.10%	1.35%	1.27%
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)	USD	25 October 2013	1.10%	1.35%	1.27%
Base Currency Share Class	USD	27 January 1998	1.10%	1.35%	1.27%
Base Currency Share Class (Duration Hedged Class)	USD	13 July 2011	1.10%	1.35%	1.26%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)	HKD AUD	30 January 2019 27 March 2015	1.10% 1.10%	1.35% 1.35%	1.27% 1.27%
Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged					
Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged	CHF	4 October 2013	1.10%	1.35% 1.35%	1.24%
Class) Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged	SGD	16 August 2013	1.10%		1.27%
Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	CHF EUR	4 October 2013 18 December 2008	1.10% 1.10%	1.35% 1.35%	1.27% 1.27%
Class)	EUR	13 July 2011	1.10%	1.35%	1.25%
Other Currency Share Class (CHF Hedged Class)	CHF	7 August 2014	1.10%	1.35%	1.27%
Other Currency Share Class (GBP Hedged Class)	GBP	9 December 2009	1.10%	1.35%	1.27%
"A" (Dis) (Monthly) Share Class "A" Share Class	USD	5 May 2011 5 March 2001	1.10% 1.10%	1.60% 1.60%	1.52% 1.52%
"B" Share Class	USD	5 March 2001	1.10%	2.60%	2.52%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	21 April 2011	1.10%	1.85%	1.77%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.10%	1.85%	1.77%
"E" Accumulation Share Class	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 EUR	13 July 2011 7 May 1999	1.10% 1.10%	1.85% 1.35%	1.76% 1.27%
"E" Share Class (EUR Hedged Class) "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%	0.70%
"I" Accumulation Share Class	USD	13 September 2007	0.60%	0.86%	0.70%
"I" Accumulation Share Class (Duration Hedged Class)	USD	17 August 2011	0.60%	0.86%	0.70%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	26 October 2007	0.60%	0.86%	0.70%
"I" Accumulation Share Class (GBP Hedged Class)	GBP EUR	3 June 2009	0.60% 0.60%	0.86%	0.70%
"I" Share Class "I" Share Class	USD	1 April 2014 3 May 2001	0.60%	0.86% 0.86%	0.70% 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%	0.70%
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)	AUD	25 March 2013	0.00%	0.26%	0.10%
"IO" Accumulation Share Class "IO" Accumulation Share Class (EUR Hedged Class)	USD EUR	26 September 2007 10 December 2007	0.00% 0.00%	0.26% 0.26%	0.10% 0.10%
"IO" Accumulation Share Class (EBP 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%	0.57%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF EUR	9 May 2014	0.48% 0.48%	0.58%	0.57%
"IS" Accumulation Share Class (EUR Hedged Class) "IS" Accumulation Share Class (GBP Hedged Class)	GBP	9 May 2014 9 May 2014	0.48%	0.58% 0.58%	0.57% 0.58%
"IS" Share Class	USD	22 July 2014	0.48%	0.58%	0.57%
"IS" Share Class (GBP Hedged Class)	GBP	12 August 2014	0.48%	0.58%	0.57%
"P" Accumulation Share Class	USD	3 May 2017	0.90%	1.15%	1.06%
"P" Share Class	USD	3 May 2017	0.90%	1.15%	1.05%
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	27 October 2015	0.60%	0.85%	0.77%
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged Class)	USD CHF	3 December 2012 4 November 2013	0.60% 0.60%	0.85% 0.85%	0.77% 0.75%
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF	4 October 2013	0.60%	0.85%	0.75%
"R" Accumulation Share Class (Duration Hedged Class)	USD	16 March 2015	0.60%	0.85%	0.77%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.77%
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4 April 2013	0.60%	0.85%	0.77%
"R" Accumulation Share Class (SEK Hedged Class) "R" Share Class	SEK USD	27 October 2015 3 December 2012	0.60% 0.60%	0.85% 0.85%	0.77% 0.77%
"R" Share Class (CHF Hedged Class)	CHF	13 March 2015	0.60%	0.85%	0.76%
"R" Share Class (Duration Hedged Class)	USD	21 May 2013	0.60%	0.85%	0.76%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.77%
"R" Share Class (GBP Hedged Class) Global Securitised Income Bond Portfolio (c)	GBP USD	5 December 2012	0.60%	0.85%	0.77%
Base Accumulation Share Class	USD	2 October 2012	1.10%	1.35%	1.50%
Base Currency (Dis) (Cap Monthly MBS) Share Class (c)	USD	2 October 2012	1.10%	1.35%	1.79%
Base Currency (Dis) (Gross Monthly) Share Class (c)	USD	26 May 2016	1.10%	1.35%	1.35%
Base Currency (Dis) (Monthly) Share Class	USD	12 February 2013	1.10%	0.80%	0.86%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class) (c)	SGD	26 May 2016	1.10%	0.76%	0.77%
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class) ^(c) "E" Accumulation Share Class (EUR Hedged Class)	SGD EUR	2 October 2012 2 October 2012	1.10% 1.10%	1.35% 1.35%	0.59% 7.56%
"I" (Dis) (Cap Monthly MBS) Share Class (c)	USD	31 October 2012	0.55%	0.76%	0.93%
"I" (Dis) (Monthly) Share Class	USD	12 February 2013	0.55%	0.70%	0.86%
"I" Accumulation Share Class	USD	2 October 2012	0.55%	1.05%	0.42%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 February 2013	0.55%	0.76%	0.31%
"P" (Dis) (Cap Monthly MBS) Share Class ^(c)	USD	2 October 2012	0.80%	1.05%	1.26%
"P" (Dis) (Monthly) Share Class	USD	12 February 2013	0.80%	0.76%	0.81%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global Securitised Income Bond Portfolio ^(c) (Continued)	LIOD	0.0.1.10040	0.000/	4.050/	0.000/
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) (c)	USD EUR	2 October 2012 10 May 2023	0.80% 0.80%	1.85% 0.80%	2.00% 7.48%
"R" (Dis) (Monthly) Share Class	GBP	17 August 2016	0.55%	1.35%	1.52%
"R" (Dis) (Monthly) Share Class (c)	USD	15 November 2017	0.55%	1.35%	1.50%
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	17 August 2016	0.55%	1.05%	1.05%
"R" Accumulation Share Class "R" Share Class	USD USD	13 December 2012 13 December 2012	0.55% 0.55%	0.76% 1.05%	0.81% 1.13%
Global Sovereign Bond Portfolio	USD	13 December 2012	0.55%	1.05%	1.13%
Base Accumulation Share Class	USD	22 May 2015	1.10%	1.35%	1.35%
Base Currency Share Class	USD	22 May 2015	1.10%	1.35%	1.35%
"I" Accumulation Share Class (C)	USD	22 May 2015	0.55%	0.76%	0.76%
"I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (GBP Partially Hedged Class) (c)	EUR GBP	22 May 2015 23 July 2015	0.55% 0.55%	0.76% 0.76%	0.76% 0.76%
"I" Share Class	USD	22 May 2015	0.55%	0.76%	0.76%
"I" Share Class (GBP Partially Hedged Class)	GBP	23 October 2015	0.55%	0.76%	0.76%
Short Duration Opportunistic Corporate Bond Portfolio	USD	4.4. ".0040	4.500/	4.750/	4 750/
Base Accumulation Share Class	USD USD	4 April 2012	1.50% 1.50%	1.75%	1.75%
Base Currency (Dis) (Quarterly) Share Class Base Currency Share Class	USD	4 April 2012 4 April 2012	1.50%	1.75% 1.75%	1.75% 1.75%
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	4 April 2012	1.50%	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) "E" Accumulation Share Class	EUR EUR	8 August 2012	1.50%	2.25%	2.25%
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR	13 November 2019 4 April 2012	1.50% 1.50%	2.25% 2.25%	2.25% 2.25%
"I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	4 April 2012	0.70%	0.91%	0.91%
"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) "I" Share Class	EUR USD	4 April 2012	0.70% 0.70%	0.91% 0.91%	0.91% 0.91%
"P" (Dis) (Quarterly) Share Class	USD	4 April 2012 1 August 2012	1.00%	1.25%	1.25%
"P" Accumulation Share Class	USD	4 April 2012	1.00%	1.25%	1.25%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	1.00%	1.25%	1.25%
"P" Share Class	USD	4 April 2012	1.00%	1.25%	1.25%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	EUR GBP	4 April 2012 4 April 2012	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
"R" (Dis) (Quarterly) Share Class	USD	13 December 2012	0.70%	0.95%	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%	0.95%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.95%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	5 December 2012 5 December 2012	0.70% 0.70%	0.95% 0.95%	0.95% 0.95%
Sterling Credit Portfolio	GBP	5 December 2012	0.70 /6	0.95 /6	0.95 /6
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 GBP	18 December 2008 3 December 2012	0.50% 0.40%	0.75%	0.75% 0.65%
"R" Accumulation Share Class "R" Share Class	GBP	10 December 2012	0.40%	0.65% 0.65%	0.65%
US Dollar Short Duration Bond Portfolio	USD	10 B000111101 2012	0.1070	0.0070	0.0070
Base Accumulation Share Class (c)	USD	11 April 2023	0.40%	0.54%	0.54%
Base Currency (Dis) (Gross Monthly) Share Class (c)	USD	11 April 2023	0.40%	0.54%	0.54%
Base Currency (Dis) (Monthly) Share Class ^(c) Base Currency (Dis) (Stable Monthly) Share Class ^(c)	USD USD	11 April 2023 11 April 2023	0.40% 0.40%	0.54% 0.54%	0.54% 0.54%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)(c)	SGD	28 April 2023	0.40%	0.54%	0.54%
"I" Accumulation Share Class	USD	6 June 2016	0.20%	0.30%	0.30%
"I" Share Class	USD	6 June 2016	0.20%	0.30%	0.30%
"P" Accumulation Share Class	USD USD	6 June 2016	0.30% 0.30%	0.44% 0.44%	0.44% 0.44%
"P" Share Class "R" Accumulation Share Class	USD	6 June 2016 15 March 2018	0.20%	0.44 %	0.44 %
"R" Share Class	USD	6 June 2016	0.20%	0.34%	0.34%
US Fixed Income Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.00%	1.25%	1.25%
Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD USD	5 May 2011 27 July 1998	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.00%	1.50%	1.25%
"A" Share Class	USD	5 March 2001	1.00%	1.50%	1.50%
"B" Share Class	USD	5 March 2001	1.00%	2.50%	2.50%
"E" Accumulation Share Class	EUR	31 July 2001	1.00%	1.50%	1.50%
"I" Accumulation Share Class "I" Share Class	USD USD	15 February 2007 13 November 2001	0.35% 0.35%	0.56% 0.56%	0.55% 0.55%
"P" (Dis) (Monthly) Share Class	USD	5 May 2011	0.45%	0.70%	0.69%
"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%	0.70%
"R" Accumulation Share Class	USD	3 December 2012	0.35%	0.60%	0.60%
"R" Share Class US Mortgage Backed Securities Portfolio	USD USD	3 December 2012	0.35%	0.60%	0.59%
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%	1.28%
"A" Share Class "E" Accumulation Share Class (ELIR Hodged Class)	USD	19 February 2003	0.80%	1.30%	1.28%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	19 October 2012 20 January 2016	0.80% 0.30%	1.30% 0.46%	1.28% 0.46%
1 Accommission Onare Olass	000	20 January 2010	0.50 /6	0.40 /0	0.40 /0

