

Credit Suisse Nova (Lux)

Investment Company with Variable Capital under

Luxembourg law – R.C.S. Luxembourg B111925

Unaudited Semi-Annual Report at 30.04.2024

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The Company

Credit Suisse Nova (Lux) 5, rue Jean Monnet, L-2180 Luxembourg R.C.S. Luxembourg B111925

Board of Directors

Eduard von Kymmel Independent Director, Luxembourg

Emmanuel Begat Independent Director, Luxembourg

Eric Chinchon Independent Director, Luxembourg

Christian Maurer (since 07.03.2024) UBS Asset Management Switzerland AG

Auditor of the Company

PricewaterhouseCoopers, Société coopérative 2, rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg

AIFM

Credit Suisse Fund Management S.A. 5, rue Jean Monnet, L-2180 Luxembourg R.C.S. Luxembourg B72925

Board of Directors of the AIFM

Daniela Klasén-Martin (until 16.01.2024) Managing Director, Credit Suisse Fund Management S.A., Luxembourg

Markus Ruetimann (until 16.01.2024) Managing Director, Credit Suisse Asset Management Limited, United Kingdom

Ann-Charlotte Lawyer (since 16.01.2024) Independent Director, Luxembourg

Francesca Prym (since 16.01.2024) CEO, UBS Fund Management (Luxembourg) S.A

Kathrin Isch

Managing Director, UBS Asset Management AG, Zurich

Auditor of the AIFM

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

Depositary Bank

Credit Suisse (Luxembourg) S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Distributor

Credit Suisse Fund Management S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Portfolio Managers

Credit Suisse Asset Management, LLC New York (until 30.04.2024) One Madison Avenue, New York, NY 10010 USA

UBS Asset Management (Americas) LLC (since 01.05.2024) 787 7th Avenue, New York, NY 10019

- Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund

Credit Suisse AG (until 31.05.2024) Paradeplatz 8, CH-8001 Zurich

UBS AG (since 01.06.2024) Bahnhofstrasse 45 CH-8001 Zurich

- Credit Suisse Nova (Lux) Portfolio Premium I

Credit Suisse Asset Management (Switzerland) Ltd.

Kalandergasse 4, CH-8045 Zurich

 Credit Suisse Nova (Lux) Supply Chain Finance High Income (in liquidation)

Credit Suisse Asset Management Limited

One Cabot Square, London E14 4QJ, United Kingdom as Co-Portfolio Manager and

Credit Suisse Asset Management LLC, New York, as Co-Portfolio Manager (until 30.04.2024)

One Madison Avenue, New York, NY 10010 USA

UBS Asset Management (Americas) LLC 787 7th Avenue, New York, NY 10019 UBS Asset Management (UK) Limited (since 01.05.2024) 5 Broadgate, London EC2M 2QS

- Credit Suisse Nova (Lux) European Senior Loan Fund
- Credit Suisse Nova (Lux) Global Senior Loan Fund

Central Administration

Credit Suisse Fund Services (Luxembourg) S.A. 5, rue Jean Monnet, L-2180 Luxembourg

Representative in Switzerland

Credit Suisse Funds AG (until 30.04.2024) Uetlibergstrasse 231, Postfach, CH-8070 Zurich

UBS Fund Management (Switzerland) AG (since 01.05.2024) Aeschenvorstadt 1, 4051 Basel

Paying Agent in Switzerland

Credit Suisse (Switzerland) Ltd. Paradeplatz 8, CH-8001 Zurich

Distribution of Shares in Germany

No notification pursuant to \S 323 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has been filed for the following Sub-funds and the Shares in these Sub-funds may not be marketed to investors in the Federal Republic of Germany:

- Credit Suisse Nova (Lux) Portfolio Premium I

No subscription may be accepted on the basis of the financial reports. Subscriptions are accepted only on the basis of the current prospectus accompanied by the Key Investor Information Documents, the latest annual report and the latest semi-annual report.

The issue and redemption prices will be published in Luxembourg at the registered office of the SICAV. The net asset value will also be published daily on the Internet at www.credit-suisse.com and may be published in different newspapers.

Shareholders may obtain the prospectus, the Key Information Documents (PRIIPS KID), the latest annual and semi-annual reports, the changes in the composition of the securities portfolio during the reporting period and copies of the Articles of Association free of charge from the registered office of the Company or the local representatives in the countries where the SICAV is registered.

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Statement of Net Assets (in CHF)

30.04.2024

Assets	
Investments in securities at market value	2,932,561,050.88
Cash at banks and at brokers	230,771,845.65
Receivable for securities sold	126,285,535.00
Subscriptions receivable	867,198.15
Overdue receivables from matured Supply Chain Notes	280,296,867.80
Income receivable	17,591,347.06
Net unrealised gain on financial futures contracts	1,464,057.63
Net unrealised gain on forward foreign exchange contracts	3,156,879.36
Other receivable	13,085.98
	3,593,007,867.51
Liabilities	
Due to banks and to brokers	3,992,991.29
Payable for securities purchased	233,069,571.87
Provisions for accrued expenses	1,893,452.06
Net unrealised loss on swaps contracts	191,059.16
Net unrealised loss on forward foreign exchange contracts	26,147,908.60
Provisions for costs related to liquidation and asset recovery	19,595,443.93
	284,890,426.91
Net assets	3,308,117,440.60

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Statement of Operations / Changes in Net Assets (in CHF)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	3,168,408,106.27
Income	
Interest on investments in securities (net)	118,670,638.02
Dividends (net)	659,194.86
Bank Interest	4,375,430.35
Securities lending income	4,730.20
Other income	122,959.38
	123,832,952.81
Expenses	
Management fee Management service fee	7,960,861.93 11,121.38
Depositary fee	926,597.84
Administration expenses	634,897.21
Printing and publication expenses	26,671.94
Interest and bank charges	13,579.90
Audit, control, legal, representative bank and other expenses	555,179.70
"Taxe d'abonnement"	350,519.13
	10,479,429.03
Net income (loss)	113,353,523.78
Realised gain (loss)	
Realised gain on sales of investments	34,967,883.53
Realised loss on sales of investments	-25,029,093.15
Realised gain on financial futures contracts	13,959,318.58
Realised loss on financial futures contracts	-16,732,053.90
Realised gain on forward foreign exchange contracts	23,971,193.36
Realised loss on forward foreign exchange contracts	-26,807,813.19
Realised gain on foreign exchange	13,332,082.89
Realised loss on foreign exchange	-5,220,814.08
	12,440,704.04
Net realised gain (loss)	125,794,227.82
	,,
Change in net unrealised appreciation (depreciation)	00 000 000 10
Change in unrealised appreciation on investments	68,387,357.17
Change in unrealised depreciation on investments	-18,159,861.07
Change in unrealised appreciation on financial futures contracts	1,672,709.37
Change in unrealised depreciation on swaps contracts	-178,578.11
Change in unrealised appreciation on forward foreign exchange contracts	2,095,095.26
Change in unrealised depreciation on forward foreign exchange contracts	-22,150,567.38 31,666,155.24
Net increase (decrease) in net assets as a result of operations	157,460,383.06
Subscriptions / Redemptions	
Subscriptions	228,806,316.95
Redemptions	-242,100,544.22 - 13,294,227.27
Distribution	-31,464,356.96
Currency translation adjustment	27,007,535.50
Net assets at the end of the period	3,308,117,440.60

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General

Credit Suisse Nova (Lux) (the "Company") is a Luxembourg investment company with variable capital (SICAV), established on 15.11.2005. The Company has an umbrella structure and has been registered in Luxembourg as an Undertaking for Collective Investment under Part II of the amended law of 17.12.2010 and the law of 12.07.2013 on Alternative Investment Fund Managers («Law of 12 July 2013»).

As of 30.04.2024 the Company had 4 Subfunds.

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund was put into liquidation as of 04.03.2021.

Summary of significant accounting policies

a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting except for the Subfund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation). As indicated in the General note above, the Subfund was put in liquidation as of 04.03.2021. As such, the financial statements for the Subfund have been prepared on a non-going concern basis.

b) Computation of the net asset value of each Subfund

The net asset value per share in each Subfund is calculated in the reference currency of the respective Subfund and is determined by the Company in Luxembourg on each day on which banks are normally open for business in Luxembourg and in New York for Credit Suisse Nova (Lux) European Senior Loan Fund, Credit Suisse Nova (Lux) Global Senior Loan Fund and Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund (each such day being referred to as a "Valuation Day").

For Credit Suisse Nova (Lux) European Senior Loan Fund and Credit Suisse Nova (Lux) Global Senior Loan Fund: the net asset value of the Subfund is determined daily for subscriptions and twice a month for redemptions, on the first and the fifteenth business day, by using the closing prices of the previous business day.

Credit Suisse Nova (Lux) Portfolio Premium I: the net asset value of the Subfund is determined once a month, by using the closing price of the last business day of the month, when banks are open for business in Luxembourg.

The Investment Manager needs to undertake transactions in order to maintain the desired asset allocation as a result of subscriptions or redemptions, which may generate additional costs for the Subfund and its shareholders. As a consequence, in order to protect the existing investors' interest, from these capital movements, when net capital movements exceed a threshold pre-defined by the Company's board, an adjustment of the NAV per share used is applied. This adjustment reflects the estimated tax and dealing costs that may be incurred by the Subfund as a result of these transactions, and the estimated bid-ask spread of the assets in which the fund invests. A periodical review is undertaken in order to verify the appropriateness of the swing factor being applied.

For Credit Suisse Nova (Lux) European Senior Loan Fund, Credit Suisse Nova (Lux) Global Senior Loan Fund and Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund: the Net Asset Value is increased by up to a maximum of 2% per Share in the event of a net surplus of subscription applications or reduced by up to a maximum of 2% per Share in the event of a net surplus of redemption applications in respect of the applications received on the respective Valuation Day. Under exceptional circumstances the Company may, in the interest of Shareholders, decide to increase the maximum swing factor indicated above. In such case the Company would inform the investors

The NAV per share as disclosed in the statistical information is the published NAV per share whereas the total net assets disclosed in the statement of net assets is the total net asset value excluding year end swing adjustment.

As per 30.04.2024, no swing pricing was applied.

Until the day the Subfund was put into liquidation, Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) (the "SCF Subfund") invested in Notes backed by Receivables which were valued by using a linear amortization method. The SCF Subfund has been accounted on a liquidation basis of accounting since the date of the suspension of its NAV. The assets of SCF Subfund are valued on a liquidating accounting principles basis approximated by their par value without a haircut due to uncertainty of the valuation. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par (shown under change in unrealised depreciation on investments) or where a final settlement agreement below par was reached (shown under Realised loss on sales of investments).

The Receivables were syndicated into the Notes which were issued in separate series, each of which represented one compartment of the special purpose vehicle (i.e., a securitization vehicle). Each compartment related to one or more obligors (typically corporates) and were legally ring-fenced from the other compartments of the same special purpose vehicle (i.e., a securitization vehicle).

Notes were backed by Receivables which are legally enforceable claims for payment from a business, worldwide (including emerging markets), relating to the supply of goods or services.

Notes backed by buyer confirmed trade receivables/buyer payment undertakings relate to invoices delivered to the buyer which the buyer approves and in respect of which the buyer irrevocably confirms its obligation to pay, thereby creating a buyer payment undertaking.

Notes backed by supplier payment undertakings relate to account receivables payable by a buyer in relation to which the supplier irrevocably confirms the supplier's obligation to pay, thereby creating a supplier payment undertaking. Notes backed by account receivables relate to accounts receivable payable by buyers which may or may not benefit from an obligation of the supplier or seller of such accounts receivable to repurchase accounts receivable where there is a dilution or dispute relating thereto.

The exposure of the SCF Subfund to the underlying credit risk of obligors was controlled by the Portfolio Manager acquiring Notes which were backed by Receivables payable by one or more obligors each of which at the time of investment having a minimum rating of CCC by Standard and Poor's or Caa3 by Moody's or which exhibit similar credit quality in the view of the AIFM.

Under the policy applicable to that Subfund, Notes acquired by the SCF Subfund on the basis of the obligor minimum credit ratings were required to be sold by the Portfolio Manager as soon as reasonably possible where the relevant obligor was downgraded below the requisite minimum rating. The SCF Subfund was exposed to the credit risk of every obligor who could have been either an investment grade obligor.

The Notes were not the exclusive investment instruments used by the SCF Subfund with a view to achieving its investment objective and policy. The SCF Subfund had used other investment instruments in addition to or in substitution for the Notes that are similar to the Notes and/or which provide the same kind of exposure as the Notes (cash or cash equivalents (such as commercial papers), Receivables, debt instruments having a maturity of less than one year, money market instruments or money market funds, funds or ETFs with short term high yield underlyings and derivatives like futures, options, interest rate swaps and credit default swaps).

Since the date of the NAV suspension of the SCF Subfund, the Portfolio Manager continues to work on liquidating the remaining assets by identifying and progressing options to secure recovery of assets. Liquidation proceeds have been and will continue to be paid out to investors as soon as feasible in one or more instalments until the investors will have received the SCF Subfund' total collected net liquidation proceeds. Investors have received and continue to receive notification of such payments.

The Portfolio Manager is in active dialogue with the Joint Administrators of Greensill Capital (UK) Ltd, and, where appropriate, is engaging directly with potentially delinquent obligors and other creditors. Claims were made under relevant insurance policies where there was evidence of non-payment or default.

There remains considerable uncertainty regarding the valuation of a significant part of the remaining assets of the SCF Subfund. It therefore can be assumed that investors may suffer losses. The amount of loss of the investors is currently unknown.

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The Notes held by the the SCF Subfund were issued by 3 securitization vehicles: Lagoon Park Capital SA, Wickham SA and Hoffman S.à r.l.:

Lagoon Park Capital SA (referred to as the Issuer) was incorporated in the Grand Duchy of Luxembourg as a public limited liability company (société anonyme) with unlimited duration on 02.10.2015 under the name Lagoon Park Capital SA and registered with the Luxembourg trade and companies register under number B200543.

Wickham SA (referred to as the Issuer) was incorporated in the Grand Duchy of Luxembourg as a public limited liability company (société anonyme) with unlimited duration on 04.05.2017 under the name Wickham SA and registered with the Luxembourg trade and companies register (Registre de Commerce et des Sociétés Luxembourg) under number B214410.

Hoffman S.à r.l., a private limited liability company (société à responsabilité limitée) was incorporated under the laws of the Grand Duchy of Luxembourg on 18.09.2017 and registered with the Luxembourg trade and companies register (Registre de Commerce et des Sociétés Luxembourg) under number B218048.

The Notes held by the SCF Subfund were acquired under a warehouse facility agreement with Greensill Capital (UK) Limited, a financial service firm originating supply chain finance assets. Greensill Capital (UK) Limited was incorporated in the United Kingdom as a private limited company (Limited) with unlimited duration on 02.07.2012 registered with the Companies House under number 08126173. Greensill Capital (UK) Limited was put under administration at the beginning of March 2021

c) Valuation of investment securities of each Subfund

Securities which are listed on a stock exchange or which are regularly traded on such shall be valued at the last available traded price. If such a price is not available for a particular trading day, but a closing mid-price (the mean of the closing bid and ask prices) or a closing bid price is available, the closing mid-price, or alternatively the closing bid price, may be taken as a basis for the valuation.

If a security is traded on several stock exchanges, the valuation shall be made by reference to the exchange on which it is chiefly traded.

In the case of securities for which trading on a stock exchange is not significant although a secondary market with regulated trading among securities dealers does exist (with the effect that the price is set on a market basis), the valuation may be based on this secondary market.

Securities traded on a regulated market shall be valued in the same way as securities listed on a stock exchange.

Securities that are not listed on a stock exchange and are not traded on a regulated market shall be valued at their last available market price. If no such price is available, the Company shall value these securities in accordance with other criteria to be established by the Company's board and on the basis of the probable sales price, the value of which shall be estimated with due care and in good faith.

Shares and units in UCITS and/or UCIs shall be valued on the basis of their most recently calculated Net Asset Value, where necessary taking due account of the redemption fee. Where no Net Asset Value and only buy and sell prices are available, the shares or units in such UCITS and/or UCIs may be valued at the mean of such buy and sell prices.

The valuation of Term Loans is based on prices provided by Markit. Markit loan pricing methodology is based at 99% on Composite prices. The remaining 1% are based on implied or modeled prices. A composite price is an average price based on marks received from various dealers.

Please also refer to the note Valuation of the Overdue Receivables from matured Supply Chain Notes under the Liquidation of the SCF Subfund below.

d) Cash at banks and at brokers

Cash at banks and at brokers includes cash in hand, margin calls and deposits held at call with banks and bank overdrafts.

e) Realised gain/loss on sales of investments of each Subfund

The realised gains or losses on the sales of securities are calculated on the basis of the average acquisition cost.

f) Foreign exchange conversion

The financial statements are kept in reference currency of each Subfund and the combined financial statements are kept in CHF.

Cash at banks, other net assets and the value of portfolio securities in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate prevailing on the date of valuation.

Income and expenses in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate applicable at the date they accrue to the Subfund.

Realised gains or losses on foreign currencies are accounted for in the statement of operations.

The acquisition cost of securities in currencies other than the reference currency of each Subfund is converted into the reference currency at the foreign exchange rate valid at the date of acquisition.

g) Transactions on investments in securities of each Subfund The transactions on investments in securities are booked on a trade date basis.

h) Valuation of financial futures contracts of each Subfund

Unmatured financial futures contracts are valued at valuation date at market rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on financial futures contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on financial futures contracts".

i) Valuation of forward foreign exchange contracts of each Subfund

Unmatured forward foreign exchange contracts are valued at valuation date at forward exchange rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on forward foreign exchange contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on forward foreign exchange contracts".

j) Valuation of swaps

On each valuation day, swap agreements are valued at the net present value of the future cash flows, using the relevant interest rate yield curve on valuation day. For the valuation of excess return swaps, the relevant underlying is taken into account. The resulting unrealised gains or losses are shown under unrealised gain/loss on swap contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on swap contracts".

k) Allocation of accrued expenses

Expenses which can be allocated directly to a Subfund or share class are charged to this Subfund or share class. Expenses which cannot be allocated directly are divided among the Subfunds in proportion to the net assets of each Subfund or share class.

I) Securities Lending

The Company can practise lending of securities included in its portfolios of its Subfunds. The Company may only lend securities within a standardized system of securities lending organised by a recognised institution or by first class financial institutions specialised in this type of operations.

m) Income recognition

Dividends are recorded on ex-dividend date, net of withholding tax. Interests are accrued on a daily basis.

Management fee

(see detail at Subfund level)

As remuneration for its services and reimbursement of its expenses, the AIFM is entitled to a monthly management fee, payable at the end of each month and calculated on basis of the average of the daily net asset value of each Subfund during the relevant month, from which are deducted fees paid by the Subfund for investment advice.

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The Management fee relating to the SCF Subfund was waived with effect 04.03.2021.

The Investment Manager of Dynamic Alpha Commodity Fund is entitled to a Performance fee described as follow:

For Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund, the calculation of the performance fee and the necessary provisioning take place with every Net Asset Value calculation. The accrued performance fee shall be payable annually in arrears at the end of the calendar year, and, if Shares are redeemed during the calendar year, the amount of performance fee included in the Net Asset Value per Share will be due and owed (i.e. crystallise) for these redeemed Shares at the time of redemption, when the following condition is fulfilled:

• The unswung net asset value of a Share Class used in the calculation of a performance fee must be greater than the highest unswung Net Asset Value (prior to deduction of the performance fee) at the end of a calendar year where a performance fee has been paid ("high water mark").

The performance fee calculation, together with the necessary provisioning, takes place with every net asset value calculation, however the performance fee is only crystallised at the end of the calendar year and if Shares are redeemed during the calendar year. If, on the Calculation Date, the unswung net asset value of a Share Class is greater than the high water mark, a performance fee of 20%, for the active Share Classes during the period ended 30.04.2024, shall be deducted on the difference between the net asset value of the relevant Share Class and the high water mark. The performance fee is calculated on the basis of the Shares of the relevant Share Class that are currently in circulation.

If no performance fee is due during a period of five years the high water mark will be reset on that day at the next net asset value calculation to the unswung net asset value at the end of the five year-period ("carry forward conditions"). (please see details in the prospectus)

Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund

ISIN	Share	CCY	Crystallised	Performance	%
	Class		performance	fees non-	of NAV**
			fees	crystallised*	
LU2262273852	EB	USD	-	-	-

The performance fee paid at the end of the calendar year 31.12.2023 amounted to USD 542.714.48.

No performance fee was charged during the period from 01.01.2024 until 30.04.2024.

- * A yearly provision is created for the performance fee for each calculation day. If the NAV per share decreases during the calculation year, the provisions created for the performance fee are reduced accordingly. If these provision drop to zero, no performance fee is payable.
- Based on the average of the Net Assets of the Class for the period ended 30.04.2024.

Depositary Fee

The Depositary receives from the Company such fees and commissions as are in accordance with usual practice in Luxembourg. They will be composed of a fee calculated as a percentage of the relevant Subfund's net assets. The fees are calculated on the assets held in custody at a rate of 0.0425% for the SCF Subfund and 0.0575% for the other Subfunds.

"Taxe d'abonnement"

Under the prevailing laws and regulations, the Company is subject in Luxembourg, on the basis of its investments, to a "taxe d'abonnement" at the annual rate of 0.05%, payable quarterly and calculated on the basis of the net assets of each Subfund at the end of each quarter. In the case of Share Classes that may only be acquired by institutional investors, this annual tax rate is 0.01%.

The portion of net assets, which is invested in other Undertakings for Collective Investment in Securities under Luxembourg law, is exempt from this tax.

FX hedging fee

An annual FX hedging fee of up to 0.10% p.a. payable to the FX Hedging Agent (Credit Suisse Asset Management (Switzerland) Ltd.) is charged to the Alternate Currency Classes of the Subfunds. The FX hedging fee is calculated on a pro rata temporis basis on the basis of the average net assets of the relevant Alternate Currency Class upon calculation of its net asset value. No separate FX hedging fee shall apply to the Subfunds managed by Credit Suisse Asset Management LLC, New York. Margins / spreads charged by the FX counterparties are not covered by the FX hedging fee.

The FX hedging fees are shown under "Audit, control, legal, representative bank and other expenses"

The FX Hedging fee relating to the SCF Subfund was waived with effect 04.03.2021.

Total Expense Ratio (TER)

(see detail at Subfund level)

The TER expresses the sum of all costs and commissions charged on an ongoing basis to the respective Subfund, taken retrospectively as a percentage of these assets.

If a Subfund invests at least 10% of its net assets as a fund of fund in target funds, a composite TER of the fund of funds is to be calculated as follows.

The prorated TER of the individual target funds including a performance related remuneration, weighted according to the share they represent in the overall assets of the fund of funds as of the closing date and the TER of the fund of funds minus the retroceded commissions received from the target funds during the reporting vear

No TER is disclosed for classes closed during the year.
The TER is calculated following the AMAS ("Asset Management Association Switzerland") guideline.

Changes in the composition of the securities portfolio

Changes in the composition of the securities portfolio during the reporting period are available to Shareholders free of charge at the registered office of the Company or the local representatives in the countries where the Company is registered.

Senior loans

Senior loans are debt instruments that provide the lender a senior claim on the borrower's assets which take priority over unsecured loans and debt instruments. Some senior loans are not yet settled at year end, and represent 13 operations for Credit Suisse Nova (Lux) European Senior Loan Fund and 89 operations for Credit Suisse Nova (Lux) Global Senior Loan Fund.

Payable for securities purchased and receivable for securities sold in these Subfunds include those unsettled positions.

