

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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Management and Administration

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

Depository 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.
Kalandergrasse 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 § 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.

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	7,960,861.93
Management service fee	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)	
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

The notes are an integral part of the financial statements.

Notes

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 or a non-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.

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.

l) 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.

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 Class	CCY	Crystallised performance fees	Performance fees non-crystallised*	% of NAV**
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.

Depository Fee

The Depository 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 year.

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	Unfunded commitment	CCY
PLATEA (BC) BIDCO AB DD/TL 24-220231	300,249.00	USD

Credit Suisse Nova (Lux) Global Senior Loan Fund:

Description	Unfunded commitment	CCY
EYECARE PARTNERS 24-301128	16,406.25	USD
PLATEA (BC) BIDCO AB DD/TL 24-220231	535,068.74	USD

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

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	Expenses and 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	Type	Counterparty	Amount
Credit Suisse Nova (Lux) Supply Chain Finance			
High Income Fund (in liquidation)	Cash	Credit Suisse AG, Switzerland	USD 2,420,000
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	Cash	Goldman Sachs and Co. New York	USD 2,305,000
	Cash	Macquarie Bank Ltd.	USD 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- USD	147,677,986.77
	<u>147,677,986.77</u>

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.

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 AIFM 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

Forward foreign exchange contracts

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

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation
<i>Counterparty</i>					(In EUR)
CHF	6,831,116	EUR	-7,149,859	18.06.2024	-160,353.67
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	147,377,844	EUR	-134,395,507	18.06.2024	3,149,775.14
<i>BNP Paribas S.A. - Paris - France</i>					
Net unrealised gain on forward foreign exchange contracts					3,219,006.18

Statement of Net Assets (in EUR) and Fund Evolution

		30.04.2024		
Assets				
Investments in securities at market value		186,087,873.73		
Cash at banks and at brokers		20,139,056.03		
Receivable for securities sold		5,053,363.66		
Subscriptions receivable		124,658.38		
Income receivable		1,734,867.65		
Net unrealised gain on forward foreign exchange contracts		3,219,006.18		
Other receivable		203.77		
		216,359,029.40		
Liabilities				
Payable for securities purchased		16,379,064.16		
Provisions for accrued expenses		75,998.13		
		16,455,062.29		
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 shares redeemed
A - Distribution	EUR	37,386.560	43,187.546	106.634
EB - Capitalisation	EUR	7,625.176	10,642.176	336.000
IA - Distribution	EUR	20,654.754	31,385.890	0.000
UA - Distribution	EUR	17,878.957	24,483.725	0.000
EBH - Capitalisation	CHF	6,118.676	4,731.311	1,387.365
AH - Distribution	USD	23,967.510	25,780.417	0.000
DBH - Capitalisation	USD	99,843.576	99,843.576	0.000
EBH - Capitalisation	USD	9,561.907	6,579.354	2,987.087
IAH - Distribution	USD	3,907.172	3,907.172	0.000