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
US Mortgage Backed Securities Portfolio (Continued)					
"I" Accumulation Share Class (EUR Hedged Class)	EUR	31 October 2007	0.30%	0.46%	0.46%
"I" Accumulation Share Class (GBP Hedged Class) "I" Share Class	GBP USD	20 May 2009 30 September 2002	0.30% 0.30%	0.46% 0.46%	0.46% 0.46%
"IO" (Dis) (Cap Monthly) Share Class	USD	14 June 2016	0.00%	0.46%	0.46%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	8 April 2022	0.00%	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%	0.67%
"R" Accumulation Share Class	USD	3 December 2012	0.30%	0.55%	0.53%
"R" Share Class	USD	3 December 2012	0.30%	0.55%	0.53%
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	USD	30 June 2014	1.35% 1.35%	1.60%	1.60% 1.60%
Other Currency Accumulation Share Class (EUR Partially Hedged Class) Other Currency Share Class (EUR Partially Hedged Class)	EUR EUR	11 February 2019 30 June 2014	1.35%	1.60% 1.60%	1.60%
Other Currency Share Class (EBP 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%	0.86%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.65%	0.86%	0.86%
"I" Accumulation Share Class (GBP Partially Hedged Class) (c)	GBP	9 December 2022	0.65%	0.86%	0.85%
"I" Share Class	USD	30 June 2014	0.65%	0.86%	0.86%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.65%	0.90%	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 1 0011	4.050	4 5001	4 4001
Base Accumulation Share Class	USD	30 June 2014	1.25%	1.50%	1.42%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	30 June 2014 11 February 2019	1.25% 1.25%	1.50% 1.50%	1.42% 1.42%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.25%	1.50%	1.42%
Other Currency Share Class (EBP Partially Hedged Class)	GBP	30 June 2014	1.25%	1.50%	1.42%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.25%	2.00%	1.92%
"I" Accumulation Share Class	USD	30 June 2014	0.60%	0.81%	0.73%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.81%	0.73%
"I" Accumulation Share Class (GBP Partially Hedged Class) (c)	GBP	15 March 2023	0.60%	0.81%	0.74%
"I" Accumulation Share Class (GBP Partially Hedged Class) (closed) (closed)	GBP	31 May 2019	0.60%	0.81%	0.72%
"I" Share Class	USD	30 June 2014	0.60%	0.81%	0.73%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.85%	0.77%
"R" Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	0.60%	0.85%	0.77%
Global Multi-Asset Growth Portfolio	USD	20 June 2014	1 500/	1 750/	1 720/
Base Accumulation Share Class Base Currency Share Class	USD	30 June 2014 30 June 2014	1.50% 1.50%	1.75% 1.75%	1.73% 1.73%
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	11 February 2019	1.50%	1.75%	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%	0.93%
"I" Share Class	USD	30 June 2014	0.75%	0.96%	0.93%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.75%	1.00%	0.98%
"R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Income Portfolio	GBP USD	30 June 2014	0.75%	1.00%	0.98%
Base Accumulation Share Class	USD	18 March 2014	1.25%	1.55%	1.47%
Base Currency (Dis) (Cap Monthly) Share Class	USD	2 May 2018	1.25%	1.55%	1.47%
Base Currency (Dis) (Gross Monthly) Share Class	USD	18 March 2014	1.25%	1.55%	1.47%
Base Currency (Dis) (Stable Monthly) Share Class	USD	21 January 2022	1.25%	1.55%	1.47%
Base Currency Share Class	USD	18 March 2014	1.25%	1.55%	1.47%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	28 June 2019	1.25%	1.55%	1.47%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	28 June 2019	1.25%	1.55%	1.47%
Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)(c)	EUR	10 May 2023	1.25%	1.55%	1.55%
Other Currency (Dis) (Gross Monthly) Share Class (RMB Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class) ^(c)	CNH	12 April 2022 10 May 2023	1.25%	1.55%	1.48%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	SGD EUR	19 April 2016	1.25% 1.25%	1.55% 1.55%	1.55% 1.47%
Other Currency (Dis) (Stable Monthly) Share Class (EDR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1 December 2020	1.25%	1.55%	1.47%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	30 August 2016	1.25%	1.55%	1.47%
Other Currency Share Class (EUR Hedged Class)	EUR	18 March 2014	1.25%	1.55%	1.47%
"A" (Dis) (Monthly) Share Class	USD	10 April 2015	1.25%	2.05%	1.97%
"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%	2.07%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	18 March 2014	1.25%	2.15%	2.07%
"I" Accumulation Share Class	USD	18 March 2014	0.60%	0.86%	0.75%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9 July 2014	0.60%	0.86%	0.75%
"I" Share Class "P" Accumulation Share Class	USD	18 March 2014	0.60% 1.00%	0.86%	0.75% 1.20%
"P" Accumulation Share Class "P" Share Class	USD	18 March 2014 18 March 2014	1.00%	1.30% 1.30%	1.20%
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	11 April 2014	0.60%	0.90%	0.82%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	18 March 2014	0.60%	0.90%	0.82%
"R" Share Class (EUR Hedged Class)	EUR	18 March 2014	0.60%	0.90%	0.86%
"R" Share Class (GBP Hedged Class)	GBP	18 March 2014	0.60%	0.90%	0.83%
Emerging Markets Total Return Bond Portfolio	USD				
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%	1.45%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Emerging Markets Total Return Bond Portfolio (Continued)					
Other Currency Share Class (EUR Hedged Class)	EUR	21 November 2017	1.20%	1.45%	1.45%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	21 November 2017 21 November 2017	1.20% 0.60%	1.95% 0.81%	1.95% 0.81%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	16 April 2019	0.60%	0.81%	0.81%
"I" Share Class	USD	21 November 2017	0.60%	0.81%	0.81%
"IO" Accumulation Share Class (AUD Hedged Class)	AUD	21 November 2017	0.00%	0.21%	0.21%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	20 November 2019	0.00%	0.21%	0.21%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	21 November 2017	0.60%	0.85%	0.85%
"R" Accumulation Share Class (GBP Hedged Class) "R" Share Class (EUR Hedged Class)	GBP EUR	21 November 2017 21 November 2017	0.60% 0.60%	0.85% 0.85%	0.85% 0.85%
"R" Share Class (GBP Hedged Class)	GBP	21 November 2017	0.60%	0.85%	0.85%
Global Absolute Return Portfolio	USD	2 : 110101111101 20 : 1	0.00,0	0.0070	0.0070
Base Accumulation Share Class	USD	27 August 2015	1.25%	1.50%	1.50%
Base Currency Share Class	USD	27 August 2015	1.25%	1.50%	1.50%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	27 August 2015	1.25%	1.50%	1.50%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK EUR	9 October 2015	1.25% 1.25%	1.50% 2.00%	1.50% 2.00%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD	27 August 2015 27 August 2015	0.60%	0.81%	0.81%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	27 August 2015	0.60%	0.81%	0.81%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	27 August 2015	0.60%	0.81%	0.81%
"I" Accumulation Share Class (JPY Hedged Class)	JPY	29 June 2018	0.60%	0.81%	0.81%
"I" Share Class	USD	27 August 2015	0.60%	0.81%	0.81%
"I" Share Class (EUR Hedged Class)	EUR	27 August 2015	0.60%	0.81%	0.81%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	GBP USD	3 November 2017	0.60% 0.00%	0.81% 0.21%	0.81% 0.21%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	27 August 2015 8 September 2021	0.00%	0.21%	0.21%
"IO" Share Class	USD	27 August 2015	0.00%	0.21%	0.21%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	27 August 2015	0.60%	0.85%	0.85%
"R" Share Class (EUR Hedged Class)	EUR	27 August 2015	0.60%	0.85%	0.85%
"R" Share Class (GBP Hedged Class)	GBP	27 August 2015	0.60%	0.85%	0.85%
Global Dynamic Bond Portfolio(c)	USD	00.1	0.000/	0.050/	0.000/
Base Accumulation Share Class (c)	USD	28 June 2006	0.00%	0.85%	0.38%
Base Accumulation Share Class (EUR Hedged Class) (c) Base Currency Share Class (c)	EUR USD	28 June 2006 28 June 2006	0.00% 0.00%	0.85% 0.85%	0.39% 0.38%
Base Currency Share Class (EUR Hedged Class) (c)	EUR	28 June 2006	0.00%	0.85%	0.38%
"A" Share Class (c)	USD	30 March 2007	0.00%	1.10%	0.63%
"E" Accumulation Share Class (EUR Hedged Class) (c)	EUR	16 July 2007	0.00%	1.10%	0.64%
"I" Accumulation Share Class (c)	USD	19 July 2007	0.00%	0.40%	0.29%
"I" Accumulation Share Class (AUD Hedged Class) (c)	AUD	12 March 2021	0.00%	0.40%	0.21%
"I" Accumulation Share Class (EUR Hedged Class) (C)	EUR	23 November 2007	0.00%	0.40%	0.29%