Unfunded senior loans

As at 30.04.2024, some of the Subfunds held the following unfunded commitments:

Credit Suisse Nova (Lux) European Senior Loan Fund:

Description PLATEA (BC) BIDCO AB DD/TL 24-220231	commitment 300,249.00	USD
Credit Suisse Nova (Lux) Global Senior Loan Fund:	Unfunded	
Description	commitment	CCY
EYECARE PARTNERS 24-301128	16.406.25	USD
PLATEA (BC) BIDCO AB DD/TL 24-220231	535,068.74	USD

Unfunded

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Exchange Rates

The combined financial statements are kept in CHF. For this purpose, the financial statements of the Subfunds are converted into CHF at the foreign exchange rates as of 30.04.2024:

1 CHF = 1.019680 EUR 1 CHF = 1.090293 USD

Fund performance

(see detail at Subfund level)

The performance of the year Y is based on the Net Asset Values as calculated on the last business day of the calendar year Y respectively Y-1. Those Net Asset Values reflect the market prices of the investments as of the last business day of the calendar year Y respectively Y-1.

Historical performance is no indicator of current or future performance.

The performance data given does not take into account commissions and costs incurred in the purchase or redemption of the Company's shares.

For shares launched more than 3 years ago no performance since inception is disclosed.

As the SCF Subfund is in liquidation, no Fund performance is calculated.

Securities lending

As per 30.04.2024 the Subfund participated in the "securities lending" system with Credit Suisse (Switzerland) Ltd., Zurich as follows:

Subfund	CCY	Stock Lending	Collateral
Credit Suisse Nova (Lux) Portfolio	USD	market value 2,289,981.00	market value 2,423,687.46
Premium I			

The collateral delivered by the securities lending counterparty to the Company is composed of a well-diversified portfolio of securities consisting of

- highly rated bonds issued or guaranteed by governments, government agencies, bodies regulated by public law or corporations (excluding Credit Suisse affiliates) from selected OECD countries.
- highly rated bonds from supranational organisations
- equities listed on selected stock exchanges within the OECD on the condition that the shares are included in a main and liquid index.

The determination of the market value of the collateral is subject to the application of appropriate haircuts adapted to the volatility of the collateral type.

The revenues mentioned in the Statement of Operations / Changes in Net Assets under "Security Lending Income" are the net amounts received from the lending principal. Any direct and indirect operational costs and fees are borne by the principal out of its fee and include the liability risk assumed by the principal.

For the period ended on 30.04.2024, the fees paid to the principal and the Subfund amounted to as follows:

Subfund	CCY	Gross amount securities lending	commissions from the securities lending counterparty	Net Amount
Credit Suisse Nova (Lux) Portfolio Premium I	USD	6,446.63	1,289.33	5,157.30

Transaction costs

Transaction costs include brokerage fees, stamp duty, local taxes and other foreign charges if incurred during the year. Transaction fees are included in the cost of securities purchased and sold.

Not all transaction costs are separately identifiable. For fixed income investments, forward foreign exchange contracts and for some other derivative contracts, transaction costs are included in the purchases and sale prices of the investments. Whilst not separately identifiable these transaction costs are captured within the performance of each Subfund.

Subfund	CCY	Amount
Credit Suisse Nova (Lux) European Senior Loan Fund	EUR	-
Credit Suisse Nova (Lux) Global Senior Loan Fund	USD	-
Credit Suisse Nova (Lux) Portfolio Premium I	USD	17,176.19
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	USD	-

Cash collateral

The following table shows the amount of cash collateral included in the Cash at banks and at brokers as disclosed the Statement of Net Assets:

Subfund	Туре	Counterparty	Amount
Credit Suisse Nova (Lux) Supply Chain Finance		O. III C.	LICE
High Income Fund (in		Credit Suisse	USD
liquidation)	Cash	AG, Switzerland	2,420,000
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	Cash	Goldman Sachs and Co. New York	USD 2,305,000 USD
	Cash	Macquarie Bank Ltd.	580,000

Cross Subfunds investments

The following investments were not eliminated from the combined figures. At 30.04.2024, the total combined NAV of the Company excluding these investments amounted to CHF 3,172,669,458.48.

Credit Suisse Nova (Lux) Global Senior Loan Fund investing into:

Valuation (in USD)

Credit Suisse Nova (Lux) European Senior Loan Fund -DBH- 147,677,986.77 USD

147,677,986.77

Liquidation of the SCF Subfund

On 01.03.2021, the Shareholders of the SCF Subfund were informed that the calculation of the Net Asset Value as well as the issuance, redemption and conversion of Shares from or into the SCF Subfund were suspended with effect as of 01.03.2021.

This decision was taken due to a certain part of the SCF Subfund's assets being subject to considerable uncertainties with respect to their accurate valuation and to prevent any detriment to the SCF Subfund and their investors as might result from such valuation uncertainty.

On 05.03.2021, the Company's board informed the Shareholders of the SCF Subfund about their decision to terminate the SCF Subfund with effect as of 04.03.2021. The valuation uncertainty with respect to certain investments, the reduced availability of insurance coverage for new investments and the related substantial challenges to source suitable investments made it unachievable for the SCF Subfund to remain invested in accordance with their investment policies.

As a consequence, all shares of the SCF Subfund were compulsorily redeemed and participate pro rata to the SCF Subfund' assets.

The management fee and FX Hedging fee relating to the SCF Subfund was waived with effect 04.03.2021.

The total net proceeds from the compulsory redemption per share of the SCF Subfund will be communicated to the Shareholders at the closing of the liquidation of the SCF Subfund.

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Provisions for costs related to liquidation and asset recovery

The SCF Subfund is responsible for certain cost arising from the management of the wind-down process including, but not limited to, recovery efforts, insurance, and potentially litigation. Based on the AIFM's analysis of costs and fees incurred or forecasted with respect to services provided and to be provided in the interest of investors (e.g. asset recovery) and which might be chargeable to the SCF Subfund and based on the principle of caution, the Company's board resolved the constitution of a provision relating to costs and fees for the period 2021 until 2031 now amounting to: USD 54,505,450 for the SCF Subfund. It should be noted that the current forecasted costs constitute highly indicative best estimates based on the current situation. These might change materially in light of the recovery strategy, Insurance developments and litigation outcomes relating to obligors, other creditors and insurance companies.

In estimating these provisions, the Company's board considered a number of factors associated with the asset recovery and liquidation processes of the SCF Subfund' assets. The estimates require a significant judgement given the complexity and the current state of these processes. The provision will be reviewed and adjusted as needed periodically as new facts arise. In addition, the Company's board will closely monitor and assess payments before they are being made to ensure they relate to expenses that are eligible to be charged to the relevant SCF Subfund.

To date a portion of these provisions have been invoiced and paid by the SCF Subfund as detailed below.

On 13.01.2023, 08.06.2023 and 24.04.2024 the Company's board notified shareholders that considering (i) that the Portfolio Manager has waived its management fee for the SCF Subfund since it was put into liquidation, (ii) that both the AlFM and the Portfolio Manager do not charge any internal cost incurred by them to the Shareholders of the SCF Subfund in the context of the asset recovery and that their active support is paramount to the asset recovery due to their knowledge of the assets of the SCF Subfund, (iii) that external costs linked to the asset recovery (the "External Costs") are reasonable and strictly necessary to achieve the asset recovery and related actions such as, inter alia, enforcement of insurance claims, and (iv) that the External Costs have been independently reviewed by a third party to ensure they were reasonable and strictly necessary to achieve the asset recovery and related actions and have been incurred on an arms' length basis, the Company's board decided to approve payment of a portion of the External Costs, for the calendar year 2021 and 2022 respectively, by the SCF Subfund.

The portion of the External Costs paid by the SCF Subfund are as follows: Relating to 2021 - USD 15,800,573. Relating to 2022 - USD 11,254,944.

Relating to 2023 – USD 6,119,933.

Valuation of the Overdue Receivables from Matured Supply Chain Notes

The Overdue Receivables from Matured Supply Chain Notes of the SCF Subfund are valued at net realisable value approximated by their par value without a haircut due to the uncertainty of the valuation for insured Notes. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par or where a final settlement agreement below par was reached.

Overdue Receivables from Matured Supply Chain Notes of USD 305,605,614.25 remain as of 30.04.2024. Please refer to section "Overdue receivables as of 30.04.2024" for additional details. Uninsured notes have been valued including haircuts of USD 102,626,007.55.

The portfolio management team continues to work on liquidating the remaining assets in the SCF Subfund. However, there remains considerable uncertainty regarding the valuation of a significant part of the remaining assets.

The remaining assets are comprised of situations where negotiation with obligors and other creditors is necessary, and restructuring and litigation may be required to maximize investor recoveries. Typically, these sorts of situations may take multiple years to be resolved, and as a result it would be reasonable to expect the rate of payment into the SCF Subfund to slow down.

In addition, the Portfolio Manager is focused on ensuring that, where restructurings are required, obligors and other creditors are making payments as soon as they are able to do so. At this point it is difficult to estimate the extent of any net losses, as the work covering direct recoveries, litigation and insurance is ongoing. Given the complexity of the situation and negotiations, concrete predictions on the timing and outcome would be premature.

Future receivables

The SCF Subfund invested in notes, which were issued by Luxembourgish securitization vehicles. These notes are composed of repackaged trade receivables, namely in receivables generated by suppliers, and in financed future sales of goods and services. Such advances on future sales led to a purchase of a receivable when the planned transaction between the supplier and its customer took place and generated a receivable (these transactions were often characterized as the purchase of future receivables).

In each case a future sale was financed and, as a consequence a receivable that would come into existence in the future was purchased, the supplier warranted that such receivable was a bona fide receivable that would be generated in the ordinary course of business of the supplier. The basis of the financing of future sales of a supplier and the purchase of future receivables was therefore always, that the supplier could reasonably expect the planned transaction with its customer to close and to actually generate a receivable. If the planned transaction did not take place and no receivable was generated, the supplier was obliged to pay back the amount advanced on the purchase of the future receivable. The supplier had the same obligation when the receivable debtor did not pay the receivable. Where so-called future receivables have been repackaged into the acquired notes, the respective receivable either constituted a receivable to be collected from the supplier's customer, or a supplier's payment undertaking, i.e., the obligation of the supplier to pay back the amount advanced in view of the future sale. In the light of claims made in the media, Credit Suisse is currently investigating whether certain suppliers have tried to finance future sales that could not reasonably be expected to take place and therefore would not generate a receivable that could be transferred - even in such set of facts, the supplier naturally remained liable.

Russia/Ukraine situation

In response to the war in Ukraine since late February 2022, the US, EU, UK, Switzerland and other countries across the world imposed severe sanctions against Russia's financial system and on Russian government officials and Russian business leaders. The sanctions included limitations on the ability of Russian banks to access the SWIFT financial messaging service and restrictions on transactions with the Russian central bank. The Russian government has also imposed certain countermeasures, which include restrictions relating to foreign currency accounts and security transactions.

The Company is assessing the impact of the sanctions already imposed, and potential future escalations, on its business on an ongoing basis.

Significant events

On 12 June 2023, Credit Suisse Group AG was merged into UBS Group AG and the combined entity now operates as a consolidated banking group (the "Merger"). The Fund receives various services and has banking relationships with consolidated subsidiaries of Credit Suisse Group AG, and as such these relationships and service providers may change in the future as a result of the Merger.

Subsequent events

On 17 June 2024 the Company's Board announced a voluntary redemption offer in respect of all outstanding share classes of the SCF Subfund. Shareholders may accept the offer until 31 July 2024.

Accepting Shareholders will convert and exchange their shares of the SCF Subfund for the same number and currency of shares in a newly created Subfund the Credit Suisse Nova (Lux) Supply Chain Finance High Income Feeder Fund ("Feeder Subfund"). The Feeder Subfund will redeem the Feeder Subfund shares then held by Accepting Shareholders in cash at a price per share equal to the Offer Price in the currency in which the Feeder shares are denominated.

Shareholders that do not accept the voluntary redemption offer will continue as shareholders of the SCF Subfund under the current liquidation and compulsory redemption process.

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	EUR	39530063	LU1735551134	1.50%	1.99%
EB - Capitalisation	EUR	39530156	LU1735553346	0.55%	0.98%
IA - Distribution	EUR	39367357	LU1730135586	0.65%	1.13%
UA - Distribution	EUR	39530181	LU1735555630	0.90%	1.36%
EBH - Capitalisation	CHF	3953016	LU1735553692	0.55%	0.93%
AH - Distribution	USD	39530134	LU1735551217	1.50%	1.96%
DBH - Capitalisation	USD	39367355	LU1730135404	0.00%	0.12%
EBH - Capitalisation	USD	39530159	LU1735553429	0.55%	0.79%
IAH - Distribution	USD	39530162	LU1735553932	0.65%	1.11%

There is no management fee for -DBH- share classes.

Fund Performance

		YTD	Since Inception	2023	2022	2021
A - Distribution	EUR	2.12%	/	12.45%	-6.43%	3.45%
EB - Capitalisation	EUR	2.47%	/	13.56%	-5.51%	4.48%
IA - Distribution	EUR	2.42%	/	13.40%	-5.64%	4.34%
UA - Distribution	EUR	2.34%	/	13.12%	-5.87%	4.08%
EBH - Capitalisation	CHF	1.69%	11.14%	11.42%	/	/
AH - Distribution	USD	2.61%	/	15.01%	-4.62%	4.26%
DBH - Capitalisation	USD	3.15%	/	17.16%	-2.94%	5.99%
EBH - Capitalisation	USD	2.93%	/	16.41%	-3.74%	5.27%
IAH - Distribution	USD	2.89%	/	15.97%	-3.78%	5.12%

Distribution

		Ex-Date	Amount
A - Distribution	EUR	05.12.2023	1.31
A - Distribution	EUR	05.03.2024	1.58
IA - Distribution	EUR	05.12.2023	15.21
IA - Distribution	EUR	05.03.2024	18.03
UA - Distribution	EUR	05.12.2023	1.47
UA - Distribution	EUR	05.03.2024	1.74
AH - Distribution	USD	05.12.2023	1.44
AH - Distribution	USD	05.03.2024	1.80
IAH - Distribution	USD	05.12.2023	16.75
IAH - Distribution	USD	05.03.2024	20.40

Notes

Purchases Counterparty		Sales		Maturity	Valuation (In EUR)
EUR	817,012	GBP	-700,000	18.06.2024	-1,259.73
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdo.	m		
EUR	7,598,710	USD	-8,332,730	18.06.2024	-178,460.43
BNP Paribas S.A.	- Paris - France				
EUR	14,736,383	GBP	-12,631,641	18.06.2024	-29,507.28
Canadian Imperial	Bank of Commerce - Toron	nto - Canada			
GBP	600,000	EUR	-699,969	18.06.2024	1,404.34
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdo.	n		
USD	2,730,773	EUR	-2,490,223	18.06.2024	58,362.38
BNP Paribas S.A.	- Paris - France				
USD	13,311,672	EUR	-12,139,063	18.06.2024	284,498.49
BNP Paribas S.A.	- Paris - France				
USD	4,423,847	EUR	-4,034,156	18.06.2024	94,546.94
BNP Paribas S.A.	- Paris - France				

Purchases		Sales		Maturity	Valuation
Counterparty					(In EUR)
CHF	6,831,116	EUR	-7,149,859	18.06.2024	-160,353.67
Canadian Imperia	l Bank of Commerce - Toron	ito - Canada			
USD	147,377,844	EUR	-134,395,507	18.06.2024	3,149,775.14
BNP Paribas S.A	Paris - France				
Net unrealised	gain on forward foreign ex	change contracts			3,219,006,18
amcanaca	gant on tormala loreign ca	onange contracts			5,2 : 5,000: 10

3,353.000

10,731.136

6,604.768

1,812.907

0.000

0.000

4.534

0.000

336.000

0.000

0.000

0.000

0.000

0.000

1,387.365

2,987.087

Statement of Net Assets (in EUR) and Fund Evolution

		30.04.2024			
Assats					
Assets Investments in securities at market value Cash at banks and at brokers Receivable for securities sold Subscriptions receivable Income receivable Net unrealised gain on forward foreign ex Other receivable Liabilities	schange contracts	186,087,873.73 20,139,056.03 5,053,363.66 124,658.38 1,734,867.65 3,219,006.18 203.77 216,359,029.40			
Payable for securities purchased		16,379,064.16 75,998.13			
Provisions for accrued expenses		16,455,062.29			
		10,100,002.20			
Net assets		199,903,967.11			
Fund Evolution		30.04.2024	31.10.2023	31.10.2022	
Total net assets	EUR	199,903,967.11	200,864,588.93	244,810,043.06	
Net asset value per share					
A - Distribution	EUR	99.77	97.70	92.12	
EB - Capitalisation	EUR	1,240.21	1,173.93	1,047.72	
IA - Distribution	EUR	1,000.19	979.44	923.48	
UA - Distribution	EUR	100.37	98.28	92.67	
EBH - Capitalisation	CHF	1,111.44	1,064.15	966.85	
AH - Distribution	USD	113.27	110.00	101.30	
DBH - Capitalisation	USD	1,479.09	1,384.97	1,194.03	
EBH - Capitalisation	USD	1,401.22	1,316.02	1,143.28	
IAH - Distribution	USD	1,134.66	1,101.96	1,014.90	
Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of share redeeme
A - Distribution	EUR	37,386.560	43,187.546	106.634	5,907.62

7,625.176

20,654.754

17,878.957

6,118.676 23,967.510

99,843.576

9,561.907

3,907.172

10,642.176

31,385.890

24,483.725

4,731.311

25,780.417

99,843.576

6,579.354

3,907.172

EUR

EUR

EUR

CHF

USD

USD

USD

USD

EB - Capitalisation

IA - Distribution

UA - Distribution

AH - Distribution

EBH - Capitalisation

DBH - Capitalisation

EBH - Capitalisation

IAH - Distribution

Statement of Operations / Changes in Net Assets (in EUR)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	200,864,588.93
Income	
Interest on investments in securities (net)	7,757,448.22
Bank Interest	238,962.74
Other income	125,379.20
	8,121,790.16
Expenses	
Management fee	270,904.85
Depositary fee	57,117.95
Administration expenses	115,162.85
Printing and publication expenses	4,217.04
Interest and bank charges	6,606.09
Audit, control, legal, representative bank and other expenses	29,967.98
"Taxe d'abonnement"	10,762.25
	494,739.01
Net income (loss)	7,627,051.15
Realised gain (loss)	
Realised gain on sales of investments	755,788.46
Realised loss on sales of investments	-388,219.55
Realised gain on forward foreign exchange contracts	1,505,897.78
Realised loss on forward foreign exchange contracts	-3,223,677.99
Realised gain on foreign exchange	64,326.98
Realised loss on foreign exchange	-745,623.63
	-2,031,507.95
Net realised gain (loss)	5,595,543.20
Change in net unrealised appreciation (depreciation)	
Change in unrealised appreciation on investments	4,552,109.32
Change in unrealised depreciation on investments	-949,392.52
Change in unrealised appreciation on forward foreign exchange contracts	1,998,630.85
Change in unrealised depreciation on forward foreign exchange contracts	-367,937.11
	5,233,410.54
Net increase (decrease) in net assets as a result of operations	10,828,953.74
Subscriptions / Dedomptions	
Subscriptions / Redemptions Subscriptions	5,691,485.67
Redemptions	-16,215,617.87
nederiptions	-10,213,017.87 -10,524,132.20
	.0,024,102.20
Distribution	-1,265,443.36
Net assets at the end of the period	199,903,967.11

Statement of Investments in Securities

Breakdown by Country	
USA	17.44
France	16.25
Netherlands	14.04
United Kingdom	10.15
Luxembourg	9.53
Germany	7.96
Sweden	7.83
Italy	2.46
Spain	1.77
Norway	1.43
Belgium	1.00
Ireland	1.00
Switzerland	0.93
Finland	0.71
Jersey	0.25
Portugal	0.15
Austria	0.13
Romania	0.05
Cayman Islands	0.00
Total	93.09

Breakdown by Economic Sector

Non-classifiable/non-classified institutions	77.08
Financial, investment and other div. companies	10.23
Banks and other credit institutions	1.00
Miscellaneous services	0.72
Chemicals	0.64
Mechanical engineering and industrial equipment	0.64
Packaging industries	0.50
Electronics and semiconductors	0.48
Telecommunication	0.34
Internet, software and IT services	0.34
Computer hardware and networking	0.30
Real estate	0.25
Retailing, department stores	0.24
Traffic and transportation	0.20
Miscellaneous consumer goods	0.11
Investment trusts/funds	0.01
Total	93.09