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
Depository 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 / Redemptions	
Subscriptions	5,691,485.67
Redemptions	-16,215,617.87
	-10,524,132.20
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 net assets
Securities listed on a stock exchange or other organised markets			
Shares			
EUR SOLOCAL GROUP	305,504	14,664.19	0.01
Total Shares		14,664.19	0.01
Bonds			
EUR ALTICE FRANCE HOLDING S.A. 4%/20-150228	250,000	60,597.50	0.03
EUR ALTICE FRANCE HOLDING S.A. 8%/20-150527	500,000	147,940.00	0.07
USD AMER SPORTS COMPANY 6.75%/24-160231	250,000	229,831.66	0.11
EUR APCOA PARKING HOLD G 4.625%/21-150127	300,000	288,213.00	0.14
EUR APOLLO SWEDISH BIDCO AB FRN/23-050729	500,000	503,920.00	0.25
EUR BCP MODULAR SERVICES 4.75%/21-301128	100,000	94,031.00	0.05
GBP BELLIS ACQUISITION CO PL 4.5%/21-160226	250,000	291,442.21	0.15
GBP BELLIS FINCO PLC 4%/21-160227	1,375,000	1,494,159.15	0.75
EUR BENTELER A 144A 9.375%/23-150528	250,000	267,187.50	0.13
EUR BLITZ F 6%/18-300726	800,000	703,358.30	0.35
EUR BOELS TOPHOLDING BV 5.75%/24-150530	325,000	325,442.00	0.16
EUR BORMIOLI PHARMA FRN/23-150528	1,000,000	1,007,880.00	0.50
EUR CENTURION BIDCO SPA 5.875%/20-30.09.2026	250,000	240,710.00	0.12
EUR CHROME BIDCO SASU 3.5%/21-310528	100,000	81,526.00	0.04
EUR CHROME HOLDCO SUB 5%/21-310529	350,000	223,646.50	0.11
EUR CIRSA FINANCE INTER 4.5%/21-150327	500,000	491,980.00	0.25
GBP CONSTELLATION AUTOMOT 4.875%/21-150727	1,000,000	961,166.41	0.48
EUR DOBANK SPA 3.375%/21-310726	1,140,000	1,006,426.20	0.50
USD DORNOCH DEBT MER144A 6.625%/21-151029	625,000	482,405.89	0.24
GBP ENCORE CAPITAL GROUP INC 4.25%/21-010628	1,000,000	984,939.69	0.49
EUR FIBER BIDCO SPA FRN/24-150130	500,000	502,855.00	0.25
EUR FLAMINGO LUX II SA 5%/21-310329	250,000	196,315.00	0.10
EUR GARFUNKELUX HOLDCO 3 SA FRN/20-010526	850,000	596,969.00	0.30
EUR GREEN BIDCO SAU 10.25%/23-150728	350,000	332,801.00	0.17
EUR HERENS MIDCO SARL 5.25%/21-150529	600,000	428,124.00	0.21
EUR HSE FINANCE SARL 5.625%/21-151026	200,000	118,382.00	0.06
EUR ILIAD HOLDING SAS 5.625%/21-151028	100,000	98,857.00	0.05
EUR IMA INDUSTRIA MACCHINE FRN/24-150429	1,000,000	1,011,730.00	0.51
EUR INPOST NA 2.25%/21-150727	100,000	93,414.00	0.05
EUR IPD 3 BV 8%/23-150628	500,000	529,460.00	0.26
EUR IPD 3 BV FRN/23-150628	500,000	503,395.00	0.25
EUR IOERA GROUP SAS FRN/23-150227	1,757,000	1,055,500.18	0.53
EUR KAIKO BONDCO SA 5.125%/21-300929	500,000	480,215.00	0.24
EUR KANE BIDCO LTD 5%/22-150227	400,000	387,444.00	0.19
GBP KANE BIDCO LTD 6.5%/22-150227	100,000	112,698.21	0.06
EUR KRONOS INTERNATIONAL 9.5%/24-150329	170,000	181,242.10	0.09
EUR LHMC FINCO 2 SARL 7.25%/19-02.10.2025	1,897,979	1,148,369.13	0.57
EUR LOTTOMATICA SPA/ROMA FRN/23-010628	250,000	251,662.50	0.13
EUR OLYMPUS WTR US HLDG CRP 3.875%/21-011028	1,000,000	922,830.00	0.46
EUR OLYMPUS WTR US HLDG CRP 5.375%/21-011029	200,000	174,592.00	0.09
EUR PAPER INDUSTRIES FRN/23-010928	760,703	231,710.13	0.12
USD PAYSAFE FIN PLC/PAYSAFE 4%/21-150629	500,000	410,671.03	0.21
EUR PHM GROUP HOLDING 144A 4.75%/21-180626	640,000	614,803.20	0.31
EUR PHM GROUP HOLDING FRN/22-190626	600,000	624,606.00	0.31
EUR PICARD BONDCO 5.375%/21-010727	500,000	478,335.00	0.24
EUR PICARD GROUPE SA 3.875%/21-010726	500,000	487,445.00	0.24
EUR PLT VII FINANCE SARL 4.625%/20-050126	500,000	497,695.00	0.25
GBP PUNCH FINANCE PL 6.125%/21-300626	500,000	561,669.98	0.28
EUR RCS & RDS SA 3.25%/20-050228	100,000	92,434.00	0.05
GBP SHERWOOD FINANCING 6%/21-151126	1,500,000	1,444,771.05	0.72
EUR SHERWOOD FINANCING PLC 4.5%/21-151126	300,000	261,996.00	0.13
EUR SHERWOOD FINANCING PLC FRN/21-151127	400,000	374,276.00	0.19
EUR SOLOCAL GROUP 0%/17-150325	793,219	161,554.95	0.08
EUR SOLOCAL GROUP FRN/20-150325	208,072	18,397.73	0.01
EUR SPA HOLDINGS 3 3.625%/21-040228	200,000	186,904.00	0.09
EUR TAP SGPS SA 5.625%/19-021224	300,000	299,598.00	0.15
EUR TI AUTOMOTIVE FINANCE 3.75%/21-150429	250,000	230,432.50	0.12
EUR TITAN HOLDINGS II BV 5.125%/21-150729	1,100,000	983,125.00	0.49
EUR TRANSCOM HOLDING AB FRN/21-151226	100,000	98,622.00	0.05
EUR TRIVIMUM PACKAGING FIN FRN/19-150826	750,000	753,120.00	0.38
EUR UNITED GROUP BV 3.125%/20-150226	500,000	482,750.00	0.24
EUR UNITED GROUP BV 3.625%/20-150228	250,000	233,442.50	0.12
EUR UNITED GROUP BV FRN/24-010229	500,000	501,325.00	0.25
EUR UNITED GROUP BV FRN/24-150231	800,000	801,360.00	0.40
EUR VERDE BIDCO SPA 4.625%/21-011026	300,000	291,693.00	0.15
EUR VERISURE HOLDING AB 3.25%/21-150227	100,000	96,011.00	0.05
EUR VERISURE MIDHOLDING AB 5.25%/21-15.02.2029	1,000,000	963,060.00	0.48
EUR VERTICAL MIDCO GMBH 6.625%/20-150728	650,000	568,455.04	0.28
EUR WP/AP TELECOM 5.5%/21-150130	1,100,000	998,382.00	0.50
EUR ZONCOLAN BIDCO SPA 4.875%/21-211028	700,000	609,665.00	0.30
Total Bonds		33,370,968.24	16.69
Total securities listed on a stock exchange or other organised markets		33,385,632.43	16.70
Securities not listed on a stock exchange			
Shares			
EUR CS Nova European Senior Loan (Luxembourg) Holding SARL	12,000	12,000.00	0.01
Total Shares		12,000.00	0.01
Bonds			
USD EAGLE INTERMEDIATE 0%/22-010525	21,000	11,029.91	0.01