"I" Share Class (EUR Hedged Class) (c) "IO" Accumulation Share Class (GBP Hedged Class) (c)	EUR GBP	5 September 2006 16 July 2007	0.00% 0.00%	0.40% 0.15%	0.29% 0.15%
"IO" Share Class (AUD Hedged Class) (c)	AUD	19 March 2015	0.00%	0.15%	0.13%
"R" Accumulation Share Class (c)	USD	3 December 2012	0.00%	0.50%	0.34%
"R" Accumulation Share Class (EUR Hedged Class) (c)	EUR	5 December 2012	0.00%	0.50%	0.34%
"R" Share Class (c)	USD	3 December 2012	0.00%	0.50%	0.34%
"R" Share Class (EUR Hedged Class) (c)	EUR	5 December 2012	0.00%	0.50%	0.34%
"R" Share Class (GBP Hedged Class) (C)	GBP	5 December 2012	0.00%	0.50%	0.34%
Global Dynamic Bond Plus Portfolio Base Accumulation Share Class	USD USD	28 March 2011	1.20%	1.45%	1.45%
Base Currency (Dis) (Monthly) Share Class	USD	8 April 2011	1.20%	1.45%	1.45%
Base Currency Share Class	USD	28 March 2011	1.20%	1.45%	1.45%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	5 July 2013	1.20%	1.45%	1.45%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	6 April 2011	1.20%	1.45%	1.45%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	20 September 2013	1.20%	1.45%	1.45%
Other Currency Share Class (CHF Hedged Class)	CHF	12 January 2015	1.20%	1.45%	1.45%
Other Currency Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedged Class)	EUR GBP	27 March 2013 6 April 2011	1.20% 1.20%	1.45% 1.45%	1.45% 1.45%
"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.20%	1.70%	1.45%
"A" Share Class	USD	28 March 2011	1.20%	1.70%	1.70%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 April 2011	1.20%	1.95%	1.95%
"E" Accumulation Share Class (EÙR Hedged Class)	EUR	28 March 2011	1.20%	1.95%	1.95%
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	JPY	7 August 2014	0.60%	0.81%	0.81%
"I" Accumulation Share Class	JPY	31 August 2021	0.60%	0.81%	0.81%
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	28 March 2011 10 July 2013	0.60% 0.60%	0.81% 0.81%	0.81% 0.81%
"I" Accumulation Share Class (CHF Hedged Class)	EUR	28 March 2011	0.60%	0.81%	0.81%
"I" Accumulation Share Class (EBP Hedged Class)	GBP	4 August 2015	0.60%	0.81%	0.81%
"I" Accumulation Share Class (JPY Hedged Class)	JPY	3 March 2014	0.60%	0.81%	0.81%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	28 May 2014	0.60%	0.81%	0.81%
"I" Share Class	EUR	11 July 2014	0.60%	0.81%	0.81%
"I" Share Class	USD	28 March 2011	0.60%	0.81%	0.81%
"I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class)	AUD EUR	6 February 2014 28 March 2011	0.60% 0.60%	0.81%	0.81% 0.81%
"I" Snare Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	GBP	6 April 2011	0.60%	0.81% 0.81%	0.81%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	13 February 2015	0.00%	0.81%	0.21%
"IS" Share Class	USD	4 December 2017	0.50%	0.71%	0.71%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.50%	0.71%	0.71%
"IXO" (Dis) (Cap Monthly) Share Class	USD	30 September 2013	0.00%	0.21%	0.21%
"P" (Dis) (Monthly) Share Class	USD	5 May 2011	0.80%	1.05%	1.05%
"P" Accumulation Share Class "P" Accumulation Share Class (FUR Hodged Class)	USD	28 March 2011	0.80%	1.05%	1.05%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	28 March 2011	0.80%	1.05%	1.05%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Global Dynamic Bond Plus Portfolio (Continued)		0014	0.000/	4.050/	4.050/
"P" Share Class "P" Share Class (EUR Hedged Class)	USD EUR	28 March 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	1.05% 1.05%
"P" Share Class (GBP Hedged Class)	GBP	28 March 2011	0.80%	1.05%	1.05%
"R" (Dis) (Monthly) Share Class	USD	20 May 2015	0.60%	0.85%	0.85%
"R" Accumulation Share Class	USD	13 December 2012	0.60%	0.85%	0.85%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	13 March 2015	0.60%	0.85%	0.85%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.85%
"R" Share Class	USD EUR	13 December 2012 5 December 2012	0.60%	0.85%	0.85%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.60% 0.60%	0.85% 0.85%	0.85% 0.85%
Global Fixed Income Plus Portfolio (Hedged)	EUR	o Booombor 2012	0.0070	0.0070	0.0070
Base Accumulation Share Class	EUR	25 January 2006	1.00%	1.25%	1.17%
Base Accumulation Share Class (USD Hedged Class)	USD	21 November 2006	1.00%	1.25%	1.17%
Base Currency Share Class	EUR	25 January 2006	1.00%	1.25%	1.18%
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%	1.17% 1.17%
"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%	1.42%
"E" Accumulation Share Class	EUR	28 September 2007	1.00%	1.50%	1.42%
"I" Accumulation Share Class	EUR	26 October 2007	0.50%	0.71%	0.60%
"I" Accumulation Share Class (AUD Hedged Class)	AUD	11 March 2021	0.50%	0.71%	0.60%
"I" Accumulation Share Class (SEK Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	SEK USD	10 December 2021 31 October 2007	0.50% 0.50%	0.71% 0.71%	0.60% 0.60%
"I" Share Class (GBP Hedged Class)	GBP	16 November 2010	0.50%	0.71%	0.60%
"IO" (Dis) (Semi-Annual) Share Class	EUR	4 December 2020	0.00%	0.21%	0.10%
"IO" Accumulation Share Class	EUR	10 December 2007	0.00%	0.21%	0.10%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	19 August 2008	0.00%	0.21%	0.10%
"IO" Accumulation Share Class (SEK Hedged Class)	SEK	31 August 2021	0.00%	0.21%	0.10%
"IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class)	USD USD	30 November 2007 30 June 2014	0.00% 0.00%	0.21% 0.21%	0.10% 0.10%
"P" Accumulation Share Class	EUR	11 June 2007	0.80%	1.05%	0.10%
"P" Accumulation Share Class (USD Hedged Class)	USD	11 June 2007	0.80%	1.05%	1.02%
"P" Share Class (GBP Hedged Class)	GBP	11 June 2007	0.80%	1.05%	0.95%
"R" Accumulation Share Class	EUR	3 December 2012	0.50%	0.75%	0.67%
"R" Accumulation Share Class (USD Hedged Class)	USD	5 December 2012	0.50%	0.75%	0.67%
"R" Share Class "R" Share Class (GBP Hedged Class)	EUR GBP	3 December 2012 5 December 2012	0.50% 0.50%	0.75% 0.75%	0.67% 0.67%
"R" Share Class (USD Hedged Class)	USD	12 January 2018	0.50%	0.75%	0.67%
Global Strategic Macro Bond Portfolio	USD	,			
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 Other Currency Accumulation Share Class (EUR Hedged Class)	USD EUR	22 October 2014 22 October 2014	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
Other Currency Accumulation Share Class (EBP Hedged Class) Other Currency Accumulation Share Class (GBP Hedged Class)	GBP	20 November 2015	1.00%	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	26 May 2016	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR 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)	GBP	22 October 2014	0.50%	0.71%	0.71%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	22 December 2014	0.50%	0.71%	0.71%
"I" Share Class "I" Share Class (EUR Hedged Class)	USD EUR	13 October 2021 14 November 2014	0.50% 0.50%	0.71% 0.71%	0.71% 0.71%
"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	USD	22 October 2014	0.75%	1.00%	1.00%
"P" Accumulation Share Class (CHF Hedged Class)	CHF	11 April 2017	0.75%	1.00%	1.00%
"P" Accumulation Share Class (EUR Hedged Class) "P" Accumulation Share Class (GBP Hedged Class)	EUR GBP	22 October 2014 11 April 2017	0.75% 0.75%	1.00% 1.00%	1.00% 1.00%
"P" Share Class	USD	22 October 2014	0.75%	1.00%	1.00%
"R" Accumulation Share Class	USD	23 December 2016	0.50%	0.75%	0.75%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	17 March 2017	0.50%	0.75%	0.75%
"R" Accumulation Share Class (EUR 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) "R" Share Class (GBP Hedged Class)	EUR GBP	22 October 2014 22 October 2014	0.50%	0.75%	0.75% 0.75%
"RS" Accumulation Share Class	USD	1 October 2019	0.50% 0.35%	0.75% 0.60%	0.75%
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019	0.35%	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%
Strategic Absolute Return Bond II Portfolio Base Accumulation Share Class	USD USD	28 June 2006	1 000/	1.25%	1.25%
Base Accumulation Share Class Base Accumulation Share Class (EUR Hedged Class)	EUR	28 June 2006 28 June 2006	1.00% 1.00%	1.25%	1.25%
Base Currency Share Class	USD	28 June 2006	1.00%	1.25%	1.25%
Base Currency Share Class (EUR Hedged Class)	EUR	28 June 2006	1.00%	1.25%	1.25%
Base Currency Share Class (GBP Hedged Class)	GBP	17 July 2006	1.00%	1.25%	1.25%
"A" Share Class	USD	30 March 2007	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	16 July 2007	1.00%	1.75%	1.75%