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in EUR)	% of ne assets
Secur marke	ities listed on a stock exchange or other organised			
Share	s			
EUR	SOLOCAL GROUP	305,504	14,664.19	0.0
Total :	Shares		14,664.19	0.0
Bonds	5			
EUR EUR	ALTICE FRANCE HOLDING S.A. 4%/20-150228 ALTICE FRANCE HOLDING S.A. 8%/20-150527	250,000 500,000	60,597.50 147,940.00	0.03
USD	AMER SPORTS COMPANY 6.75%/24-160231	250,000	229,831.66	0.0
EUR	APCOA PARKING HOLD G 4.625%/21-150127	300,000	288,213.00	0.1
EUR EUR	APOLLO SWEDISH BIDCO AB FRN/23-050729 BCP MODULAR SERVICES 4.75%/21-301128	500,000	503,920.00	0.2
GBP	BELLIS ACQUISITION CO PL 4.5%/21-160226	100,000 250,000	94,031.00 291,442.21	0.0
GBP	BELLIS FINCO PLC 4%/21-160227	1,375,000	1,494,159.15	0.7
EUR	BENTELER A 144A 9.375%/23-150528	250,000	267,187.50	0.1
EUR EUR	BLITZ F 6%/18-300726 BOELS TOPHOLDING BV 5.75%/24-150530	800,000 325,000	703,358.30 325.442.00	0.3
EUR	BORMIOLI PHARMA FRN/23-150528	1,000,000	1,007,880.00	0.5
EUR	CENTURION BIDCO SPA 5.875%/20-30.09.2026	250,000	240,710.00	0.1
EUR	CHROME BIDCO SASU 3.5%/21-310528 CHROME HOLDCO SUB 5%/21-310529	100,000 350,000	81,526.00 223,646.50	0.0
EUR	CIRSA FINANCE INTER 4.5%/21-150327	500,000	491,980.00	0.1
GBP	CONSTELLATION AUTOMOT 4.875%/21-150727	1,000,000	961,166.41	0.4
EUR JSD	DOBANK SPA 3.375%/21-310726	1,140,000	1,006,426.20	0.5
GBP	DORNOCH DEBT MER144A 6.625%/21-151029 ENCORE CAPITAL GROUP INC 4.25%/21-010628	625,000 1,000,000	482,405.89 984,939.69	0.2
EUR	FIBER BIDCO SPA FRN/24-150130	500,000	502,855.00	0.2
EUR	FLAMINGO LUX II SA 5%/21-310329	250,000	196,315.00	0.1
EUR EUR	GARFUNKELUX HOLDCO 3 SA FRN/20-010526 GREEN BIDCO SAU 10.25%/23-150728	850,000 350,000	595,969.00 332,801.00	0.3
EUR	HERENS MIDCO SARL 5.25%/21-150529	600,000	428,124.00	0.1
EUR	HSE FINANCE SARL 5.625%/21-151026	200,000	118,382.00	0.0
EUR	ILIAD HOLDING SAS 5.625%/21-151028	100,000	98,857.00	0.0
EUR	IMA INDUSTRIA MACCHINE FRN/24-150429 INPOST NA 2.25%/21-150727	1,000,000	1,011,730.00 93,414.00	0.5 0.0
EUR	IPD 3 BV 8%/23-150628	500,000	529,460.00	0.2
EUR	IPD 3 BV FRN/23-150628	500,000	503,395.00	0.2
EUR	IQERA GROUP SAS FRN/23-150227 KAIXO BONDCO SA 5.125%/21-300929	1,757,000 500,000	1,055,500.18 480,215.00	0.5 0.2
EUR	KANE BIDCO LTD 5%/22-150227	400,000	387,444.00	0.1
GBP	KANE BIDCO LTD 6.5%/22-150227	100,000	112,698.21	0.0
EUR	KRONOS INTERNATIONAL 9.5%/24-150329	170,000	181,242.10	0.0
EUR EUR	LHMC FINCO 2 SARL 7.25%/19-02.10.2025 LOTTOMATICA SPA/ROMA FRN/23-010628	1,897,979 250,000	1,148,369.13 251,662.50	0.5
EUR	OLYMPUS WTR US HLDG CRP 3.875%/21- 011028	1,000,000	922,830.00	0.4
EUR	OLYMPUS WTR US HLDG CRP 5.375%/21- 011029	200,000	174,592.00	0.0
EUR USD	PAPER INDUSTRIES FRN/23-010928 PAYSAFE FIN PLC/PAYSAFE 4%/21-150629	760,703 500,000	231,710.13 410,671.03	0.1
EUR	PHM GROUP HOLDING 144A 4.75%/21-180626	640,000	614,803.20	0.3
EUR	PHM GROUP HOLDING FRN/22-190626	600,000	624,606.00	0.3
EUR EUR	PICARD BONDCO 5.375%/21-010727 PICARD GROUPE SA 3.875%/21-010726	500,000 500,000	478,335.00 487,445.00	0.2 0.2
EUR	PLT VII FINANCE SARL 4.625%/20-050126	500,000	497,695.00	0.2
GBP	PUNCH FINANCE PL 6.125%/21-300626	500,000	561,669.98	0.2
EUR	RCS & RDS SA 3.25%/20-050228	100,000	92,434.00	0.0
GBP EUR	SHERWOOD FINANCING 6%/21-151126 SHERWOOD FINANCING PLC 4.5%/21-151126	1,500,000 300,000	1,444,771.05 261,996.00	0.7
EUR	SHERWOOD FINANCING PLC FRN/21-151127	400,000	374,276.00	0.1
EUR	SOLOCAL GROUP 0%/17-150325	793,219	161,554.95	0.0
EUR	SOLOCAL GROUP FRN/20-150325	208,072	18,397.73	0.0
EUR EUR	SPA HOLDINGS 3 3.625%/21-040228 TAP SGPS SA 5.625%/19-021224	200,000 300,000	186,904.00 299,598.00	0.0
EUR	TI AUTOMOTIVE FINANCE 3.75%/21-150429	250,000	230,432.50	0.1
EUR	TITAN HOLDINGS II BV 5.125%/21-150729	1,100,000	983,125.00	0.4
EUR	TRANSCOM HOLDING AB FRN/21-151226 TRIVIUM PACKAGING FIN FRN/19-150826	100,000	98,622.00	0.0
EUR EUR	UNITED GROUP BV 3.125%/20-150226	750,000 500,000	753,120.00 482,750.00	0.3
EUR	UNITED GROUP BV 3.625%/20-150228	250,000	233,442.50	0.1
EUR	UNITED GROUP BV FRN/24-010229	500,000	501,325.00	0.2
EUR EUR	UNITED GROUP BV FRN/24-150231	800,000	801,360.00 291,693.00	0.4
EUR EUR	VERDE BIDCO SPA 4.625%/21-011026 VERISURE HOLDING AB 3.25%/21-150227	300,000 100,000	291,693.00 96.011.00	0.1
EUR	VERISURE MIDHOLDING AB 5.25%/21- 15.02.2029	1,000,000	963,060.00	0.4
EUR	VERTICAL MIDCO GMBH 6.625%/20-150728	650,000	568,455.04	0.2
EUR EUR	WP/AP TELECOM 5.5%/21-150130	1,100,000	998,382.00	0.5
	ZONCOLAN BIDCO SPA 4.875%/21-211028 Bonds	700,000	609,665.00	0.3
Total :	securities listed on a stock exchange or other		33,370,968.24	16.6
	ised markets		33,385,632.43	16.7
Secur Share	ities not listed on a stock exchange			
Snare EUR	CS Nova European Senior Loan (Luxembourg) Holding SARL	12,000	12,000.00	0.0
Total :	Shares		12,000.00	0.0
Bonds JSD	EAGLE INTERMEDIATE 0%/22-010525	21,000	11 000 01	0.0
USD	EAGLE INTERMEDIATE 0%/22-010525	21,000	11,029.91	0

Valuation % of net

Quantity /

	Description	Quantity / Nominal	Valuation (in EUR)	% of net assets
USD	EAGLE INTERMEDIATE 7.5%/22-010525	15,000	8,788.67	0.00
Total E	Bonds		19,818.58	0.01
Term L	nane			
GBP	AIR BIDCO LIMITED TL B 19-210926	2,881,365	3,070,666.03	1.54
EUR	ALTICE FINANCING S.A. TERM LOA 23-311027	1,990,000	1,770,025.40	0.89
EUR USD	ANTICIMEX INTERNATIONAL AB 21-210728 AQ CARVER BUYER 23-280729	2,000,000 995,000	1,991,500.00 931,722.00	1.00 0.47
EUR	ARCHROMA FINANCE SARL 23-100627	3,000,000	2,993,130.00	1.50
EUR EUR	ARTISAN NEWCO B.V. 24-120229 ATHENA BIDCO 24-060331	1,000,000	997,500.00 1,001,670.00	0.50 0.50
EUR	AURIS LUXEMBOURG 24-270229	1,000,000	996,880.00	0.50
JSD JSD	AUTOMATE INTERMEDIATE TL 19-300926 BARENTZ INTERNATIONAL 24-300331	1,000,000	934,065.93	0.47 0.59
EUR	BELFOR HOLDINGS INC. (EUR) 23-251030	1,254,031 2,000,000	1,176,484.64 2,007,500.00	1.00
GBP	BELLIS ACQUISITION COMPANY 24-180825	975,000	1,131,828.96	0.57
EUR EUR	BEST FOOD OF NATURE LOAN B 31-08-2026 BME GROUP HOLDING BV 24-311229	2,000,000 1,000,000	1,867,180.00 965,000.00	0.93 0.48
EUR	BOLUDA TOWAGE 24-310130	2,000,000	1,998,120.00	1.00
EUR	BROOM HOLDINGS BIDCO TERM LOAN 21- 210728	2,000,000	1,996,100.00	1.00
EUR	CAB TERM LOAN B 21-280128	2,000,000	1,880,500.00	0.94
SBP	CD&R FIREFLY BIDCO 24-010329	750,000	877,444.67	0.44
EUR EUR	CHROME BIDCO TLB 21-120528 CLARIOS GLOBAL LP TERM LOAN 21-300426	2,000,000 1,882,196	1,712,720.00 1,881,348.79	0.86
EUR	CLAUDIUS FINANCE PARENT 23-020728	2,000,000	2,000,460.00	1.00
EUR GBP	CLAY HOLDCO B.V. T/L B 23-311229 CONSTELLATION AUTOMOTIVE LTD 21-160729	1,500,000 1,500,000	1,461,720.00 1,251,065.70	0.73 0.63
EUR	CTEC III (CTC) B 22-190129	2,170,565	2,160,840.89	1.08
EUR	DEXKO GLOBAL INC 21-240928	810,183	797,131.25	0.40
EUR EUR	DEXKO GLOBAL INC. 21-220928 DEXKO GLOBAL INC. 21-220928	489,206 700,611	481,324.60 689,324.16	0.24 0.34
EUR	DLG ACQUISITIONS LIMITED 24-300423	2,250,000	2,247,187.50	1.12
EUR EUR	DOMIDEP TL B 19-210926 DOMUS VI SA TL B 20-311026	3,000,000 2,000,000	2,896,260.00 1,714,000.00	1.45 0.86
EUR	EG GROUP LIMITED TERM LOAN 21-100427	865,574	788,390.56	0.39
EUR	EG GROUP LIMITED TERM LOAN 21-100427	1,134,426	1,033,269.44	0.52
EUR EUR	ELSAN SAS TL 21-160628 ELSAN SAS TL 21-160628	1,419,316 580,684	1,406,301.11 575,358.89	0.70 0.29
EUR	FINANCIERE N SASUN 24-310129	1,000,000	1,000,000.00	0.50
UR UR	FINANCIERE PAX MIDCO SPAIN B 20-010726 FINCO UTILITAS BV TL 23-260930	1,253,890 2,000,000	1,233,514.11 2,002,500.00	0.62 1.00
EUR	GARRETT LX I S.A.R.L. TL B 21-050328	3,000,000	3,000,000.00	1.50
EUR	GRANITE FRANCE BIDCO 22-230928	2,000,000	1,995,420.00	1.00
UR UR	GROUPE BABILOU TERM LOAN B 21-171127 GTCR W MERGER SUB LLC 23-210930	2,000,000 1,500,000	2,004,440.00 1,500,630.00	1.00
EUR	HIG FINANCE 2 LIMITED 24-150231	2,351,059	2,355,479.17	1.18
EUR	IDVERDE UK LIMITED 21-140928	2,000,000	1,913,340.00	0.96
EUR EUR	INOVIE GROUP SENIOR FACILITY B 21-030328 INSPIRED FINCO HOLDINGS 24-170231	2,000,000 2,000,000	1,960,700.00 2,001,940.00	0.98
EUR	IU FINANCE MANAGEMENT GMBH TL 21-151121	2,000,000	2,007,140.00	1.00
EUR EUR	IVC ACQUISITION LTD (EUR) TERM 23-161128 KERSIA COV-LITE TL B 20-251127	3,000,000 2,000,000	2,970,630.00 1,997,500.00	1.49
EUR	KETER GROUP BV 17-311023	1,581,059	1,327,108.99	0.66
EUR EUR	KETER GROUP BV 23-311224 KETER GROUP BV B3 17-311023	371,233	371,233.25	0.19 0.56
JSD	LEARNING CARE GROUP 23-080828	1,338,630 55,556	1,123,618.95 52,033.36	0.03
JSD	LEARNING CARE GROUP 23-080828	444,444	416,266.85	0.21
JSD JSD	LEARNING CARE GROUP 23-080828 LEARNING CARE GROUP 23-080828	250,000 111,111	234,150.11 104,066.71	0.12 0.05
JSD	LEARNING CARE GROUP 23-080828	133,889	125,400.39	0.06
EUR	LONZA.GROU.TERM 21-190428	2,000,000	1,865,460.00	0.93
EUR EUR	MARCEL BIDCO GMBH (EUR) COV-LI 23-261030 MARKERMEER FINANCE BV TL B 20-220127	1,000,000 2,000,000	1,001,040.00 1,923,960.00	0.50 0.96
EUR	MARKERMEER FINANCE BV TL B 20-220127	2,000,000	1,923,960.00	0.96
UR UR	MASMOVIL IBERCOM 21-170927 MISTRAL HOLDCO SAS 24-201227	1,500,000 1,000,000	1,498,815.00 1,000,500.00	0.75 0.50
EUR	MOTION ACQUISITION LTD T/L B 23-310130	2,000,000	1,992,500.00	1.00
EUR	MOZART DEBT MERGER 21-300928	2,000,000	1,994,700.00	1.00
EUR EUR	NIDDA HEALTHCARE HLD GMBH TL F 20-210826 NIDDA HEALTHCARE HLD GMBH TL F 20-210826	1,102,444 397,556	1,098,221.25 396,033.75	0.55
EUR	NOURYON FINANCE B.V. TL 23-030428	472,067	473,115.03	0.24
EUR	NUMERICABLE U.S. LLC 23-170828	3,267,346	2,439,139.26	1.22
EUR EUR	OBOL FRANCE 3 SAS 22-311225 OPTIMUS BIDCO SA 24-311228	2,000,000 1,000,000	1,916,040.00 994,380.00	0.96 0.50
EUR	PARTS EUROPE SA 24-220131	2,000,000	2,003,120.00	1.00
BBP EUR	PATAGONIA BIDCO LIMITED 21-131028 PLATEA (BC) BIDCO AB DD/TL 24-220231	2,300,000 1,500,000	2,353,762.74 1,501,245.00	1.18 0.75
EUR	POLARIS NEWCO 21-040628	500,000	477,030.00	0.74
EUR	POLYGON GROUP 22-010933	2,000,000	1,965,000.00	0.98
EUR EUR	QUIMPER AB TL B1 19-130226 REN10 HOLDING AB TERM LOAN 24-050730	2,500,000 2,000,000	2,493,225.00 1,998,760.00	1.25
EUR	SANDY BIDCO B.V. TERM LOAN 21-150928	2,000,000	1,997,500.00	1.00
JSD EUR	SAPHILUX S.A R.L. TL (USD) 24-260229 SCHOEN KLINIK SE 23-271130	997,500	938,727.50	0.47
EUR	SECTOR ALARM HOLDING AS 20-150626	2,000,000 3,000,000	2,012,500.00 2,861,250.00	1.01 1.43
EUR	SIACI SAINT HONORE TERM LOAN 21-210728	571,429	569,502.86	0.28
EUR EUR	SIACI SAINT HONORE TERM LOAN 21-210728 SPEEDSTER BIDCO GMBH B 20-120227	2,428,571 2,000,000	2,420,387.14 1,971,780.00	1.21
EUR	SPEEDSTER BIDCO GMBH B 20-120227 SPEEDSTER BIDCO GMBH TL 20-140228	1,000,000	992,220.00	0.50
EUR	SYNLAB AG TERM LOAN 23-121230	1,000,000	1,001,260.00	0.50
EUR	TEAM.BLUE FINCO SARL 23-300328 TECHNICOLOR CREATIVE STUDIOS 23-310726	2,000,000 682,970	1,972,860.00 341.48	0.99
FLIP			0.00	0.00
	TECHNICOLOR.SUB.INST.EUR 23-310726	260,126	0.00	
EUR EUR	TECHNICOLOR.SUB.INST.EUR 23-310726 THG OPERATIONS HOLDINGS LTD 19-101226	2,000,000	1,901,000.00	0.95
EUR EUR EUR	TECHNICOLOR.SUB.INST.EUR 23-310726 THG OPERATIONS HOLDINGS LTD 19-101226 TMF SAPPHIRE BIDCO 23-030528	2,000,000 2,000,000	1,901,000.00 2,002,240.00	0.95 1.00 0.46
EUR EUR EUR EUR USD USD USD EUR	TECHNICOLOR.SUB.INST.EUR 23-310726 THG OPERATIONS HOLDINGS LTD 19-101226	2,000,000	1,901,000.00	0.95 1.00

		Quantity /	Valuation	% of net
	Description	Nominal	(in EUR)	assets
EUR	VERISURE HOLDING AB TL 21-150128	2,000,000	1,992,500.00	1.00
EUR	VILLA DUTCH BIDCO 23-031129	1,000,000	999,840.00	0.50
EUR	VILLA DUTCH BIDCO B.V. TERM LO 23-300930	2,000,000	1,946,660.00	0.97
EUR	VIVALTO SANTE SAS TERM LOAN 21-200728	2,000,000	1,993,440.00	1.00
EUR	WP/AP TELECOM HOLDINGS IV B.V. 21-191128	2,000,000	2,001,780.00	1.00
EUR	XSYS GLOBAL TERM LOAN 21-051128	2,000,000	1,925,000.00	0.96
EUR	XSYS GLOBAL TERM LOAN 21-310130	2,000,000	1,800,000.00	0.90
Total	Term Loans		152,648,828.12	76.36
Privat	e Equities			
USD	EAGLE INV HOLDCO CL B	21	0.20	0.00
EUR	LECTA TOPCO LIMITED - PRIVATE EQUITY EUR	1,079,720	21,594.40	0.01
Total	Private Equities		21,594.60	0.01
Total	securities not listed on a stock exchange		152,702,241.30	76.39
Total	of Portfolio		186,087,873.73	93.09
Cash a	at banks and at brokers		20,139,056.03	10.07
Other	net liabilities		-6,322,962.65	-3.16
Total	net assets		199,903,967.11	100.00

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	USD	13121277	LU0635705832	1.50%	1.67%
B - Capitalisation	USD	13121279	LU0635705915	1.50%	1.66%
EA - Distribution	USD	22900055	LU0996462098	0.55%	0.68%
EB - Capitalisation	USD	22899692	LU0996461363	0.55%	0.67%
IA - Distribution	USD	13121344	LU0635706566	0.65%	0.81%
IB - Capitalisation	USD	13122017	LU0635707614	0.65%	0.81%
MA - Distribution	USD	13122095	LU0635709313	0.50%	0.63%
MB - Capitalisation	USD	13122021	LU0635707705	0.50%	0.63%
UA - Distribution	USD	26386091	LU1144410583	0.90%	1.06%
UB - Capitalisation	USD	26385959	LU1144410401	0.90%	1.06%
IAH - Distribution	AUD	56359054	LU2213016095	0.65%	0.81%
AH - Distribution	CHF	13122127	LU0635710246	1.50%	1.66%
EAH - Distribution	CHF	22900283	LU0996462254	0.55%	0.68%
EBH - Capitalisation	CHF	22899752	LU0996461520	0.55%	0.68%
IAH - Distribution	CHF	13122138	LU0635710832	0.65%	0.81%
MBH - Capitalisation	CHF	13122108	LU0635709669	0.50%	0.62%
UAH - Distribution	CHF	26386372	LU1144410666	0.90%	1.06%
AH - Distribution	EUR	13122125	LU0635710162	1.50%	1.67%
EAH - Distribution	EUR	22900102	LU0996462171	0.55%	0.68%
EBH - Capitalisation	EUR	22909871	LU0996461447	0.55%	0.68%
IAH - Distribution	EUR	13122136	LU0635710758	0.65%	0.81%
IAH - Distribution	GBP	13122132	LU0635710675	0.65%	0.81%
BH - Capitalisation	JPY	13122062	LU0635708265	1.50%	1.67%
AH - Distribution	SGD	13122131	LU0635710592	1.50%	1.67%
IAH - Distribution	SGD	56359058	LU2213016178	0.65%	0.81%
MBH - Capitalisation	SGD	13122112	LU0635709826	0.50%	0.62%

Fund Performance

		YTD	Since Inception	2023	2022	2021
A - Distribution	USD	2.39%	/	13.18%	-3.42%	4.37%
B - Capitalisation	USD	2.39%	/	13.18%	-3.43%	4.37%
EA - Distribution	USD	2.73%	/	14.30%	-2.47%	5.42%
EB - Capitalisation	USD	2.73%	/	14.30%	-2.47%	5.42%
IA - Distribution	USD	2.68%	/	14.14%	-2.60%	5.27%
IB - Capitalisation	USD	2.68%	/	14.14%	-2.60%	5.27%
MA - Distribution	USD	2.75%	/	14.35%	-2.42%	5.47%
MB - Capitalisation	USD	2.75%	/	14.35%	-2.42%	5.47%
UA - Distribution	USD	2.60%	/	13.86%	-2.84%	5.01%
UB - Capitalisation	USD	2.60%	/	13.85%	-2.85%	5.01%
IAH - Distribution	AUD	2.36%	/	12.75%	-3.24%	5.04%
AH - Distribution	CHF	1.10%	/	8.70%	-5.79%	3.25%
EAH - Distribution	CHF	1.39%	/	9.87%	-4.89%	4.30%
EBH - Capitalisation	CHF	1.46%	/	9.76%	-4.82%	4.32%
IAH - Distribution	CHF	1.39%	/	9.59%	-5.06%	4.15%
MBH - Capitalisation	CHF	1.45%	/	9.87%	-4.72%	4.37%
UAH - Distribution	CHF	1.30%	/	9.33%	-5.21%	3.89%
AH - Distribution	EUR	1.92%	/	10.74%	-5.42%	3.48%
EAH - Distribution	EUR	2.24%	/	11.82%	-4.62%	4.54%
EBH - Capitalisation	EUR	2.24%	/	11.83%	-4.41%	4.59%
IAH - Distribution	EUR	2.19%	/	11.67%	-4.76%	4.40%
IAH - Distribution	GBP	2.62%	/	13.36%	-3.31%	5.04%
BH - Capitalisation	JPY	0.58%	/	7.13%	-5.48%	4.04%
AH - Distribution	SGD	1.85%	/	11.68%	-3.72%	4.44%
IAH - Distribution	SGD	2.13%	/	12.65%	-2.91%	5.34%
MBH - Capitalisation	SGD	2.22%	/	12.83%	-2.73%	5.53%

Distribution

		Ex-Date	Amount
A - Distribution	USD	05.12.2023	2.04
A - Distribution	USD	05.03.2024	1.84
EA - Distribution	USD	05.12.2023	22.51
EA - Distribution	USD	05.03.2024	20.66
IA - Distribution	USD	05.12.2023	22.60
IA - Distribution	USD	05.03.2024	20.70

Distribution			
MA - Distribution	USD	05.12.2023	22.06
MA - Distribution	USD	05.03.2024	20.25
UA - Distribution	USD	05.12.2023	2.26
UA - Distribution	USD	05.03.2024	2.06
IAH - Distribution	AUD	05.12.2023	21.98
IAH - Distribution	AUD	05.03.2024	19.10
AH - Distribution	CHF	05.12.2023	1.64
AH - Distribution	CHF	05.03.2024	1.41
EAH - Distribution	CHF	05.12.2023	18.61
EAH - Distribution	CHF	05.03.2024	16.18
IAH - Distribution	CHF	05.12.2023	18.22
IAH - Distribution	CHF	05.03.2024	15.85
UAH - Distribution	CHF	05.12.2023	1.87
UAH - Distribution	CHF	05.03.2024	1.62
AH - Distribution	EUR	05.12.2023	1.83
AH - Distribution	EUR	05.03.2024	1.62
EAH - Distribution	EUR	05.12.2023	19.48
EAH - Distribution	EUR	05.03.2024	17.44
IAH - Distribution	EUR	05.12.2023	19.41
IAH - Distribution	EUR	05.03.2024	17.33
IAH - Distribution	GBP	05.12.2023	20.87
IAH - Distribution	GBP	05.03.2024	18.25
AH - Distribution	SGD	05.12.2023	1.93
AH - Distribution	SGD	05.03.2024	1.71
IAH - Distribution	SGD	05.12.2023	21.36
IAH - Distribution	SGD	05.03.2024	19.09

Forward foreign exchange contracts

Notes

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
EUR	2,000,000	USD	-2,132,586	13.06.2024	9,892.00
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdor	1		
EUR	2,000,000	USD	-2,170,838	13.06.2024	-28,359.80
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdor	1		
EUR	3,000,000	USD	-3,281,896	13.06.2024	-68,179.50
Barclays Bank PL	C Wholesale - London - Un	nited Kingdom			
EUR	3,000,000	USD	-3,313,105	13.06.2024	-99,387.60
BNP Paribas S.A.	- Paris - France				
USD	3,973,926	EUR	-3,594,533	13.06.2024	123,093.00
Barclays Bank PL	C Wholesale - London - Un	nited Kingdom			
EUR	7,000,000	USD	-7,544,964	13.06.2024	-46,291.00
Barclays Bank PL	C Wholesale - London - Un	nited Kingdom			
EUR	3,000,000	USD	-3,230,129	13.06.2024	-16,412.40
Barclays Bank PL	C Wholesale - London - Un	nited Kingdom			
EUR	2,000,000	USD	-2,124,326	13.06.2024	18,152.00
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdom	1		
USD	3,710,084	EUR	-3,351,536	13.06.2024	119,564.85
Goldman Sachs In	ternational - London - Unite	ed Kingdom			
EUR	7,000,000	USD	-7,772,587	13.06.2024	-273,914.20
Morgan Stanley ar	nd Co. International PLC - L	ondon - United Kingdom	1		
EUR	1,500,000	USD	-1,617,208	13.06.2024	-10,349.25
Canadian Imperial	Bank of Commerce - Toror	nto - Canada			
EUR	2,500,000	USD	-2,710,541	13.06.2024	-32,443.75
Canadian Imperial	Bank of Commerce - Toror	nto - Canada			
EUR	3,000,000	USD	-3,254,688	13.06.2024	-40,971.00
Citibank N.A Lor	ndon - United Kingdom				
EUR	2,000,000	USD	-2,154,974	13.06.2024	-12,496.00
BNP Paribas S.A.	- Paris - France				
EUR	1,000,000	USD	-1,082,048	13.06.2024	-10,809.00
Barclays Bank PL	C Wholesale - London - Un	ited Kingdom			