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in EUR)	% of net assets	Description	Quantity / Nominal	Valuation (in EUR)	% of net assets
USD EAGLE INTERMEDIATE 7.5%/22-010525	15,000	8,788.67	0.00	EUR VERISURE HOLDING AB TL 21-150128	2,000,000	1,992,500.00	1.00
Total Bonds		19,818.58	0.01	EUR VILLA DUTCH BIDCO 23-031129	1,000,000	999,840.00	0.50
Term Loans				EUR VILLA DUTCH BIDCO B.V. TERM LO 23-300930	2,000,000	1,946,660.00	0.97
GBP AIR BIDCO LIMITED TL B 19-210926	2,881,365	3,070,666.03	1.54	EUR VIVALTO SANTE SAS TERM LOAN 21-200728	2,000,000	1,993,440.00	1.00
EUR ALTICE FINANCING S.A. TERM LOA 23-311027	1,990,000	1,770,025.40	0.89	EUR WP/AP TELECOM HOLDINGS IV B.V. 21-191128	2,000,000	2,001,780.00	1.00
EUR ANTICIMEX INTERNATIONAL AB 21-210728	2,000,000	1,991,500.00	1.00	EUR XSYS GLOBAL TERM LOAN 21-051128	2,000,000	1,925,000.00	0.96
USD AQ CARVER BUYER 23-280729	995,000	931,722.00	0.47	EUR XSYS GLOBAL TERM LOAN 21-310130	2,000,000	1,800,000.00	0.90
EUR ARCHROMA FINANCE SARL 23-100627	3,000,000	2,993,130.00	1.50	Total Term Loans		152,648,828.12	76.36
EUR ARTISAN NEWCO B.V. 24-120229	1,000,000	997,500.00	0.50	Private Equities			
EUR ATHENA BIDCO 24-060331	1,000,000	1,001,670.00	0.50	USD EAGLE INV HOLDCO CL B	21	0.20	0.00
EUR AURIS LUXEMBOURG 24-270229	1,000,000	996,880.00	0.50	EUR LECTA TOPCO LIMITED - PRIVATE EQUITY EUR	1,079,720	21,594.40	0.01
USD AUTOMATE INTERMEDIATE TL 19-300926	1,000,000	934,065.93	0.47	Total Private Equities		21,594.60	0.01
USD BARENTZ INTERNATIONAL 24-300331	1,254,031	1,176,484.64	0.59	Total securities not listed on a stock exchange			
EUR BELFOR HOLDINGS INC. (EUR) 23-251030	2,000,000	2,007,500.00	1.00			152,702,241.30	76.39
GBP BELLIS ACQUISITION COMPANY 24-180825	975,000	1,131,828.96	0.57	Total of Portfolio		186,087,873.73	93.09
EUR BEST FOOD OF NATURE LOAN B 31-08-2026	2,000,000	1,867,180.00	0.93	Cash at banks and at brokers		20,139,056.03	10.07
EUR BME GROUP HOLDING BV 24-311229	1,000,000	965,000.00	0.48	Other net liabilities		-6,322,962.65	-3.16
EUR BOLUDA TOWAGE 24-310130	2,000,000	1,998,120.00	1.00	Total net assets		199,903,967.11	100.00
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				
GBP CD&R FIREFLY BIDCO 24-010329	750,000	877,444.67	0.44				
EUR CHROME BIDCO TLB 21-120528	2,000,000	1,712,720.00	0.86				
EUR CLARIOS GLOBAL LP TERM LOAN 21-300426	1,882,196	1,881,348.79	0.94				
EUR CLAUDIUS FINANCE PARENT 23-020728	2,000,000	2,000,460.00	1.00				
EUR CLAY HOLDCO B.V. T/L B 23-311229	1,500,000	1,461,720.00	0.73				
GBP CONSTELLATION AUTOMOTIVE LTD 21-160729	1,500,000	1,251,065.70	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 DEXKO GLOBAL INC. 21-220928	489,206	481,324.60	0.24				
EUR DEXKO GLOBAL INC. 21-220928	700,611	689,324.16	0.34				
EUR DLG ACQUISITIONS LIMITED 24-300423	2,250,000	2,247,187.50	1.12				
EUR DOMIDEP TL B 19-210926	3,000,000	2,896,260.00	1.45				
EUR DOMUS VI SA TL B 20-311026	2,000,000	1,714,000.00	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 ELSAN SAS TL 21-160628	1,419,316	1,406,301.11	0.70				
EUR ELSAN SAS TL 21-160628	580,684	575,358.89	0.29				
EUR FINANCIERE N SASUN 24-310129	1,000,000	1,000,000.00	0.50				
EUR FINANCIERE PAX MIDCO SPAIN B 20-010726	1,253,890	1,233,514.11	0.62				
EUR FINCO UTILITAS BV TL 23-260930	2,000,000	2,002,500.00	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				
EUR GROUPE BABILOU TERM LOAN B 21-171127	2,000,000	2,004,440.00	1.00				
EUR GTCR W MERGER SUB LLC 23-210930	1,500,000	1,500,630.00	0.75				
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 INOVIE GROUP SENIOR FACILITY B 21-030328	2,000,000	1,960,700.00	0.98				
EUR INSPIRED FINCO HOLDINGS 24-170231	2,000,000	2,001,940.00	1.00				
EUR IU FINANCE MANAGEMENT GMBH TL 21-151121	2,000,000	2,007,140.00	1.00				
EUR IVC ACQUISITION LTD (EUR) TERM 23-161128	3,000,000	2,970,630.00	1.49				
EUR KERSIA COV-LITE TL B 20-251127	2,000,000	1,997,500.00	1.00				
EUR KETER GROUP BV 17-311023	1,581,059	1,327,108.99	0.66				
EUR KETER GROUP BV 23-311224	371,233	371,233.25	0.19				
EUR KETER GROUP BV B3 17-311023	1,338,630	1,123,618.95	0.56				
USD LEARNING CARE GROUP 23-080828	55,556	52,033.36	0.03				
USD LEARNING CARE GROUP 23-080828	444,444	416,266.85	0.21				
USD LEARNING CARE GROUP 23-080828	250,000	234,150.11	0.12				
USD LEARNING CARE GROUP 23-080828	111,111	104,066.71	0.05				
USD 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 MARCEL BIDCO GMBH (EUR) COV-LI 23-261030	1,000,000	1,001,040.00	0.50				
EUR MARKERMEER FINANCE BV TL B 20-220127	2,000,000	1,923,960.00	0.96				
EUR MARKERMEER FINANCE BV TL B 20-220127	2,000,000	1,923,960.00	0.96				
EUR MASMOVIL IBERCOM 21-170927	1,500,000	1,498,815.00	0.75				
EUR MISTRAL HOLDCO SAS 24-201227	1,000,000	1,000,500.00	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 NIDDA HEALTHCARE HLD GMBH TL F 20-210826	1,102,444	1,098,221.25	0.55				
EUR NIDDA HEALTHCARE HLD GMBH TL F 20-210826	397,556	396,033.75	0.20				
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 OBOL FRANCE 3 SAS 22-311225	2,000,000	1,916,040.00	0.96				
EUR OPTIMUS BIDCO SA 24-311228	1,000,000	994,380.00	0.50				
EUR PARTS EUROPE SA 24-220131	2,000,000	2,003,120.00	1.00				
GBP PATAGONIA BIDCO LIMITED 21-131028	2,300,000	2,353,762.74	1.18				
EUR PLATEA (BC) BIDCO AB DD/TL 24-220231	1,500,000	1,501,245.00	0.75				
EUR POLARIS NEWCO 21-040628	500,000	477,030.00	0.24				
EUR POLYGON GROUP 22-010933	2,000,000	1,965,000.00	0.98				
EUR QUIMPER AB TL B1 19-130226	2,500,000	2,493,225.00	1.25				
EUR REN10 HOLDING AB TERM LOAN 24-050730	2,000,000	1,998,760.00	1.00				
EUR SANDY BIDCO B.V. TERM LOAN 21-150928	2,000,000	1,997,500.00	1.00				
USD SAPHILUX S.A.R.L. TL (USD) 24-260229	997,500	938,727.50	0.47				
EUR SCHOEN KLINIK SE 23-271130	2,000,000	2,012,500.00	1.01				
EUR SECTOR ALARM HOLDING AS 20-150626	3,000,000	2,861,250.00	1.43				
EUR SIACI SAINT HONORE TERM LOAN 21-210728	571,429	569,502.86	0.28				
EUR SIACI SAINT HONORE TERM LOAN 21-210728	2,428,571	2,420,387.14	1.21				
EUR SPEEDSTER BIDCO GMBH B 20-120227	2,000,000	1,971,780.00	0.99				
EUR 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	2,000,000	1,972,860.00	0.99				
EUR TECHNICOLOR CREATIVE STUDIOS 23-310726	682,970	341.48	0.00				
EUR TECHNICOLOR.SUB.INST.EUR 23-310726	260,126	0.00	0.00				
EUR THG OPERATIONS HOLDINGS LTD 19-101226	2,000,000	1,901,000.00	0.95				
EUR TMF SAPPHIRE BIDCO 23-030528	2,000,000	2,002,240.00	1.00				
USD TRANSACT HOLDINGS INC. 22-300426	992,120	929,312.59	0.46				
USD TRUGREEN LIMITED PARTNERSHIP 20-301028	1,000,000	724,807.11	0.36				
EUR TWIST BEAUTY INTERNATIONAL 23-221227	1,000,000	1,002,780.00	0.50				