	Currency	Inception Date	Advisory Fee Rate	Expense Cap ^(a)	Total Net Expense Ratio ^(b)
Strategic Absolute Return Bond II Portfolio (Continued)					
"I" Accumulation Share Class	USD	31 October 2006	0.50%	0.65%	0.65%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	20 November 2006	0.50%	0.65%	0.65%
"I" Accumulation Share Class (Flat) (GBP Hedged Class)	GBP	15 November 2016	1.00%	1.15%	1.15%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	12 September 2008	0.00%	0.15%	0.15%
"R" Accumulation Share Class	USD	3 December 2012	0.50%	0.75%	0.75%
"R" Share Class	USD	3 December 2012	0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.50%	0.75%	0.75%
Multi-Manager Dynamic World Equity Portfolio (d)	USD				
Base Accumulation Share Class	USD	31 July 2007	0.65%	0.95%	1.33%
Base Currency Share Class	USD	15 March 2006	0.65%	0.95%	1.33%
Other Currency Accumulation Share Class	EUR	31 May 2011	0.65%	0.95%	1.33%
"I" Share Class	USD	31 May 2011	0.30%	0.56%	0.91%
"IO" Accumulation Share Class	USD	29 February 2012	0.00%	0.26%	0.61%
"R" Accumulation Share Class	EUR	31 December 2012	0.00%	0.30%	0.69%
"R" Accumulation Share Class	USD	31 December 2012	0.00%	0.30%	0.68%
"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%	0.68%
"R" Share Class	USD	31 December 2012	0.00%	0.30%	0.68%
Absolute Return Tracker Portfolio	USD	40.1	4.050/	4.500/	4.500/
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%	1.42%
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%
"I" Accumulation Share Class (EOR Redged Class)	USD	13 January 2015	0.65%	0.80%	0.78%
"I" Accumulation Share Class (AUD Hedged Class)	AUD	6 May 2015	0.65%	0.80%	0.78%
"I" Accumulation Share Class (AOD Hedged Class)	CHF	13 January 2015	0.65%	0.80%	0.78%
"I" Accumulation Share Class (CIT Hedged Class)	EUR	13 January 2015	0.65%	0.80%	0.78%
"I" Accumulation Share Class (EBP Hedged Class)	GBP	13 January 2015	0.65%	0.80%	0.78%
"I" Accumulation Share Class (JPY Hedged Class)	JPY	4 December 2017	0.65%	0.80%	0.78%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	20 March 2015	0.65%	0.80%	0.78%
"P" Accumulation Share Class	USD	26 May 2017	1.00%	1.15%	1.15%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	1.00%	1.15%	1.15%
"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)	GBP	14 January 2015	0.65%	0.80%	0.80%
Alternative Trend Portfolio	USD	, , , ,			
Other Currency Accumulation Share Class (c)	SEK	19 December 2022	1.35%	1.60%	1.58%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	21 January 2015	1.35%	1.60%	1.55%
"I" Accumulation Share Class	USD	20 January 2015	0.65%	0.86%	0.79%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	6 March 2018	0.65%	0.86%	0.78%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3 January 2018	0.65%	0.86%	0.78%
"I" Accumulation Share Class (JPY Hedged Class) (c)	JPY	23 March 2023	0.65%	0.86%	0.79%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	31 January 2022	0.65%	0.86%	0.78%
"I" Share Class (GBP Hedged Class)	GBP	21 November 2018	0.65%	0.86%	0.78%
"IO" Accumulation Share Class	USD	28 January 2016	0.00%	0.21%	0.13%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	17 November 2017	0.00%	0.21%	0.13%
"IO" Share Class	USD	14 June 2017	0.00%	0.21%	0.13%
"R" Share Class (GBP Hedged Class)	GBP	21 January 2015	0.65%	0.90%	0.85%