Purchases Counterparty	Sales		Maturity	Valuation (In USD)
EUR 900,000	USD	-983,014	13.06.2024	-18,899.37
Morgan Stanley and Co. International PLO	C - London - United Kingd	lom .		
EUR 1,500,000	USD	-1,647,645	13.06.2024	-40,786.35
Morgan Stanley and Co. International PLC			10.00.0004	10,000,00
EUR 1,000,000	USD	-1,087,329	13.06.2024	-16,090.20
Canadian Imperial Bank of Commerce - 7				
EUR 2,000,000	USD	-2,205,067	13.06.2024	-62,588.80
BNP Paribas S.A Paris - France				
USD 3,472,588 Canadian Imperial Bank of Commerce - 7	EUR Forento - Canada	-3,169,498	13.06.2024	77,155.45
USD 3.971.413	EUR	-3,700,000	13.06.2024	7,813.93
Morgan Stanley and Co. International PLO			13.00.2024	7,013.93
EUR 2,500,000	USD		12.06.0004	25 E 40 E 0
' '		-2,713,638	13.06.2024	-35,540.50
Barclays Bank PLC Wholesale - London		0.040.400	10.00.0004	170 000 05
EUR 2,500,000 Barclays Bank PLC Wholesale - London	USD United Kingdom	-2,848,400	13.06.2024	-170,302.25
EUR 1,000,000	USD	1 110 400	12.06.0004	40.0E2.10
Barclays Bank PLC Wholesale - London		-1,113,492	13.06.2024	-42,253.10
		2 100 001	12.06.0004	46,000,01
USD 3,455,296	EUR	-3,182,221	13.06.2024	46,290.31
BNP Paribas S.A Paris - France	LICD	0.000 574	10.00.0004	000 140 00
EUR 6,000,000	USD	-6,666,574	13.06.2024	-239,140.20
Canadian Imperial Bank of Commerce - 7		00F 110	10.00.0004	0.500.00
EUR 300,000	USD	-325,110	13.06.2024	-3,738.60
Citibank N.A London - United Kingdom				
USD 1,100,263	EUR	-1,000,000	13.06.2024	28,970.11
Goldman Sachs International - London - I				
USD 1,071,366	EUR	-1,000,000	13.06.2024	126.57
Morgan Stanley and Co. International PLO				
EUR 2,500,000	USD	-2,697,890	13.06.2024	-19,792.00
Morgan Stanley and Co. International PLO				
EUR 700,000	USD	-776,959	13.06.2024	-27,091.82
Barclays Bank PLC Wholesale - London	- United Kingdom			
EUR 1,000,000	USD	-1,109,436	13.06.2024	-38,197.00
Barclays Bank PLC Wholesale - London	- United Kingdom			
USD 187,080,008	EUR	-170,614,047	13.06.2024	4,303,582.13
BNP Paribas S.A Paris - France				
CHF 128,640	USD	-141,598	18.06.2024	-565.97
Canadian Imperial Bank of Commerce - 1	oronto - Canada			
USD 276,509	EUR	-255,963	18.06.2024	2,243.94
Citibank N.A London - United Kingdom				
SGD 500,000	USD	-372,188	18.06.2024	-4,734.70
BNP Paribas S.A Paris - France				
CHF 2,373,128	USD	-2,653,539	18.06.2024	-51,807.74
Canadian Imperial Bank of Commerce - 1	oronto - Canada			
EUR 14,999,923	USD	-16,307,945	18.06.2024	-235,737.29
Morgan Stanley and Co. International PLC	C - London - United Kingd			
USD 884,880	SGD	-1,178,485	18.06.2024	18,760.56
Canadian Imperial Bank of Commerce - 1		, -,		.,
CHF 4.029.142	USD	-4,616,573	18.06.2024	-199,304.00
Bofa San Francisco		77-		,
EUR 4,687,109	USD	-5,134,259	18.06.2024	-112,087.52
Morgan Stanley and Co. International PLO			10.00.2024	2,001.02
CHF 1,433,454	USD	-1,642,445	18.06.2024	-70,906.68
Bofa San Francisco	000	1,042,440	10.00.2024	70,300.00
GBP 8,104,789	USD	-10,371,561	18.06.2024	-220,142.29
Citibank N.A London - United Kingdom		-10,571,001	10.00.2024	-220,142.29
SGD 55,229,986	USD	A1 602 200	10.06.0004	1 024 407 00
Canadian Imperial Bank of Commerce - 7		-41,623,322	18.06.2024	-1,034,407.08
Canadian impenai Darik di Confinerce - 1	OTOTILO - CAHAUA			

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
CHF Bofa San Francisco	218,397,139	USD	-250,238,484	18.06.2024	-10,803,149.34
CHF Bofa San Francisco	52,733,777	USD	-60,422,130	18.06.2024	-2,608,508.84
EUR	65,746,845	USD - London - United Kingdo	-72,019,094	18.06.2024	-1,572,270.06
USD	300,057	EUR	-277,761	18.06.2024	2,435.04
	don - United Kingdom				
CHF Bofa San Francisco	61,460,697	USD	-70,421,397	18.06.2024	-3,040,191.32
AUD	2,931,825	USD	-1,946,360	18.06.2024	-39,953.47
Morgan Stanley and SGD	968.057	- London - United Kingdo USD	-729,563	18.06.2024	-18,130.82
	300,001 Bank of Commerce - To		-129,000	10.00.2024	-10,130.02
USD	19.236	AUD	-29,891	18.06.2024	-200.02
	don - United Kingdom	7.02	20,00	101001202	200.02
USD	252,272	EUR	-236,671	18.06.2024	-1,314.11
BNP Paribas S.A	Paris - France				
USD BNP Paribas S.A	7,119,312 Paris - France	EUR	-6,679,019	18.06.2024	-37,085.17
USD	13,517,869	EUR	-12,681,857	18.06.2024	-70,415.87
BNP Paribas S.A	Paris - France				
USD BNP Paribas S.A	110,042 Paris - France	CHF	-96,276	18.06.2024	4,466.83
SGD	6,735,686	USD	-5,076,258	18.06.2024	-126,153.24
	Bank of Commerce - To	,			
CHF Barclays Bank PLC	101,805 Wholesale - London -	USD United Kinadom	-116,363	18.06.2024	-4,751.33
EUR	37,689,627	USD	-41,285,218	18.06.2024	-901,309.75
	l Co. International PLC	- London - United Kingdo	om		
EUR	22,208,414	USD	-24,327,097	18.06.2024	-531,092.02
		- London - United Kingdo			
CHF	291,528,098	USD	-334,031,617	18.06.2024	-14,420,617.40
Bofa San Francisco JPY		USD	004.400	10.00.0004	C4 700 00
	140,536,273	- London - United Kingdo	-964,493	18.06.2024	-64,790.80
EUR	2,000,000	USD	-2,179,533	13.09.2024	-27,555.40
Morgan Stanley and	d Co. International PLC	- London - United Kingdo	om		
EUR	1,000,000	USD	-1,086,242	13.09.2024	-10,253.10
	Wholesale - London -				
USD	3,469,029	EUR	-3,182,221	13.09.2024	44,712.58
BNP Paribas S.A		LICD	0.004.105	10.00.0004	CC 100 00
EUR Barelove Bank PLC	3,000,000 Wholesale - London -	USD United Kingdom	-3,294,105	13.09.2024	-66,138.00
USD	3,990,448	EUR	-3,594,533	13.09.2024	122,000.22
	Wholesale - London -		0,004,000	10.00.2024	122,000.22
EUR	1,000,000	USD	-1,092,327	13.09.2024	-16,337.70
Canadian Imperial E	Bank of Commerce - To	ronto - Canada			
USD	1,104,875	EUR	-1,000,000	13.09.2024	28,705.09
	ernational - London - U				
EUR	2,000,000	USD	-2,214,369	13.09.2024	-62,390.60
BNP Paribas S.A		FUD	1 000 000	12.00.0004	00.27
USD Morgan Stanley and	1,075,968	EUR - London - United Kingdo	-1,000,000	13.09.2024	-20.37
EUR	2,500,000	USD	-2,709,465	13.09.2024	-19,492.25
		- London - United Kingdo			
EUR	2,500,000	USD	-2,721,590	13.09.2024	-31,617.25
Canadian Imperial E	Bank of Commerce - To	ronto - Canada			

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
EUR Citibank N.A London -	3,000,000	USD	-3,268,080	13.09.2024	-40,113.00
EUR BNP Paribas S.A Paris	2,000,000	USD	-2,163,832	13.09.2024	-11,854.20
EUR	900.000	USD	-986,695	13.09.2024	-18,304.83
	,	- London - United Kingdor		10.09.2024	-10,004.00
EUR	3,000,000	USD	-3,325,170	13.09.2024	-97,203.00
BNP Paribas S.A Paris		OOD	0,020,170	10.00.2024	01,200.00
EUR Citibank N.A London -	300,000	USD	-326,645	13.09.2024	-3,848.70
EUR	3,000,000	USD	-3,244,821	13.09.2024	-16,854.00
Barclays Bank PLC Who			0,2 : 1,02 :	101001202	10,0000
EUR	2,000,000	USD	-2,133,642	13.09.2024	18,335.60
		- London - United Kingdor		10.00.202	. 0,000.00
	76,869,636	EUR	-161,765,583	13.09.2024	2,794,038.04
		- London - United Kingdor		10.00.2021	2,701,000.01
EUR	2,000,000	USD	-2,141,714	13.09.2024	10,264.20
		- London - United Kingdor			,
EUR	1,500,000	USD	-1,624,032	13.09.2024	-10,048.50
Canadian Imperial Bank		pronto - Canada	1- /		.,.
EUR	1,500,000	USD	-1,654,653	13.09.2024	-40,669.95
Morgan Stanley and Co.	International PLC	- London - United Kingdor	n		
EUR	6,000,000	USD	-6,692,888	13.09.2024	-236,954.40
Canadian Imperial Bank	of Commerce - To	pronto - Canada			
USD	3,487,223	EUR	-3,169,498	13.09.2024	76,396.58
Canadian Imperial Bank	of Commerce - To	pronto - Canada			
EUR	7,000,000	USD	-7,578,890	13.09.2024	-46,967.20
Barclays Bank PLC Who			0.700.000	10.00.0001	
USD	3,988,321	EUR	-3,700,000	13.09.2024	7,117.24
		- London - United Kingdor		10.00.0004	05.000.00
EUR	2,500,000	USD	-2,725,058	13.09.2024	-35,086.00
Barclays Bank PLC Who		USD USD	2.776.770	12 10 0004	11 660 10
Canadian Imperial Bank	3,001,333		-3,776,772	13.12.2024	-11,660.18
EUR		USD	0.151.510	12 10 0004	10 939 60
	2,000,000	ים ביט ב' - London - United Kingdor	-2,151,513	13.12.2024	10,838.60
EUR	2,000,000	USD	-2,188,648	13.12.2024	-26,295.80
		- London - United Kingdor		13.12.2024	-20,295.60
EUR	1.000.000	USD	-1,090,575	13.12.2024	-9,399.40
Barclays Bank PLC Who	, ,		-1,090,575	13.12.2024	-9,399.40
EUR	3,000,000	USD	-3,337,581	13.12.2024	-94,053.30
BNP Paribas S.A Paris		03D	-5,557,501	10.12.2024	-34,000.00
USD	4,007,869	EUR	-3,594,533	13.12.2024	120,204.84
Barclays Bank PLC Who			0,00 1,000	10.12.2021	120,201.01
EUR	2,500,000	USD	-2,733,220	13.12.2024	-30,279.50
Canadian Imperial Bank			2,.00,220	101121202	00,210.00
EUR	3.000.000	USD	-3,282,270	13.12.2024	-38,742.00
Citibank N.A London -	-,,	005	0,202,210	101121202	55,1 12.55
USD	1.706.688	GBP	-1,341,636	13.12.2024	23,589.22
BNP Paribas S.A Paris	,,	GD.	1,011,000	101121202	20,000.22
EUR	2,000,000	USD	-2,173,108	13.12.2024	-10,756.20
BNP Paribas S.A Paris			_, ,		,
USD	1,702,202	GBP	-1,337,997	13.12.2024	23,667.48
Canadian Imperial Bank			, ,	- ·- 	-,
EUR	3,000,000	USD	-3,306,948	13.12.2024	-63,420.30
Barclays Bank PLC Who					,
USD	1,699,068	GBP	-1,336,388	13.12.2024	22,554.90
Barclays Bank PLC Who					

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
EUR	1,500,000	USD	-1,661,995	13.12.2024	-40,231.05
Morgan Stanley and 0	Co. International PLC - L	ondon - United Kingdo	om		
EUR	1,000,000	USD	-1,097,534	13.12.2024	-16,357.70
Canadian Imperial Ba	nk of Commerce - Toron	to - Canada			
EUR	300,000	USD	-328,251	13.12.2024	-3,898.50
Citibank N.A Londo	n - United Kingdom				
GBP	500,000	USD	-628,925	13.12.2024	-1,685.00
Citibank N.A Londo	n - United Kingdom				
EUR	1,500,000	USD	-1,631,415	13.12.2024	-9,650.55
Canadian Imperial Ba	nk of Commerce - Toron	to - Canada			
USD	3,483,376	EUR	-3,182,221	13.12.2024	42,361.80
BNP Paribas S.A P	Paris - France				
GBP	750,000	USD	-950,681	13.12.2024	-9,821.25
Citibank N.A Londo	n - United Kingdom				
EUR	900,000	USD	-990,523	13.12.2024	-17,464.50
Morgan Stanley and C	Co. International PLC - L	ondon - United Kingdo	om		
EUR	6,000,000	USD	-6,720,914	13.12.2024	-233,858.40
Canadian Imperial Ba	nk of Commerce - Toron	to - Canada			
USD	165,990,374	EUR	-151,635,081	13.12.2024	2,023,593.40
BNP Paribas S.A P	Paris - France				
USD	74,080,512	GBP	-58,805,351	13.12.2024	309,809.51
Barclays Bank PLC V	Wholesale - London - Uni	ted Kingdom			
USD	8,308,559	EUR	-7,617,290	10.02.2025	45,148.84
Barclays Bank PLC V	Wholesale - London - Uni	ted Kingdom			
USD	552,317	EUR	-500,000	10.02.2025	9,806.26
Morgan Stanley and t	Co. International PLC - L	ondon - United Kingdo	om		
Net unrealised loss	on forward foreign ex	change contracts			-28,437,251.48

Statement of Net Assets (in USD) and Fund Evolution

		20.04.0004		
		30.04.2024		
Assets				
Investments in securities at market value Cash at banks and at brokers Receivable for securities sold Subscriptions receivable		2,750,364,642.50 199,837,601.56 132,284,881.28 812,208.80		
Income receivable Other receivable	17,164,080.26 14,049.67			
		3,100,477,464.07		
Liabilities				
Payable for securities purchased Provisions for accrued expenses Net unrealised loss on forward foreign exchange	e contracts	236,600,726.35 1,767,923.46 28,437,251.48 266,805,901.29		
Net assets		2,833,671,562.78		
Fund Evolution		30.04.2024	31.10.2023	31.10.2022
Total net assets	USD	2,833,671,562.78	2,737,702,940.06	3,622,782,814.70
Net asset value per share				
A - Distribution	USD	105.08	103.75	99.05
B - Capitalisation	USD	142.64	135.72	121.63
EA - Distribution	USD	1,032.92	1,019.80	973.62
EB - Capitalisation	USD	1,385.64	1,311.92	1,164.18
IA - Distribution	USD	1,053.27	1,039.89	992.80
IB - Capitalisation	USD	1,568.91	1,486.45	1,320.86
MA - Distribution	USD	1,006.40	993.62	948.62
MB - Capitalisation	USD	1,699.00	1,608.21	1,426.39
UA - Distribution	USD	108.14	106.77	101.93
UB - Capitalisation	USD	137.24	130.19	115.98
IAH - Distribution	AUD	971.20	965.53	933.15
AH - Distribution	CHF	81.04	81.62	81.18
EAH - Distribution	CHF	816.91	822.85	817.87
EBH - Capitalisation	CHF	1,136.56	1,096.75	1,015.12
IAH - Distribution	CHF	813.88	819.63	815.59
MBH - Capitalisation	CHF	1,302.26	1,256.60	1,162.03
UAH - Distribution	CHF	85.88	86.46	86.02
AH - Distribution	EUR	91.54	91.16	89.03
EAH - Distribution	EUR	868.27	864.45	844.65
EBH - Capitalisation	EUR	1,187.55	1,133.27	1,030.15
IAH - Distribution	EUR	878.52	874.67	854.39
IAH - Distribution	GBP	940.52	930.33	894.80
BH - Capitalisation	JPY	12,030.00	11,768.00	11,114.00
AH - Distribution	SGD	97.55	97.11	93.71
IAH - Distribution	SGD	970.68	966.47	932.53
MBH - Capitalisation	SGD	1,318.86	1,258.14	1,129.17

Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
A - Distribution	USD	445,926.449	502,111.373	28,726.656	84,911.580
B - Capitalisation	USD	144,417.042	209,809.302	30,269.076	95,661.336
EA - Distribution	USD	20,906.313	28,224.687	506.344	7,824.718
EB - Capitalisation	USD	41,121.705	31,176.957	16,623.442	6,678.694
IA - Distribution	USD	105,693.175	126,874.691	21,229.941	42,411.457

Statement of Net Assets (in USD) and Fund Evolution (Continued)

Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
IB - Capitalisation	USD	123,550.804	127,764.713	1,220.470	5,434.379
MA - Distribution	USD	267,100.453	208,291.204	64,769.249	5,960.000
MB - Capitalisation	USD	718,234.609	737,891.965	25,230.736	44,888.092
UA - Distribution	USD	64,268.631	73,211.027	3,661.034	12,603.430
UB - Capitalisation	USD	35,601.693	38,248.255	1,819.702	4,466.264
IAH - Distribution	AUD	3,000.000	3,000.001	0.000	0.001
AH - Distribution	CHF	17,581.244	20,259.831	0.000	2,678.587
EAH - Distribution	CHF	269,101.038	265,035.013	42,058.932	37,992.907
EBH - Capitalisation	CHF	54,475.546	50,217.876	5,450.130	1,192.460
IAH - Distribution	CHF	64,761.981	65,333.332	0.000	571.351
MBH - Capitalisation	CHF	223,604.037	222,875.953	728.084	0.000
UAH - Distribution	CHF	48,329.470	44,133.335	5,696.135	1,500.000
AH - Distribution	EUR	45,756.629	60,127.789	133.944	14,505.104
EAH - Distribution	EUR	17,737.326	28,916.277	873.921	12,052.872
EBH - Capitalisation	EUR	68,152.880	55,308.094	16,029.786	3,185.000
IAH - Distribution	EUR	28,564.905	43,032.497	0.000	14,467.592
IAH - Distribution	GBP	8,660.705	8,660.705	0.000	0.000
BH - Capitalisation	JPY	11,675.138	34,980.725	0.000	23,305.587
AH - Distribution	SGD	62,198.037	69,152.056	5,125.576	12,079.595
IAH - Distribution	SGD	1,000.000	1,000.000	0.000	0.000
MBH - Capitalisation	SGD	42,263.830	30,742.088	11,521.742	0.000

Statement of Operations / Changes in Net Assets (in USD)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	2,737,702,940.06
Income	
Interest on investments in securities (net)	120,696,666.80
Bank Interest	3,501,031.62
	124,197,698.42
Expenses	
Management fee	7,847,032.08
Depositary fee	798,125.33
Administration expenses	416,603.79
Printing and publication expenses	14,858.22
Interest and bank charges	28.50
Audit, control, legal, representative bank and other expenses	253,481.09
"Taxe d'abonnement"	228,528.26
	9,558,657.26
Net income (loss)	114,639,041.16
Realised gain (loss)	
Realised gain on sales of investments	13,249,079.2
Realised loss on sales of investments	-24,825,453.97
Realised gain on forward foreign exchange contracts	23,387,887.48
Realised loss on forward foreign exchange contracts	-24,429,336.78
Realised gain on foreign exchange	5,365,313.58
Realised loss on foreign exchange	-4,550,729.80
	-11,803,240.2
Net realised gain (loss)	102,835,800.9
Change in net unrealised appreciation (depreciation)	
Change in unrealised appreciation on investments	62,101,143.2
Change in unrealised depreciation on investments	-9,060,705.75
Change in unrealised appreciation on forward foreign exchange contracts	43,520.00
Change in unrealised depreciation on forward foreign exchange contracts	-23,757,184.0
	29,326,773.4
Net increase (decrease) in net assets as a result of operations	132,162,574.38
Subscriptions / Redemptions	
Subscriptions	243,380,224.16
Redemptions	-246,621,894.06
	-3,241,669.90
Distribution	-32,952,281.76
Net assets at the end of the period	2,833,671,562.78

Statement of Investments in Securities

Breakdown by Country	
USA	72.70
Luxembourg	7.29
Netherlands	4.93
France	3.20
United Kingdom	2.28
Germany	2.11
Canada	1.47
Jersey	0.90
Sweden	0.54
Switzerland	0.46
Italy	0.44
Cayman Islands	0.43
Ireland	0.19
Spain	0.10
Finland	0.03
Total	97.06

Breakdown by Economic Sector

Breakdown by Economic Sector	
Non-classifiable/non-classified institutions	78.37
Financial, investment and other div. companies	7.91
Investment trusts/funds	5.21
Internet, software and IT services	0.95
Mining, coal and steel industry	0.78
Banks and other credit institutions	0.49
Miscellaneous services	0.44
Healthcare and social services	0.43
Mechanical engineering and industrial equipment	0.30
Non-ferrous metals	0.26
Electronics and semiconductors	0.25
Real estate	0.25
Telecommunication	0.24
Chemicals	0.21
Building materials and building industry	0.21
Petroleum	0.15
Appliances and household durables	0.14
Computer hardware and networking	0.14
Lodging and catering industry, leisure facilities	0.13
Miscellaneous consumer goods	0.10
Retailing, department stores	0.07
Pharmaceuticals, cosmetics and medical products	0.02
Traffic and transportation	0.01
Packaging industries	0.00
Total	97.06