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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

Technical Data and Notes (Continued)**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

Notes**Forward foreign exchange contracts**

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

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation
<i>Counterparty</i>					(In USD)
EUR	900,000	USD	-983,014	13.06.2024	-18,899.37
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,647,645	13.06.2024	-40,786.35
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,087,329	13.06.2024	-16,090.20
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	2,000,000	USD	-2,205,067	13.06.2024	-62,588.80
<i>BNP Paribas S.A. - Paris - France</i>					
USD	3,472,588	EUR	-3,169,498	13.06.2024	77,155.45
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	3,971,413	EUR	-3,700,000	13.06.2024	7,813.93
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,713,638	13.06.2024	-35,540.50
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,848,400	13.06.2024	-170,302.25
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,113,492	13.06.2024	-42,253.10
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	3,455,296	EUR	-3,182,221	13.06.2024	46,290.31
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	6,000,000	USD	-6,666,574	13.06.2024	-239,140.20
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	300,000	USD	-325,110	13.06.2024	-3,738.60
<i>Citibank N.A. - London - United Kingdom</i>					
USD	1,100,263	EUR	-1,000,000	13.06.2024	28,970.11
<i>Goldman Sachs International - London - United Kingdom</i>					
USD	1,071,366	EUR	-1,000,000	13.06.2024	126.57
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,697,890	13.06.2024	-19,792.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	700,000	USD	-776,959	13.06.2024	-27,091.82
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,109,436	13.06.2024	-38,197.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	187,080,008	EUR	-170,614,047	13.06.2024	4,303,582.13
<i>BNP Paribas S.A. - Paris - France</i>					
CHF	128,640	USD	-141,598	18.06.2024	-565.97
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	276,509	EUR	-255,963	18.06.2024	2,243.94
<i>Citibank N.A. - London - United Kingdom</i>					
SGD	500,000	USD	-372,188	18.06.2024	-4,734.70
<i>BNP Paribas S.A. - Paris - France</i>					
CHF	2,373,128	USD	-2,653,539	18.06.2024	-51,807.74
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	14,999,923	USD	-16,307,945	18.06.2024	-235,737.29
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	884,880	SGD	-1,178,485	18.06.2024	18,760.56
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
CHF	4,029,142	USD	-4,616,573	18.06.2024	-199,304.00
<i>Bofa San Francisco</i>					
EUR	4,687,109	USD	-5,134,259	18.06.2024	-112,087.52
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
CHF	1,433,454	USD	-1,642,445	18.06.2024	-70,906.68
<i>Bofa San Francisco</i>					
GBP	8,104,789	USD	-10,371,561	18.06.2024	-220,142.29
<i>Citibank N.A. - London - United Kingdom</i>					
SGD	55,229,986	USD	-41,623,322	18.06.2024	-1,034,407.08
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