The above expense ratios are an average throughout the period to 31 May 2023. The above Expense Caps represent the expense cap levels at period end 31 May 2023.

Or Refer to Note 6.
(b) The Total Expense Ratio ("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 December 01, 2022 to May 31, 2023. TER's are annualised for Portfolios operating less than one year.
*CU = Currency units in the Portfolio's base currency.

⁽c) Refer to Report of the Management Company II.

⁽d) 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 and Share Class Launches, Closures and Mergers As at 31 May 2023

During the period, the following Portfolio was closed:

Portfolios	Currency	Close Date
Global Dynamic Bond Portfolio	USD	21 December 2022

During the period, the following Share Classes were launched:

Portfolios	Share Classes	Currency of the Share Classes	Launch Date
Global Clean Energy Infrastructure Equity Portfolio	"I SD" Accumulation Share Class	GBP	19 January 2023
Global Small Cap CORE® Equity Portfolio	"I" Accumulation Close Share Class	EUR	4 May 2023
Emerging Markets Debt Local Portfolio	"I" Accumulation Share Class (Long Emerging Markets CCY vs. USD)	EUR	5 April 2023
Global Credit Portfolio (Hedged)	Base Currency (Dis) (Gross Monthly) Share Class	USD	28 February 2023
Global Credit Portfolio (Hedged)	Base Currency (Dis) (Stable Monthly) Share Class	USD	18 April 2023
Global Credit Portfolio (Hedged)	Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	6 March 2023
Global Credit Portfolio (Hedged)	Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	2 May 2023
Global Credit Portfolio (Hedged)	Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	6 March 2023
Global Securitised Income Bond Portfolio	"P" Accumulation Share Class (EUR Hedged Class)	EUR	10 May 2023
US Dollar Short Duration Bond Portfolio	Base Accumulation Share Class	USD	11 April 2023
US Dollar Short Duration Bond Portfolio	Base Currency (Dis) (Gross Monthly) Share Class	USD	11 April 2023
US Dollar Short Duration Bond Portfolio	Base Currency (Dis) (Monthly) Share Class	USD	11 April 2023
US Dollar Short Duration Bond Portfolio	Base Currency (Dis) (Stable Monthly) Share Class	USD	11 April 2023
US Dollar Short Duration Bond Portfolio	Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	28 April 2023
ESG-Enhanced Global Multi-Asset Balanced Portfolio	"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	9 December 2022
Global Multi-Asset Conservative Portfolio	"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	15 March 2023
Global Multi-Asset Income Portfolio	Other Currency (Dis) (Gross Monthly) Share Class (EUR Hedged Class)	EUR	10 May 2023
Global Multi-Asset Income Portfolio	Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	SGD	10 May 2023
Alternative Trend Portfolio	Other Currency Accumulation Share Class	SEK	19 December 2022
Alternative Trend Portfolio	"I" Accumulation Share Class (JPY Hedged Class)	JPY	23 March 2023

During the period, the following Share Classes were closed:

Portfolios	Share Classes	Currency of the Share Classes	Close Date
Europe CORE® Equity Portfolio	"IO" Accumulation Share Class	EUR	19 December 2022
Global Securitised Income Bond Portfolio	Base Currency (Dis) (Cap Monthly MBS) Share Class	USD	30 January 2023
Global Securitised Income Bond Portfolio	"I" (Dis) (Cap Monthly MBS) Share Class	USD	30 January 2023
Global Securitised Income Bond Portfolio	"P" (Dis) (Cap Monthly MBS) Share Class	USD	30 January 2023
Global Sovereign Bond Portfolio	"I" Accumulation Share Class	USD	23 February 2023
Global Sovereign Bond Portfolio	"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	10 May 2023
Global Multi-Asset Conservative Portfolio	"I" Accumulation Share Class (GBP Partially Hedged Class) (closed)	GBP	5 January 2023
Global Dynamic Bond Portfolio	Base Accumulation Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	Base Accumulation Share Class (EUR Hedged Class)	EUR	21 December 2022

Goldman Sachs Funds Report of the Management Company II—Portfolio and Share Class Launches, Closures and Mergers As at 31 May 2023

		Currency	
Portfolios	Share Classes	of the Share Classes	Close Date
Global Dynamic Bond Portfolio	Base Currency Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	Base Currency Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"A" Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	"E" Accumulation Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"I" Accumulation Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	"I" Accumulation Share Class (AUD Hedged Class)	AUD	15 December 2022
Global Dynamic Bond Portfolio	"I" Accumulation Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"I" Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"IO" Accumulation Share Class (GBP Hedged Class)	GBP	21 December 2022
Global Dynamic Bond Portfolio	"IO" Share Class (AUD Hedged Class)	AUD	15 December 2022
Global Dynamic Bond Portfolio	"R" Accumulation Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	"R" Accumulation Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"R" Share Class	USD	21 December 2022
Global Dynamic Bond Portfolio	"R" Share Class (EUR Hedged Class)	EUR	21 December 2022
Global Dynamic Bond Portfolio	"R" Share Class (GBP Hedged Class)	GBP	21 December 2022

During the period, the following Portfolio had name change:

Former name of Portfolio	New name of Portfolio	Date
US Real Estate Balanced Portfolio	Global Securitised Income Bond Portfolio	30 January 2023

During the period, the following Share Classes had name changes:

	Classes		
Portfolios	Former names of Classes	New names of Classes	Date
Global Securitised Income Bond Portfolio	Base Currency (Dis) (Cap Gross Monthly MBS) Share Class	Base Currency (Dis) (Gross Monthly) Share Class	30 January 2023
Global Securitised Income Bond Portfolio	Other Currency (Dis) (Cap Gross Monthly MBS) Share Class (SGD Hedged Class)	Other Currency (Dis) (Gross Monthly) Share Class (SGD Hedged Class)	30 January 2023
Global Securitised Income Bond Portfolio	Other Currency (Dis) (Cap Monthly MBS) Share Class (SGD Hedged Class)	Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	30 January 2023
Global Securitised Income Bond Portfolio	"R" (Dis) (Cap Monthly MBS) Share Class	"R" (Dis) (Monthly) Share Class	30 January 2023

The following tables set forth details of shareholders with holdings greater than 10% of the Portfolio's net assets as at 31 May 2023:

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Asia Equity Portfolio		
Shareholder 1	13.56%	Distributor
Other Shareholders	86.44%	
Total	100.00%	
China Future Technology Leaders Equity Portfolio		
Shareholder 1 ^{1, 2}	84.39%	Investor
Shareholder 2 ¹	13.65%	Investor
Other Shareholders	1.96%	
Total	100.00%	
Emerging Markets Equity ESG Portfolio		
Shareholder 1	22.12%	Investor
Shareholder 2	17.34%	Investor
Shareholder 3	16.07%	Distributor
Other Shareholders	44.47%	Diotribute.
Total	100.00%	
Emerging Markets Equity Portfolio Shareholder 1	10.35%	Investor
Other Shareholders	89.65%	investor
Total	100.00%	
	100.00 /6	
Emerging Markets Ex-China Equity Portfolio		
Shareholder 1 ^{1, 2}	99.16%	Investor
Other Shareholders	0.84%	
Total	100.00%	
Global Environmental Impact Equity Portfolio		
Shareholder 1	25.58%	Investor
Shareholder 2	14.45%	Investor
Other Shareholders	59.97%	
Total	100.00%	
Global Equity Income Portfolio		
Shareholder 1 ¹	12.62%	Investor
Shareholder 2	11.22%	Investor
Other Shareholders	76.16%	
Total	100.00%	
Global Equity Partners ESG Portfolio		
Shareholder 1	11.01%	Investor
Other Shareholders	88.99%	
Total	100.00%	
Global Future Technology Leaders Equity Portfolio		
Shareholder 1	65.97%	Investor
Shareholder 2	18.71%	Investor
Other Shareholders	15.32%	
Total	100.00%	
Japan Equity Portfolio		
Shareholder 1	25.74%	Investor
Shareholder 2	12.26%	Distributor
Other Shareholders	62.00%	2.22
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
US Equity ESG Portfolio		
Shareholder 1	79.55%	Investor
Other Shareholders	20.45%	
Total	100.00%	
US Focused Growth Equity Portfolio		
Shareholder 1	18.51%	Investor
Shareholder 2	15.87%	Distributor
Other Shareholders	65.62%	
Total	100.00%	
US Small Cap Equity Portfolio		
Shareholder 1	13.81%	Distributo
Other Shareholders	86.19%	
Total	100.00%	
US Technology Opportunities Equity Portfolio		
Shareholder 1	85.13%	Investor
Other Shareholders	14.87%	
Total	100.00%	
Global Clean Energy Infrastructure Equity Portfolio		
Shareholder 1 ^{1, 2}	30.43%	Investor
Shareholder 2	29.02%	Investo
Other Shareholders	40.55%	
Total	100.00%	
Global Infrastructure Equity Portfolio		
Shareholder 1	11.92%	Distributor
Shareholder 2	10.36%	Investo
Other Shareholders	77.72%	
Total	100.00%	
Global Real Estate Equity Portfolio		
Shareholder 1	18.70%	Investo
Shareholder 2	15.10%	Distributor
Shareholder 3	14.48%	Investor
Other Shareholders	51.72%	
Total	100.00%	
Global Future Real Estate And Infrastructure Equity Portfolio		
Shareholder 1	83.50%	Investo
Shareholder 2	14.98%	Investo
Other Shareholders	1.52%	
Total	100.00%	
Europe CORE® Equity Portfolio		
Shareholder 1	11.79%	Investo
Other Shareholders	88.21%	
Total	100.00%	
Eurozone CORE® Equity Portfolio		
Shareholder 1 ^{1, 2}	100.00%	Investor
Total	100.00%	
Global CORE® Equity Portfolio		
Shareholder 1	20.21%	Investo
Other Shareholders	79.79%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Global Small Cap CORE® Equity Portfolio		
Shareholder 1	24.40%	Distributor
Shareholder 2	10.62%	Investor
Other Shareholders	64.98%	
Total	100.00%	
US CORE® Equity Portfolio		
Shareholder 1	20.95%	Distributor
Shareholder 2	14.51%	Distributor
Other Shareholders	64.54%	
Total	100.00%	
US Small Cap CORE® Equity Portfolio		
Shareholder 1	48.93%	Investor
Shareholder 2	10.39%	Investor
Other Shareholders	40.68%	
Total	100.00%	
Asia High Yield Bond Portfolio		
Shareholder 1	19.43%	Distributor
Other Shareholders	80.57%	Distributor
Total	100.00%	
Emerging Markets Debt Blend Portfolio		
Shareholder 1	48.66%	Investor
Shareholder 2	26.32%	Distributor
Shareholder 3	20.32 %	Distributor
Other Shareholders	4.73%	Distributor
Total	100.00%	
	100.00 /6	
Emerging Markets Debt Local Portfolio	45.570/	
Shareholder 1	15.57%	Investor
Shareholder 2	11.36%	Investor
Shareholder 3	10.59%	Distributor
Other Shareholders Total	62.48% 100.00%	
	100.00%	
Emerging Markets Debt Portfolio Shareholder 1	40.05%	la canta
	19.05%	Investor
Other Shareholders	80.95% 100.00%	
Total	100.00%	
Emerging Markets Short Duration Bond Portfolio	40.040/	1
Shareholder 1 ^{1, 2}	16.04%	Investor
Shareholder 2	11.05%	Distributor
Other Shareholders	72.91%	
Total	100.00%	
Euro Short Duration Bond Plus Portfolio		
Shareholder 1	14.66%	Investor
Shareholder 2	10.87%	Investor
Other Shareholders	74.47%	
Total	100.00%	
Global Income Bond Portfolio		
Shareholder 1 ^{1, 2}	81.33%	Investor
Other Shareholders	18.67%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Global Credit Portfolio (Hedged)		
Shareholder 1	11.42%	Investor
Other Shareholders	88.58%	
Total	100.00%	
Global Fixed Income Portfolio		
Shareholder 1	26.96%	Investor
Shareholder 2	10.99%	Distributor
Other Shareholders	62.05%	
Total	100.00%	
Global Fixed Income Portfolio (Hedged)		
Shareholder 1	16.80%	Investor
Other Shareholders	83.20%	
Total	100.00%	
Global Securitised Income Bond Portfolio		
Shareholder 1	11.68%	Distributor
Other Shareholders	88.32%	Diotributor
Total	100.00%	
	100.0070	
Global Sovereign Bond Portfolio	04.400/	District to
Shareholder 1	34.43%	Distributor
Shareholder 2	14.62%	Distributor
Shareholder 3	10.66%	Distributor
Other Shareholders	40.29%	
Total	100.00%	
Short Duration Opportunistic Corporate Bond Portfolio		
Shareholder 1	11.21%	Investor
Other Shareholders	88.79%	
Total	100.00%	
Sterling Credit Portfolio		
Shareholder 1	61.56%	Investor
Other Shareholders	38.44%	
Total	100.00%	
US Dollar Short Duration Bond Portfolio		
Shareholder 1	15.56%	Investor
Other Shareholders	84.44%	
Total	100.00%	
US Fixed Income Portfolio		
Shareholder 1	35.24%	Investor
Other Shareholders	64.76%	
Total	100.00%	
US Mortgage Backed Securities Portfolio		
Shareholder 1	17.29%	Distributor
Shareholder 2	13.28%	Investor
Other Shareholders	69.43%	11103101
Total	100.00%	
	100.00 /0	
ESG-Enhanced Global Multi-Asset Balanced Portfolio	50 4504	
Shareholder 1	50.13%	Investor
Other Shareholders	49.87%	
Total	100.00%	

	% of	Investor
Portfolios	Shareholders' Equity	Distributor
Global Multi-Asset Conservative Portfolio		
Shareholder 1	76.45%	Distributor
Other Shareholders	23.55%	
Total	100.00%	
Global Multi-Asset Growth Portfolio		
Shareholder 1	81.91%	Distributo
Other Shareholders	18.09%	
Total	100.00%	
Global Multi-Asset Income Portfolio		
Shareholder 1	25.91%	Distributo
Shareholder 2	11.15%	Investo
Shareholder 3	10.87%	Distributo
Other Shareholders	52.07%	
Total	100.00%	
Emerging Markets Total Return Bond Portfolio		
Shareholder 1	85.08%	Investo
Shareholder 2	12.16%	Distributo
Other Shareholders	2.76%	Distributo
Total	100.00%	
	100.007,0	
Global Absolute Return Portfolio Shareholder 1	76.00%	l
		Investo
Shareholder 2	13.25%	Investo
Other Shareholders	10.75%	
Total	100.00%	
Global Dynamic Bond Plus Portfolio		
Shareholder 1	34.18%	Investo
Shareholder 2	12.23%	Investo
Shareholder 3	10.92%	Investo
Other Shareholders	42.67%	
Total	100.00%	
Global Fixed Income Plus Portfolio (Hedged)		
Shareholder 1	59.11%	Distributo
Other Shareholders	40.89%	
Total	100.00%	
Global Strategic Macro Bond Portfolio		
Shareholder 1	26.44%	Investo
Shareholder 2	18.51%	Investo
Shareholder 3	11.55%	Investo
Other Shareholders	43.50%	
Total	100.00%	
Strategic Absolute Return Bond II Portfolio		
Shareholder 1	91.39%	Investo
Other Shareholders	8.61%	
Total	100.00%	
Absolute Return Tracker Portfolio		
Shareholder 1	14.55%	Investo
Other Shareholders	85.45%	2010
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Alternative Trend Portfolio		
Shareholder 1	21.03%	Investor
Shareholder 2	19.02%	Investor
Other Shareholders	59.95%	
Total	100.00%	

¹ A related party to Goldman Sachs Funds.

There were no shareholder concentrations greater than 10% for other Portfolios as at 31 May 2023.

² Shareholding is seed capital investment to establish a track record for the Portfolio.

The Management Company is required to make available an 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 2023. Please refer to Note 13 for cash collateral information.