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Securit market	ies listed on a stock exchange or other organised s			
Shares EUR	SOLOCAL GROUP	1,695,790	87,034.73	0.00
Total S		1,000,100	87,034.73	0.00
Bonds EUR	ALLIED UNI HLD/ALL FIN 3.625%/21-010628	726,000	711,107.17	0.03
USD	ALLIED UNIVERSAL 144A 6%/21-010629	5,940,000	5,054,940.00	0.03
USD	ALLIED UNIVERSAL 144A 9.75%/19-150727	1,000,000	996,260.00	0.04
EUR	ALTICE FINANCING SA 4.25%/21-150829 ALTICE FRANCE HOLDING S.A. 4%/20-150228	867,000 500,000	727,902.34 129,587.75	0.03
EUR	ALTICE FRANCE HOLDING S.A. 8%/20-150527	1,250,000	395,462.11	0.00
EUR	ALTICE FRANCE SA 4.125%/20-150129	100,000	70,035.88	0.00
EUR EUR	ALTICE FRANCE SA 4.25%/21-151029 ARDAGH METAL PACKAGING 3%/21-010929	250,000 100,000	174,392.00 85,884.30	0.01
USD	ARMOR HOLDCO INC 144A 8.5%/21-151129	10,900,000	10,139,834.00	0.36
USD	ATKORE INC 144A 4.25%/21-010631	6,000,000	5,265,840.00	0.19
USD EUR	AUSTIN BIDCO INC 144A 7.125%/20-151228 BCP MODULAR SERVICES 4.75%/21-301128	16,410,000 495,000	14,748,651.60 497,686.10	0.52 0.02
GBP	BELLIS ACQUISITION CO PL 4.5%/21-160226	750,000	934,873.74	0.02
GBP	BELLIS FINCO PLC 4%/21-160227	7,050,000	8,191,483.05	0.29
EUR EUR	BRUNELLO BIDCO SPA 3.5%/21-15.02.2028 CENTURION BIDCO SPA 5.875%/20-30.09.2026	1,950,000 1,000,000	1,984,830.60 1,029,516.67	0.07 0.04
EUR	CHEPLAPHARM 7.5%/23-150530	400,000	449,085.00	0.02
EUR	CHEPLAPHARM ARZNEIMITTEL 4.375%/20-	250,000	256,954.14	0.01
EUR	15.01.2028 CHROME BIDCO SASU 3.5%/21-310528	300,000	261.515.03	0.01
EUR	CHROME HOLDCO SUB 144A 5%/21-310529	500,000	341,620.03	0.01
EUR	CIRSA FINANCE INTER 4.5%/21-150327	1,650,000	1,735,963.73 2.082.018.24	0.06
USD	COMMSCOPE -144A- 6%15-15.06.2025 COMMSCOPE TECHNOLOGIES FINANCE -144A-	2,636,000 1,527,000	529,975.89	0.07 0.02
	5%/17-15.03.2027	1,021,000	,	
GBP	CONSTELLATION AUTOMOT 4.875%/21-150727	2,000,000	2,055,454.37	0.07
USD	CORELOGIC INC 144A 4.5%/21-010528 CQP HOLDCO LP/BIP-V 7.5%/23-151233	3,000,000 1,250,000	2,594,070.00 1,260,675.00	0.09 0.04
EUR	CTEC II GMBH 5.25%/22-150230	3,100,000	2,957,021.57	0.10
EUR EUR	DOBANK SPA 3.375%/21-310726 DOBANK SPA 5%/20-040825	1,410,000	1,330,992.03	0.05
USD	EAGLE INT GLOB US FI 144A 7.5%/18-010525	340,000 6,000,000	341,539.62 3,734,700.00	0.01 0.13
EUR	EIRCOM FINANCE DAC 2.625%/19-150227	750,000	759,683.41	0.03
GBP USD	ENCORE CAPITAL GROUP INC 4.25%/21-010628 ENDURE DIGITAL INC 144A 6%/21-150229	2,680,000 3,000,000	2,822,433.32 2,249,730.00	0.10
USD	ERO COPPER CORP 144A 6.5%/22-150230	2,000,000	1,898,180.00	0.08
EUR	GARFUNKELUX HOLDCO 3 SA 6.75%/20-011125	1,100,000	824,228.15	0.03
USD USD	GEMS MENA KY /GEMS 144A 7.125%/19-310726 GLOBAL NET LEASE/GLOBAL 3.75%/20-151227	12,233,000 2,545,000	12,152,751.52 2,165,718.65	0.43
USD	H&E EQUIPMENT SERVICES 3.875%/20-151228	6,525,000	5,774,364.00	0.20
EUR	HERENS MIDCO SARL 144A 5.25%/21-150529	2,250,000	1,716,643.45	0.06
EUR EUR	HERENS MIDCO SARL 5.25%/21-150529 HSE FINANCE SARL FRN/21-151026	5,100,000 400,000	3,891,058.49 261,491.50	0.14 0.01
EUR	IMA INDUSTRIA MACCHINE FRN/24-150429	2,000,000	2,163,584.61	0.08
EUR	INPOST NA 2.25%/21-150727	328,000	327,615.98	0.01
USD EUR	INTL FC STONE INC 144A 8.625%/20-150625 IQERA GROUP SAS FRN/23-150227	3,360,000 5,175,000	3,370,550.40 3,324,115.94	0.12 0.12
USD	JONES DESLAURIERS INSURA 8.5%/23-150330	9,315,000	9,579,173.40	0.34
EUR	KAIXO BONDCO SA 5.125%/21-300929	2,310,000	2,372,230.89	0.08
EUR GBP	KANE BIDCO LTD 5%/22-150227 KANE BIDCO LTD 6.5%/22-150227	1,050,000 800,000	1,087,470.55 964,020.47	0.04
EUR	KAPLA HOLDING SAS 3.375%/19-151226	3,057,000	3,155,600.33	0.11
EUR	KAPLA HOLDING SAS FRN/24-310730	300,000	321,592.98	0.01
EUR EUR	KRONOS INTERNATIONAL 9.5%/24-150329 KRONOS INTERNATIONAL INC 3.75%/17-150925	1,000,000 271,000	1,139,959.50 284,240.90	0.04 0.01
USD	LCPR SENIOR SECU FIN DAC 6.75%/19-151027	3,828,000	3,541,895.28	0.12
USD	LCPR SR SECURED 144A 5.125%/21-150729	1,350,000	1,126,426.50	0.04
USD EUR	LEVEL 3 FINANCING INC 3.875%/24-151030 LORCA TELECOM BONDCO 4%/20-18.09.2027	2,000,000 350,000	1,109,140.00 365,020.03	0.04 0.01
EUR	LOTTOMATICA 7.13%/23-010628	500,000	562,879.93	0.02
EUR	LOTTOMATICA SPA/ROMA FRN/23-010628	1,000,000	1,076,360.51	0.04
USD	MAJORDRIVE HLDINGS IV L 6.375%/21-010629 MITER BRAND / MIWD BORR 6.75%/24-010432	2,107,000 1,010,000	1,975,080.73 1,002,707.80	0.07 0.04
USD	NEW FORTRESS ENERGY 144A 6.5%/21-300926	4,500,000	4,307,400.00	0.15
EUR	NIDDA BONDCO GMBH 144A 7.25%/18-300925 OLYMPUS WTR US HLDG CRP 3.875%/21-	500,000	363,192.81 1,184,083.17	0.01
EUR	011028 OLYMPUS WTR US HLDG CRP 5.375%/21-	1,200,000	630,053.42	0.04
	011029			
USD	OPEN TEXT HOLD 144A 3.875%/21-011229 PANTHER ESCROW ISSUER 7.125%/24-010631	4,300,000 8,520,000	3,768,262.00 8,564,389.20	0.13 0.30
EUR	PAPER INDUSTRIES FRN/23-010928	2,843,973	926,263.67	0.03
EUR	PAPREC HOLDING S 3.5%/21-010728	500,000	513,240.00	0.02
USD EUR	PARK RIVER HOLDINGS INC 6.75%/21-010829 PAYSAFE FIN PLC/PAYSAFE 3%/21-150629	3,788,000 350,000	3,263,058.96 341,779.88	0.12 0.01
EUR	PHM GROUP HOLDING 144A 4.75%/21-180626	200,000	205,430.73	0.01
EUR	PICARD BONDCO 5.375%/21-010727	2,000,000	2,045,838.80 1,042,401.13	0.07
EUR USD	PICARD GROUPE SA 3.875%/21-010726 PMHC II INC 144A 9%/22-150230	1,000,000 5,900,000	1,042,401.13 5,456,025.00	0.04
USD	POLAR US BORROWER LLC 6.75%/21-150526	8,130,000	2,223,229.80	0.08
GBP	PUNCH FINANCE PL 6.125%/21-300626	2,000,000	2,402,262.52	0.08
EUR EUR	Q-PARK HOLDING BV 2%/20-010327 SASU NEWCO SAB 20 SAS 4.25%/17-300924	2,500,000 500,000	2,466,733.02 511,903.44	0.09 0.02
GBP	SHERWOOD FINANCING 6%/21-151126	5,658,000	5,827,066.49	0.21
EUR	SHERWOOD FINANCING PLC 4.5%/21-151126	9,000,000	8,404,176.69	0.30
EUR EUR	SIG PLC 5.25%/21-301126 SOLOCAL GROUP 0%/17-150325	150,000 4,405,138	145,681.57 959,325.08	0.01 0.03
		., .50, .50	,020.00	0.00

		Quantity /	Valuation	% of net			Quantity /	Valuation	% of net
EUD	Description	Nominal	(in USD)	assets	USD	Description AXALTA COATING SYSTEM U.S. 24-201229	Nominal 3,498,438	(in USD) 3,507,183.96	0.12
EUR EUR	SOLOCAL GROUP FRN/20-150325 SPA HOLDINGS 3 3.625%/21-040228	1,155,527 600,000	109,247.09 599.541.31	0.00 0.02	USD	AZALEA TOPCO 24-240431	2,172,246	2,163,187.28	0.12
USD	STARWOOD PROPERTY 7.25%/24-010429	5,000,000	4,935,350.00	0.17	USD	BC EQUITY VENTURES 1L 19-050925	9,761,928	9,634,632.48	0.34
USD	STONEX GROUP INC 144A 7.875%/24-010331	6,000,000	6,067,920.00	0.21	USD	BC EQUITY VENTURES LLC 19-040926	10,679,487	9,558,140.87	0.34
EUR USD	STYROLUTION 2.25%/20-160127 TELENET FINANCE LUX NOTE 144A 5.5%/17-01	2,650,000 3,200,000	2,606,831.50 3,030,368.00	0.09 0.11	USD USD	BCP RENAISSANCE PARENT 23-311028 BELFOR HOLDINGS INC. (USD) 23-251030	5,081,964 5,653,416	5,099,750.71 5,664,044.86	0.18 0.20
EUR	TELENET FINANCE LUX NOTE 3.5%/17-	200,000	203,277.26	0.01	USD	BELRON FINANCE US 23-130428	8,324,183	8,328,344.65	0.29
	01.03.2028				USD	BIFM CA BUYER INC. 23-310528	13,060,973	13,126,278.36	0.46
EUR EUR	TI AUTOMOTIVE FINANCE 3.75%/21-150429 TITAN HOLDINGS II BV 5.125%/21-150729	6,000,000 1,600,000	5,913,358.82 1,529,027.50	0.21 0.05	USD EUR	BIP PIPECO HOLDINGS 23-051230 BOLUDA TOWAGE 24-310130	2,233,338 2,000,000	2,233,896.13 2,136,489.81	0.08 0.08
USD	TMS INTERNATIONAL 144A 6.25%/21-150429	1,060,000	976,811.20	0.03	USD	BOYD CORPORATION B 18-140825	19,587,335	19,357,771.70	0.68
USD	TRIMAS CORP 144A 4.125%/21-150429	4,879,000	4,383,976.66	0.15	USD	BROWN GROUP HOLDING SIGLN TL 22-090629	1,530,997	1,531,961.76	0.05
USD	UKG INC 144A 6.875%/24-010231 UNITED GROUP BV 3.125%/20-150226	5,500,000	5,510,010.00	0.19	USD EUR	BROWN GROUP HOLDINGS 21-220428 CAB TERM LOAN B 21-280128	5,969,850 5,000,000	5,968,954.72 5,026,811.56	0.21 0.18
EUR EUR	UNITED GROUP BV 3.125%/20-150226 UNITED GROUP BV 3.625%/20-150228	3,450,000 3,500,000	3,561,645.02 3,494,517.50	0.13 0.12	USD	CAESARS ENTERTAINMENT, INC. 24-240131	3,600,000	3,601,800.00	0.13
EUR	UNITED GROUP BV 4%/20-151127	750,000	766,443.75	0.03	USD	CAESARS RESORT COLLECTION 23-250128	1,083,576	1,084,659.44	0.04
EUR	UNITED GROUP BV FRN/24-150231	1,000,000	1,071,067.73	0.04	USD	CAMELOT U.S. ACQUISITION LLC 24-250131	2,387,037	2,390,760.40	0.08
USD EUR	UPC BROADBAND FIN 144A 4.875%/21-150731 UPCB FINANCE VII LTD 3.625%/17-150629	8,791,000 100,000	7,688,256.96 100,008.02	0.27 0.00	USD	CARESTREAM HEALTH 22-260927 CAST & CREW LLC INITIAL 23-090226	3,984,770 1,985,633	3,576,331.48 1,984,798.89	0.13 0.07
EUR	VERDE BIDCO SPA 4.625%/21-011026	100,000	103,964.25	0.00	USD	CAST & CREW PAYROLL, LLC 24-291228	8,874,835	8,873,769.60	0.31
EUR	VERISURE HOLDING AB 3.25%/21-150227	1,000,000	1,026,597.62	0.04	USD	CD&R HYDRA BUYER 24-150331	2,797,945	2,821,252.17	0.10
EUR	VERISURE MIDHOLDING AB 5.25%/21-	1,650,000	1,699,090.64	0.06	USD USD	CEDAR FAIR LP 24-180431 CELESTIAL - SATURN PARENT 21-140428	5,241,524 16,589,769	5,241,523.67 15,967,652.88	0.18 0.56
EUR	15.02.2029 VIRGIN MEDIA FINANCE PLC 3.75%/20-150730	400,000	365,961.51	0.01	USD	CELESTIAL-SATURN PAR TL 21-130429	8,068,966	7,236,893.79	0.26
EUR	VZ SECURED FINANCING BV 3.5%/22-150132	550,000	512,724.09	0.02	USD	CHARTER COMMUNICATIONS 23-021230	15,601,056	15,376,868.78	0.54
USD	WMG ACQUISITION CORP 144A 3.875%/150730	3,155,000	2,749,677.15	0.10	EUR USD	CHROME BIDCO TLB 21-120528	2,000,000	1,831,325.86	0.06
EUR EUR	WP/AP TELECOM 3.75%/21-150129 WP/AP TELECOM 5.5%/21-150130	850,000 1,835,000	850,922.52 1,780,817.38	0.03 0.06	USD	CIENA CORPORATION REFINANCING 23-260925 CITADEL SECURITIES LP 24-280229	3,310,650 17,208,295	3,316,575.89 17,240,646.22	0.12 0.61
EUR	ZONCOLAN BIDCO SPA 4.875%/21-211028	4,185,000	3,897,336.86	0.14	USD	CITCO FUNDING LLC TL 23-270428	20,150,741	20,196,079.90	0.71
Total I		,,	265,522,368.90	9.37	USD	CITCO.IIITERM. 22-191028	3,549,919	3,558,793.59	0.13
					USD	CITRIX 22-200329 CLARIOS GLOBAL LP 24-120129	4,761,929 6,302,837	4,759,929.32 6,318,593.63	0.17 0.22
	securities listed on a stock exchange or other sed markets		265,609,403.63	9.37	EUR	CLARIOS GLOBAL LP TL 21-300426	10,703,704	11,439,784.96	0.40
organi	seu markets		200,009,400.03	9.51	USD	CLAROS MORTGAGE TRUST, INC. 21-090826	8,032,366	7,068,481.76	0.25
C	ities not listed on a stock exchange				EUR	CLAY HOLDCO B.V. T/L B 23-311229	5,000,000	5,209,813.70	0.18
Secur	ties not listed on a stock exchange				USD EUR	CLEAN HARBORS 24-081028 COBALT BIDCO TERM LOAN B 20-081027	10,273,704 2,000,000	10,299,387.80 2,099,622.07	0.36 0.07
Share					EUR	COBHAM PLC EUR 1L 20-200127	1,055,807	1,124,529.97	0.04
USD	ALTISOURCE.WARRANT.US USD	98,693	196,399.07	0.01	USD	COHERENT CORP. 24-020729	7,441,796	7,462,706.99	0.26
USD	CINEWORLD (CROWN FINANCE)	190,568	3,716,076.00	0.13	EUR	COLOUROZ MIDCO SARL SS NEW MON 23- 300626	4,352,704	3,806,146.36	0.13
Total S	Shares		3,912,475.07	0.14	USD	COMMERCEHUB INC. 21-161227	3,713,681	3,616,196.58	0.13
Bonds					USD	CONNECTWISE 21-130928	12,190,304	12,195,423.56	0.43
USD	EAGLE INTERMEDIATE 7.5%/22-010525	164,000	102,743.70	0.00	USD	CONSERVICE MIDCO, LLC TERM LOA 24-130527	3,304,165	3,308,295.28	0.12 0.35
USD	EAGLE INTERMEDIATE 0%/22-010525	219,000	122,991.71	0.00	USD	CORE & MAIN LP 24-050231 COREL CORPORATION 21-020726	9,775,500 7,397,302	9,799,938.75 7,293,739.97	0.35
EUR EUR	TECH 7 SAS EUR SSMT1 FRN/24-311225 TECH 7 SAS EUR SSMT2 FRN/24-311225	583,839 350,303	624,269.47 374,561.69	0.02 0.01	USD	CORNERSTONE BUILDING BRANDS 21-120428	11,124,278	10,873,981.76	0.38
EUR	TECH 7 SAS EUR SSMT2 FRIV 24-311225 TECH 7 SAS EUR SSMT3 FRN/24-311225	175,152	187,280.84	0.01	USD	CORNERSTONE BUILDING BRANDS 22-010828	1,759,339	1,777,565.84	0.06
Total I			1,411,847.41	0.05	USD	COVETRUS INC. 22-260929 CP IRIS HOLDCO INC.(IPS CORP.) 21-300928	4,123,076 14,272,264	4,126,952.03 13,701,373.59	0.15 0.48
					USD	CPM ACQUISITION CORP TL 23-220928	8,343,614	8,365,306.91	0.30
Term					USD	COP HOLDCO LP TERM LOAN 23-311230	13,768,865	13,804,663.63	0.49
USD	1011778 B.C. UNLIMITED LIABILI 23-130930 19TH HOLDINGS GOLF(TAYLORMADE) 22-	8,989,999 6,483,503	8,996,381.80 6,390,334.61	0.32 0.23	USD	DAYFORCE, INC. 24-230231 DCERT BUYER, INC. 21-160229	8,750,000 1,181,818	8,760,937.50 1,059,949.09	0.31 0.04
USD	270129	0,400,000	0,390,334.01	0.23	USD	DCG ACQUISITION CORP. 1L 20-300926	7,125,953	7,121,535.31	0.25
USD	ADMI CORP TERM LOAN B2 21-211227	16,987,324	16,353,357.54	0.58	USD	DELOS AIRCRAFT 23-070725	2,000,000	2,001,000.00	0.07
USD	ADMI CORP. (ASPEN DENTAL M.) 21-231227 ADMI CORP. AMENDMENT 23-211227	9 4 046 E00	8.89 4,371,861.74	0.00	EUR EUR	DEXKO GLOBAL INC 21-240928 DEXKO GLOBAL INC. 21-220928	2,025,458 2,974,542	2,130,831.45 3,129,290.45	0.08 0.11
USD	AECOM TERM LOAN 24-170431	4,346,522 3,626,674	3,643,284.02	0.15 0.13	USD	DISCOVERY ENERGY CORP. 24-300131	4,935,211	4,943,453.07	0.17
USD	AI AQUA MERGER SUB 23-310728	905,699	909,774.17	0.03	USD	DRW HOLDINGS LLC 21-010328	7,688,162	7,666,558.11	0.27
USD	AI AQUA MERGER SUB. 21-170628	11,583,020	11,616,610.86	0.41	USD	DUFF AND PHELPS CORP 1L 20-040327 DUFF AND PHELPS CORP 1L 20-040327	1,255,012	1,252,815.70	0.04 0.01
GBP USD	AIR BIDCO LIMITED TL B 19-210926 AKZONOBEL (NOURYON/ STARFRUIT) 23-011025	21,871,868 5,741,465	24,922,953.85 5,752,259.40	0.88 0.20	USD USD	EAB GLOBA, INC. 21-280628	186,212 3,183,349	185,886.46 3,183,349.11	0.01
USD	AL GCX HOLDINGS 23-170529	1,451,697	1,455,064.58	0.05	EUR	EG GROUP LIMITED TERM LOAN 21-100427	2,000,000	1,947,809.96	0.07
USD	ALLEGRO MICROSYSTEMS 23-210930	7,975,000	7,955,062.50	0.28	USD	ELECTRICAL COMPONENTS INT 18-230625	924,514	922,591.13	0.03
USD EUR	ALLIANT HOLDINGS INTERMEDIATE 23-061230	14,013,219	14,063,806.98	0.50	USD USD	ELECTRICAL COMPONENTS INT. 2L 18-220626 ELEMENT SOLUTIONS INC. 23-091230	7,750,000 9,658,931	7,207,500.00 9,665,015.65	0.25 0.34
USD	ALLIED UNIVERSAL HOLDCO 21-05.05.28 ALLIED UNIVERSAL HOLDCO 21-140528	5,772,587 1,225,739	6,107,529.22 1,225,971.72	0.22 0.04	EUR	ELSAN SAS FACILITY B5 21-080228	5,000,000	5,297,224.89	0.19
GBP	ALLOY FINCO LIMITED GBP 1L 20-060324	8,793,954	9,359,988.97	0.33	USD	ENERGY ACQUISITION (ELECTRIC.) 21-260625	6,016,793	5,896,457.18	0.21
USD	ALLOY FINCO LIMITED USD 1L 20-060325	16,587,345	14,090,949.29	0.50	USD	ENGINEERED COMPONENTS 23-250730	5,313,594	5,333,519.69	0.19
USD USD	ALTERRA MOUNTAIN COMP. 24-170828 ALTICE FINANCING 17-220325	7,958,983 1,349,185	7,985,486.65 1,261,487.78	0.28 0.04	USD USD	ENTEGRIS 22-020329 EPICOR SOFTWARE CORPORATION 1L 20-	13,831,474 2,493,540	13,881,682.08 2,502,441.99	0.49 0.09
USD	ALTICE FINANCING S.A. 22-311027	3,225,039	2,918,660.09	0.10		300727			
USD	ALTISOURCE SOLUTIONS B2 18-290324	13,848,417	7,443,524.10	0.26	USD	EPICOR SOFTWARE CORPORATION 23-300727	4,713,188	4,736,187.86	0.17
USD	AMENTUM GOVERNMENT SERVICES 21-071229	13,220,000	13,286,100.00	0.47	USD USD	EVERGREEN SKILLS LUX TERM LOAN 21-010728 EYECARE PARTNERS 24-301128	6,291,995 2,512,992	4,954,945.70 1,558,055.05	0.17 0.05
USD USD	AMENTUM GOVERNMENT SERVICES 21-310327 AMENTUM GOVERNMENT SERVICES 22-100229	694,463 7,448,952	695,330.89 7,458,263.33	0.02 0.26	USD	EYECARE PARTNERS, LLC 24-310828	564,993	565,699.47	0.02
USD	AMWINS GROUP 23-190228	3,934,806	3,941,219.76	0.14	EUR	FINANCIERE MENDEL 23-011130	2,000,000	2,146,048.91	0.08
USD	AMWINS GROUP TLB 21-170228	7,345,832	7,353,250.95	0.26	USD USD	FIRST BRANDS GROUP (TRICO) 22-300327	2,992,002 7,209,347	2,852,873.81 6,899,922.26	0.10 0.24
USD	ANKURA CONSULTING GROUP 24-170328 API GROUP DE 24-030129	3,782,947 4,528,525	3,792,404.61 4,540,253.73	0.13 0.16	USD	FIRST BRANDS GROUP LLC 22-300327 FLEET MIDCO 24-230131	2,052,640	2,057,771.31	0.24
USD	APPLIED SYSTEMS 24-070224	8,975,676	9,036,261.49	0.32	USD	FLEXERA SOFTWARE LLC TL B 21-260128	15,431,754	15,463,851.92	0.55
USD	AQ CARVER BUYER 23-280729	13,342,577	13,359,255.33	0.47	USD	FLINT GROUP PACKAGIN (USD) 23-311227	4,960,380	663,450.77	0.02
USD USD	AQA ACQUISITION HOLDING 24-030328	3,310,048	3,310,875.24	0.12 0.12	USD EUR	FLINT GROUP PACKAGIN (USD) 23-311227 FLINT GROUP PACKAGIN 2ND LIEN 23-311227	3,719,670 450,141	3,036,180.45 64,495.92	0.11
EUR	ARAGORN PARENT (OVERDRIVE) 23-141228 ARCHROMA FINANCE SARL 23-100627	3,354,057 5,000,000	3,364,957.80 5,334,007.09	0.12	EUR	FLINT GROUP PACKAGIN FACILITY 23-311227	661,090	672,113.30	0.02
USD	ASCEND PERFORMANCE 21-270826	3,045,447	2,986,913.31	0.11	USD	FLINT GROUP PACKAGIN FACILITY 23-311227	7,192,165	6,784,584.70	0.24
USD	ASCENSUS 21-020828	13,774,087	13,739,652.23	0.48	EUR USD	FLINT GROUP PACKAGIN HOLDCO 23-311227 FLY FUNDING II SARL 19-090825	337,550 1,877,419	299,116.58 1,825,790.31	0.01 0.06
USD	ASSUREDPARTNERS INC 24-140231 ASTRA ACQUISITION CORP 24-250228	30,002,653 4,814,167	30,129,264.62 4,717,883.41	1.06 0.17	USD	FLYNN RESTAURANT GROUP 21-221128	9,207,645	9,230,847.99	0.06
USD	ASTRA ACQUISITION CORP. 24-250228 ASTRA ACQUISITION CORP. 21-221028	10,238,055	5,895,379.48	0.17	USD	FORM TECHNOLOGIES INC. TL 21-311025	9,327,127	6,808,803.03	0.24
USD	ATHENAHEALTH INC. T/L B 22-260129	17,271,195	17,228,016.85	0.61	USD	FORM.TECHN.FIRST.1L 21-190225	18,739,549	17,896,269.57	0.63
USD	ATLANTIC AVIATION FBO INC. 21-140728	1,697,808	1,698,877.54	0.06	USD	FORM.TECHN.FIRST.1L 21-190225 FOUNDATION BUILDING MATERIALS 24-270131	395,897 4,744,020	378,081.92 4,775,141.13	0.01 0.17
USD	ATLAS CC ACQUISITION 21-290428 ATLAS CC ACQUISITION 21-290428	10,416,829 980,844	9,539,523.83 898,237.64	0.34 0.03	USD	FRANKLIN SQUARE 24-180431	7,935,148	7,925,228.79	0.17
USD	AUTHENTIC BRANDS 21-101226	23,928,762	24,030,459.17	0.85	EUR	FUGUE FINANCE B.V. TL (EUR) 23-310128	16,000,000	17,183,617.36	0.61
USD	AUTHENTIC BRANDS 22-101226	89,109	89,487.90	0.00	USD EUR	GALAXY US OPCO 22-060429 GALILEO GLOBAL EDUCATION TLB 21-061126	8,755,209 2,000,000	7,835,911.96 2,132,533.59	0.28 0.08
USD	AUTODATA INCREMENTAL TL B 19-010626 AUTOKINITON US HOLDINGS, INC. 24-060428	4,429,420 9,199,785	4,437,038.89 9,237,136.20	0.16 0.33	USD	GARRETT BORROWING LLC 21-050328	994,898	994,897.96	0.08
EUR	AUTOMATE INTERMEDIATE HOLD. 21-300726	2,434,103	2,602,040.01	0.09	USD	GARRETT MOTION S.A R.L. T/L B 23-250430	8,765,714	8,787,628.58	0.31