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

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation
<i>Counterparty</i>					(In USD)
EUR	3,000,000	USD	-3,268,080	13.09.2024	-40,113.00
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,163,832	13.09.2024	-11,854.20
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	900,000	USD	-986,695	13.09.2024	-18,304.83
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	3,000,000	USD	-3,325,170	13.09.2024	-97,203.00
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	300,000	USD	-326,645	13.09.2024	-3,848.70
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	3,000,000	USD	-3,244,821	13.09.2024	-16,854.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,133,642	13.09.2024	18,335.60
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	176,869,636	EUR	-161,765,583	13.09.2024	2,794,038.04
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,141,714	13.09.2024	10,264.20
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,624,032	13.09.2024	-10,048.50
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	1,500,000	USD	-1,654,653	13.09.2024	-40,669.95
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	6,000,000	USD	-6,692,888	13.09.2024	-236,954.40
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	3,487,223	EUR	-3,169,498	13.09.2024	76,396.58
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	7,000,000	USD	-7,578,890	13.09.2024	-46,967.20
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	3,988,321	EUR	-3,700,000	13.09.2024	7,117.24
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,725,058	13.09.2024	-35,086.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
GBP	3,001,333	USD	-3,776,772	13.12.2024	-11,660.18
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	2,000,000	USD	-2,151,513	13.12.2024	10,838.60
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,188,648	13.12.2024	-26,295.80
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,090,575	13.12.2024	-9,399.40
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	3,000,000	USD	-3,337,581	13.12.2024	-94,053.30
<i>BNP Paribas S.A. - Paris - France</i>					
USD	4,007,869	EUR	-3,594,533	13.12.2024	120,204.84
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,733,220	13.12.2024	-30,279.50
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	3,000,000	USD	-3,282,270	13.12.2024	-38,742.00
<i>Citibank N.A. - London - United Kingdom</i>					
USD	1,706,688	GBP	-1,341,636	13.12.2024	23,589.22
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	2,000,000	USD	-2,173,108	13.12.2024	-10,756.20
<i>BNP Paribas S.A. - Paris - France</i>					
USD	1,702,202	GBP	-1,337,997	13.12.2024	23,667.48
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	3,000,000	USD	-3,306,948	13.12.2024	-63,420.30
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	1,699,068	GBP	-1,336,388	13.12.2024	22,554.90
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

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

Statement of Net Assets (in USD) and Fund Evolution

		30.04.2024		
Assets				
Investments in securities at market value		2,750,364,642.50		
Cash at banks and at brokers		199,837,601.56		
Receivable for securities sold		132,284,881.28		
Subscriptions receivable		812,208.80		
Income receivable		17,164,080.26		
Other receivable		14,049.67		
		3,100,477,464.07		
Liabilities				
Payable for securities purchased		236,600,726.35		
Provisions for accrued expenses		1,767,923.46		
Net unrealised loss on forward foreign exchange contracts		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
A - Distribution	USD	445,926.449	502,111.373	28,726.656
B - Capitalisation	USD	144,417.042	209,809.302	30,269.076
EA - Distribution	USD	20,906.313	28,224.687	506.344
EB - Capitalisation	USD	41,121.705	31,176.957	16,623.442
IA - Distribution	USD	105,693.175	126,874.691	21,229.941
				Number of shares redeemed
A - Distribution				84,911.580
B - Capitalisation				95,661.336
EA - Distribution				7,824.718
EB - Capitalisation				6,678.694
IA - Distribution				42,411.457

The notes are an integral part of the financial statements.

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
Depository fee	798,125.32
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	13,249,079.21
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	-24,429,336.75
Realised gain on foreign exchange	5,365,313.58
Realised loss on foreign exchange	-4,550,729.80
	-11,803,240.25
Net realised gain (loss)	102,835,800.91
Change in net unrealised appreciation (depreciation)	
Change in unrealised appreciation on investments	62,101,143.21
Change in unrealised depreciation on investments	-9,060,705.75
Change in unrealised appreciation on forward foreign exchange contracts	43,520.02
Change in unrealised depreciation on forward foreign exchange contracts	-23,757,184.01
	29,326,773.47
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