Portfolio	Portfolio currency	Non-cash collateral Issuer	Market value of collateral received	% of Shareholders' Equity
Emerging Markets Equity Portfolio	USD	Federal Republic of Germany	624,524	0.02%
Clabal Millagariala Faccito Deatfalia	LICD	Government of Netherlands	2,509,353	0.16%
Global Millennials Equity Portfolio	USD	Government of Switzerland	2,140,216	0.14%
Japan Equity Portfolio*	JPY	Federal Republic of Germany	2,777,849	1.56%
		Federal Republic of Germany	9,113,961	0.66%
Europe CORE® Equity Portfolio	EUR	Government of Netherlands	9,105,816	0.66%
		Government of Sweden	72,094	0.01%
	LICD	Government of Switzerland	10,997,849	0.32%
Global CORE® Equity Portfolio	USD	Federal Republic of Germany	1,867,768	0.06%
Clabel Carell Care CODE® Fault, Dartfalla	1100	Federal Republic of Germany	436,091	0.07%
Global Small Cap CORE® Equity Portfolio	USD	Government of Netherlands	63,162	0.01%
Foresting Madicate Company Devel Develop	LICD	Federal Republic of Germany	26,439,344	0.91%
Emerging Markets Corporate Bond Portfolio	USD	Government of Netherlands	23,724,225	0.81%
Emerging Markets Debt Blend Portfolio	USD	Government of Netherlands	723,164	1.52%
		Federal Republic of Germany	63,210,505	2.05%
Emerging Markets Debt Portfolio	USD	Government of Netherlands	32,365,173	1.05%
		Government of Switzerland	9,920,903	0.32%
Clobal High Viold Portfolio	USD	Federal Republic of Germany	39,397,478	2.45%
Global High Yield Portfolio	050	Government of Netherlands	3,158,081	0.20%

^{*}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 2023:

Securities Lending						
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity		
Emerging Markets Equity Portfolio	USD	Goldman Sachs International	566,461	0.02%		
Global Millennials Equity Portfolio	USD	Morgan Stanley & Co. International Ltd.	2,276,057	0.14%		
	030	UBS AG	1,941,119	0.12%		
Japan Equity Portfolio*	IDV	Merrill Lynch International	1,267,214	0.71%		
	JPY	Barclays Bank PLC	1,252,377	0.70%		

II. Concentration Data (Continued)

Securities Lending					
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity	
		Barclays Bank PLC	8,128,410	0.59%	
5 0005® 5 1/ D 1/ 1/	EUD	Citibank NA	4,871,182	0.35%	
Europe CORE® Equity Portfolio	EUR	UBS AG	3,453,536	0.25%	
		Morgan Stanley & Co. International Ltd.	138,136	0.01%	
		UBS AG	9,975,196	0.29%	
Global CORE® Equity Portfolio	USD	Barclays Bank PLC	1,694,120	0.05%	
		Goldman Sachs International	247,027	0.04%	
Global Small Cap CORE® Equity Portfolio	USD	Barclays Bank PLC	145,488	0.02%	
		UBS AG	60,320	0.01%	
5		Morgan Stanley & Co. International Ltd.	47,321,879	1.62%	
Emerging Markets Corporate Bond Portfolio	USD	Barclays Bank PLC	452,946	0.02%	
Emerging Markets Debt Blend Portfolio	USD	Morgan Stanley & Co. International Ltd.	688,728	1.45%	
		Morgan Stanley & Co. International Ltd.	66,114,173	2.14%	
Emerging Markets Debt Portfolio	USD	Barclays Bank PLC	32,972,940	1.07%	
		Goldman Sachs International	26,728,424	1.66%	
OLD JURY VOLUBER OF F	LIOD	Barclays Bank PLC	9,006,249	0.56%	
Global High Yield Portfolio	USD	Morgan Stanley & Co. International Ltd.	1,508,044	0.09%	
		Nomura International PLC	1,428,234	0.09%	

^{*} Expressed in '000

Total Return Swaps					
Portfolio	Portfolio Currency	Counterparty	Net Unrealised Gain / (Loss) USD	% of Shareholders' Equity	
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	Barclays Bank PLC	948	0.00%	
Global Multi-Asset Conservative Portfolio	USD	Barclays Bank PLC	1,154	0.00%	
Global Multi-Asset Growth Portfolio	USD	Barclays Bank PLC	1,043	0.00%	
		Bank of America NA	24,232	0.01%	
Olahal Abaalida Datum Dantfalia	HCD	JP Morgan Chase Bank NA	16,062	0.01%	
Global Absolute Return Portfolio	USD	Barclays Bank PLC	3,872	0.00%	
		Merrill Lynch International	(742,167)	(0.26%)	
Aboolisto Dotrino Topolico Doutfolio	LICD	JP Morgan Chase Bank NA	(95,489)	(0.01%)	
Absolute Return Tracker Portfolio	USD	Merrill Lynch International	(872,147)	(0.09%)	

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 2023:

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Counterparty's country of incorporation	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
Emerging Markets Equity Portfolio	USD	United Kingdom	566,461	_	566,461
Older Miller and Free Te Boute Free	1100	Switzerland	1,941,119	_	1,941,119
Global Millennials Equity Portfolio	USD	United Kingdom	2,276,057	_	2,276,057
Japan Equity Portfolio*	JPY	United Kingdom	2,519,591	_	2,519,591

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	3,453,536	_	3,453,536
Europe CORE® Equity Portfolio	EUR	United States	4,871,182	_	4,871,182
		United Kingdom	8,266,546	_	8,266,546
	LIOD	United Kingdom	1,694,120	_	1,694,120
Global CORE® Equity Portfolio	USD	Switzerland	9,975,196	_	9,975,196
	1100	Switzerland	60,320	_	60,320
Global Small Cap CORE® Equity Portfolio	USD	United Kingdom	392,515	_	392,515
Emerging Markets Corporate Bond Portfolio	USD	United Kingdom	47,774,825	_	47,774,825
Emerging Markets Debt Blend Portfolio	USD	United Kingdom	688,728	_	688,728
Emerging Markets Debt Portfolio	USD	United Kingdom	99,087,113	_	99,087,113
Global High Yield Portfolio	USD	United Kingdom	38,670,951	_	38,670,951
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	United Kingdom	_	948	948
Global Multi-Asset Conservative Portfolio	USD	United Kingdom	_	1,154	1,154
Global Multi-Asset Growth Portfolio	USD	United Kingdom	_	1,043	1,043
	1100	United Kingdom	_	(722,233)	(722,233)
Global Absolute Return Portfolio	USD	United States	_	24,232	24,232
Absolute Return Tracker Portfolio	USD	United Kingdom	_	(967,636)	(967,636)

^{*} 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 2023:

			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
Emerging Markets Equity Portfolio	USD	EUR	624,524	_	624,524
Older Miller State Front Brown Front	1100	EUR	2,509,353	_	2,509,353
Global Millennials Equity Portfolio	USD	CHF	2,140,216	_	2,140,216
Japan Equity Portfolio*	JPY	EUR	2,777,849	_	2,777,849
Consess CODE® Carrier Darkella	FUD	EUR	18,219,777	_	18,219,777
Europe CORE® Equity Portfolio	EUR	SEK	72,094	_	72,094
Global CORE® Equity Portfolio	USD	CHF	10,997,849	_	10,997,849
Global CORE Equity Portions	030	EUR	1,867,768	_	1,867,768
Global Small Cap CORE® Equity Portfolio	USD	EUR	499,253	_	499,253
Emerging Markets Corporate Bond Portfolio	USD	EUR	50,163,569	_	50,163,569
Emerging Markets Debt Blend Portfolio	USD	EUR	723,164	_	723,164
Essentia Madata Balti Balti II	1100	EUR	95,575,678	_	95,575,678
Emerging Markets Debt Portfolio	USD	CHF	9,920,903	_	9,920,903
Global High Yield Portfolio	USD	EUR	42,555,559	_	42,555,559
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	USD	_	1,781,028	1,781,028
Global Multi-Asset Conservative Portfolio	USD	USD	_	550,000	550,000
Global Absolute Return Portfolio	USD	USD	_	(2,910,622)	(2,910,622)

III. Transaction Data (Continued)

			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
Absolute Return Tracker Portfolio	USD	USD	_	(21,083,957)	(21,083,957)

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.