	Deceription	Quantity /	Valuation	% of net		Description	Quantity /	Valuation	% of net
USD	Description GENESEE & WYOMING INC. 24-070431	Nominal 13,974,706	(in USD) 13,975,544.63	0.49	USD	QUEST SOFTWARE US HOLDINGS 22-170129	Nominal 20,278,110	(in USD) 14,188,390.93	0.50
USD	GHX ULTIMATE PARENT 24-300627	12,028,969	12,059,041.42	0.43	USD	QUIKRETE HOLDINGS 24-180331	2,855,086	2,856,114.16	0.10
USD	GLASS CONTAINER ACQUISITION 23-070626	4,086,076	1,695,721.36	0.06	USD EUR	QUIKRETE HOLDINGS INC. 24-190329 QUIMPER AB FACILITY B1 23-160226	5,000,000 4,000,000	5,000,450.00 4,265,409.33	0.18 0.15
USD	GLASS CONTAINER ACQUISITION 23-071225 GLOBAL EDUCATION MNG TL 19-290726	18,458,589 12,109,531	14,997,603.42 12,146,343.98	0.53 0.43	USD	RADIOLOGY PARTNERS, INC. 24-310129	9,135,627	8,739,780.49	0.13
USD	GOLDEN NUGGET (FERTITTA) TL 22-270129	4,081,271	4,088,576.46	0.14	USD	REALPAGE INC TL 21-180228	5,630,058	5,422,815.58	0.19
USD EUR	GRINDING MEDIA INC. 21-210928	3,233,071	3,220,946.76	0.11 0.24	USD	REDSTONE HOLDCO 2 LP 21-270428 RELADYNE INC. TERM LOAN 23-231228	11,614,028 9,168,131	9,036,410.96 9,202,511.59	0.32 0.32
USD	GROUP INOVIE COV-LITE TL B 20-081227 GTCR W MERGER SUB LLC. 23-200930	6,500,000 18,269,127	6,813,555.04 18,303,473.41	0.24	EUR	REN10 HOLDING AB TERM LOAN 24-050730	2,500,000	2,671,467.66	0.09
USD	GYP HOLDINGS III CORP. 24-120530	6,180,809	6,184,703.36	0.22	USD	REYNOLDS CONSUMER PROD TL 20-300127 RV RETAILER 21-080228	5,015,783 9,830,125	5,028,322.65 9,195,295.54	0.18 0.32
USD	HERSCHEND ENTERTAINMENT CO 23-270828 HEXION HOLDINGS CORPORATION 22-020329	1,929,612 13,121,155	1,930,827.46 12,877,232.52	0.07 0.45	USD	RYAN SPECIALTY GROUP 21-010927	3,105,081	3,108,186.30	0.32
EUR	HIG FINANCE 2 LIMITED 24-150231	2,931,990	3,140,924.09	0.11	USD	SBA SENIOR FINANCE 23-310131	15,925,972	15,973,590.91	0.56
USD	HIGHTOWER HOLDING, LLC 24-210428 HILTON DOMESTIC OPERATING COMP 23-	2,447,987 7,979,212	2,455,648.99 7,993,734.22	0.09 0.28	USD	SCHENECTADY INTL GRP 18-170825 SEAWORLD PARKS & ENTERTAINMENT 24-	15,037,476 2,800,000	11,223,821.94 2,795,912.00	0.40 0.10
USD	061130	1,919,212	1,995,154.22	0.20		220129			
EUR	HNVR HOLDCO LIMITED 24-120828	3,000,000	3,218,624.27	0.11	USD	SEDGWICK CLAIMS MANAGEMENT 23-170228 SELECT MEDICAL CORPORATION 23-060327	13,857,969 1,329,734	13,904,809.17	0.49 0.05
EUR USD	HOMEVI B1 20-311026 HOWDEN GROUP HOLDINGS LIMITED 23-240330	3,000,000 3,022,145	2,684,501.82 3,032,843.40	0.09 0.11	USD	SERTA SIMMONS BEDDING 24-290628	1,329,734	1,330,571.56 1,157,031.54	0.05
USD	HUB INTERNATIONAL 24-200630	28,310,680	28,451,101.20	1.00	USD	SERTA SIMMONS BEDDING, LLC 23-100823	10,710,944	9,345,298.27	0.33
USD	HUDSON RIVER TRADING 21-170328 HUDSON RIVER TRADING 21-170328	6,182,500 58,490	6,157,584.79 58,254.18	0.22	USD	SERVICE LOGIC ACQUISITION 20-221027 SFR GROUP S.A. (NUMERICABLE) 23-310725	4,554,198 17,876,129	4,559,891.06 13,356,865.08	0.16 0.47
USD	HYPERION REFINANCE 24-030231	17,616,373	17,660,414.38	0.62	USD	SHAPE TECHNOLOGIES GROUP 22-210425	1,662,500	1,634,786.13	0.06
USD	ICON PUBLIC LIMITED 24-030728	406,538	407,985.28	0.01	USD	SHAPE TECHNOLOGIES GRP 20-210425 SK NEPTUNE HUSKY FINANCE 23-300424	10,338,187 2,203,844	10,165,849.31 1,873,267.10	0.36 0.07
USD EUR	ICON PUBLIC LIMITED 24-030728 IDEMIA GROUP 24-300928	1,631,696 25,000,000	1,637,504.58 26,736,863.55	0.06 0.94	USD	SOFTWARE AG TL 23-010830	2,593,185	2,602,909.61	0.09
EUR	IFCO MANAGEMENT GMBH TERM LOAN 24-	4,000,000	4,285,938.93	0.15	USD	SOLARWINDS HOLDINGS, INC. 24-050227	8,509,831	8,531,105.96	0.30
USD	291129 INEOS 23-141128	3,053,405	3,041,955.15	0.11	USD	SOUTHERN VETERINARY PARTNERS 20- 02102027	10,656,844	10,660,147.89	0.38
USD	INEOS US FINANCE LLC 24-310131	3,688,235	3,695,169.20	0.13	USD	SOVOS COMPLIANCE, LLC. 21-060828	4,884,730	4,820,349.24	0.17
USD	INFINITE ELECTRONICS INT. TL 21-240229	2,476,191	2,086,190.50	0.07	EUR USD	SPEEDSTER BIDCO GMBH 20-120227 SRS DISTRIBUTION INC 21-200528	6,500,000	6,852,058.74	0.24
USD	INGRAM MICRO INC. TL 23-020728 IQVIA INC. TERM LOAN B4 23-020131	8,866,235 714,453	8,888,400.75 717,253.78	0.31 0.03	USD	SRS DISTRIBUTION INC 21-200326 SRS DISTRIBUTION SRSDIS 22-020628	10,363,898 1,798,565	10,436,963.56 1,809,769.61	0.37 0.06
USD	IRB HOLDING CORP. 23-151227	21,182,501	21,206,860.52	0.75	USD	SS&C TECHNOLOGIES B-3 18-270225	1,841,057	1,840,615.23	0.06
EUR USD	IVC ACQUISITION LTD (EUR) TERM 23-161128	7,000,000 2,272,570	7,411,474.30	0.26 0.08	USD	SS&C TECHNOLOGIES EUROPE B4 18-280225 SS&C TECHNOLOGIES HOLDINGS 23-160425	3,106,623 4,157,574	3,105,877.16 4,156,701.10	0.11 0.15
USD	IVC ACQUISITION LTD (USD) TERM 23-161128 KESTRA ADVISOR SERVICES 24-190331	7,672,478	2,274,274.17 7,702,861.42	0.08	USD	STARWOOD PROPERTY MORTGAGE 23-181127	6,330,726	6,325,471.16	0.22
EUR	KETER GROUP BV 16-311023	18,900,587	16,963,409.97	0.60	USD	STORABLE INC 21-280228 STREIGENICS-NORDION 21-131226	7,244,676	7,246,197.87	0.26
EUR EUR	KETER GROUP BV 23-311224 KETER GROUP BV B3 17-311023	5,034,746 11,352,021	5,383,402.10 10,188,519.22	0.19 0.36	USD USD	SUMMIT MATERIALS, LLC TL 23-301128	2,526,357 3,378,552	2,516,882.83 3,401,796.22	0.09 0.12
USD	K-MAC HOLDINGS CORP. 21-230628	3,683,905	3,687,257.02	0.13	USD	SURGERY CENTER HOLDINGS, INC.23-151230	3,982,690	4,003,439.41	0.14
USD	KUEHG CORP. TERM LOAN 24-120630	6,060,036	6,073,307.44	0.21 0.37	USD USD	SYMPLR SOFTWARE, INC. 21-221227 TAR ACQUISITION CORP. COV-LITE 21-060428	8,391,772 9,293,198	7,951,203.51 9,316,430.89	0.28 0.33
USD	LASERSHIP INC 21-070528 LASERSHIP, INC. 21-070529	11,079,210 6,281,006	10,359,060.93 5,158,275.89	0.37	EUR	TECHNICOLOR CREATIVE STUDIOS 23-280926	1,439,345	461,705.81	0.02
USD	LASERSHIP, INC. TL 1LIEN USD 23-290928	106,420	106,951.83	0.00	EUR	TECHNICOLOR CREATIVE STUDIOS 23-310726	7,142,428	3,818.52	0.00
USD	LEARNING CARE GROUP 23-080828 LEW'S INTERMEDIATE HOLDINGS 24-110228	12,355,574 1,766,616	12,373,613.16 1,245,463.96	0.44 0.04	EUR EUR	TECHNICOLOR CREATIVE STUDIOS 23-310726 TECHNICOLOR CREATIVE STUDIOS S 23-280926	459,950 1,205,597	491,801.25 386,725.35	0.02 0.01
USD	LOGOPLASTE PARENT S.A RL TL 21-210428	2,776,800	2,637,960.00	0.09	EUR	TECHNICOLOR.SUB.INST.EUR 23-310726	2,720,373	0.00	0.00
EUR USD	LONZA.GROU.TERM 21-190428	3,000,000	2,991,964.66	0.11	USD	TECTA AMERICA CORP ITLB 23-100428 TEKNI-PLEX INCORPORATED 21-290728	3,654,493 447,733	3,663,629.07 447,974.77	0.13 0.02
EUR	LS GROUP OPCO ACQUISITION LLC 24-250431 LSF10 XL BIDCO SCA B3 21-300328	1,783,779 4,534,704	1,786,561.58 4,525,225.20	0.06 0.16	EUR	TELE COLUMBUS AG 24-010129	6,962,158	4,377,240.87	0.15
USD	LTI HOLDINGS 22-240726	9,160,068	9,049,414.57	0.32	USD	TEMPO AQUISITION 23-310828	4,377,945	4,388,889.72	0.15
USD	LUXEMBOURG INVESTMENT COMPANY 21- 221028	10,160,713	137,576.05	0.00	USD EUR	TENEO HOLDINGS LLC 24-110331 TI GROUP AUTOMOTIVE SYSTEM 21-161226	1,524,540 10,375,343	1,533,123.18 11,135,437.11	0.05 0.39
EUR	MARCEL BIDCO GMBH (EUR) COV-LI 23-261030	2,000,000	2,140,724.04	0.08	EUR	TIMBER SERVICIOS EMPRESARIALES 23-300329	736,948	753,420.88	0.03
USD	MARCEL BIDCO GMBH (USD) 23-261030	7,915,648	7,948,656.46	0.28 0.08	EUR USD	TMF SAPPHIRE BIDCO 23-030528 TMS INTERNATIONAL CORPORATION 23-020330	5,350,000 8,841,013	5,726,894.45 8,866,828.58	0.20 0.31
EUR	MARINER WEALTH ADVISORS, LLC 22-180828 MARKERMEER FINANCE BV TL B 20-220127	2,131,915 16,000,000	2,132,810.39 16,457,553.84	0.58	USD	TOPGOLF CALLAWAY BRANDS CORP 23-	16,236,309	16,279,822.14	0.57
USD	MAUSER PACKAGING SOLUTIONS 23-150427	7,629,327	7,631,921.01	0.27	USD	09032030 TRACE3 INC 21-081028	13,218,760	13,141,694.31	0.46
USD	MAXLINEAR INC. COV-LITE 23-160628 MEDASSETS SOFTWARE INT. HOLD. 21-181129	1,241,008 9,731,716	1,228,598.25 6,763,542.47	0.04 0.24	USD	TRANS UNION LLC 1L B3 19-161126	991,132	991,627.90	0.48
USD	MEDLINE BORROWER 24-231028	19,460,595	19,503,602.95	0.69	USD	TRANS UNION LLC TERM LOAN 24-011228	7,146,878	7,152,238.21	0.25
USD	MEGA BROADBAND INVESTMENTS 20-191027 MH SUB I, LLC TERM LOAN 23-250428	6,293,652 10,545,886	6,240,533.73 10,502,753.49	0.22 0.37	USD USD	TRANSACT HOLDINGS INC. 22-300426 TRANSCENDIA HOLDINGS 22-300524	10,830,772 1,766,714	10,847,667.59 1,501,706.54	0.38 0.05
USD	MH SUB I, LLC TERM LOAN 23-250428	2,684,853	2,673,871.47	0.09	USD	TRANSDIGM INC 23-280231	2,072,587	2,083,841.34	0.07
USD	MKS INSTRUMENTS, INC. TL 23-170929	12,536,979	12,544,877.76	0.44	USD USD	TRANSDIGM INC. 23-100828 TRAVERSE MIDSTREAM PARTNERS 23-060228	1,500,990 7,940,202	1,508,209.95 7,947,665.66	0.05 0.28
USD	NAB HOLDINGS COV-LITE 21-171128 NAI ENTERTAINMENT HOLDINGS LLC 23-080525	5,428,037 2,031,729	5,420,220.45 2,019,457.63	0.19 0.07	USD	TRICORBRAUN INC. TL 21-290128	2,178,537	2,151,893.45	0.08
USD	NIC ACQUISITION 21-140129	4,403,846	2,580,653.85	0.09	USD	TRICORBRAUN INC. TL 21-290128	407,021	402,043.38	0.01
EUR USD	NOURYON FINANCE B.V. EXT EUR 23-030428 NOURYON USA LLC (STARFUIT) 23-090328	4,298,984 2,372,022	4,606,893.52 2,373,800.79	0.16 0.08	USD USD	TRONOX FINANCE LLC T/L B 23-100828 TRUGREEN LIMITED PARTNERSHIP 20-301028	3,042,375 6,218,182	3,044,291.70 4,819,090.90	0.11 0.17
EUR	NUMERICABLE U.S. LLC 23-170828	19,012,859	15,176,378.14	0.54	USD	TRUIST INSURANCE HOLDINGS 24-080332	704,348	710,074.35	0.03
USD EUR	NUVEI TECHNOLOGIES CORP. 20-290925 OBOL FRANCE 3 SAS 22-311225	10,015,809 6,362,438	10,021,217.48 6,517,444.83	0.35 0.23	USD EUR	TRUIST INSURANCE HOLDINGS 24-240331 TWIST BEAUTY INTERNATIONAL 23-221227	5,627,500 1,000,000	5,638,079.70 1,072,222.52	0.20 0.04
EUR	ODYSSEE INVESTMENT BIDCO 21-290928	1,000,000	1,057,948.03	0.23	USD	UFC HOLDINGS LLC 21-290426	19,333,793	19,363,954.03	0.68
USD	OLDCASTLE BUILDINGENVELOPE 22-140429	4,966,711	4,986,130.55	0.18	USD	UKG INC. 24-280229	36,057,777	36,213,906.70	1.28
USD	OPEN TEXT CORPORATION T/L B 23-310130 OPEN TEXT CORPORATION TERM 23-300525	14,683,090 1,570,876	14,715,979.92 1,571,001.99	0.52 0.06	USD	ULTRA CLEAN HOLDINGS 24-280228 UNITED AIR LINES INC 24-020529	5,765,336 10,170,000	5,772,543.01 10,198,577.70	0.20 0.36
GBP	ORBIT PRIVATE HLDG (EQUINITI) 22-111228	2,000,000	2,454,303.78	0.09	USD	UNITED RENTALS (NORTH AMERICA) 24-070224	4,208,333	4,222,347.08	0.15
USD	OSMOSE UTILITIES SERVICES 21-170628	1,803,187	1,772,009.73	0.06	USD	US RADIOLOGY SPECIALISTS TL 20-151227 VANTAGE SPECIALTY CHEMICALS 23-261026	11,361,834 13,081,910	11,373,649.93 12,874,823.25	0.40 0.45
USD	PACIFIC DENTAL SERVICES 24-070331 PACKAGING COORDINATORS MIDCO 20-301127	3,250,300 11,975,195	3,252,347.70 12,008,845.64	0.11 0.42	USD	VERITIV CORPORATION TERM LOAN 23-181130	11,270,126	11,264,491.07	0.40
GBP	PATAGONIA BIDCO LIMITED 22-011128	2,500,000	2,735,609.57	0.10	USD	VERTIV GROUP CORPORATION 23-020327	8,147,835	8,171,871.22	0.29
USD EUR	PATAGONIA HOLDCO LLC 22-010829 PEER HOLDING III BV B 23-070928	11,472,352 5,000,000	10,614,794.04 5,356,942.50	0.37 0.19	USD	VESTIS CORPORATION 24-150231 VFH PARENT 22-070129	3,126,702 9,160,530	3,128,672.25 9,146,239.10	0.11 0.32
USD	PERATON CORP. B TL 21-010228	20,833,032	20,829,281.72	0.74	USD	VIANT MEDICAL HOLDINGS, INC. 23-020725	6,644,747	6,622,620.26	0.23
USD	PERFORCE SOFTWARE, INC. 22-010726	8,631,735	8,557,329.09	0.30	EUR EUR	VILLA DUTCH BIDCO 24-031129 VILLA DUTCH BIDCO B.V. TERM LO 23-300930	2,000,000 5,000,000	2,138,157.84 5,203,665.51	0.08 0.18
USD	PES HOLDINGS C 18-311222 PIKE CORPORATION 21-210128	26,786,711 3,730,528	267,867.11 3,740,153.09	0.01 0.13	USD	VIRGIN MEDIA BRISTOL TL B 20-100129	2,100,000	2,066,400.00	0.18
EUR	PLATEA (BC) BIDCO AB DD/TL 24-220231	2,500,000	2,675,343.69	0.09	USD	VS BUYER, LLC. 24-040431	6,125,000	6,136,637.50	0.22
USD GBP	POLARIS NEWCO 21-040628 POLARIS NEWCO 21-040628	20,673,150 6,940,622	20,532,779.62 8,143,484.01	0.72 0.29	USD	WEBER-STEPHEN PRODUCTS 22-301027 WEC US HOLDINGS 23-200131	769,304 1,445,173	707,759.93 1,445,780.04	0.02 0.05
EUR	POLARIS NEWCO 21-040628	5,469,697	5,579,794.61	0.20	USD	WESTERN DENTAL SERVI 21-120828	744,200	451,401.69	0.02
USD	PRINCE MINERALS 22-010229	10,403,606	10,241,101.39	0.36	USD	WESTERN DENTAL TL 21-100828	7,184,846 5,794,590	4,358,039.97 5,813,885,57	0.15 0.21
USD	PROAMPAC PG BORROWER 24-150928 PROJECT ALPHA INTERMEDIATE 23-181030	23,359,784 19,091,883	23,495,971.86 19,150,304.24	0.83 0.68	USD	WHATABRANDS LLC TERM LOAN 21-210728 WILLIAM MORRIS ENDEAVOR 18-160525	25,838,879	5,813,885.57 25,892,623.92	0.21
USD	PROJECT BOOST PURCHASER 21-300526	8,698,544	8,713,070.86	0.31	EUR	WITTUR HOLDING GMBH TL 24-040928	5,045,494	4,729,542.43	0.17
USD	PROJECT RUBY ULTIMATE PARENT 21-030328 PROOFPOINT INC 21-100628	2,992,288 3,030,218	2,987,141.18 3,042,520.64	0.11 0.11	EUR USD	WITTUR HOLDING GMBH TL 24-041228 WMG ACQUISITION CORP 23-200128	3,608,514 4,230,239	578,760.55 4,224,950.80	0.02 0.15
USD	QUANTUM HEALTH 22-221227	6,263,695	6,263,694.85	0.11	USD	WOMEN'S CARE HOLDINGS 21-150128	1,949,875	1,809,737.20	0.06