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
Securities listed on a stock exchange or other organised markets			
Shares			
EUR SOLOCAL GROUP	1,695,790	87,034.73	0.00
Total Shares		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	0.18
USD ALLIED UNIVERSAL 144A 9.75%/19-150727	1,000,000	996,260.00	0.04
EUR ALTICE FINANCING SA 4.25%/21-150829	867,000	727,902.34	0.03
EUR ALTICE FRANCE HOLDING S.A. 4%/20-150228	500,000	129,587.75	0.00
EUR ALTICE FRANCE HOLDING S.A. 8%/20-150527	1,250,000	395,462.11	0.01
EUR ALTICE FRANCE SA 4.125%/20-150129	100,000	70,035.88	0.00
EUR ALTICE FRANCE SA 4.25%/21-151029	250,000	174,392.00	0.01
EUR ARDAGH METAL PACKAGING 3%/21-010929	100,000	85,884.30	0.00
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 AUSTIN BIDCO INC 144A 7.125%/20-151228	16,410,000	14,748,651.60	0.52
EUR BCP MODULAR SERVICES 4.75%/21-301126	495,000	497,686.10	0.02
GBP BELLIS ACQUISITION CO PL 4.5%/21-160226	750,000	934,873.74	0.03
GBP BELLIS ACQUISITION CO PL 4.5%/21-160227	7,050,000	8,191,483.05	0.29
EUR BRUNELLO BIDCO SPA 3.5%/21-15.02.2028	1,950,000	1,984,830.60	0.07
EUR CENTURION BIDCO SPA 5.875%/20-30.09.2026	1,000,000	1,029,516.67	0.04
EUR CHEPLAPHARM 7.5%/23-150530	400,000	449,085.00	0.02
EUR CHEPLAPHARM ARZNEIMITTEL 4.375%/20-15.01.2028	250,000	256,954.14	0.01
EUR 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	0.06
USD COMSCOPE -144A- 6%15-15.06.2025	2,636,000	2,082,018.24	0.07
USD COMSCOPE TECHNOLOGIES FINANCE -144A- 5%/17-15.03.2027	1,527,000	529,975.89	0.02
GBP CONSTELLATION AUTOMOT 4.875%/21-150727	2,000,000	2,055,454.37	0.07
USD CORELOGIC INC 144A 4.5%/21-010528	3,000,000	2,594,070.00	0.09
USD COP HOLDCO LP/BIP-V 7.5%/23-151233	1,250,000	1,260,675.00	0.04
EUR CTEC II GMBH 5.25%/22-150230	3,100,000	2,957,021.57	0.10
EUR DOBANK SPA 3.375%/21-310726	1,410,000	1,330,992.03	0.05
EUR DOBANK SPA 5%/20-040825	340,000	341,539.62	0.01
USD EAGLE INT GLOB US FI 144A 7.5%/18-010525	6,000,000	3,734,700.00	0.13
EUR EIRCOM FINANCE DAC 2.625%/19-150227	750,000	759,683.41	0.03
GBP ENCORE CAPITAL GROUP INC 4.25%/21-010628	2,680,000	2,822,433.32	0.10
USD ENDURE DIGITAL INC 144A 6%/21-150229	3,000,000	2,249,730.00	0.08
USD ERO COPPER CORP 144A 6.5%/22-150230	2,000,000	1,898,180.00	0.07
USD GARFUNKELUX HOLDCO 3 SA 6.75%/20-011125	1,100,000	824,228.15	0.03
USD GEMS MENA KY /GEMS 144A 7.125%/19-310726	12,233,000	12,152,751.52	0.43
USD GLOBAL NET LEASE/GLOBAL 3.75%/20-151227	2,545,000	2,165,718.65	0.08
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 HERENS MIDCO SARL 5.25%/21-150529	5,100,000	3,891,058.49	0.14
EUR HSE FINANCE SARL FRN/21-151026	400,000	261,491.50	0.01
EUR IMA INDUSTRIA MACHINE 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 INTL FC STONE INC 144A 8.625%/20-150625	3,360,000	3,370,550.40	0.12
EUR IQERA GROUP SAS FRN/23-150227	5,175,000	3,324,115.94	0.12
USD JONES DESLAURIERS INSURA 8.5%/23-150330	9,315,000	9,579,173.40	0.34
EUR KAIKO BONDSCO SA 5.125%/21-300929	2,310,000	2,372,230.89	0.08
EUR KANE BIDCO LTD 5%/22-150227	1,050,000	1,087,470.55	0.04
GBP KANE BIDCO LTD 6.5%/22-150227	800,000	964,020.47	0.03
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 KRONOS INTERNATIONAL 9.5%/24-150329	1,000,000	1,139,959.50	0.04
EUR KRONOS INTERNATIONAL INC 3.75%/17-150925	271,000	284,240.90	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 LEVEL 3 FINANCING INC 3.875%/24-151030	2,000,000	1,109,140.00	0.04
EUR LORCA TELECOM BONDSCO 4%/20-18.09.2027	350,000	365,020.03	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	2,107,000	1,975,080.73	0.07
USD MITER BRAND / MIWD BORR 6.75%/24-010432	1,010,000	1,002,707.80	0.04
USD NEW FORTRESS ENERGY 144A 6.5%/21-300926	4,500,000	4,307,400.00	0.15
EUR NIDDA BONDSCO GMBH 144A 7.25%/18-300925	500,000	363,192.81	0.01
EUR OLYMPUS WTR US HLDG CRP 3.875%/21-011028	1,200,000	1,184,083.17	0.04
EUR OLYMPUS WTR US HLDG CRP 5.375%/21-011029	675,000	630,053.42	0.02
USD OPEN TEXT HOLD 144A 3.875%/21-011229	4,300,000	3,768,262.00	0.13
USD PANTHER ESCROW ISSUER 7.125%/24-010631	8,520,000	8,564,389.20	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 PARK RIVER HOLDINGS INC 6.75%/21-010829	3,788,000	3,263,058.96	0.12
EUR PAYSAFE FIN PLC/PAYSAFE 3%/21-150629	350,000	341,779.88	0.01
EUR PHM GROUP HOLDING 144A 4.75%/21-180626	200,000	205,430.73	0.01
EUR PICARD BONDSCO 5.375%/21-010727	2,000,000	2,045,838.80	0.07
EUR PICARD GROUPE SA 3.875%/21-010726	1,000,000	1,042,401.13	0.04
USD PMHC II INC 144A 9%/22-150230	5,900,000	5,456,025.00	0.19
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 Q-PARK HOLDING BV 2%/20-010327	2,500,000	2,466,733.02	0.09
EUR SASU NEWCO SAB 20 SAS 4.25%/17-300924	500,000	511,903.44	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 SIG PLC 5.25%/21-301126	150,000	145,681.57	0.01
EUR SOLOCAL GROUP 0%/17-150325	4,405,138	959,325.08	0.03

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Credit Suisse Nova (Lux) Global Senior Loan Fund

Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net 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 XPLOARNET COMMUNICATIONS INC 21-300929	6,000,000	438,000.00	0.02
USD XPLOARNET COMMUNICATIONS INC. 21-300928	14,912,900	2,485,532.99	0.09
USD XPO, INC. TL 23-280231	9,865,000	9,675,341.55	0.34
EUR XSYS GLOBAL TERM LOAN 21-051128	5,000,000	5,145,765.63	0.18
EUR XSYS GLOBAL TERM LOAN 21-310130	12,040,000	11,586,393.00	0.41
EUR ZARA UK MIDCO (FLAMINGO) 24-010828	10,456,148	9,271,658.11	0.33
USD 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
Total Term Loans		2,316,268,463.08	81.74
Private 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 Private Equities		15,484,466.54	0.55
Total securities not listed on a stock exchange		2,337,077,252.10	82.48
Investment funds			
Fund Units (Open-End)			
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 investment funds		147,677,986.77	5.21
Total of Portfolio		2,750,364,642.50	97.06
Cash at banks and at brokers		199,837,601.56	7.05
Other net liabilities		-116,530,681.28	-4.11
Total net assets		2,833,671,562.78	100.00

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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	USD	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 redeemed
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
Depository 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