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 2023:

			Non-Cash collateral Securities Lending Market Value of the	Cash collateral OTC derivatives ¹ Market Value of the collateral	
Portfolio	Portfolio currency	Maturity Tenor	collateral received	received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Formation Manufactor Foreita Double in	Heb	One to three months	_	_	_
Emerging Markets Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	624,524	_	624,524
		Open Maturity	_	_	_
		Total	624,524	_	624,524
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global Millennials Equity Portfolio	USD	One to three months	_	_	_
Global Millennials Equity Portfolio	050	Three months to one year	_	_	_
		Above one year	4,649,569	_	4,649,569
		Open Maturity	_	_	_
		Total	4,649,569	_	4,649,569
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Japan Equity Portfolio*	JPY	One to three months	_	_	_
Japan Equity Portiolio	JPY	Three months to one year		_	_
		Above one year	2,777,849	_	2,777,849
		Open Maturity		_	_
		Total	2,777,849	_	2,777,849

^{*} Expressed in '000

III. Transaction Data (Continued)

			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	_	_	_
Europe CORE® Equity Portfolio	EUR	One to three months	_	_	_
Europe CORE - Equity Portiono	EUR	Three months to one year	_	_	_
		Above one year	18,291,871	_	18,291,871
		Open Maturity	_	_	_
		Total	18,291,871	_	18,291,871
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global CORE® Equity Portfolio	USD	One to three months	_	_	_
Global CORE Equity Follows	030	Three months to one year	_	_	_
		Above one year	12,865,617	_	12,865,617
		Open Maturity	_	_	_
		Total	12,865,617	_	12,865,617
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	1,741	_	1,741
Global Small Cap CORE® Equity Portfolio	USD	One to three months	8	_	8
Global Small Cap CORE Equity Fol tiolio	030	Three months to one year	_	_	_
		Above one year	497,504	_	497,504
		Open Maturity	_	_	_
		Total	499,253	_	499,253
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emerging Markets Corporate Bond Portfolio	USD	One to three months	_	_	_
Energing Warkets Corporate Bond Fortions	000	Three months to one year	_	_	_
		Above one year	50,163,569	_	50,163,569
		Open Maturity	_	_	_
		Total	50,163,569	_	50,163,569
		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 Dept Dietid Fortions	030	Three months to one year	_	_	_
		Above one year	723,164	_	723,164
		Open Maturity	_	_	_
		Total	723,164	_	723,164

III. Transaction Data (Continued)

			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	_	_	_
Emerging Markets Debt Portfolio	USD	Three months to one year	_	_	_
		Above one year	105,496,581	_	105,496,581
		Open Maturity	_	_	_
		Total	105,496,581	_	105,496,581
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global High Yield Portfolio	USD	Three months to one year	_	_	_
		Above one year	42,555,559	_	42,555,559
		Open Maturity	_	_	_
		Total	42,555,559	_	42,555,559
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
ESG-Enhanced Global Multi-Asset Balanced	LICD	One to three months	_	_	_
Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	1,781,028	1,781,028
		Total	_	1,781,028	1,781,028
		Less than one day	_	_	_
		One day to one week	_	_	-
		One week to one month	_	_	_
Global Multi-Asset Conservative Portfolio	USD	One to three months	_	_	_
Global Multi-Asset Conservative Portiolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	550,000	550,000
		Total	_	550,000	550,000
		Less than one day		_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Clobal Abackita Datum Davidalia	HOD	One to three months	_	_	_
Global Absolute Return Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	
		Open Maturity	_	(2,910,622)	(2,910,622)
		Total	_	(2,910,622)	(2,910,622)

III. Transaction Data (Continued)

			Non-Cash collateral Securities Lending	Cash collateral OTC derivatives ¹	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
	USD	Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Alexandra But as Taylor Buttalla		One to three months	_	_	_
Absolute Return Tracker Portfolio		Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	(21,083,957)	(21,083,957)
		Total	_	(21,083,957)	(21,083,957)

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.

The below table summarises the maturity tenor of each type of SFT and TRS by Portfolio as at 31 May 2023:

			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	_	_	_
Formation Manhata For the Boutletin	1100	One to three months	_	_	_
Emerging Markets Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	566,461	_	566,461
		Total	566,461	_	566,461
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Clabal Millaggiala Facility Dantialia	1100	One to three months	_	_	_
Global Millennials Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	4,217,176	_	4,217,176
		Total	4,217,176	_	4,217,176
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Japan Equity Portfolio*	15)	One to three months	_	_	_
	JPY	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	2,519,591	_	2,519,591
		Total	2,519,591	_	2,519,591

^{*} Expressed in '000

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
		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	16,591,264	_	16,591,264
		Total	16,591,264	_	16,591,264
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
	LIOD	One to three months	_	_	_
Global CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	11,669,316	_	11,669,316
		Total	11,669,316	_	11,669,316
		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	452,835	_	452,835
		Total	452,835	_	452,835
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Emerging Markets Corporate Bond Portfolio	USD	Three months to one year	341,689	_	341,689
		Above one year	43,762,505	_	43,762,505
		Open Transaction	3,670,631	_	3,670,631
		Total	47,774,825	_	47,774,825
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Emerging Markets Debt Blend Portfolio	USD	Three months to one year	_	_	_
		Above one year	688,728	_	688,728
		Open Transaction	_	_	_
		Total	688,728	_	688,728

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
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Environ Martinia Balti Barifalla	LIOD	One to three months	_	_	_
Emerging Markets Debt Portfolio	USD	Three months to one year	4,412,818	_	4,412,818
		Above one year	92,859,316	_	92,859,316
		Open Transaction	1,814,979	_	1,814,979
		Total	99,087,113	_	99,087,113
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
OLA ALIFA MALA PARA	LIOD	One to three months	_	_	_
Global High Yield Portfolio	USD	Three months to one year	_	_	_
		Above one year	38,670,951	_	38,670,951
		Open Transaction	_	_	_
		Total	38,670,951	_	38,670,951
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
ESG-Enhanced Global Multi-Asset Balanced		One to three months	_	_	_
Portfolio	USD	Three months to one year	_	948	948
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	948	948
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Multi-Asset Conservative Portfolio	USD	Three months to one year	_	1,154	1,154
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	1,154	1,154
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Multi-Asset Growth Portfolio	USD	Three months to one year	_	1,043	1,043
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	1,043	1,043

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
		Less than one day	_	_	_
		One day to one week		_	_
		One week to one month		10,388	10,388
Olahai Ahaalida Datuus Dantfalla	HCD	One to three months		_	_
Global Absolute Return Portfolio	USD	Three months to one year	_	(708,389)	(708,389)
		Above one year	_	_	_
		Open Transaction	_	_	-
		Total	_	(698,001)	(698,001)
	USD	Less than one day	_	_	_
		One day to one week	_	_	-
		One week to one month	_	203,095	203,095
Absolute Return Tracker Portfolio		One to three months	_	(935,952)	(935,952)
		Three months to one year	_	(234,779)	(234,779)
		Above one year		_	_
		Open Transaction	_	_	_
		Total	-	(967,636)	(967,636)

^{*} 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.

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 2023:

Portfolio	Portfolio currency	Custodian	Collateral Received Balance
Emerging Markets Equity Portfolio	USD	Bank of New York Mellon Corp.	624,524
Global Millennials Equity Portfolio	USD	Bank of New York Mellon Corp.	4,649,569
Japan Equity Portfolio	JPY	Bank of New York Mellon Corp.	2,777,849
Europe CORE® Equity Portfolio	EUR	Bank of New York Mellon Corp.	18,291,871
Global CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	12,865,617
Global Small Cap CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	499,253
Emerging Markets Corporate Bond Portfolio	USD	Bank of New York Mellon Corp.	50,163,569
Emerging Markets Debt Blend Portfolio	USD	Bank of New York Mellon Corp.	723,164
Emerging Markets Debt Portfolio	USD	Bank of New York Mellon Corp.	105,496,581
Global High Yield Portfolio	USD	Bank of New York Mellon Corp.	42,555,559
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	640,000
Global Multi-Asset Conservative Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	260,000

IV. Safekeeping of Collateral (Continued)

Portfolio	Portfolio currency	Custodian	Collateral Received Balance
Global Absolute Return Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	270,000

The below table summarises the proportion of collateral pledged by Portfolio, held in segregated accounts or in pooled accounts as at 31 May 2023:

		% of collateral held in:			
Portfolio	Counterparty	Segregated accounts	Pooled accounts	Total	
ESG-Enhanced Global Multi-Asset Balanced Portfolio	Morgan Stanley	100%	_	100%	
	Bank of America NA	100%	_	100%	
	Barclays Bank PLC	100%	_	100%	
Global Absolute Return Portfolio	JP Morgan Chase Bank NA	100%	_	100%	
	Merrill Lynch International	100%	_	100%	
	Morgan Stanley	100%	_	100%	
	JP Morgan Chase Bank NA	100%	_	100%	
Absolute Return Tracker Portfolio	Merrill Lynch International	100%	_	100%	
	Morgan Stanley	100%	_	100%	

Goldman Sachs Funds Additional Information

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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.

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Asset Management