		Quantity /	Valuation	% of net
	Description	Nominal	(in USD)	assets
USD	WORLD WIDE TECHNOLOGY 24-010330	2,670,806	2,684,160.28	0.09
USD	WRENCH GROUP LLC TERM LOAN 21-300426	13,500,000	13,511,205.01	0.48
USD	XPLORNET COMMUNICATIONS INC 21-300929	6,000,000	438,000.00	0.02
USD	XPLORNET COMMUNICATIONS INC. 21-300928	14,912,900	2,485,532.99	0.09
USD EUR	XPO, INC. TL 23-280231	9,665,000	9,675,341.55	0.34
FUR	XSYS GLOBAL TERM LOAN 21-051128	5,000,000	5,145,765.63 11.586.393.00	0.18
	XSYS GLOBAL TERM LOAN 21-310130 ZARA UK MIDCO (FLAMINGO) 24-010828	12,040,000	9,271,658,11	
EUR USD		10,456,148		0.33
	ZEP INC INITIAL TERM LOAN 23-300928	2,192,687	2,081,517.36	0.07
EUR	ZIGGO SECURED FINANCE TL H 19-170129	5,698,484	5,962,102.62	0.21
USD	ZOOMINFO LLC 23-280230	2,985,000	2,996,193.75	0.11
lotal	Term Loans	2	2,316,268,463.08	81.74
Private	e Equities			
USD	AKORN HOLDING COMPANY LLC	486.072	36,455,40	0.00
GBP	ALLOY TOPCO LIMITED - PRIVATE EQUITY GBP	16,591,146	0.00	0.00
USD	CIG SPECIAL PURPOSE SPC - CS NOVA	100	29.487.08	0.00
USD	DREAMWELL INC PE	565,525	4,005,896.34	0.14
USD	EAGLE INV HOLDCO CL B	225	2.25	0.00
EUR	LECTA TOPCO LIMITED - PRIVATE EQUITY EUR	4,036,648	86,323.72	0.00
USD	SERTA SIMMONS BEDDING LLC PE	565,525	0.00	0.00
EUR	SILVER PROJECT AKA FINT - RESTRUCTURE	4,496,897	0.00	0.00
USD	SMI TOPCO HLDS EQUITY	2,425	26,068.75	0.00
USD	UTEX INDUSTRIES HOLDINGS LLC	219,422	11,300,233.00	0.40
Total I	Private Equities		15,484,466.54	0.55
			-	
Total s	securities not listed on a stock exchange	2	2,337,077,252.10	82.48
invest	ment funds			
	Units (Open-End)	00.044	4 45 055 000 55	5.04
EUR	CS NOVA (LUX) EUROPE SENIOR LOAN DBH USD	99,844	147,677,986.77	5.21
Total	Fund Units (Open-End)		147,677,986.77	5.21
Total i	nvestment funds		147,677,986.77	5.21
Total	of Portfolio	-	2.750.364.642.50	97.06
Cash a	t banks and at brokers		199,837,601.56	7.05
	net liabilities		-116,530,681.28	-4.11
Total	net assets		2,833,671,562.78	100.00

Credit Suisse Nova (Lux) Portfolio Premium I

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
B - Capitalisation	USD	3634459	LU0337021249	0.46%	0.80%

Fund Performance

		YTD	Since Inception	2023	2022	2021
B - Capitalisation	LISD	3.61%	/	17 29%	-16 90%	15 27%

Statement of Net Assets (in USD) and Fund Evolution

	30.04.2024			
Assets				
Investments in securities at market value	173,353,924.98			
Cash at banks and at brokers	253,350.17			
Income receivable	65,102.74			
	173,672,377.89			
Liabilities				
Due to banks and to brokers	2,591,231.89			
Provisions for accrued expenses	107,574.07			
Provisions for costs related to liquidation and asset recovery	4,947.25			
	2,703,753.21			
Net assets	170,968,624.68			
	, ,			
Fund Evolution	30.04.2024	31.10.2023	31.10.2022	
Total net assets USD	170,968,624.68	146,294,233.74	133,369,754.03	
Net asset value per share				
B - Capitalisation USD	2,525.50	2,161.02	1,970.10	
Number of shares outstanding	At the end of the period	At the beginning of the period	Number of shares issued	Number of shares
B - Capitalisation USD	67,696.964	67,696.964	0.000	0.000

Statement of Operations / Changes in Net Assets (in USD)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	146,294,233.74
Income	
Dividends (net)	718,715.31
Bank Interest	36,995.38
Securities lending income	5,157.30
	760,867.99
Expenses	
Management fee	384,258.58
Depositary fee	48,032.31
Administration expenses	76,778.60
Printing and publication expenses	571.51
Interest and bank charges	6,382.93
Audit, control, legal, representative bank and other expenses	29,500.32
"Taxe d'abonnement"	41,908.58
	587,432.83
Net income (loss)	173,435.16
Realised gain (loss)	
Realised gain on sales of investments	22,785,852.64
Realised loss on sales of investments	-1,526,340.39
Realised gain on foreign exchange	127,908.50
Realised loss on foreign exchange	-31,475.12
	21,355,945.63
Net realised gain (loss)	21,529,380.79
Change in net unrealised appreciation (depreciation)	
Change in unrealised appreciation on investments	7,367,542.49
Change in unrealised depreciation on investments	-4,222,532.34
	3,145,010.15
Net increase (decrease) in net assets as a result of operations	24,674,390.94
Subscriptions / Redemptions	
Subscriptions	0.00
Redemptions	0.00
	0.00
Net assets at the end of the period	170,968,624.68

Statement of Investments in Securities

Breakdown by Country	
USA	60.53
Ireland	18.89
Luxembourg	9.11
Germany	3.85
France	3.38
Switzerland	2.38
Netherlands	1.35
Netherlands Antilles	1.04
Spain	0.54
Italy	0.34
Total	101.40
Breakdown by Economic Sector	

Breakdown by Economic Sector	
Investment trusts/funds	33.02
Internet, software and IT services	13.66
Banks and other credit institutions	10.40
Pharmaceuticals, cosmetics and medical products	8.78
Electronics and semiconductors	5.25
Countries and central governments	4.63
Retailing, department stores	4.17
Petroleum	3.72
Computer hardware and networking	2.95
Telecommunication	2.88
Energy and water supply	2.43
Food and soft drinks	1.88
Traffic and transportation	1.61
Lodging and catering industry, leisure facilities	1.44
Vehicles	1.15
Aeronautic and astronautic industry	0.95
Electrical appliances and components	0.62
Insurance companies	0.55
Building materials and building industry	0.51
Textiles, garments and leather goods	0.42
Rubber and tires	0.26
Chemicals	0.12
Total	101.40

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Secur marke	ties listed on a stock exchange or other organised ts			
Share				
USD EUR	ABBVIE ACCOR	14,000 11,300	2,276,960.00 499,129.11	1.33 0.29
USD	ADVANCED MICRO DEVICES	17,500	2,771,650.00	1.62
EUR USD	ALLIANZ SE REG RESTRICTED ALPHABET A	3,316 30,630	945,265.76 4,985,951.40	0.55 2.92
USD	AMAZON.COM	27,850	4,873,750.00	2.85
USD	APPLE	29,566	5,035,976.78	2.95
EUR EUR	ASML HOLDING BNP PARIBAS A	1,570 12,569	1,397,872.23 908,638.05	0.82 0.53
USD	CHEVRON	10,553	1,701,882.31	1.00
EUR	CIE GENERALE DES ETABLISSEMENTS MICHELIN DEUTSCHE POST REG	11,500 17,500	444,882.85 734,628.21	0.26 0.43
EUR	DEUTSCHE TELEKOM REG	20,600	473,350.56	0.28
USD	ELI LILLY & CO EOG RESOURCES	5,300 15,000	4,139,830.00 1,981,950.00	2.42 1.16
USD	ESTEE LAUDER A	12,000	1,760,520.00	1.03
USD	GOLDMAN SACHS GROUP	5,400	2,304,234.00	1.35
EUR EUR	HEIDELBERGCEMENT IBERDROLA	3,700 74,505	374,417.13 916,938.06	0.22 0.54
EUR	INFINEON TECHNOLOGIES (REG. SHARES)	9,500	332,365.67	0.19
EUR EUR	ING GROUP INTESA SANPAOLO	30,500 152,000	484,681.40 573,066.68	0.28 0.34
USD	INTUITIVE SURGICAL	6,000	2,223,720.00	1.30
USD	JP MORGAN CHASE	18,000	3,451,320.00	2.02
EUR EUR	L'OREAL LVMH	1,600 860	752,153.22 712,103.39	0.44 0.42
USD	MARSH & MCLENNAN	14,000	2,792,020.00	1.63
USD EUR	MASTERCARD MERCEDES-BENZ REG	5,200 6,700	2,346,240.00 508.212.39	1.37 0.30
EUR	MERCK	2,600	414,088.45	0.24
USD	META PLATFORM INC	8,800	3,785,496.00	2.21
USD	MICROSOFT MONDELEZ INTERNATIONAL	18,270 25,000	7,113,059.10 1,798,500.00	4.16 1.05
USD	MORGAN STANLEY	20,000	1,816,800.00	1.06
USD	NEXTERA ENERGY NVIDIA	43,700 7,300	2,926,589.00 6,307,346.00	1.71 3.69
EUR	PROSUS NV	12,400	417,781.64	0.24
USD	QUALCOMM	15,000	2,487,750.00	1.46
USD	QUANTA SERVICES ROCKWELL AUTOMATION	9,591 6,000	2,479,848.96 1,625,760.00	1.45 0.95
EUR	RWE A	8,900	310,517.68	0.18
EUR EUR	SANOFI SAP SE	5,850 4,060	582,225.87 736,694.00	0.34
USD	SCHLUMBERGER	37,500	1,780,500.00	1.04
EUR	SCHNEIDER ELECTRIC	2,100	482,990.92	0.28
EUR USD	SIEMENS REG STARBUCKS	3,100 16,000	583,051.33 1,415,840.00	0.34 0.83
EUR	SYMRISE	1,900	204,579.60	0.12
USD	TESLA MOTORS THERMO FISHER SCIENTIFIC	8,000 3,500	1,466,240.00 1,990,520.00	0.86 1.16
USD	T-MOBILE US	12,000	1,970,040.00	1.15
EUR	TOTAL ENERGIES	12,300	902,080.25	0.53
USD	UNITED PARCEL SERVICE -B- UNITEDHEALTH GROUP	13,713 5,900	2,022,393.24 2,853,830.00	1.18 1.67
EUR	VINCI	4,200	495,116.21	0.29
USD	VISA A WAL-MART STORES	11,541 38,000	3,100,028.01 2,255,300.00	1.81 1.32
USD	WALT DISNEY	17,686	1,964,914.60	1.15
Total S	Shares		108,993,590.06	63.75
	securities listed on a stock exchange or other sed markets		108,993,590.06	63.75
Money	market instruments GERMAN TREASURY BILL 0%/23-190624	900,000	957,427.72	0.56
USD	TREASURY BILL 0%/23-300524	6,980,000	6,950,482.41	4.07
Total r	noney market instruments		7,907,910.13	4.63
Invest	ment funds			
Fund I	Jnits (Open-End)			
USD	AMUNDI INDEX EX JAPAN IU-EXF - C USD	3,300	3,319,800.00 1,197,280.00	1.94
USD EUR	DB X-TRACKERS MSCI CAN IDX ETF 1C DB X-TRACKERS SICAV - DB X-TRACKERS MSCI EMU INDEX UCITS ETF -1D-	16,000 26,100	1,445,325.54	0.70 0.85
CHF USD	ISHARES (CH) SMI(R) ISHARES CORE MSCI EMERGING MARKETS IMI	10,000 170,000	1,274,552.11 5,572,702.00	0.75 3.26
USD	UCITS ETF USD CAP ISHARES MSCI AUSTRALIA UCITS ETF USD CAP	63,000	2,991,725.10	1.75
USD	ISHARES MSCI EM SRI UCITS ETF ACC USD	640,000	4,385,344.00	2.56
USD	ISHARES MSCI EMG MARKET ETF ISHARES MSCI JAPAN UCITS ETF USD CAP	110,000 34,000	4,508,900.00 6,599,345.60	2.64 3.86
JPY	ISHARES MSCI JAPAN UCITS ETF USD CAP	13,000	2,523,278.43	1.48
GBP	ISHARES PLC - ISHARES CORE FTSE 100 UCIT	88,000	878,019.67	0.51
USD CHF	ISHARES S&P 500 - B UCITS ETF UBS ETF CH - MSCI SWITZERLAND -A- CHF	9,600 128,000	5,087,514.24 2,796,731.48	2.98 1.64
GBP	UBS LUX FUND SOLUTIONS - MSCI GBP A-ACC	118,000	4,617,472.04	2.70
USD EUR	UBS LUX FUND SOLUTIONS HEDGED USD UBS-ETF MSCI EMU UCITS ETF	105,000 48,000	3,456,075.00 1,542,029.58	2.02 0.90
USD	XTRACKERS MSCI USA UCITS ETF	29,000	4,256,330.00	2.49

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Total Fund Units (Open-End)		56,452,424.79	33.02
Total investment funds		56,452,424.79	33.02
Total of Portfolio		173,353,924.98	101.40
Cash at banks and at brokers		253,350.17	0.15
Due to banks and to brokers		-2,591,231.89	-1.52
Other net liabilities		-47,418.58	-0.03
Total net assets		170.968.624.68	100.00

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee*
DA - Distribution	USD	41037927	LU1799126948	/
DB - Capitalisation	USD	41037932	LU1799127243	/
IA - Distribution	USD	41038093	LU1799128480	0.90%
IA5 - Distribution	USD	41038089	LU1799129454	0.75%
IA10 - Distribution	USD	41038076	LU1799130387	0.50%
IB - Capitalisation	USD	41038102	LU1799128993	0.90%
IB5 - Capitalisation	USD	41038100	LU1799129967	0.75%
IB10 - Capitalisation	USD	41038075	LU1799130890	0.50%
IB25 - Capitalisation	USD	41038046	LU1799131781	0.35%
DBH - Capitalisation	CHF	41037933	LU1799127326	/
EBH - Capitalisation	CHF	41038074	LU1799128134	0.60%
IBH - Capitalisation	CHF	41038113	LU1799129025	0.80%
EBH - Capitalisation	EUR	41038077	LU1799128217	0.60%
IAH25 - Distribution	EUR	41038070	LU1799131518	0.25%
IBH - Capitalisation	EUR	41038114	LU1799129298	0.80%
IBH25 - Capitalisation	EUR	41038052	LU1799131948	0.25%
IBH - Capitalisation	GBP	41038115	LU1799129371	0.90%
IBH - Capitalisation	JPY	46808289	LU1962447865	0.80%

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund was put into liquidation on 04.03.2021. There is no management fee for -DA-, -DB- and -DBH- share classes.

* Management fees have been waived for the whole period.

Fund Performance

		YTD*	Since Inception*	2023*	2022*	2021*
DA - Distribution	USD	/	/	/	/	/
DB - Capitalisation	USD	/	/	/	/	/
IA - Distribution	USD	/	/	/	/	/
IA5 - Distribution	USD	/	/	/	/	/
IA10 - Distribution	USD	/	/	/	/	/
IB - Capitalisation	USD	/	/	/	/	/
IB5 - Capitalisation	USD	/	/	/	/	/
IB10 - Capitalisation	USD	/	/	/	/	/
IB25 - Capitalisation	USD	/	/	/	/	/
DBH - Capitalisation	CHF	/	/	/	/	/
EBH - Capitalisation	CHF	/	/	/	/	/
IBH - Capitalisation	CHF	/	/	/	/	/
EBH - Capitalisation	EUR	/	/	/	/	/
IAH25 - Distribution	EUR	/	/	/	/	/
IBH - Capitalisation	EUR	/	/	/	/	/
IBH25 - Capitalisation	EUR	/	/	/	/	/
IBH - Capitalisation	GBP	/	/	/	/	/
IBH - Capitalisation	JPY	/	/	/	/	/

^{*} The Subfund is in liquidation, therefore no Fund performance is calculated.

Notes

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
CHF	1,961,900	USD	-2,182,690	10.05.2024	-41,258.50
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			
GBP	5,600	USD	-7,065	10.05.2024	-52.36
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			
USD	504,630	GBP	-400,000	10.05.2024	3,726.62
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			
CHF	47,000	USD	-52,289	10.05.2024	-988.29
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			
EUR	44,500	USD	-48,201	10.05.2024	-600.13
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			
GBP	696,600	USD	-878,835	10.05.2024	-6,513.21
Credit Suisse (Sci	hweiz) AG - Zurich - Switzerla	and			

Technical Data and Notes (Continued)

Forward foreign exchange contracts

Purchases Counterparty		Sales		Maturity	Valuation (In USD)
USD	7,892,880	AUD	-12,000,000	10.05.2024	98,447.55
Credit Suisse (Sch	hweiz) AG - Zurich - Switzerla	and			
JPY	2,740,900	USD	-18,171	10.05.2024	-727.68
Credit Suisse (Sch	hweiz) AG - Zurich - Switzerla	and			
EUR	7,532,600	USD	-8,159,079	10.05.2024	-101,584.64
Credit Suisse (Sch	hweiz) AG - Zurich - Switzerla	and			
USD	2,166,270	EUR	-2,000,000	10.05.2024	26,893.11
Credit Suisse (Sch	hweiz) AG - Zurich - Switzerla	and			
JPY	184,427,600	USD	-1,222,686	10.05.2024	-48,963.50
Credit Suisse (Sch	hweiz) AG - Zurich - Switzerla	and			
Net unrealised le	oss on forward foreign exc	change contracts			-71,621.03

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Statement of Net Assets (in USD) and Fund Evolution

		30.04.2024			
Assets					
Investments in securities at market value	e	57,194,095.21			
Cash at banks and at brokers		26,343,696.39			
Overdue receivables from matured Supplincome receivable	oly Chain Notes	305,605,614.25 6.358.07			
income receivable		389,149,763.92			
Liabilities Due to banks and to brokers		16,392.45			
Provisions for accrued expenses		78,873.16			
Net unrealised loss on forward foreign e		71,621.03			
Provisions for costs related to liquidation	n and asset recovery	21,330,001.20 21,496,887.84			
		, ,			
Net assets		367,652,876.08			
Fund Evolution		30.04.2024	31.10.2023	31.10.2022	
Total net assets	USD	367,652,876.08	363,536,651.06	449,953,962.11	
Net asset value per share					
DA - Distribution	USD	205.33	202.83	251.29	
DB - Capitalisation	USD	240.85	237.92	294.76	
IA - Distribution	USD	204.40	202.09	250.72	
IA5 - Distribution	USD	204.43	202.12	250.76	
IA10 - Distribution	USD	204.48	202.17	250.81	
IB - Capitalisation	USD	232.29	229.67	284.94	
IB5 - Capitalisation	USD	233.27	230.64	286.14	
IB10 - Capitalisation	USD	234.94	232.29	288.18	
IB25 - Capitalisation	USD	225.69	223.14	276.84	
DBH - Capitalisation	CHF	218.03	214.76	287.09	
EBH - Capitalisation	CHF	211.04	208.03	278.35	
IBH - Capitalisation	CHF	212.00	209.02	279.79	
EBH - Capitalisation	EUR	227.10	226.97	296.17	
IAH25 - Distribution	EUR	211.65	211.56	276.18	
IBH - Capitalisation	EUR	226.21	226.12	295.18	
IBH25 - Capitalisation	EUR	224.01	223.92	292.30	
IBH - Capitalisation	GBP	239.07	242.65	312.09	
IBH - Capitalisation	JPY	26,557.00	25,575.00	31,348.20	
Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
DA - Distribution	USD	47,679.260	47,679.260	0.000	0.000
DB - Capitalisation	USD	114,614.299	114,614.299	0.000	0.000
IA - Distribution	USD	229,797.063	229,797.063	0.000	0.000
IA5 - Distribution	USD	61,299.332	61,299.332	0.000	0.000
IA10 - Distribution	USD	69,542.594	69,542.594	0.000	0.000
IB - Capitalisation	USD	199,093.049	199,093.049	0.000	0.000
			,		

37,229.951

70,363.299

572,162.568

25,350.000

10,145.528

6,574.372

14,721.822

56,052.179

37,229.951

70,363.299

572,162.568

25,350.000

10,145.528

6,574.372

14,721.822

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The notes are an integral part of the financial statements.

USD

USD

USD

CHF

CHF

CHF

EUR

EUR

IB5 - Capitalisation

IB10 - Capitalisation

IB25 - Capitalisation

DBH - Capitalisation

EBH - Capitalisation

IBH - Capitalisation

EBH - Capitalisation

IAH25 - Distribution

Statement of Net Assets (in USD) and Fund Evolution (Continued)

Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of shares redeemed
IBH - Capitalisation	EUR	59,694.252	59,694.252	0.000	0.000
IBH25 - Capitalisation	EUR	24,776.000	24,776.000	0.000	0.000
IBH - Capitalisation	GBP	13,232.554	13,232.554	0.000	0.000
IBH - Capitalisation	JPY	32,394.640	32,394.640	0.000	0.000

Statement of Operations / Changes in Net Assets (in USD)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	363,536,651.06
Income	
Bank Interest	909,215.88
	909,215.88
Expenses	
Management service fee	12,125.56
Depositary fee	96,947.70
Administration expenses	70,415.34
Printing and publication expenses	8,569.95
Interest and bank charges	11.89
Audit, control, legal, representative bank and other expenses *	277,290.27
"Taxe d'abonnement"	99,189.73
	564,550.44
Net income (loss)	344,665.44
	,
Realised gain (loss)	
Realised gain on sales of investments	986,025.90
Realised loss on sales of investments	-283,698.29
Realised gain on forward foreign exchange contracts	1,137,547.21
Realised loss on forward foreign exchange contracts	-1,352,107.19
Realised gain on foreign exchange	8,973,868.22
Realised loss on foreign exchange	-312,752.21
	9,148,883.64
Net realised gain (loss)	9,493,549.08
Channel in a house lived a source letter (down latter)	
Change in net unrealised appreciation (depreciation) Change in unrealised depreciation on investments	-5,481,034.96
Change in unrealised appreciation on investments Change in unrealised appreciation on forward foreign exchange contracts	
Change in unrealised appreciation on forward foreign exchange contracts	103,710.90
	-5,377,324.06
Net increase (decrease) in net assets as a result of operations	4,116,225.02
Subscriptions / Redemptions	
Subscriptions	0.00
Redemptions	0.00
	0.00
Net and a title and of the and of	007.070.070.00
Net assets at the end of the period	367,652,876.08

^{*} The caption represents more than 10% of total expenses. Other operating fees are one of the positions which represents the most. The notes are an integral part of the financial statements.

Statement of Investments in Securities

Breakdown by Country	
USA	15.56
Total	15.56
Breakdown by Economic Sector	
Countries and central governments	15.56
Countries and central governments	10.00

Statement of Investments in Securities

	B	Quantity /	Valuation	% of net
_	Description	Nominal	(in USD)	assets
Mone	y market instruments			
USD	TREASURY BILL 0%/23-130624	14,000,000	13,910,306.67	3.78
USD	TREASURY BILL 0%/23-160524	30,500,000	30,428,794.54	8.28
USD	TREASURY BILL 0%/24-160724	13,000,000	12,854,994.00	3.50
Total	money market instruments		57,194,095.21	15.56
Total	of Portfolio		57,194,095.21	15.56
Cash a	at banks and at brokers		26,343,696.39	7.17
Due to	banks and to brokers		-16,392.45	0.00
Other	net assets		284,131,476.93	77.27
Total	net assets		367,652,876.08	100.00

Overdue receivables as of 30.04.2024

Currency	Multi Obligor Denomination *	Focus Area for the Account Receivable Seller	In USD
USD	CURRAJONG MULTI OBLIGOR PROGRAM	BLUESTONE	55,811,333.05
USD	RASMUSSEN MULTI OBLIGOR PROGRAM	BLUESTONE	69,097.14
GBP	REHBEIN MULTI OBLIGOR PROGRAM	GFG	243,197,392.50
			299.077.822.69

Currency	Single Obligor Denomination	In USD
USD	BLUESTONE RESOURCES INC	414,582.85
USD	R.W. CHELSEA HOLDINGS LTD	1,726,041.00
USD	TOWER TRADE GROUP LIMITED	0.00
USD	WESTFORD LIMITED	0.00
AUD	CALIBRE GROUP LIMITED	0.00
GBP	CHBG LIMITED	0.00
GBP	KERRY LEEDS INVESTMENTS LIMITED	2,274,868.66
GBP	KERRY IRELAND INVESTMENTS LTD	2,112,299.05
		6,527,791.56

 $^{^{\}star}$ Multiple Obligors notes do not represent the actual exposure of Account Receivable Seller.