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
Securities listed on a stock exchange or other organised markets			
Shares			
USD ABBVIE	14,000	2,276,960.00	1.33
EUR ACCOR	11,300	499,129.11	0.29
USD ADVANCED MICRO DEVICES	17,500	2,771,650.00	1.62
EUR ALLIANZ SE REG RESTRICTED	3,316	945,265.76	0.55
USD ALPHABET A	30,630	4,985,951.40	2.92
USD AMAZON.COM	27,850	4,873,750.00	2.85
USD APPLE	29,566	5,035,976.78	2.95
EUR ASML HOLDING	1,570	1,397,872.23	0.82
EUR BNP PARIBAS A	12,569	908,638.05	0.53
USD CHEVRON	10,553	1,701,882.31	1.00
EUR CIE GENERALE DES ETABLISSEMENTS MICHELIN	11,500	444,882.85	0.25
EUR DEUTSCHE POST REG	17,500	734,628.21	0.43
EUR DEUTSCHE TELEKOM REG	20,600	473,350.56	0.28
USD ELI LILLY & CO	5,300	4,139,830.00	2.42
USD EOG RESOURCES	15,000	1,981,950.00	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 HEIDELBERGCEMENT	3,700	374,417.13	0.22
EUR IBERDROLA	74,505	916,938.06	0.54
EUR INFINEON TECHNOLOGIES (REG. SHARES)	9,500	332,365.67	0.19
EUR ING GROUP	30,500	484,581.40	0.28
EUR INTESA SANPAOLO	152,000	573,066.68	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 L'OREAL	1,600	752,153.22	0.44
EUR LVMH	860	712,103.39	0.42
USD MARSH & MCLENNAN	14,000	2,792,020.00	1.63
USD MASTERCARD	5,200	2,346,240.00	1.37
EUR MERCEDES-BENZ REG	6,700	508,212.39	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	18,270	7,113,059.10	4.16
USD MONDELEZ INTERNATIONAL	25,000	1,798,500.00	1.05
USD MORGAN STANLEY	20,000	1,816,800.00	1.06
USD NEXTERA ENERGY	43,700	2,826,589.00	1.71
USD NVIDIA	7,300	6,307,346.00	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	9,591	2,479,848.96	1.45
USD ROCKWELL AUTOMATION	6,000	1,625,760.00	0.95
EUR RWE A	8,900	310,517.68	0.18
EUR SANOFI	5,850	582,225.87	0.34
EUR SAP SE	4,060	736,694.00	0.43
USD SCHLUMBERGER	37,500	1,780,500.00	1.04
EUR SCHNEIDER ELECTRIC	2,100	482,990.92	0.28
EUR SIEMENS REG	3,100	583,051.33	0.34
USD STARBUCKS	16,000	1,415,840.00	0.83
EUR SYMRISE	1,900	204,579.60	0.12
USD TESLA MOTORS	8,000	1,466,240.00	0.86
USD THERMO FISHER SCIENTIFIC	3,500	1,990,520.00	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-	13,713	2,022,393.24	1.18
USD UNITEDHEALTH GROUP	5,900	2,853,830.00	1.67
EUR VINCI	4,200	495,116.21	0.29
USD VISA A	11,541	3,100,028.01	1.81
USD WAL-MART STORES	38,000	2,255,300.00	1.32
USD WALT DISNEY	17,686	1,964,914.60	1.15
Total Shares		108,993,590.06	63.75
Total securities listed on a stock exchange or other organised markets			
		108,993,590.06	63.75
Money market instruments			
EUR 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 money market instruments		7,907,910.13	4.63
Investment funds			
Fund Units (Open-End)			
USD AMUNDI INDEX EX JAPAN IU-EXF - C USD	3,300	3,319,800.00	1.94
USD DB X-TRACKERS MSCI CAN IDX ETF 1C	16,000	1,197,280.00	0.70
EUR DB X-TRACKERS SICAV - DB X-TRACKERS MSCI EMU INDEX UCITS ETF -1D-	26,100	1,445,325.54	0.85
CHF ISHARES (CH) SM(R)	10,000	1,274,552.11	0.75
USD ISHARES CORE MSCI EMERGING MARKETS IMI UCITS ETF USD CAP	170,000	5,572,702.00	3.26
USD 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	110,000	4,508,900.00	2.64
USD ISHARES MSCI JAPAN UCITS ETF USD CAP	34,000	6,599,345.60	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 ISHARES S&P 500 - B UCITS ETF	9,600	5,087,514.24	2.98
CHF UBS ETF CH - MSCI SWITZERLAND -A- CHF	128,000	2,796,731.48	1.64
GBP UBS LUX FUND SOLUTIONS - MSCI GBP A-ACC	118,000	4,617,472.04	2.70
USD UBS LUX FUND SOLUTIONS HEDGED USD	105,000	3,456,075.00	2.02
EUR UBS-ETF MSCI EMU UCITS ETF	48,000	1,542,029.58	0.90
USD XTRACKERS MSCI USA UCITS ETF	29,000	4,256,330.00	2.49

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

Statement of Investments in Securities (Continued)

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

The notes are an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.

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

Forward foreign exchange contracts

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

Technical Data and Notes (Continued)**Forward foreign exchange contracts**

Purchases		Sales		Maturity	Valuation
<i>Counterparty</i>					(In USD)
USD	7,892,880	AUD	-12,000,000	10.05.2024	98,447.55
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
JPY	2,740,900	USD	-18,171	10.05.2024	-727.68
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
EUR	7,532,600	USD	-8,159,079	10.05.2024	-101,584.64
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
USD	2,166,270	EUR	-2,000,000	10.05.2024	26,893.11
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
JPY	184,427,600	USD	-1,222,686	10.05.2024	-48,963.50
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
Net unrealised loss on forward foreign exchange contracts					-71,621.03

Statement of Net Assets (in USD) and Fund Evolution

		30.04.2024			
Assets					
Investments in securities at market value		57,194,095.21			
Cash at banks and at brokers		26,343,696.39			
Overdue receivables from matured Supply Chain Notes		305,605,614.25			
Income receivable		6,358.07			
		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 exchange contracts		71,621.03			
Provisions for costs related to liquidation 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
IB5 - Capitalisation	USD	37,229.951	37,229.951	0.000	0.000
IB10 - Capitalisation	USD	70,363.299	70,363.299	0.000	0.000
IB25 - Capitalisation	USD	572,162.568	572,162.568	0.000	0.000
DBH - Capitalisation	CHF	25,350.000	25,350.000	0.000	0.000
EBH - Capitalisation	CHF	10,145.528	10,145.528	0.000	0.000
IBH - Capitalisation	CHF	6,574.372	6,574.372	0.000	0.000
EBH - Capitalisation	EUR	14,721.822	14,721.822	0.000	0.000
IAH25 - Distribution	EUR	56,052.179	56,052.179	0.000	0.000

The notes are an integral part of the financial statements.

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
Depository 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
Change in net unrealised appreciation (depreciation)	
Change in unrealised depreciation on investments	-5,481,034.96
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 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
Total	15.56

Statement of Investments in Securities

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
Money 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 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

* 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	Currency	Quantity	Engagement	Valuation
Counterparty				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- 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

The positions with zero quantity and engagement are the netted positions of short and long contracts.
Counterparty: Credit Suisse (Schweiz) AG and Goldman Sachs & Co. LLC, New York.

Technical Data and Notes (Continued)**Swaps contracts**

Type		Payable		Receivable	Maturity	Valuation
Counterparty		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
<i>Macquarie Bank Limited - Sydney - Australia</i>						
ERS				USD	4,563,000	Neg. Perf. LNZ5 Comdty - 0 Bps
<i>Macquarie Bank Limited - Sydney - Australia</i>						
ERS				GBP	3,089,840	Neg. Perf. QCH5 Comdty - 0 Bps
<i>Macquarie Bank Limited - Sydney - Australia</i>						
ERS	GBP	3,057,600	Neg. Perf. QCK5 Comdty - 0 Bps	Pos. Perf. QCK5 Comdty + 0 Bps	28.02.2025	3,565,652.61
<i>Macquarie Bank Limited - Sydney - Australia</i>						
Net unrealised loss 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		17,462,632.23		
Cash at banks and at brokers		3,640,512.92		
Income receivable		89,168.06		
Net unrealised gain on financial futures contracts		1,596,251.27		
		22,788,564.48		
Liabilities				
Due to banks and to brokers		1,745,904.71		
Provisions for accrued expenses		28,785.17		
Net unrealised loss on swaps contracts		208,310.40		
Other payables		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 shares redeemed
EB - Capitalisation	USD	20,468.566	20,468.566	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	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

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 net assets
Securities listed on a stock exchange or other organised markets			
Bonds			
USD FANNIE MAE 3.875%/22-280824	1,500,000	1,491,045.00	7.18
USD FANNIE MAE 5.06%/23-070225	200,000	199,494.00	0.96
USD FEDERAL FARM CREDIT BANK FRN/23-271025	400,000	400,340.00	1.93
USD FEDERAL HOME LOAN BANK FRN/23-100725	200,000	200,232.00	0.96
USD FEDERAL HOME LOAN BANK FRN/24-230226	100,000	100,023.00	0.48
USD FREDDIE MAC 4.2%/22-280825	1,000,000	985,920.00	4.75
USD FREDDIE MAC 5.15%/23-270126	600,000	596,634.00	2.87
USD US FRN REOPENING BB-2025 FRN/23-300425	600,000	600,537.60	2.89
USD US TREASURY FRN S BF-2024 FRN/22-310724	600,000	599,972.40	2.89
USD US TREASURY N/B 4.5%/22-151125	600,000	594,187.50	2.86
USD US TREASURY N/B BE-2025 4.75%/23-310725	300,000	299,394.53	1.44
USD US TREASURY N/B S BG-2025 5%/23-310825	1,200,000	1,196,859.37	5.76
USD US TREASURY S AR-2026 4.375%/23-150826	800,000	789,437.50	3.80
USD WI TREAS. NT/BD S AM-2027 4.5%/24-150427	600,000	593,953.13	2.86
USD WI TREASURY FRN/23-310725	400,000	400,166.80	1.93
USD WI TREASURY FRN S BK-2024 FRN/22-311024	1,700,000	1,700,647.70	8.19
USD WI TREASURY N/B 3.125%/22-310824	1,100,000	1,092,308.59	5.26
USD WI TREASURY N/B 3.75%/23-150226	1,000,000	981,445.31	4.72
USD WI TREASURY N/B 4.625%/23-280225	1,400,000	1,392,343.75	6.70
Total Bonds		14,213,942.18	68.42
Put Options *			
USD CATTLE ALIVE (PUT) -150-06/12/24	52	15,600.00	0.08
USD GOLD - 1 OZ - 995 (PUT) -2150-25/11/24	-19	-41,990.00	-0.20
USD GOLD - 1 OZ - 995 (PUT) -2300-25/11/24	19	125,400.00	0.60
USD NICKEL (PUT) -15000-05/06/24	-20	-4,316.40	-0.02
Total Put Options		94,693.60	0.46
Call Options *			
USD BRENT CRUDE OIL (CALL) -105-26/07/24	71	4,970.00	0.02
USD COPPER GRADE A (CALL) -11000-04/12/24	-9	-114,594.75	-0.55
USD COPPER GRADE A (CALL) -9400-04/12/24	9	255,892.50	1.23
USD NICKEL (CALL) -22000-04/12/24	20	100,182.00	0.48
USD PRECIOUS METAL AND PRECIOUS STONE COMMOD	29	1,740.00	0.01
USD PRECIOUS METAL AND PRECIOUS STONE COMMOD	16	2,240.00	0.01
Total Call Options		250,429.75	1.21
Total securities listed on a stock exchange or other organised markets		14,559,065.53	70.08
Securities not listed on a stock exchange			
Bonds			
USD WI TREASURY FRN S AX-2026 FRN/24-310126	600,000	601,213.80	2.89
USD WI TREASURY FRN S BK-2025 FRN/23-311025	2,300,000	2,302,352.90	11.08
Total Bonds		2,903,566.70	13.98
Total securities not listed on a stock exchange		2,903,566.70	13.98
Total of Portfolio		17,462,632.23	84.05
Cash at banks and at brokers		3,640,512.92	17.52
Due to banks and to brokers		-1,745,904.71	-8.40
Other net assets		1,418,503.76	6.83
Total net assets		20,775,744.20	100.00

* 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.

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.

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%
Credit Suisse Nova (Lux) Portfolio Premium I	100.00%	100.00%
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 "Depository 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.

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.

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

Collateral issuer	Total volume of the collateral securities and commodities received 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	0.36%

Maturity tenor of the collateral related to SFTs

Subfund	CCY	Maturity tenor of collateral						
		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

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Part of UBS Group

Credit Suisse Nova (Lux)
5, rue Jean Monnet
L-2180 Luxembourg
www.credit-suisse.com