Technical Data and Notes

Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
EB - Capitalisation	USD	58374507	LU2262273852	1.50%	1.79%

Fund Performance

		YTD	Since Inception	2023	2022	2021
EB - Capitalisation	USD	-4.94%	/	-2.21%	7.51%	3.58%

Notes

Financial futures contracts

Description Counterparty	Currency	Quantity	Engagement	Valuation In USD
ALUMINIUM HIGH GRADE COMMODITIES -25- 15/05/24	USD	0	0.00	-22,732.75
ALUMINIUM HIGH GRADE COMMODITIES -25- 19/06/24	USD	-6	-386,704.50	-24,294.25
BRENT CRUDE OIL COMMODITIES -1000- 31/05/24	USD	27	2,330,910.00	-70,837.42
CATTLE ALIVE -400- 28/06/24	USD	-65	-4,549,350.00	414.70
CATTLE ALIVE -400- 31/12/24	USD	74	5,381,280.00	60,856.24
CATTLE FEEDER -500- 29/08/24	USD	7	894,250.00	26,890.88
COCOA COMMODITIES -10- 13/09/24	USD	126	11,094,300.00	3,940,919.16
COCOA Commodities -10- 16/07/24	USD	-127	-11,789,410.00	-2,034,033.07
COFFEE COMMODITIES -375- 18/09/24	USD	17	1,369,350.00	28,064.36
COFFEE COMMODITIES -375- 19/07/24	USD	-3	-243,731.25	-3,881.25
COMMODITIES AGRICULTURE & FISHERY COMMOD 16/07/24	USD	-83	-2,362,595.00	103,145.42
COMMODITIES AGRICULTURE & FISHERY COMMOD 24/09/24	USD	-39	-1,536,600.00	-48,340.00
COMMODITIES FOOD & SOFT DRINKS COMMODITIES 11/07/24	USD	5	272,662.50	-8,067.00
COPPER HIGH GRADE COMMODITIES -250- 29/07/24	USD	2	228,225.00	14,125.00
CORN -5000- 12/07/24	USD	-32	-714,800.00	-6,800.00
CORN -5000- 12/12/25	USD	-52	-1,260,350.00	1,728.37
CORN -5000- 14/07/25	USD	52	1,297,400.00	15,037.50
COTTON COMMODITIES -500- 09/07/24	USD	6	235,290.00	-27,323.00
GASOIL LOW SULPHUR COMMODITIES -100- 12/06/24	USD	-23	-1,785,375.00	111,374.81
GOLD - 1 OZ - 995 COMMODITIES -100- 26/06/24	USD	-1	-230,290.00	-12,070.00
LEAN HOGS -400- 13/12/24	USD	105	3,242,400.00	5,566.91
LEAN HOGS -400- 14/06/24	USD	-47	-1,926,530.00	-29,472.46
LEAN HOGS -400- 14/08/24	USD	-55	-2,274,800.00	-143,413.70
LEAN HOGS -400- 14/10/24	USD	-50	-1,712,000.00	50,297.91
LIGHT SWEET CRUDE OIL COMMODITIES -1000- 20/05/24	USD	48	3,593,760.00	59,757.65
LIGHT SWEET CRUDE OIL COMMODITIES -1000- 21/05/24	USD	-16	-1,310,880.00	-79,829.94
NATURAL GAS COMMODITIES -10000- 29/05/24	USD	-15	-298,650.00	2,121.18
NY HARBOR RBOB -42000- 31/05/24	USD	-46	-5,199,398.40	90,073.03
NY HARBOR ULSD -420- 31/05/24	USD	37	3,927,890.40	-200,983.03
PRECIOUS METAL AND PRECIOUS STONE COMMOD 26/06/24	USD	-9	-857,520.00	-30,379.88
PRECIOUS METAL AND PRECIOUS STONE COMMOD 29/07/24	USD	19	900,790.00	7,632.50
SILVER - 1 OZ - 999 COMMODITIES -5000- 29/07/2024	USD	2	266,540.00	-17,960.00
SOYABEAN -5000- 12/07/24	USD	4	232,600.00	-4,900.00
SOYABEAN -5000- 14/07/25	USD	27	1,597,387.50	-23,675.00
SOYABEAN -5000- 14/11/25	USD	-27	-1,552,837.50	23.602.95
SOYABEAN FLOUR -100- 12/07/24	USD	75	2,639,250.00	79,270.00
SOYABEAN FLOUR -100- 12/12/25	USD	-3	-106,320.00	-2,661.43
SOYABEAN FLOUR -100- 13/12/24	USD	-59	-2,094,500.00	-56,601.29
SOYABEAN FLOUR -100- 14/07/25	USD	3	107,100.00	2,880.00
SOYABEAN OIL -600- 12/07/24	USD	9	232,254.00	-27,216.00
SUGAR NR. 11 COMMODITIES -1120- 28/02/25	USD	-14	-309,366.40	67,095.63
SUGAR NR. 11 COMMODITIES -1120- 28/06/24	USD	97	2,108,702.40	-114,269.63
SUGAR NR. 11 COMMODITIES -1120- 20/00/24 SUGAR NR. 11 COMMODITIES -1120- 30/06/25	USD	14	293,843.20	-36,930.91
WHEAT -5000- 12/07/24	USD	15	452,437.50	23,062.50
WHEAT HARD RED WINTER -5000- 12/07/24	USD	-28	-889,350.00	-90,993.42
Net unrealised gain on financial futures contracts				1,596,251.27

Technical Data and Notes (Continued)

Swaps contracts

Туре		Payable		Receivable	Maturity	Valuation
Counte	erparty	Nominal		Nominal		(in USD)
ERS	USD	4,330,800 Neg. Perf. LNZ4 Comdty - 0 Bps		Pos. Perf. LNZ4 Comdty + 0 Bps	04.12.2024	-101,636.44
Macqua	arie Bank Li	mited - Sydney - Australia				
ERS			USD	4,563,000 Neg. Perf. LNZ5 Comdty - 0 Bps	04.12.2024	179,828.44
Macqua	arie Bank Li	mited - Sydney - Australia				
ERS			GBP	3,089,840 Neg. Perf. QCH5 Comdty - 0 Bps	28.02.2025	-3,852,155.01
Macqua	arie Bank Li	mited - Sydney - Australia				
ERS	GBP	3,057,600 Neg. Perf. QCK5 Comdty - 0 Bps		Pos. Perf. QCK5 Comdty + 0 Bps	28.02.2025	3,565,652.61
Macqua	arie Bank Li	mited - Sydney - Australia				
Net un	realised lo	ss on swaps contracts				-208,310.40

Statement of Net Assets (in USD) and Fund Evolution

		30.04.2024			
Assets					
Investments in securities at market value Cash at banks and at brokers Income receivable Net unrealised gain on financial futures		17,462,632.23 3,640,512.92 89,168.06 1,596,251.27			
		22,788,564.48			
Liabilities					
Due to banks and to brokers Provisions for accrued expenses Net unrealised loss on swaps contracts Other payables		1,745,904.71 28,785.17 208,310.40 29,820.00			
		2,012,820.28			
Net assets		20,775,744.20			
Fund Evolution		30.04.2024	31.10.2023	31.10.2022	
Total net assets	USD	20,775,744.20	21,629,895.30	33,799,474.72	
Net asset value per share					
EB - Capitalisation	USD	1,015.01	1,056.74	1,126.65	
Number of shares outstanding		At the end of the period	At the beginning of the period	Number of shares issued	Number of sha
EB - Capitalisation	USD	20,468.566	20,468.566	0.000	0.0

Statement of Operations / Changes in Net Assets (in USD)

For the period from 01.11.2023 to 30.04.2024

Net assets at the beginning of the period	21,629,895.30
Income	
Interest on investments in securities (net)	394,405.87
Bank Interest	67,745.75
	462,151.62
Expenses	
Management fee	158,713.56
Depositary fee	6,084.11
Administration expenses	5,288.15
Printing and publication expenses	571.47
Interest and bank charges	1,319.18
Audit, control, legal, representative bank and other expenses	12,993.40
"Taxe d'abonnement"	1,034.32
	186,004.19
Net income (loss)	276,147.43
Realised gain (loss)	
Realised gain on sales of investments	296,141.77
Realised loss on sales of investments	-238,439.85
Realised gain on financial futures contracts	15,219,742.42
Realised loss on financial futures contracts	-18,242,835.35
	-2,965,391.01
Net realised gain (loss)	-2,689,243.58
Change in net unrealised appreciation (depreciation)	
Change in unrealised appreciation on investments	226,204.16
Change in unrealised depreciation on investments	-20,152.01
Change in unrealised appreciation on financial futures contracts	1,823,742.73
Change in unrealised depreciation on swaps contracts	-194,702.40
	1,835,092.48
Net increase (decrease) in net assets as a result of operations	-854,151.10
Subscriptions / Redemptions	
Subscriptions	0.00
Redemptions	0.00
	0.00
Net assets at the end of the period	20,775,744.20
5 P. S.	

Statement of Investments in Securities

Breakdown by Country USA 84.05 Total 84.05 Breakdown by Economic Sector Countries and central governments 63.27 Mortgage and funding institutions (MBS, ABS) 15.75 Banks and other credit institutions 3.37 Non-ferrous metals 1.14 Precious metals and precious stones 0.42 Food and soft drinks 0.08 Index 0.02 Total 84.05

Statement of Investments in Securities

	Description	Quantity / Nominal	Valuation (in USD)	% of ne asset
Secur marke	ities listed on a stock exchange or other organised			
Bonds				
USD	FANNIE MAE 3.875%/22-280824	1,500,000	1,491,045.00	7.1
USD	FANNIE MAE 5.06%/23-070225	200,000	199,494.00	0.9
USD	FEDERAL FARM CREDIT BANK FRN/23-271025	400,000	400,340.00	1.9
USD	FEDERAL HOME LOAN BANK FRN/23-100725	200,000	200,232.00	0.9
USD	FEDERAL HOME LOAN BANK FRN/24-230226	100,000	100,023.00	0.4
USD	FREDDIE MAC 4.2%/22-280825	1,000,000	985,920.00	4.7
USD	FREDDIE MAC 4.2%/22-280825 FREDDIE MAC 5.15%/23-270126			2.8
		600,000	596,634.00	
USD	US FRN REOPENING BB-2025 FRN/23-300425	600,000	600,537.60	2.8
USD	US TREASURY FRN S BF-2024 FRN/22-310724	600,000	599,972.40	2.8
USD	US TREASURY N/B 4.5%/22-151125	600,000	594,187.50	2.8
USD	US TREASURY N/B BE-2025 4.75%/23-310725	300,000	298,394.53	1.4
USD	US TREASURY N/B S BG-2025 5%/23-310825	1,200,000	1,196,859.37	5.7
USD	US TREASURY S AR-2026 4.375%/23-150826	800,000	789,437.50	3.8
USD	WI TREAS. NT/BD S AM-2027 4.5%/24-150427	600,000	593,953.13	2.8
USD	WI TREASURY FRN FRN/23-310725	400,000	400,166.80	1.9
USD	WI TREASURY FRN S BK-2024 FRN/22-311024	1,700,000	1,700,647.70	8.
USD	WI TREASURY N/B 3.125%/22-310824	1,100,000	1,092,308.59	5.2
USD	WI TREASURY N/B 3.75%/23-150226	1,000,000	981,445.31	4.5
USD	WI TREASURY N/B 4.625%/23-280225	1,400,000	1,392,343.75	6.1
	Bonds	1,400,000	14,213,942.18	68.4
			, ,,	
Put O	ptions *	52	1F 600 00	0.1
	CATTLE ALIVE (PUT) -150- 06/12/24		15,600.00	0.0
USD	GOLD - 1 OZ - 995 (PUT) -2150- 25/11/24	-19	-41,990.00	-0.5
USD USD	GOLD - 1 OZ - 995 (PUT) -2300- 25/11/24 NICKEL (PUT) -15000- 05/06/24	19 -20	125,400.00 -4,316.40	0.0
	Put Options		94,693.60	0.4
			-	
	ptions *			
		77.1		
	BRENT CRUDE OIL (CALL) -105- 26/07/24	71	4,970.00	
USD	COPPER GRADE A (CALL) -11000- 04/12/24	-9	-114,594.75	-0.8
USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24	-9 9	-114,594.75 255,892.50	-0.! 1.:
USD USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24	-9 9 20	-114,594.75 255,892.50 100,182.00	-0.8 1.5 0.4
USD USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24	-9 9	-114,594.75 255,892.50	-0.8 1.2 0.4
USD USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24	-9 9 20	-114,594.75 255,892.50 100,182.00	-0.8 1.2 0.4
USD USD USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE	-9 9 20	-114,594.75 255,892.50 100,182.00	3.0- 1.2 0.4 0.0
USD USD USD USD USD USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD	-9 9 20 29	-114,594.75 255,892.50 100,182.00 1,740.00	-0.8 1.2 0.4 0.0
USD USD USD USD USD	COPPER GRADE A (CALL) - 11000 - 04/12/24 COPPER GRADE A (CALL) - 9400 - 04/12/24 NICKEL (CALL) - 22000 - 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options	-9 9 20 29	-114,594.75 255,892.50 100,182.00 1,740.00 2,240.00	0.0 -0.8 1.5 0.4 0.0
USD USD USD USD USD Total	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD	-9 9 20 29	-114,594.75 255,892.50 100,182.00 1,740.00 2,240.00	-0.8 1.2 0.4 0.0
USD USD USD USD USD Total (COPPER GRADE A (CALL) - 11000 - 04/12/24 COPPER GRADE A (CALL) - 9400 - 04/12/24 NICKEL (CALL) - 22000 - 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options Securities listed on a stock exchange or other ised markets	-9 9 20 29	-114,594.75 255,892.50 100,182.00 1,740.00 2,240.00 250,429.75	-0.8 1.5 0.4 0.0 0.0
USD USD USD USD USD Total (COPPER GRADE A (ČALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets ities not listed on a stock exchange	-9 9 20 29	-114,594.75 255,892.50 100,182.00 1,740.00 2,240.00 250,429.75	-0.8 1.5 0.4 0.0 0.0
USD USD USD USD USD Total (organ	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other issed markets Ities not listed on a stock exchange	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53	-0.8 1.2 0.4 0.0 0.0 1.2 70.0
USD USD USD USD USD Total : organ Secur Bonds USD	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets (ities not listed on a stock exchange is WI TREASURY FRN S AX-2026 FRN/24-310126	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53	-0.8 1.5 0.4 0.0 0.0 1.3 70.0
USD USD USD USD USD Total Total Secur Bonds USD	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other issed markets Ities not listed on a stock exchange	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53	-0.9 1.3 0.4 0.0 0.0 1.3 70.0
USD USD USD USD USD USD Total (Total secur Bonds USD USD	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets (ities not listed on a stock exchange is WI TREASURY FRN S AX-2026 FRN/24-310126	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53	-0.9 1.3 0.4 0.0 0.0
USD USD USD USD USD USD USD USD Secur Bonds USD USD	COPPER GRADE A (CALL) - 11000 - 04/12/24 COPPER GRADE A (CALL) - 9400 - 04/12/24 NICKEL (CALL) - 22000 - 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets WI TREASURY FRN S AX-2026 FRN/24-310126 WI TREASURY FRN S BK-2025 FRN/23-311025 Bonds	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065.53 601,213.80 2,302,352,90 2,903,566,70	-0.9 1.5 0.4 0.0 1.5 70. 0
USD	COPPER GRADE A (CALL) - 11000 - 04/12/24 COPPER GRADE A (CALL) - 9400 - 04/12/24 NICKEL (CALL) - 22000 - 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD COMMOD Call Options Securities listed on a stock exchange or other ised markets ities not listed on a stock exchange WI TREASURY FRN S AX-2026 FRN/24-310126 WI TREASURY FRN S BK-2025 FRN/23-311025 Bonds Securities not listed on a stock exchange	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53 601,213,80 2,302,352,90 2,903,566,70	-0.1.1.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0
USD	COPPER GRADE A (CALL) - 11000 - 04/12/24 COPPER GRADE A (CALL) - 9400 - 04/12/24 NICKEL (CALL) - 22000 - 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets WI TREASURY FRN S AX-2026 FRN/24-310126 WI TREASURY FRN S BK-2025 FRN/23-311025 Bonds	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065.53 601,213.80 2,302,352,90 2,903,566,70	-0.1.1.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0
USD	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets Itilies not listed on a stock exchange WI TREASURY FRN S AX-2026 FRN/24-310126 WI TREASURY FRN S BK-2025 FRN/23-311025 Bonds securities not listed on a stock exchange of Portfolio tt banks and at brokers	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53 601,213,80 2,302,352,90 2,903,566,70	-0.3 1.5 0.4 0.0 0.0 1.3 70.4 2.3 11.0 13.3
USD	COPPER GRADE A (CALL) -11000- 04/12/24 COPPER GRADE A (CALL) -9400- 04/12/24 NICKEL (CALL) -22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets ities not listed on a stock exchange ities not listed on a stock exchange ities not listed on a stock exchange securities listed on a stock exchange ities not listed on a stock exchange securities not listed on a stock exchange for listed on a stock exchange securities not listed on a stock exchange of Portfolio at banks and at brokers banks and to brokers	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53 601,213,80 2,302,352,90 2,903,566,70 17,462,632,23 3,640,512,92 -1,745,904,71	-0.9 1.5 0.0 0.0 0.0 1.1 70.0 2.3 11.0 13.9 14.1 17.9 -8.0
USD USD USD USD USD USD Total Total Total Total Total Total Total Total Total Total	COPPER GRADE A (CALL) - 11000- 04/12/24 COPPER GRADE A (CALL) - 9400- 04/12/24 NICKEL (CALL) - 22000- 04/12/24 PRECIOUS METAL AND PRECIOUS STONE COMMOD PRECIOUS METAL AND PRECIOUS STONE COMMOD Call Options securities listed on a stock exchange or other ised markets Itilies not listed on a stock exchange WI TREASURY FRN S AX-2026 FRN/24-310126 WI TREASURY FRN S BK-2025 FRN/23-311025 Bonds securities not listed on a stock exchange of Portfolio tt banks and at brokers	-9 9 20 29 16	-114,594,75 255,892,50 100,182,00 1,740,00 2,240,00 250,429,75 14,559,065,53 601,213,80 2,302,352,90 2,903,566,70 17,462,632,23 3,640,512,92	-0.3 1.5 0.4 0.0 0.0 1.3 70.4 11.6 13.9 13.9 14.1 17.9

^{*} Counterparties: Credit Suisse AG and Goldman Sachs and Co New York The notes are an integral part of the financial statements. Any differences in the percentage of Net Assets are the result of roundings.

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AIFM

The Company has designated Credit Suisse Fund Management S.A. to act as its AIFM. Credit Suisse Fund Management S.A. was incorporated in Luxembourg under the name CSAM Invest Management Company on December 9, 1999 as a joint-stock company for an indefinite period and is entered in the Commercial and Company Register of Luxembourg under no. B72925. The AIFM has its registered office in Luxembourg, at 5, rue, Jean Monnet.

of Luxembourg under no. B72925. The AIFM has its registered office in Luxembourg, at 5, rue Jean Monnet.

In order to cover potential liability risks resulting from professional negligence, the AIFM holds appropriate additional own funds in accordance with the provisions of the Law of 12 July 2013 and the AIFM Regulation to cover any potential professional liability resulting from its activities as AIFM.

The AIFM is subject to the provisions of chapter 15 of the Law of December 17, 2010 and is authorized as Alternative Investment Fund Manager in accordance with Chapter 2 of the Law of 12 July 2013. In addition to the Company, the AIFM also manages other Undertakings for Collective Investment including Alternative Investment Funds.

Material Changes

In accordance with the Law of 12 July 2013 on Alternative Investment Fund Managers, the AIFM declares that no material change occurred with respect to itself during the period covered by this report.

Remuneration

Information on remuneration will be disclosed as set out in articles 111 bis and 111 ter of the law of 17 December 2010 on undertakings for collective investment, as amended, once an entire financial year is completed.

Leverage

In accordance with the Law of 12 July 2013, the level of leverage for the period ended of 30 April 2024 is as follows:

	Percentage leverage under commitment method	Percentage leverage under gross method
Credit Suisse Nova (Lux) European Senior Loan Fund	100.00%	106.71%
Credit Suisse Nova (Lux) Global Senior Loan Fund	100.00%	122.60%
	100.00%	100.00%
Credit Suisse Nova (Lux) Portfolio Premium I Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)	100.00%	100.00%
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	643.70%	640.55%

General information in relation to Securities Financing Transactions ("SFT")

- Types of SFTs

As at of 30.04.2024, the Company is engaged in Securities Lending activities.

- Re-use of collateral

The Company does not re-use collateral in relation to securities financing transactions. There is no cash collateral reinvestment.

- Safekeeping of collateral

The safekeeping of collateral is done by Credit Suisse (Luxembourg) S.A. (the "Depositary Bank"). The collateral received from securities lending activities are held in a pool.

- Settlement and clearing

The settlement and clearing of securities financing transactions occur bilaterally.

- Maturity tenor and collateral

The maturity tenor of the SFTs is always open maturity. The maturity tenor of the related collateral is disclosed in the section below.

Unaudited information Page 49

Complementary information on securities lending activities

As per of 30.04.2024, the Subfunds exclusively participated in the security lending system with Credit Suisse (Switzerland) Ltd., Zurich (the "principal"). The amount of securities on loan as a proportion of total lendable assets defined as excluding cash and cash equivalents and as a proportion of the Total Net Assets are disclosed in the table below. The amount of assets engaged in each type of SFTs, the counterparties, the information on collateral and the data on return and cost can be found in the Notes pages of this semi-annual report.

Subfund	CCY	Amount of securities on loan as a proportion of total lendable assets (in %)*	Amount of securities lending as a proportion of Total Net Assets (in %)
Credit Suisse Nova (Lux) Portfolio Premium I	USD	1.32%	1.34%

^{*} excluding cash and cash equivalents

Data on collateral issuers for securities lending activities

The collateral received from securities lending activities for all Funds managed by Credit Suisse Fund Management S.A are held in a pool and allocated on a pro-rata based on their level of engagement in securities lending.

Total volume of

The 10 largest collateral issuers from the pool are indicated in the below table:

the collateral securities and commodities received Collateral issuer per issuer at pool level (in CHF) FRANCE (GOVT OF) 103,276,535.43 US TREASURY 97,229,391.18 BUNDESREPUB. DEUTSCHLAND 95,798,163.04 BELGIUM KINGDOM 78,013,322.74 APPLE INC 58,962,344.10 PFANDBRIEF SCHWEIZ HYPO 33,122,543.69 REPUBLIC OF AUSTRIA 26,888,358.09 EUROPEAN UNION 20,957,619.49 PFANDBRIEF SCHW KANTBK 16,727,844.42 ROCHE HOLDING AG-GENUSSCHEIN 16,251,121.60

Percentage of the pooled collateral held by each Subfund

Subfund

Credit Suisse Nova (Lux) Portfolio Premium I

Maturity tenor of the collateral related to SFTs

		Maturity tenor of collateral						
Subfund	ССҮ	Less than 1 day	From 1 day to 1 week	From 1 week to 1 month	From 1 month to 3 months	From 3 months to 1 year	More than 1 year	Open maturity
Credit Suisse Nova (Lux) Portfolio Premium I	USD	-	-	41,973.48	160,143.48	284,362.88	1,581,708.79	355,498.83

0.36%



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